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**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**  
Washington, D.C. 20549

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**FORM 11-K**

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

For the fiscal year ended December 31, 2009

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

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

**United Airlines Pilot Directed Account Plan**  
**Benefits Administration – OPCHR**  
**United Air Lines, Inc.**  
**P.O. Box 66100**  
**Chicago, IL 60666**

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

**UAL Corporation**  
77 W. Wacker Drive  
Chicago, Illinois 60601  
(312) 997-8000

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UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

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The following exhibit is filed herewith:

Exhibit 23 Consent of Independent Registered Public Accounting Firm

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

**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, 2009 and 2008, and the related statement of changes in net assets available for benefits for the year ended December 31, 2009. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

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

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2009 and 2008, and the changes in net assets available for benefits for the year ended December 31, 2009 in conformity with accounting principles generally accepted in the United States of America.

Our audit was conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The accompanying supplemental schedules of (1) assets (acquired and disposed of within the plan year) for the year ended December 31, 2009 and (2) assets (held at end of year) as of December 31, 2009, are presented for the purpose of additional analysis and are not a required part of the basic financial statements, but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. These schedules are the responsibility of the Plan's management. Such schedules have been subjected to the auditing procedures applied in our audit of the basic 2009 financial statements and, in our opinion, are fairly stated in all material respects when considered in relation to the basic financial statements taken as a whole.

/s/ Deloitte & Touche LLP  
Chicago, Illinois  
June 25, 2010

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## UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

## STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

AS OF DECEMBER 31, 2009 AND 2008

(In millions)

	2009	2008
<b>ASSETS:</b>		
Participant-directed investments, at fair value (Notes 3 and 9)	\$2,828	\$2,346
Contributions receivable	12	13
Pending trade receivables—net	6	—
Accrued income—net	3	4
Collateral received for securities loaned (Note 3)	—	85
Total assets	<u>2,849</u>	<u>2,448</u>
<b>LIABILITIES:</b>		
Pending trade payables—net	—	(31)
Other liability	(2)	—
Obligation for collateral received for securities loaned (Note 3)	—	(86)
Total liabilities	<u>(2)</u>	<u>(117)</u>
<b>NET ASSETS AVAILABLE FOR BENEFITS</b>	<u><u>\$2,847</u></u>	<u><u>\$2,331</u></u>

See notes to financial statements.

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## UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
FOR THE YEAR ENDED DECEMBER 31, 2009

(In millions)

ADDITIONS:	
Contributions:	
Employer contributions	\$ 135
Participant contributions	41
Total contributions	176
Investment income:	
Net appreciation in fair value of investments	408
Dividends and interest	27
Other income	10
Net investment income	445
Total additions	621
DEDUCTIONS:	
Benefits paid to participants	(95)
Administrative expenses	(10)
Total deductions	(105)
INCREASE IN NET ASSETS	516
NET ASSETS AVAILABLE FOR BENEFITS:	
Beginning of year	2,331
End of year	<u>\$2,847</u>

See notes to financial statements.

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2009 AND 2008, AND FOR THE YEAR ENDED DECEMBER 31, 2009

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1. DESCRIPTION OF PLAN

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

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

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

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

- **Company Contributions:** The Company contributes to the Plan an amount equal to 16% of participant eligible earnings. Company contributions on behalf of a participant are allocated directly to each participant’s account. The participant is not required to contribute to the Plan to receive this direct employer contribution.
- **Employee contributions:** Eligible employees may elect to contribute to the Plan in any whole percentage from 1% to 60% of eligible earnings. Eligible employees may also make a supplemental election to contribute an additional pretax contribution in an amount equal to 1% to 90% of their net pretax pay. Section 402(g) of the Internal Revenue Code (“IRC”) limits the amount of pretax 401(k) contributions to a maximum of \$16,500 in 2009. 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.

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- *Voluntary pretax catch-up contributions:* Participants age 50 or older at any time during the Plan year can make additional pretax catch-up contributions to the Plan. This catch-up contribution is available only to the extent the participant has contributed the maximum amount of 401(k) contributions permitted under the Plan and the participant has not exceeded the annual catch-up contribution limit. For calendar year 2009, 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 for the year ended December 31, 2009, include \$216,393, which were transferred from other qualified plans as rollovers under the IRC Sections 402(c) and 408(d).

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

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

- Money Market Fund
- Short-Term Bond Fund
- Diversified Bond Fund
- Value Equity Fund
- Growth Equity Fund
- Small Cap Equity Fund
- International Equity Fund
- S&P 500 Index Fund
- AutoPDAP Funds, which are funds that are invested in a diversified portfolio of underlying stock and bond funds strategically mixed for investors based on their estimated retirement date.
- Individual Brokerage Account (IBA)—Subject to a number of conditions and restrictions, this option allows participants to select from a wide range of investments, including UAL common stock, which are made available through the Charles Schwab and Co., Inc. individual brokerage account network.

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

**Participant Loans**—Active employees- receiving regular pay from the Company- may borrow from their fund accounts. A loan may not exceed \$50,000 minus their highest outstanding loan balance over the last 12 months or one-half of their PDAP account balance, whichever is less. The minimum that may be borrowed is \$1,000. Loans will be funded by a pro rata transfer from the assets of the account invested in the investment funds (excluding Individual Brokerage Account). The loan is secured by the participant's account balance, and is generally repaid through payroll deductions on an after-tax basis for the term of the loan, which is a maximum of 60 months. The term of the loan may be extended to a period up to 15 years if the loan is used to acquire a principal residence. Loans are subject to an annual interest rate at one percent above the prime rate listed in the Wall Street Journal on the business day preceding the effective date of the participant request (interest rates ranged from 4.25% to 10.5% at December 31, 2009). Participants may only have one loan outstanding at any time. Participants are eligible to request a new loan 30 days after full repayment of a prior loan. An administrative fee of \$90 is charged to each participant taking a loan and is automatically deducted from the participant's account and added to the loan amount.

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

- Participants who have separated from service (for reasons other than death) may elect payment in the form of a lump sum, periodic distributions, irregular partial distributions, or in the form of a fixed or variable annuity. All or a portion of the amount of the distribution may be excluded from income by a direct roll over into an Individual Retirement Account, qualified plan, an annuity contract or annuity plan under Section 403, and certain governmental plans under Section 457. However, distributions required under the minimum distribution rules, a hardship distribution from pretax contributions, or periodic payments in substantially equal amounts over the life, life expectancy or period of 10 years and more are not eligible for rollover distributions. Participants must begin to receive plan benefits not later than April 1<sup>st</sup> of the year following the year in which they reach age 70 1/2. At a minimum, they must draw benefits in annual installments at least equal to the minimum required by law.
- Distributions of accounts due to the death of a participant may be taken by the participant's beneficiaries in any one, or any combination of forms, and in any proportions, as are made available to participant upon retirement or termination of employment. The participant's surviving spouse, if any, is automatically the beneficiary of at least half of the account. The surviving spouse may elect to defer distribution until participant would have attained age 70 1/2 or may elect an earlier distribution. Any designated beneficiary who is not the participant's surviving spouse may elect a direct trustee-to-trustee transfer of eligible distributions.
- In-service withdrawals for participants who are actively employed or are absent due to reasons of illness (other than grounded status), or approved leave of absence and maintain an employer-employee relationship with the Company are permitted as follows:
  - Discretionary withdrawals of after-tax contributions and earnings
  - Hardship withdrawals of pretax 401(k) contributions, subject to restrictions described in the Plan
  - After reaching age 59 1/2, rollover contributions (as adjusted for earnings and losses) may be withdrawn at any time. After rollover contributions are depleted, pretax contributions (but no earnings) can be withdrawn.

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

## 2. SIGNIFICANT ACCOUNTING POLICIES

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

**Use of Estimates**—The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amount of net assets available for benefits and changes therein.



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Actual results could differ from those estimates. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

**New Accounting Pronouncements**—In 2009, the FASB issued additional guidance for determining fair value when the volume and level of activity for the asset or liability have significantly decreased and identifying transactions that are not considered orderly. In addition, the FASB provided guidance on measuring the fair value of certain investments in entities that calculate net asset value per share. The FASB also issued guidance requiring disclosure of changes in valuation techniques, if any, and required expanded disclosure for certain types of investments. The new guidance also requires disclosure of information such as investment objectives and redemption requirements for certain investments in entities that calculate net asset value per share. The Plan's disclosures for the 2009 period reflect the prospective adoption of this guidance.

In August 2009, the FASB issued guidance addressing the measurement of liabilities when a quoted price in an active market for an identical liability is not available and clarifies that a reporting entity should not make an adjustment to fair value for a restriction that prevents the transfer of the liability. The additional guidance will be effective for financial statements issued for the first reporting period beginning after issuance of the guidance. The Plan has not determined the impact of adoption of this guidance on its financial statements.

In January 2010, the 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. The guidance is effective for interim and annual reporting periods beginning after December 15, 2009, except for the disaggregation of the Level 3 activity, which is effective for interim and annual periods beginning after December 15, 2010. The Plan has not determined the impact of adoption of this guidance on its 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. The unrealized gain or loss on investments in the International Equity Fund represents the difference between fair value at January 1, or date of purchase, and the fair value at the date of sale or the current year-end plus, where applicable, the change in the exchange rate between the U.S. dollar and the foreign currency in which the assets are denominated from January 1, or the date of purchase, to the date of sale or the current year-end.

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**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.

**Payment of Benefits**—Benefit payments to participants are recorded upon distribution. Amounts relating to participants who have elected to withdraw from the Plan but have not yet been paid were \$713,556 and \$293,262 at December 31, 2009 and 2008, respectively.

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### 3. INVESTMENTS

The Plan's investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2009 and 2008, are as follows (in millions):

	<u>2009</u>	<u>2008</u>
Frank Russell Short-Term Investment Fund	\$449	\$523
Schwab Money Market Fund	185	233

During the year ended December 31, 2009, 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):

Cash and cash equivalents	\$ (1)
Equity securities	369
Corporate and international bonds	18
Government securities and other fixed income instruments	20
Net gain on in-kind Schwab IBA benefit distributions	<u>2</u>
Total	<u>\$408</u>

Prior to October 30, 2009, the Trustee was authorized to engage in the lending of certain Trust assets. Securities lending was an investment management strategy that utilized the existing securities (government bonds, corporate bonds, or equities) of the Trust to earn additional income (\$464,960 and \$1,566,277 in 2009 and 2008, respectively). It involved the loaning of securities by the Lending Agent (The Northern Trust Company) to a select group of approved broker-dealers. In return for the loaned securities, the Lending Agent simultaneously receives collateral from a borrower (such as in the form of cash, U.S. government securities and irrevocable bank letters of credit) as a precaution against possible default of any borrower on the return of the loan. Each loan was collateralized to the extent of 102% for domestic securities and 105% for international securities of the fair value of the loan (including any accrued interest if appropriate to particular securities). The collateral was marked-to-market on a daily basis to maintain the margin requirement. Effective October 30, 2009, the Trust withdrew from the securities lending program.

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

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As of December 31, 2009, the investment managers were as follows:

Money Market Fund	—	Russell Trust Company
Short Term Bond Fund	—	Pacific Investment Management Company, LLC
Diversified Bond Fund	—	Western Asset Management Company
	—	Pacific Investment Management Company, LLC
	—	Russell Trust Company
International Equity Fund	—	Arrowstreet Capital, LP
	—	Marsico Capital Management, LLC
	—	MFS Institutional Advisors, Inc.
	—	AllianceBernstein, LP
	—	RTC Emerging Markets Fund
	—	Russell Trust Company
Value Equity Fund	—	Dodge & Cox Incorporated
	—	Jacobs Levy Equity Management, Inc.
	—	MFS Institutional Advisors, Inc.
	—	DePrince, Race & Zollo, Inc.
	—	JS Asset Management
	—	Russell Trust Company
Growth Equity Fund	—	BlackRock Financial Management
	—	Cornerstone Capital Management, Inc.
	—	Suffolk Capital Management, LLC
	—	Sustainable Growth Advisers, LP
	—	Russell Trust Company
Small Cap Equity Fund	—	ClariVest Asset Management, LLC
	—	Copper Rock Capital Partners, 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
Individual Brokerage Account Option	—	Self-directed account with Charles Schwab

**4. DERIVATIVE FINANCIAL INSTRUMENTS**

The Plan allows certain investment managers to reduce the funds' exposure to foreign currency fluctuations through the use of foreign currency forwards 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, 2009 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 2009 totaled \$9,457,955.

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

**6. PLAN TERMINATION**

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

**7. FEDERAL INCOME TAX STATUS**

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

**8. FAIR VALUE MEASUREMENTS**

Effective January 1, 2008, the Plan adopted FASB ASC Topic 820, *Fair Value Measurements* (“ASC 820”), which establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurement) and the lowest priority to unobservable inputs (Level 3 measurement). This hierarchy requires entities to maximize the use of observable inputs and minimize the use of unobservable inputs. The three levels of inputs used to measure fair value are as follows:

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

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

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

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

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

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

The following tables presents the Trust’s investment assets and liabilities at fair value categorized in the different levels, as of December 31, 2009 and 2008. As required by ASC 820, 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, 2009			
	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Cash and cash equivalents—net of offsets	\$ 37	\$ 12	\$ —	\$ 49
Common Collective Trusts—Bond Funds	—	151(a)	—	151
Common Collective Trusts—Equity Funds	—	95(b)	—	95
Common Collective Trusts—Short Term Funds	—	702(c)	—	702
Corporate and International Bonds	—	58	—	58
Equity Securities—Common Stock (large cap)	743	1	—	744
Equity Securities—Common Stock (mid cap)	275	1	—	276
Equity Securities—Common Stock (small cap)	138	7	—	145
Equity Securities—Other	22	12	1	35
Fixed Income—Asset-backed Securities	—	51	—	51
Fixed Income—Government Securities	—	25	1	26
Mutual Funds—Bonds Funds	87	9	—	96
Mutual Funds—Equity Funds	328	—	—	328
Other	5	32	6	43
Participant Loans	—	—	29	29
<b>Total investment assets at fair value</b>	<b>\$1,635</b>	<b>\$1,156</b>	<b>\$ 37</b>	<b>\$2,828</b>

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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.

<i>(In millions)</i>	Investment Assets and Liabilities at Fair Value as of December 31, 2008			
	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Cash and cash equivalents	\$ 29	\$ 10	\$ —	\$ 39
Mutual funds	221	—	—	221
Common collective trusts	—	999	—	999
Equity securities	825	6	—	831
Asset-backed securities	—	15	1	16
Corporate and international bonds	—	51	—	51
Government securities and other fixed income	—	70	1	71
Other	—	10	1	11
Participant loans	—	—	23	23
<b>Securities on loan:</b>				
Equity securities	81	—	—	81
Corporate and international bonds	—	1	—	1
Government securities and other fixed income	—	2	—	2
<b>Total investment assets at fair value</b>	<b>\$1,156</b>	<b>\$1,164</b>	<b>\$ 26</b>	<b>\$2,346</b>
<b>Liabilities:</b>				
<b>Obligation to return collateral:</b>				
Cash and cash equivalents	\$ 86	\$ —	\$ —	\$ 86
<b>Total investment liabilities at fair value</b>	<b>\$ 86</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 86</b>

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### **Level 3 Gains and Losses**

The table below summarizes the changes in the fair value of the Trust's level 3 investment assets for the year ended December 31, 2009.

<i>(In millions)</i>	<u>Equity Securities- Other</u>	<u>Fixed Income- Asset-Backed Securities</u>	<u>Fixed Income- Government securities</u>	<u>Other</u>	<u>Participant Loans</u>	<u>Total</u>
Fair value balance, January 1, 2009	\$ —	\$ 1	\$ 1	\$ 1	\$ 23	\$ 26
Realized and unrealized gains / (losses)	1	—	—	—	—	1
Purchases, issuances and settlements	—	(1)	—	5	6	10
Fair value balance, December 31, 2009	<u>\$ 1</u>	<u>\$ —</u>	<u>\$ 1</u>	<u>\$ 6</u>	<u>\$ 29</u>	<u>\$ 37</u>
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.	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

Note: This table was derived under the election to treat both transfers in and transfers out as having occurred at the end of the period.

### **9. PLAN AMENDMENTS**

During 2009, certain distribution guidelines under the Plan were amended. Participants should refer to the Plan document for information on distribution guidelines.

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**SUPPLEMENTAL SCHEDULES**

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**Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)**

<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
MORG STAN SR NT FLTG RATE LKD TO USD LIB& S&P 500 INDEX RANGE DUE 3-26-2029	\$ (174,777.62)	\$ 142,339.90
INCREDIMAIL LTD	\$ (15,425.03)	\$ 14,435.95
OPAP(ORG OF FOOTB) EUR0.30 (CR)	\$ (47,227.48)	\$ 44,434.90
COMMONWEALTH BANK OF AUSTRALIA NPV	\$ (224,198.67)	\$ 320,451.58
COMPUTERSHARE LTD NPV(POST REC)	\$ (125,528.35)	\$ 171,997.68
QANTAS AIRWAYS NPV	\$ (75,502.95)	\$ 40,867.51
GPT GROUP NPV (STAPLED SECURITIES)	\$ (65,929.92)	\$ 43,991.59
CP ALL PCL THB1(LOCAL)	\$ (103,736.58)	—
NATL PORTEFEUILLE NPV	\$ (104,120.98)	\$ 111,324.24
GESTEVIS TELECINCO EUR0.5	\$ (97,829.69)	\$ 147,959.51
HOCHTIEF AG NPV	\$ (208,431.28)	\$ 307,789.60
CNP ASSURANCES EUR4	\$ (181,316.80)	\$ 221,145.82
NATIXIS EUR1.6(POST SUBDV)	\$ (132,956.26)	\$ 164,433.63
PAGESJAUNES GROUPE EUR0.20	\$ (163,315.38)	\$ 198,673.38
PPR EUR4	\$ (81,683.36)	\$ 84,523.90
SAFRAN SA EUR0.20	\$ (141,624.90)	\$ 123,854.96
STMICROELECTRONICS EUR1.04	\$ (137,041.39)	\$ 196,622.94
OUTOKUMPU OYJ SER'A'NPV	\$ (116,374.69)	\$ 130,653.88
CRH ORD EUR0.32(DUBLIN LISTING)	\$ (14,242.82)	\$ 232,398.33
AKBANK TRY1	\$ (131,085.81)	\$ 134,968.81
ASSIC GENERALI SPA EUR1	\$ (132,944.14)	\$ 130,668.06
AUTOGRILL SPA EUR0.52	\$ (109,999.88)	\$ 207,852.21
BCA POP DI MILANO EUR4.00	\$ (68,491.09)	\$ 92,428.69
INTESA SANPAOLO DI RISP EUR0.52(NON CNV)	\$ (60,691.83)	\$ 78,662.68
PIRELLI & C EUR0.29	\$ (122,544.01)	\$ 164,795.88
UNIONE DI BANCHE I EUR2.50	\$ (69,697.42)	\$ 93,474.57
ABSA GROUP ZAR2	\$ (121,501.30)	\$ 169,402.57
AFRICAN BANK INV ZAR0.025	\$ (66,575.04)	\$ 68,576.84
INVESTEC LIMITED ZAR0.0002	\$ (42,351.67)	\$ 61,070.43

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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
REMGRO ZAR0.01	\$ (83,605.57)	\$ 114,413.50
RELIANCE INDS GDR REP 2 ORD INR10 (144A)	\$ (37,284.18)	—
CARNIVAL PLC ORD USD1.66	\$ (59,658.03)	\$ 74,654.12
CRH ORD EUR0.32	\$ (201,861.01)	—
KAZAKHMYS ORD GBP0.20	\$ (105,817.92)	\$ 363,997.57
PRUDENTIAL ORD GBP0.05	\$ (271,320.29)	\$ 382,576.67
THOMSON-REUTERS PL ORD GBP0.25	\$ (76,692.56)	—
VEDANTA RESOURCES ORD USD0.10	\$ (77,048.06)	\$ 175,481.84
WOLSELEY ORD GBP0.25	\$ (99,486.33)	\$ 147,037.62
BERKLEY GP HOLDINGS	\$ (84,944.05)	\$ 84,937.90
PVTPL RELIANCE INDS GDS(REP 2 ORD INR10)144 A	\$ (394,002.39)	—
CITIGROUP INC CITIGROUP 5.25 02/27/2012 5.25% DUE 02-27-2012	\$ (4,609.20)	\$ 4,827.15
ARCELORMITTAL NPV	\$ (140,207.82)	\$ 667,783.86
KONINKLIJKE KPN	\$ (95,145.88)	\$ 100,950.16
ROHM CO LTD NPV	\$ (130,708.24)	\$ 172,441.78
SINGAPORE PETROLEUM CO COM STK	\$ (10,904.59)	\$ 26,980.36
##CELSIUS HLDGS INC COM	\$ (18,666.20)	\$ 19,692.72
ADVANCED LIFE SCIENCES HLDGS INC COM STK	\$ (29,208.95)	\$ 9,990.79
AMBIENT CORP COM	\$ (948.95)	\$ 416.03
EUROPEAN GOLDFIELDS LTD COM STK	\$ (4,903.83)	—
HARD TO TREAT DISEASES INC COM	\$ (23,575.67)	\$ 28,554.48
NEPHROS INC COM	\$ (9,091.75)	\$ 8,901.25
TNR GOLD CORP COM	\$ (27,958.70)	\$ 26,343.07
CEZ CZK100	\$ (100,382.60)	\$ 177,069.53
PORTUGAL TELECOM SGPS EUR0.03	\$ (144,617.22)	\$ 171,427.62
HYUNDAI MOTOR CO KRW5000	\$ (142,270.95)	\$ 238,338.15
COSCO CORPORATION SINGAPORE LTD (POST SUBDIVISION)	\$ (64,821.58)	\$ 84,085.87
DBS GROUP HLDGS NPV	\$ (433,261.81)	\$ 475,048.41
MODERN TIMES GROUP SER'B'NPV	\$ (60,552.22)	\$ 84,464.91
BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	\$ (128,176.33)	\$ 138,150.29
JULIUS BAER HLDG CHF0.05 (REGD)	\$ (267,934.53)	\$ 359,314.11
SWISS LIFE HOLDINGS AG	\$ (227,473.36)	\$ 251,406.56

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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
ZURICH FINL SVCS CHF0.10	\$ (366,353.66)	\$377,732.78
CENTRAL JAPAN RLWY NPV	\$ (63,424.78)	\$ 65,589.71
DAI NIPPON PRINTNG NPV	\$ (121,725.39)	\$109,116.91
DAIHATSU MOTOR CO NPV	\$ (74,823.23)	\$ 83,593.90
FUJI MEDIA HOLDINGS INC NPV	\$ (53,660.66)	\$ 57,892.78
FURUKAWA ELECTRIC NPV	\$ (103,701.51)	\$141,366.71
J FRONT RETAILING NPV	\$ (93,566.25)	\$105,612.39
JTEKT CORPORATION NPV	\$ (116,323.10)	\$153,023.31
KAMIGUMI CO LTD NPV	\$ (104,863.88)	\$108,468.15
KOBE STEEL LTD	\$ (70,122.03)	\$ 97,057.93
NIPPON ELECTRIC GLASS CO LTD	\$ (86,886.50)	\$ 97,224.05
NISSAN CHEMICAL IN NPV	\$ (64,405.76)	\$ 82,716.18
NTT DOCOMO NPV	\$ (86,945.84)	\$ 84,795.01
RESONA HOLDINGS NPV	\$ (113,205.59)	\$111,792.57
SEIKO EPSON CORP NPV	\$ (193,720.76)	\$214,239.05
SEKISUI CHEMICAL CO LTD NPV	\$ (56,838.06)	\$ 65,314.70
SHINKO ELEC INDS NPV	\$ (84,243.47)	\$144,207.14
SUMITOMO TRUST & BANKING CO NPV	\$ (401,129.48)	\$403,178.58
TOKUYAMA CORP NPV	\$ (103,761.61)	\$112,485.44
TOYOTA INDUSTRIES NPV	\$ (95,411.91)	\$111,440.78
TSUMURA & CO NPV	\$ (42,714.06)	\$ 45,015.29
YAMAHA MOTOR CO NPV	\$ (109,974.62)	\$109,524.85
YAMATO HOLDINGS NPV	\$ (94,157.30)	\$ 86,504.81
BCE INC COM NPV	\$ (236,903.29)	\$261,430.53
BIOVAIL CORP COM NPV	\$ (69,385.50)	\$ 92,632.91
ING CANADA INC COM NPV	\$ (94,180.56)	—
INTACT FINL CORP COM NPV	—	\$122,922.50
SUNCOR ENERGY INC COM NPV	\$ (250,341.21)	\$ 50,968.51
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	\$ (79,696.00)	\$ 86,190.20
CREDIT SUISSE FIRST BOSTON USA INC CR SUISSE FB USA INC 4.7 DUE 06-01-2009 BEO	\$ (40,240.00)	\$ 40,000.00
DISH DBS CORP 7.875% DUE 09-01-2019	\$ (29,240.10)	—
FORD MTR CR CO LLC NT FLTG RATE DUE 04-15-2009 REG	\$ (283,500.00)	\$300,000.00
GENWORTH GLOBAL FDG TRS SECD MEDIUM TERMTRANCHE # TR 00003 5.125 03-15-2011	\$ (9,060.00)	\$ 9,635.00

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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
INTL STL GROUP INC 6.5% DUE 04-15-2014	\$ (4,010.00)	\$ 4,680.90
JEFFSN PILOT CORP 4.75% DUE 01-30-2014	\$ (4,175.30)	\$ 4,340.00
KS CY SOUTHN DE 12.5% DUE 04-01-2016	\$ (18,949.00)	—
PVTPL CRICKET COMMUNICATIONS INC SR SECDNT 144A 7.75 DUE 05-15-2016	\$ (43,260.30)	—
PVTPL DIRECTV HLDGS LLC / DIRECTV FING INC SR NT 144A 4.75% DUE 10-01-2014 BEO	\$ (29,918.70)	\$ 30,571.20
PVTPL RAILAMERICA INC SR SECD NT 144A 9.25% DUE 07-01-2017/06-23-2009 BEO	\$ (67,146.10)	\$ 6,180.00
PVTPL TECK RESOURCES LIMITED SR SECD NT 144A 10.25 DUE 05-15-2016/05-08-2009 BEO	\$ (4,732.70)	—
PVTPL TECK RESOURCES LIMITED SR SECD NT 144A 10.75 DUE 05-15-2019/05-08-2009 BEO	\$ (9,489.30)	—
PVTPL TECK RESOURCES LIMITED SR SECD NT 144A 9.75% DUE 05-15-2014 BEO	\$ (4,763.50)	—
PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNE NT 144A 5.25 DUE 02-01-2012 BEO	\$ (498,365.00)	—
ROCHE HLDGS INC NT FLTG 144A DUE 02-25-2011 BEO	\$ (500,000.00)	\$ 512,532.00
HOSPIRA INC HOSPIRA INC VAR RT DUE 03-30-2010/03-30-2009	\$ (698,250.00)	\$ 700,000.00
MACQUARIE OFFICE UNITS NPV	\$ (80,639.09)	\$ 140,136.32
KGHM POLSKA MIEDZ PLN10 BR	\$ (32,537.08)	\$ 41,035.86
ADR BRIT AWYS PLC ADR	\$ (20,405.90)	\$ 19,226.55
ADR CADBURY PLC SPONSORED ADR ADR	\$ (10,658.05)	\$ 10,443.68
ADR CHINA DISTANCE ED HLDGS LTD SPONSORED ADR ADR	\$ (1,953.45)	\$ 1,877.88
ADR CHINA GRENTech CORP LTD	\$ (22,192.85)	\$ 19,739.27
ADR HIMAX TECHNOLOGIES INC SPONSORED ADR	\$ (8,954.74)	\$ 7,915.25
ADR LINKTONE LTD ADR	\$ (16,248.29)	\$ 21,003.89
ADR NICE SYS LTD SPONSORED ADR	\$ (7,559.16)	\$ 6,797.29
ADR WIRELESS HOLDRS TR DEPOSITARY RCPT	\$ (64,056.85)	\$ 66,670.42

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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
GDR PAMPA ENERGIA S A SPONSORED ADR LEVEL 1	\$ (6,623.75)	\$ 5,804.39
SIFY TECHNOLOGIES LTD	\$ (21,699.40)	\$ 22,553.51
ABM INDS INC COM	\$ (15,125.65)	\$ 17,194.81
ACEA SPA EUR5.16	\$ (55,422.20)	\$ 56,987.99
ADVANCED ENERGY INDS INC COM	\$ (7,741.25)	\$ 7,480.39
AEP INDS INC COM	\$ (48,092.24)	\$ 51,816.69
AERO GROW INTL INC COM STK	\$ (2,008.95)	\$ 1,540.02
AJINOMOTO CO INC NPV	\$ (56,015.72)	\$ 54,496.69
ALCATEL-LUCENT EUR2	\$ (76,001.73)	\$ 70,671.78
ALLIANCE FINL CORP COM	\$ (8,226.60)	\$ 8,364.77
ALUMINA LTD NPV	\$ (43,465.14)	\$ 38,922.10
AM OIL RES & TECHNOLOGY INC COM STK	\$ (2,708.95)	\$ 1,241.04
AP PHARMA INC COM NEW STK	\$ (5,142.91)	\$ 5,540.33
ARCELIK TRY1	\$ (29,653.34)	\$ 37,519.75
ARDEA BIOSCIENCES INC COM STK	\$ (13,257.95)	\$ 11,817.40
AXION INTL HLDGS INC COM STK	\$ (6,597.95)	\$ 5,640.90
BANCTRUST FINL GROUP INC COM STK	\$ (2,041.71)	\$ 2,467.34
BANKUNITED FINL CORP CL A	\$ (5,292.75)	\$ 5,889.03
BIOELECTRONICS CORP COM	\$ (6,833.82)	\$ 7,268.40
BLACKROCK KELSO CAP COORPORATION COM STK	\$ (13,816.80)	\$ 15,638.77
BLUEFIRE ETHANOL FUELS INC COM STK	\$ (10,098.95)	\$ 10,672.83
BLUESCOPE STEEL SHS	\$ (69,488.97)	—
BRIDGEPOINT ED INC COM	\$ (10,465.75)	\$ 8,113.12
BRITISH ENERGY GP GBP0.1 (ASSD LAKE ACQ CASH)	—	\$365,768.93
CADENCE PHARMACEUTICALS INC COM	\$ (15,121.35)	\$ 17,663.94
CAPITOL BANCORP LTD COM	\$ (13,431.57)	\$ 12,682.05
CARDIOME PHARMA CORP COM NEW STK	\$ (22,258.95)	\$ 20,540.52
CENTRAL GARDEN & PET CO COM	\$ (31,793.50)	\$ 29,646.29
CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW	—	\$ 5,751.64
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	\$ (235,612.74)	\$233,276.25
CHIBA BANK NPV	\$ (42,965.46)	\$ 43,649.32
CHINA DIGITAL COMMUNICATION GROUP COM NEW STK	\$ (40,644.69)	\$ 38,990.04

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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
CHIYODA CORP NPV	\$ (38,547.97)	\$ 38,672.50
CITIZENS & NORTHN CORP COM	\$ (4,161.92)	\$ 3,850.90
CITIZENS FIRST CORP COM	\$ (16,001.95)	\$ 14,412.38
CLEAR-LITE HLDGS INC COM	\$ (46,035.80)	\$ 52,140.74
COFFEE HLDG CO INC COM	\$ (4,058.85)	\$ 3,790.75
COHEN & STEERS INC COM	\$ (9,753.90)	\$ 8,004.93
CORNELL COMPANIES INC COM	\$ (6,353.68)	\$ 8,127.99
CUMULUS MEDIA INC CL A DEL	\$ (14,261.43)	\$ 14,597.31
DEALERTRACK HLDGS INC COM STK	\$ (197,678.77)	\$ 207,484.50
DIAMOND HILL INVT OH	\$ (12,344.52)	\$ 12,721.16
DICKS SPORTING GOODS INC OC-COM	\$ (35,905.55)	\$ 37,644.18
DIGITAL ALLY INC COM STK	\$ (6,550.25)	\$ 6,737.71
DOLAN MEDIA CO COM STK	\$ (4,964.95)	\$ 4,194.93
DORMAN PRODS INC COM	\$ (6,704.60)	\$ 6,939.32
DRUGSTORE COM INC COM ISIN #US2622411021	\$ (7,008.95)	\$ 6,577.27
EF JOHNSON TECHNOLOGIES INC	\$ (1,542.90)	\$ 1,382.01
EMC INS GROUP INC COM	\$ (6,584.95)	\$ 6,181.09
EPLUS INC COM	\$ (7,593.95)	\$ 7,636.05
ERAMET EUR3.05	\$ (47,317.61)	\$ 47,992.18
FIRST LONG IS CORP COM	\$ (7,842.60)	\$ 8,849.83
FIRST MARINER BANCORP COM	\$ (1,913.95)	\$ 2,340.98
FIRSTBANK CORP MICH COM	\$ (8,480.95)	\$ 8,618.61
FPB BANCORP INC COM	\$ (10,004.85)	\$ 7,286.44
FULL HOUSE RESORTS INC COM	\$ (20,450.90)	\$ 19,923.73
GEORESOURCES INC COM	\$ (6,426.55)	\$ 6,566.88
GERDAU AMERISTEEL CORP COM STK	\$ (19,257.90)	\$ 19,216.62
GIGA TRONICS INC COM	\$ (2,757.95)	\$ 2,514.98
GPE BRUXELLES LAM NPV	\$ (101,285.78)	\$ 108,183.83
GSC INVT CORP COM STK	\$ (15,478.85)	\$ 12,875.74
GUNMA BANK NPV	\$ (81,303.06)	\$ 82,958.17
HANG LUNG GROUP HKD1	\$ (25,715.51)	\$ 24,542.21
HEALTHWAYS INC COM STK	\$ (24,183.90)	\$ 22,249.22
HEARUSA INC	\$ (1,968.95)	\$ 1,950.99
HOKUHOKU FINANCIAL NPV	\$ (75,924.04)	\$ 92,731.24
HOLCIM CHF2(REGD)	\$ (22,141.80)	\$ 24,490.72
HOLMEN AB SER'B'NPV	\$ (32,663.30)	\$ 31,382.67
HOPEWELL HOLDINGS COMSTK	\$ (28,621.01)	\$ 28,052.83

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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
HUGHES TELEMATICS INC COM	\$ (5,039.41)	\$ 4,654.53
IB3 NETWORKS INC COM	\$ (76,008.96)	\$ 60,769.41
INCITEC PIVOT NPV	\$ (34,446.94)	\$ 33,505.22
INFINITE GROUP INC COM NEW	\$ (12,617.90)	\$ 7,196.78
INTEGRAL SYS INC MD COM	\$ (27.09)	\$ 0.00
INTERNET MEDIA TECHNOLOGIES INC COM NEW STK	\$ (338.95)	\$ 161.02
IRIDEX CORP COM	\$ (723.95)	\$ 574.84
IRIDIUM WORLD COMMUNICATIONS CL A COM STK	\$ (57.90)	\$ 71.05
IRWIN FINL CORP COM	\$ (23,855.35)	\$ 21,175.15
JAPAN AIRLINES SYSTEM CORPORATION NPV	\$ (86,130.55)	\$ 70,669.45
LIBBEY INC COM	\$ (5,144.55)	\$ 5,281.91
LLOYDS BANKING GP ORD GBP0.25 (SUB SHS)	—	\$ 0.00
LOGITECH INTL CHF0.25(REGD)	\$ (56,425.30)	\$ 33,821.99
LOGMEIN INC COM	\$ (16,000.00)	\$ 19,989.49
LOTTOMATICA SPA EUR1	\$ (34,880.34)	\$ 34,325.07
MAJESCO ENTERTAINMENT CO COM NEW COM NEW	\$ (5,918.95)	\$ 6,975.79
MAP GROUP	\$ (76,348.32)	\$ 82,824.93
MAP PHARMACEUTICALS INC COM STK	\$ (10,081.73)	\$ 8,980.47
MAPFRE EUR0.10	\$ (33,093.86)	\$ 34,776.41
MB FINL INC NEW COM	\$ (171,975.99)	\$ 160,234.35
MDS INC COM	\$ (277,973.73)	\$ 371,165.47
MEDASSETS INC COM STK	\$ (11,798.00)	\$ 10,907.81
MEDIVATION INC COM STK	\$ (94,080.76)	\$ 102,878.79
MEN S WEARHOUSE INC COMMOM	\$ (86,726.62)	\$ 94,631.42
MERCER INTL INC COM SH BEN INT	\$ (14,391.19)	\$ 13,904.74
MONARCH CASINO & RESORT INC COM	\$ (10,403.95)	\$ 9,756.48
MORTONS RESTAURANT GROUP INC NEW COM	\$ (1,058.05)	\$ 910.25
NATL BK OF GREECE EUR5(REGD)	\$ (61,295.20)	\$ 49,543.85
NITORI CO LTD NPV	\$ (112,094.93)	\$ 129,994.34
NOBEL BIOCARE HOLD CHF.4	\$ (62,725.50)	\$ 68,096.28
NOK CORP NPV	\$ (47,623.13)	\$ 56,857.47



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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
NORDEA BANK AB NPV(SEK QUOTE(FPD 01/01/09)	\$ (38,089.52)	—
NYMAGIC INC COM	\$ (10,381.20)	\$ 9,603.23
OCULUS INNOVATIVE SCIENCES INC COM	\$ (117,206.75)	\$ 114,270.44
ORBCOMM INC COM STK	\$ (13,782.95)	\$ 11,064.76
PAC WEBWORKS INC COM	\$ (1,358.95)	\$ 1,391.01
PACKAGING CORP AMER COM ISIN US6951561090	\$ (111,063.11)	\$ 115,871.65
PANASONIC ELECTRIC WORKS CO LTD NPV	\$ (84,817.19)	\$ 85,254.89
PENWEST PHARMACEUTICALS CO COM	\$ (1,902.22)	\$ 2,155.79
PETROSUN INC COM STK	\$ (1,667.90)	\$ 1,291.04
PHYSICIANS FORMULA HLDGS INC COM	\$ (24,295.72)	\$ 23,307.98
PROMISE CO NPV	\$ (105,570.94)	\$ 96,020.17
PROVIDENT NY BANCORP COM	\$ (33,885.00)	\$ 27,766.82
RENESAS ELECTRONICS CORPORATION NPV	\$ (37,875.01)	\$ 72,256.88
RICOH CO LTD NPV	\$ (12,913.03)	\$ 11,328.55
RTI BIOLOGICS INC COM STK	\$ (7,351.95)	\$ 7,840.64
SACYR VALLEHERMOSO EUR1	\$ (50,166.14)	\$ 39,211.14
SAUER-DANFOSS INC COM	\$ (32,410.80)	\$ 30,817.28
SCHRODERS VTG SHS GBP1	\$ (51,891.95)	\$ 54,630.92
SECURITAS SER'B'NPV	\$ (74,658.36)	\$ 68,842.04
SEMGROUP CORP CL A CL A	—	\$ 1,535.96
SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM	\$ (26,276.95)	\$ 27,113.27
SHIMAMURA CO NPV	\$ (46,654.48)	\$ 50,125.27
SINGAPORE AIRPORT TERMINAL SERVICES SGD0.10	—	\$ 21,257.93
STANDARD LIFE ORD GBP0.10	\$ (18,090.09)	\$ 20,520.59
SULZER AG-REG COMSTK	\$ (64,808.46)	\$ 52,890.27
SUMITOMO CHEMICAL CO. LTD NPV	\$ (66,951.97)	\$ 67,313.53
SUN BANCORP INC N J COM	\$ (8,862.00)	\$ 4,469.97
SUNESIS PHARMACEUTICALS INC COM	\$ (3,568.95)	\$ 4,290.93
SUSSER HLDGS CORP COM STK	\$ (5,245.00)	\$ 5,361.86
SUZUKI MOTOR CORP NPV	\$ (71,239.24)	\$ 72,952.21
TALECRIS BIOTHERAPEUTICS HLDGS CORP COM	\$ (8,488.55)	\$ 7,690.85
THOMSON-REUTERS CO COM NPV		\$ 108,384.33

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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
TIMBERLINE RES CORP COM	\$ (3,638.95)	\$ 4,347.93
TRANS LUX CORP COM	\$ (6,372.95)	\$ 6,318.93
TREDEGAR CORP INC	\$ (4,181.95)	\$ 4,056.14
TURK TELEKOMUNIKAS TRY1	\$ (66,968.50)	\$ 66,542.61
TYLER TECHNOLOGIES INC COM STK	\$ (12,122.95)	\$ 11,753.52
UCBH HLDGS INC COM	\$ (56,606.20)	\$ 55,474.02
UNITED CMNTY BK BLAIRSVILLE GA CDT-CAP STK CDT-CAP STK	\$ (130,750.09)	\$ 115,047.96
UNITED INTERNET AG NPV(REGD)	\$ (63,314.23)	\$ 60,534.48
UNIVEST CORP PA COM	\$ (11,691.00)	\$ 9,626.75
VALHI INC NEW COM	\$ (5,390.35)	\$ 5,509.75
VALUEVISION MEDIA	\$ (10,393.90)	\$ 15,039.70
VERISK ANALYTICS INC CL A CL A	\$ (46,794.05)	\$ 46,102.35
VESTAS WIND COM STK	\$ (137,183.77)	—
VICAL INC COM COM	\$ (11,618.95)	\$ 11,389.75
WATERFURNACE RENEWABLE ENERGY INC COM STK	\$ (2,532.03)	\$ 2,341.77
WESFARMERS LIMITED COMSTK	\$ (37,465.63)	—
WESTERN LITHIUM CA COM NPV	\$ (10,018.95)	\$ 9,046.85
WESTLAKE CHEM CORP COM STK	\$ (24,774.95)	\$ 25,057.48
XERIUM TECHNOLOGIES INC COM STK	\$ (10,190.90)	\$ 14,601.70
YAMAHA CORP NPV	\$ (141,046.61)	\$ 133,038.04
ZODIAC AEROSPACE NPV	\$ (66,709.80)	\$ 70,695.77
ZYMOGENETICS INC COM STK	\$ (22,858.95)	\$ 25,761.88
AMERICAN INTL GROUP INC JR SUB DEB FLT RT DUE 05-15-2058/05-15-2010 BEO	\$ (11,337.50)	\$ 12,575.00
GENWORTH FINL INC 5.75% DUE 06-15-2014	\$ (15,220.00)	\$ 17,880.00
HOUSEHOLD FIN CORP 7.35% DUE 11-27-2032	\$ (9,059.00)	\$ 9,565.00
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO	\$ (9,710.00)	\$ 10,115.00
PVTPL AMC ENTMT INC NEW SR NT 144A 8.75%DUE 06-01-2019/06-01-2014 BEO	\$ (4,879.10)	\$ 4,879.10
PVTPL CSC HLDGS INC SR NT 144A 8.5% DUE 04-15-2014 BEO	\$ (26,665.50)	\$ 28,387.50
ROYAL GOLD INC STEP UP DUE 03-01-2020 BEO 0 TO 3-1-05; 3.75 THEREAFTER	\$ (4,977.60)	\$ 2,701.52

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<u>Asset Description</u>	<u>Acquisition Cost</u>	<u>Disposition Proceeds</u>
BOND TR PRODS LLC BASICS BOOK ENTRY MTN 4.15% DUE 06-15-2010/12-15-2009	\$ (8,431.04)	\$ 8,286.38
HARTFORD LIFE GLOBAL FDG TRS HARTFORD LITRANCHE # TR 00030 5 DUE 01-15-2015	\$ (6,460.00)	\$ 8,334.10
M & I MARSHALL & ILSLEY BK MILW WI TRANCHE # TR 00028 5.15 DUE 02-22-2012	\$ (4,797.50)	—
WACHOVIA CORP GLOBAL MEDIUM TERM SR NTS TRANCHE # SR 00025 5.7 DUE 08-01-2013	\$ (9,456.70)	\$ 9,810.80
BANK OF AMERICA TORONTO CANADA DTD 09-22-2000 6.69 E-DLR T/D 01-22-2001	\$ (112.70)	\$ 114.29
INERGY HLDGS L P	\$ (15,804.10)	\$ 16,980.21
PORSCHE AUTO HL SE NON VTG PRF NPV	\$ (121,922.57)	\$ 121,094.55
CYPRESS SHARPRIDGE INVTS INC REIT	\$ (183,951.11)	\$ 182,496.85
EQTY 1 INC COM	\$ (28,656.94)	\$ 30,897.34
GLADSTONE COML CORP COM STK	\$ (8,281.20)	\$ 8,062.79
LINK R/EST INVEST NPV	\$ (43,908.99)	\$ 44,668.55
MERCIALYS EUR1	—	\$ 4,660.55
SEGRO PLC GBP0.01	\$ (32,585.19)	\$ 8,189.17
TRANSCONTINENTAL RLTY INVS COM NEW COM NEW	\$ (990.95)	\$ 1,091.04
UIT GEN FIN CORP DEL UNIT 1 COM & CTF OFOWN EVID UNDIV INT \$1000 UNIT VALUE REG	\$ (13,429.65)	\$ 7,697.76

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
1 800 FLOWERS COM INC CL A COM STK	13,356.98	3,975.00
1/10 BERKSHIRE HATHAWAY INC DEL CL A COMSTK	2,709,368.82	0.00
1ST AMER BANK CORP 9% CUMLATIVE CONV PFDSTK \$11 PAR	0.00	4,464.60
1ST BK LEXINGTON TENN CTF DEP ACT/365 SEMI-ANNU 4 03-19-2010	35,000.00	35,226.45
1ST CHGO BK & TR ILL CTF DEP DTD 01/15/2009 2.25 09-15-2010	19,000.00	19,000.00
1ST CMNTY BANCSHARES INC NEV COM	24,817.80	22,895.00
1ST CMNTY BK TAOS NM DTD 03-20-2009 1.35C/D 03-22-2010	50,000.00	0.00
1ST HORIZON NATL CORP COM	4,405.50	3,229.91
1ST HORIZON NATL CORP COM	144,102.79	82,169.15
1ST INDL RLTY TR INC COM	9,091.51	2,384.88
1ST MED GROUP INC COM	676.26	2.68
1ST NIAGARA FINL GROUP INC NEW COM	6,485.48	7,046.75
1ST POTOMAC RLTY TR COM	1,842.64	1,543.70
1ST UN NATL BK N C CHARLOTTE MTN 7.8 DUE08-18-2010 BEO	4,146.46	4,180.52
21ST CENTY HLDG CO COM	5,988.95	4,020.00
3C7/REG S GMAC INC	0.00	6.50
3COM CORP COMMON STOCK	25,623.13	36,945.00
3DICON CORP COM	9,785.16	73.20
3M CO COM	193,830.38	281,078.00
3M CO COM	247,764.10	285,790.19
3M CO COM	334,990.62	413,027.50
3M CO COM	580,171.88	735,763.00
3M CO COM	716,708.77	1,049,909.00
3M CO COM	880,638.71	1,595,531.00
3PAR INC COM	4,620.95	4,740.00
5 STAR QUAL CARE INC COM	3,422.04	3,473.47
5TH 3RD BANCORP COM	67,129.12	73,742.05
5TH 3RD BANCORP COM	219,568.90	238,875.00
5TH 3RD BANCORP COM	549,278.10	210,707.25
6 FLAGS INC COM	110,782.99	2,978.75
6 FLAGS INC SR NT 8.875 DUE 02-01-2010/02-01-2006 BEO BD IN DEFAULT	9,235.00	2,975.00
727 COMMUNICATIONS INC COM PAR \$0.001 COM PAR \$0.001	553.72	0.00
8X8 INC NEW COM	24,678.62	30,000.00
A D A M INC COM	11,851.85	5,775.00
A123 SYS INC COM	15,296.98	19,186.20
A123 SYS INC COM	175,530.38	258,733.20
A21 INC COM STK	13,531.45	10.00
AAR CORP COM	1,807.71	2,298.00
AARO BROADBAND WIRELESS COMMUNICATIONS INC COM	989.95	0.00
ABATIX CORP FORMERLY ABATIX ENVIRONMENTAL CORP TO 05/20/1999 COM	2,167.77	840.00
ABAXIS INC COM	5,493.69	5,110.00
ABB LTD CHF1.54 (REGD)	478,001.31	477,616.76
ABBOTT LAB COM	382,982.13	420,057.91
ABBOTT LAB COM	415,081.50	487,367.73
ABBOTT LAB COM	442,756.83	507,506.00
ABBOTT LAB COM	1,149,473.91	1,176,982.00
ABBOTT LAB COM	1,328,398.42	2,272,979.00
ABBOTT LABS 5.15% DUE 11-30-2012/11-09-2007 BEO	5,002.40	5,474.52
ABBOTT LABS NT 5.125% DUE 04-01-2019 REG	26,207.75	26,201.35
ABBOTT LABS NT 5.125% DUE 04-01-2019 REG	209,780.00	209,193.60
ABERCROMBIE & FITCH CO CL A	2,511.53	4,043.30
ABERCROMBIE & FITCH CO CL A	115,783.34	155,082.50
ABERCROMBIE & FITCH CO CL A	164,011.88	83,640.00
ABIOMED INC COM	7,377.02	4,365.00
ABIOMED INC COM	529,203.07	457,976.00
ABITIBIBOWATER INC COM STK	409.07	1.32
ABLAZE TECHNOLOGIES INC COM	4,812.53	0.00
ABRAXAS PETE CORP COM	10,157.75	9,600.00
ABRAXIS BIOSCIENCE INC NEW COM	40.47	1,013.75
ABSOLUTE HEALTH & FITNESS INC COM STK	272.49	0.01
ABSOLUTE SOFTWARE CORP COM STK	2,199.20	1,051.64
AC ENERGY INC NEV COM STK	11,365.43	0.00
ACADIA PHARMACEUTICALS INC COM	8,400.63	3,564.00
A-CAP RESOURCES COM STK	41,463.01	9,356.55
ACCENTURE PLC SHS CL A NEW	101,926.09	116,040.93
ACCENTURE PLC SHS CL A NEW	411,714.46	566,433.50
ACCESS NATL BK RESTON VA DTD 02-09-2009 1.55 C/D 02-09-2010	40,000.00	40,000.00



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ACCO BRANDS CORP COM	467.80	167.44
ACCOR EUR3	308,643.15	253,093.41
ACCURAY INC DEL COM	42,637.64	19,074.00
ACE LTD COM STK	19,684.81	20,109.60
ACE LTD COM STK	270,532.62	265,255.20
ACETO CORP COM	27,500.52	24,622.15
ACHILLION PHARMACEUTICALS INC COM	3,428.77	3,110.00
ACHMEA HYPOTHEEKBANK NV MEDIUM TERM NTS TRANCHE # TR 1 3.2 DUE 11-03-2014 REG	169,915.00	169,670.88
ACME PACKET INC COM STK	10,742.73	9,845.00
ACORDA THERAPEUTICS INC COM	2,188.95	2,520.00
ACORDA THERAPEUTICS INC COM	174,826.65	199,490.20
ACORN ENERGY INC	7,788.65	7,380.00
ACT CLEAN TECHNOLOGIES INC	942.90	97.50
ACT/365 MONTHLY DTD 01-26-2009 2.25 07-26-2010	19,000.00	19,000.00
ACTELION CHF0.50 (REGD)	89,470.14	82,947.21
ACTELION CHF0.50 (REGD)	186,744.06	190,516.88
ACTELION CHF0.50 (REGD)	197,444.24	247,185.90
ACTIS GLOBAL VENTURES INC COM STK	9,177.30	1.80
ACTIVE PWR INC COM	394.59	318.00
ACTIVIDENTITY CORP COM STK	6,567.36	2,937.50
ACTIVISION BLIZZARD INC COM STK	286,254.43	280,183.09
ACTUANT CORP CL A NEW	25,174.40	37,060.00
ACTUANT CORP CL A NEW	33,764.35	20,621.28
ACTUATE CORP COM	16,237.98	14,124.00
ACUITY BRANDS INC COM	20,291.98	18,488.50
ACURA PHARMACEUTICALS INC COM NEW STK	58,206.62	37,368.63
ACUSPHERE INC COM	27,136.58	1,050.00
ACXIOM CORP COM	42,849.28	79,701.38
ADA-ES INC COM STK	3,069.05	1,220.00
ADAPTEC INC COM	11,240.85	11,390.00
ADAPTEC INC COM	34,772.68	32,160.00
ADAPTEC INC COM	280,977.16	253,856.30
ADC TELECOMMUNICATIONS INC COM NEW	13,726.09	11,687.22
ADDAX PETE CORP COM NPV	4,057.60	0.00
ADDAX PETE CORP COM STK	1,241,654.30	0.00
ADVANTAGE MEDIA GROUP INC COM NEW	7,856.95	7,097.40
ADECCO SA	5,177.95	5,518.91
ADECCO SA CHF1(REGD)	341,146.07	425,125.39
ADMINISTAFF INC COM	341,050.60	224,105.00
ADOBE SYS INC COM	52,487.05	61,349.04
ADOBE SYS INC COM	289,561.89	529,632.00
ADOBE SYS INC COM	1,580,034.45	2,312,836.74
ADOLOR CORP COM	5,932.90	5,110.00
ADR 3SBIO INC SPONSORED ADR	8,978.87	15,059.00
ADR ABB LTD SPONSORED ADR	124,728.69	127,110.50
ADR ACERGY S A SPONSORED ADR	977.74	1,170.75
ADR ACTIONS SEMICONDUCTOR CO LTD ADR ADR- COMMON STOCK	52,890.61	54,225.00
ADR ADVANCED MICRO DEVICES INC CONV PFD	0.00	20,363.10
ADR AEGON N V NY REGISTRY SHS SHS	48,988.95	99,355.00
ADR AEGON N V NY REGISTRY SHS SHS	130,923.62	64,632.03
ADR AGRIA CORP SPONSORED ADR	2,698.95	3,130.00
ADR AIXTRON AKTIENGESELLSCHAFT SPONSOREDADR REPSTG ORD SHS	55,301.04	55,324.50
ADR ALCATEL-LUCENT	59,443.83	40,168.68
ADR ALCATEL-LUCENT	522,542.49	378,148.00
ADR ALLIED IRISH BKS P L C SPONSORED ADRREPSTG ORD	16,236.06	15,131.61
ADR ALUMINA LTD SPONSORED ADR	16,929.06	7,860.00
ADR ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS	23,833.91	29,293.75
ADR ANGLO AMERN PLC ADR NEW	193,807.74	182,577.82
ADR ANGLO PLATINUM LTD ADR	102,729.92	86,850.79
ADR ANGLOGOLD ASHANTI LTD	146,044.54	146,697.18
ADR ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	70,905.53	100,421.25
ADR AREVA SA ADR	11,417.90	10,014.60
ADR ARM HLDS PLC SPONSORED ISIN US0420681068	7,592.65	8,303.20

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ADR ASIA PULP & PAPER LTD SPONSORED ADR	416.17	0.00
ADR ASTRAZENECA PLC SPONSORED ADR UK	53,755.78	57,313.74
ADR AU OPTRONICS CORP SPONSORED ADR	92,784.20	89,637.24
ADR AXA SA SPONSORED ADR	36,690.22	39,664.00
ADR BAE SYS PLC SPONSORED ADR	3,354.95	2,322.15
ADR BAIDU INC SPONSORED ADR	379,432.24	493,476.00
ADR BAIDU INC SPONSORED ADR	382,531.88	414,108.61
ADR BAIDU INC SPONSORED ADR	648,395.50	766,121.49
ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR	167,127.06	207,243.52
ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	8,858.61	10,935.00
ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT	23,593.70	25,092.00
ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PFD SHS	8,249.19	11,377.50
ADR BARCLAYS PLC A.D.R.	4,663.48	3,708.69
ADR BASF AKTIENGESELLSCHAFT - LEVEL I	63,020.48	77,009.29
ADR BAYER A G SPONSORED ADR	66,037.54	70,655.64
ADR BERKELEY TECH LTD SPONSORED ADR	14,194.86	43.92
ADR BET PUB LTD CO SPONSORED A.D.R.	3,812.70	0.00
ADR BHP BILLITON LTD SPONSORED ADR	321,019.55	413,080.94
ADR BK AMER CORP DEP SHS REPSTG 1/1200THPFD SER 5 DEPOS SH REPSTG 1/1000 PFD SER	4,639.95	9,042.50
ADR BNP PARIBAS SPONSORED ADR REPSTG	18,022.17	18,045.99
ADR BP P L C SPONSORED ADR	699,252.95	765,166.32
ADR BRIT AMERN TOB PLC SPONSORED COM STK	24,778.67	24,764.78
ADR BT GROUP PLC ADR	31,296.24	19,457.30
ADR BYD CO LTD ADR	31,074.42	45,416.80
ADR CANON INC A.D.R. FOR COM YEN	13,121.52	13,415.44
ADR CATHAY PAC AWYS LTD SPONSORED ADR	533.95	466.85
ADR CEMEX SAB DE CV	25,258.61	23,616.36
ADR CEMEX SAB DE CV	275,544.26	140,669.82
ADR CEMEX SAB DE CV	623,681.24	647,487.78
ADR CGG VERITAS ADS EACH 5 REPR 1 ORD EUR2	18,912.19	8,500.00
ADR CGG VERITAS ADS EACH 5 REPR 1 ORD EUR2	340,070.45	307,275.00
ADR CHEUNG KONG HLDG LTD A.D.R. FOR ORD HK \$2	24,890.65	26,193.58
ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV	71,359.33	92,061.66
ADR CHINA DIGITAL TV HLDG CO LTD SPONSORED ADR	178,774.06	48,111.00
ADR CHINA EASTN AIRLS LTD SPONSORED ADR REPSTG CL H	1,936.45	1,756.00
ADR CHINA FIN ONLINE CO LTD SPONSORED ADR	3,346.93	2,555.00
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS	39,355.36	43,276.50
ADR CHINA MED TECHNOLOGIES INC SPONSOREDADR	52,483.09	31,219.10
ADR CHINA MOBILE LTD	232,283.96	182,052.03
ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS	88,473.98	70,103.72
ADR CHINA REAL ESTATE INFORMATION CORP ADR ADR	19,267.24	15,372.00
ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091	18,286.06	11,565.00
ADR CHINA SUNERGY CO LTD SPONSORED ADR	5,845.87	4,158.00
ADR CHINA TELECOM CORP LTD SPONSORED ADRREPSTG H SHS	12,442.75	12,426.00
ADR CHINA UNICOM HONG KONG LTD SPONSOREDADR	171,661.90	161,187.45
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR	99,852.31	106,638.70
ADR COCA-COLA HELLENIC BOTTLING CO S A SPONSORED ADR	4,437.45	2,302.00
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS	46,433.91	48,927.56
ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR	7,908.97	7,824.00
ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$.01 REP PFD	0.00	94.33
ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$.01 REP NON VTG PFD	9,697.01	12,642.00
ADR COMPANHIA SIDERURGICA NACIONAL REPSTG ORD SHS	95,721.16	93,171.74
ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS	29,153.43	31,327.92
ADR CONCORD MED SVCS HLDGS LTD SPONSOREDADR	8,438.95	8,640.00
ADR CPFL ENERGIA S A SPONSORED ADR	20,100.68	21,931.90
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081	96,606.22	90,503.56
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081	112,981.52	103,236.00
ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS	140,112.44	147,887.88
ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS	321,597.79	416,788.00
ADR DEUTSCHE TELEKOM AG ISIN # US2515661054	5,779.31	5,145.00
ADR DRDGOLD LTD SPONSORED ADR REPSTG 10 SHS	1,399.10	1,197.00
ADR DUOYUAN GLOBAL WTR INC SPONSORED ADR	113,666.81	110,918.00
ADR E ON AG SPONSORED ADR	64,097.23	53,471.84
ADR ECOPETROL S A SPONSORED ADS	26,078.95	24,260.00
ADR EDAP TMS S A SPONSORED	18,612.85	14,850.00
ADR E-HOUSE CHINA HLDGS LTD ADR	89,707.87	77,988.48
ADR ELAN CORP PLC ADR REPRESENTING SHS	57,791.10	51,292.84

ADR EMBOTELLADORA ANDINA S A SPONSORED ADR REPSTG SER A	7,130.45	7,627.59
ADR EMBRAER-EMPRESA BRASILEIRA DE AERONAUTICA S A SPONSR ADR REPSTG PFDSHS	3,272.49	2,211.00
ADR EMPRESA NACIONAL DE ELECTRICIDAD CHILE SPONSORED ADR	18,752.95	20,108.00



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ADR ENERSIS S A	33,434.38	42,016.68
ADR ENI S P A SPONSORED ADR	35,613.44	31,378.20
ADR ENSCO INTL PLC SPONSORED ADR	29,094.28	31,974.17
ADR ENSCO INTL PLC SPONSORED ADR	192,670.43	223,664.00
ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	4,763.83	5,146.40
ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	145,827.09	128,660.00
ADR EUROPEAN AERONAUTIC DEFENCE & SPACE CO EADS NV UNSPONSORED ADR ADR	22,341.78	21,239.55
ADR FAST RETAILING CO LTD ADR	3,842.55	6,005.02
ADR FIBRIA CELULOSE S A SPONSORED ADR REPSTG COM SHS	43,056.66	62,558.76
ADR FOCUS MEDIA HLDG LTD SPONSORED ADR	42,249.53	35,028.50
ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	5,185.35	9,576.00
ADR FORTESCUE METALS GROUP LTD ADR	3,608.95	3,860.00
ADR FRANCE TELECOM	18,104.30	18,930.00
ADR FUTUREMEDIA PLC SPONSORED ADR COM NEW DEC 2007 ADR	999.60	0.14
ADR GAFISA S A SPONSORED ADR REPSTG 2 COM SHS	57,557.42	59,671.84
ADR GAZPROM NEFT SPONSORED ADR	5,577.95	5,050.00
ADR GENESIS LEASE LTD ADR ADR	2,093.78	19,556.70
ADR GERDAU S A SPONSORED ADR	18,317.13	27,248.00
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	94,079.82	85,598.50
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	166,559.33	169,198.70
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	773,798.80	676,000.00
ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS	94,194.54	90,565.00
ADR GOLD FIELDS LTD NEW SPONSORED ADR	10,910.24	10,815.75
ADR GRUPO AEROPORTUARIO DEL PACIFICO SABDE CV	6,104.20	6,252.00
ADR GRUPO AEROPORTUARIO DEL CENTRO NORTES A B DE C V SPONSORED ADR	3,854.95	3,984.00
ADR GRUPO CASA SABA S A DE C V SPONSOREDADR	5,817.40	4,636.00
ADR GRUPO SIMEC SAB	306.43	210.00
ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	17,846.03	16,608.00
ADR GUSHAN ENVIRONMENTAL ENERGY LTD SPONSORED ADR	17,110.49	5,874.00
ADR HDFC BK LTD ADR REPSTG 3 SHS	77,597.17	87,153.60
ADR HITACHI LTD A.D.R. FOR 10 COM	124,469.32	64,428.00
ADR HOME INNS & HOTELS MGMT INC SPONSORED ADR	30,730.00	31,815.00
ADR HONDA MOTOR CO. LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON	51,384.07	63,054.00
ADR HSBC HLDGS PLC SPONSORED ADR NEW	79,632.34	63,541.17
ADR HSBC HLDGS PLC SPONSORED ADR NEW	266,811.25	224,991.69
ADR HUANENG PWR INTL INC SPONSORED ADR SER N SHS	7,703.29	6,720.00
ADR HUTCHISON TELECOMMUNICATIONS HONG KONG HLDGS LTD ADR	31,974.93	2,258,935.28
ADR HUTCHISON TELECOMMUNICATIONS INTL LTD SPONSORED ADR	739.77	605.01
ADR IBERDROLA S A SPONSORED ADR REPSTG 1ORD SHS	19,218.51	19,140.00
ADR ICICI BK LTD	15,300.94	15,759.80
ADR ICICI BK LTD	684,543.48	879,170.94
ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH	19,752.73	20,123.25
ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037	13,782.88	7,236.97
ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	3,208.00	4,255.79
ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	453,963.81	701,376.30
ADR ING GROEP N V SPONSORED ADR	46,563.17	31,146.75
ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR NEW JUNE 2007	1,373.97	2,874.00
ADR INTESA SANPAOLO S P A SPONSORED ADR REPSTG ORD SHS ADR	30,030.14	25,761.53
ADR IRELAND BK SPONSORED	123,887.01	83,861.68
ADR JA SOLAR HLDGS CO LTD SPONSORED ADR	60,250.39	77,252.10
ADR JIANGXI COPPER CO LTD SPONSORED ADR	4,896.45	4,735.58
ADR JSC MMC NORILSK NICKEL SPONSORED ADR	146,527.37	77,820.05
ADR JSC MMC NORILSK NICKEL SPONSORED ADR	154,230.36	113,024.18
ADR KEPPEL LTD SPONSORED	4,061.95	4,103.37
ADR KONGZHONG CORP SPONSORED ADR	30,303.97	40,887.00
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	17,353.09	21,344.00
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	79,048.73	67,712.00
ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	15,011.69	20,356.00
ADR KUBOTA CORP	3,774.47	4,381.40
ADR LAN AIRL S A	10,932.79	14,919.65
ADR LDK SOLAR CO LTD SPONSORED ADR	42,846.04	19,859.33
ADR LENOVO GROUP LTD SPONSORED ADR	12,388.30	16,295.89
ADR LIHIR GOLD LTD SPONSORED ADR	81,804.99	75,274.17
ADR LONGTOP FINL TECHNOLOGIES LTD ADR	232,095.85	304,008.24
ADR M 2003 PLC SPONSORED ADR	4,800.70	6.00
ADR MECHEL OAO SPONSORED ADR	58,952.97	59,320.64
ADR MECHEL OAO SPONSORED ADR	115,581.15	122,085.34

ADR METAL STORM LTD SPONSORED ADR	5,539.48	719.40
ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A	68,524.83	79,372.80

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A	256,814.02	229,299.20
ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR	56,450.21	30,258.00
ADR MIZUHO FINL GROUP INC SPONSORED ADR	1,275.95	356.00
ADR MOBILE TELESYSTEMS OJSC SPONSORED	4,433.31	4,889.00
ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW	12,743.96	12,561.78
ADR NATUZZI S P A ADR	2,631.60	1,130.50
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	130,111.80	149,961.00
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	341,073.66	455,940.50
ADR NET SERVICOS DE COMUNICACAO S A SPONSORED ADR REPSTG PFD NEW	19,913.94	19,618.50
ADR NET SERVICOS DE COMUNICACAO S A SPONSORED ADR REPSTG PFD NEW	270,385.38	280,071.00
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	11,572.12	12,929.31
ADR NEWCREST MNG LTD SPONSORED ADR	160,969.54	240,048.79
ADR NINTENDO LTD	26,051.74	18,111.16
ADR NOAH ED HLDGS LTD ADR	600.24	489.00
ADR NOKIA CORP SPONSORED ADR	95,117.93	71,381.75
ADR NOKIA CORP SPONSORED ADR	124,413.80	122,075.00
ADR NOKIA CORP SPONSORED ADR	251,352.86	299,405.00
ADR NOMURA HLDGS INC SPONSORED ADR	42,337.95	30,843.20
ADR NOVARTIS AG	95,748.68	101,838.53
ADR NOVARTIS AG	743,927.08	762,020.00
ADR NOVO-NORDISK A S ADR	21,062.59	21,070.50
ADR NTT DOCOMO INC SPONSORED ADR	610.15	461.34
ADR OAO GAZPROM LEVEL 1 ADR	51,037.41	41,430.21
ADR OIL CO LUKOIL SPONSORED ADR	477,159.46	307,380.00
ADR OPEN JT STK CO-VIMPEL COMMUNICATIONSSPONSORED ADR	53,936.28	55,770.00
ADR OPEN JT STK CO-VIMPEL COMMUNICATIONSSPONSORED ADR	364,838.06	386,263.02
ADR PANASONIC CORP ADR ADR	34,694.94	27,322.40
ADR PANASONIC CORP ADR ADR	333,444.68	322,875.00
ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	1,955.97	1,577.60
ADR PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKIASI INDONESIA SPONSORED ADR	32,936.07	35,395.70
ADR PETROCHINA CO LTD SPONSORED ADR	96,575.20	97,256.10
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	515,877.73	630,377.28
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	703,729.33	821,431.04
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTG	27,815.44	23,314.50
ADR POSCO SPONSORED ADR	52,816.92	65,156.70
ADR PRANA BIOTECHNOLOGY LTD SPONSORED ADR	2,964.79	1,320.00
ADR RANDGOLD RES LTD ADR	55,825.83	53,973.48
ADR REDIFF COM INDIA LTD SPONSORED ADR ISIN# US7574791007	4,133.74	1,260.02
ADR RENESOLA LTD SPONSORED ADS ADR	2,596.40	2,665.60
ADR REPSOL YPF S A SPONSORED ADR	10,048.88	11,383.82
ADR RIO TINTO PLC SPONSORED ADR	131,029.51	154,650.02
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	35,191.95	39,668.00
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	85,984.91	94,386.41
ADR ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR REPSTG 20 ORD SH	24,230.43	16,902.00
ADR ROYAL BK SCOTLAND GROUP PLC ADR REPSTG PEF SHS SER Q	1,444.90	2,196.30
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	65,859.63	66,121.00
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	107,616.83	132,242.00
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS	48,770.52	52,317.00
ADR SADIA S A SPONSORED ADR REPTG 30 PFD SHS	7,250.00	4,130.12
ADR SANOFI-AVENTIS SPONSORED ADR	38,947.57	40,526.64
ADR SANOFI-AVENTIS SPONSORED ADR	529,375.19	490,875.00
ADR SAP AG SPONSORED ADR	16,631.90	18,724.00
ADR SAP AG SPONSORED ADR	730,400.39	669,383.00
ADR SASOL LTD SPONSORED ADR	45,639.31	48,407.28
ADR SATYAM COMPUTER SVCS LTD AMERN DEPOSITORY RCPT ISIN US8040981016	29,755.56	26,986.94
ADR SCMP GROUP LTD SPONSORED ADR	2,109.95	1,070.40
ADR SEMICONDUCTOR MFG INTL CORP SPONSORED ADR	3,148.95	3,240.00
ADR SHANDA INTERACTIVE ENTMT LTD SPONSORED ADR	34,449.54	35,038.26
ADR SIEMENS AG COM DM50 (NEW)	165,475.04	163,226.00
ADR SILEX SYS LTD SPONSORED ADR	95,719.07	66,047.28
ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS	18,849.96	5,251.40
ADR SILICONWARE PRECISION INDS LTD SPONSORED	1,352.11	1,402.00
ADR SINOPEC SHANGHAI PETROCHEMICAL CO LTD SPONSORED ADR REPSTG CL H SHS	13,004.89	7,820.00
ADR SK TELECOM LTD SPONSORED ADR	6,384.86	5,691.00
ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS	112,372.17	127,550.15
ADR SOLARFUN PWR HLDGS CO LTD SPONSORED ADR	80,923.88	134,288.00
ADR SONY CORP AMERN SH NEW	100,875.91	73,921.00

ADR SONY CORP AMERN SH NEW	526,710.92	426,300.00
ADR SPONSORED ADR	59,334.42	63,105.85
ADR STARPHARMA HLDGS LTD SPONSORED ADR ADR	10,677.75	15,625.75

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ADR STERLITE INDS INDIA LTD ADS	39,380.23	39,446.30
ADR SUMITOMO MITSUI FINL GROUP INC ADR	26,690.59	12,571.87
ADR SUNTECH PWR HLDGS CO LTD ADR	312,394.04	319,445.67
ADR SYNGENTA AG SPONSORED ADR	17,840.63	19,131.80
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	33,937.39	36,791.04
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	478,716.63	529,466.08
ADR TAM S A SPONSORED ADR REPSTG PFD	9,110.23	6,666.00
ADR TATA COMMUNICATIONS LTD SPONSORED ADR ADR	5,508.95	2,890.00
ADR TATA MTRS LTD SPONSORED ADR	15,398.38	35,406.00
ADR TELECOM CORP NEW ZEALAND LTD SPONSORED ADR	21,651.45	19,876.89
ADR TELECOMUICACOES DE SAO PAULO S A TELESP SPONSORED ADR REPSTG PFD	9,797.17	8,989.20
ADR TELEFONICA S A SPONSORED	58,830.39	59,716.80
ADR TELEFONOS DE MEXICO S A SPONSORED ADR REPSTG SH ORD L	1,983.95	1,309.82
ADR TELSTRA CORP LTD SPONSORED ADR FINALINSTALMENT	7,579.80	7,711.80
ADR TENARIS S A SPONSORED ADR	26,924.72	38,385.00
ADR TERNIUM S A SPONSORED ADR	1,394.73	1,771.00
ADR TEVA PHARMACEUTICAL INDS	248,157.17	282,529.22
ADR TEVA PHARMACEUTICAL INDS	384,874.16	488,766.00
ADR TEVA PHARMACEUTICAL INDS	476,568.65	550,788.72
ADR TEVA PHARMACEUTICAL INDS	1,000,615.37	1,286,522.00
ADR TEVA PHARMACEUTICAL INDS	1,427,724.87	1,769,445.28
ADR THE9 LTD ADR ADR	5,872.30	2,166.00
ADR TOMKINS PLC SPONSORED ADR	9,698.60	12,490.00
ADR TORM A/S SPONSORED ADR	3,009.25	985.00
ADR TOTAL SA	82,470.46	85,173.20
ADR TOTAL SA	291,812.06	318,855.16
ADR TOYOTA MTR CORP ADR FOR 2 COM	375,879.79	345,308.48
ADR TRINITY BIOTECH PLC SPONSORED ADR NEW	9,389.77	3,547.12
ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW	14,859.15	13,992.00
ADR UBS PFD FDG TR IV TR PFD SECS FLTG RATE	0.00	0.31
ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012	8,839.79	14,070.00
ADR UNILEVER N V NEW YORK SHS NEW	83,061.72	92,981.08
ADR UNILEVER PLC SPONSORED ADR NEW	26,131.11	28,656.82
ADR UNITED MICROELECTRONICS CORP SPONSORED ADR NEW	11,071.28	12,125.00
ADR VALE S A ADR	386,011.99	656,078.00
ADR VALE S A ADR	430,581.41	544,399.59
ADR VANCEINFO TECHNOLOGIES INC ADR ADR	78,298.98	79,952.02
ADR VEOLIA ENVIRONNEMENT SPONSORED ADR	90,518.85	69,639.84
ADR VEOLIA ENVIRONNEMENT SPONSORED ADR	242,713.69	269,616.00
ADR VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 3 ORD SHS	20,689.72	21,024.21
ADR VISIONCHINA MEDIA INC SPONSORED ADR	3,449.05	3,276.00
ADR VIVO PARTICIPACOES S A SPONSORED ADRREPSTG PFD NEW	14,422.09	18,600.00
ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR	27,209.49	28,092.26
ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR	198,553.87	230,900.00
ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR	351,299.91	356,855.95
ADR WESTPAC BKG LTD SPONSORED A.D.R.	10,727.80	11,867.10
ADR WIMM-BILL-DANN FOODS OJSC SPONSORED ADR	52,810.67	50,519.60
ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH/COM	23,629.52	37,302.25
ADR WSP HLDGS LTD ADR	33,153.78	20,354.95
ADR WUXI PHARMATECH CAYMAN INC SPONSOREDADR REPSTG ORD SHS ADR	12,225.30	15,960.00
ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR	1,396.35	1,341.00
ADR YANZHOU COAL MNG CO LTD ISIN US9848461052	69,052.43	88,411.50
ADR YINGLI GREEN ENERGY HLDG CO LTD ADR ADR	40,051.61	47,999.16
ADR YINGLI GREEN ENERGY HLDG CO LTD ADR ADR	174,153.58	292,801.20
ADVANCE AMER CASH ADVANCE CTRS INC COM STK	48,529.41	51,708.00
ADVANCE AMER CASH ADVANCE CTRS INC COM STK	115,754.38	49,484.00
ADVANCE AMER CASH ADVANCE CTRS INC COM STK	198,303.15	219,620.00
ADVANCE AUTO PTS INC COM	4,946.18	5,060.00
ADVANCE AUTO PTS INC COM	128,292.45	134,798.40
ADVANCED ANALOGIC TECHNOLOGIES INC COM	17,925.96	15,366.00
ADVANCED ANALOGIC TECHNOLOGIES INC COM	167,075.85	142,234.00
ADVANCED BATTERY TECHNOLOGIES INC COM COM	12,894.52	13,100.00
ADVANCED CELL TECHNOLOGY INC COM	11,396.42	8,206.40
ADVANCED DEPOSITION TECHNOLOGIES INC COM	1,506.39	0.00
ADVANCED ENVIRONMENTAL RECYCLING TECHNOLOGIES INC CL A CL A	19,689.50	16,140.80
ADVANCED GROWING SYS INC NEV COM	4,399.65	124.00
ADVANCED ID CORP COM	11,240.98	377.50

ADVANCED MED INST INC COM	2,008.95	1,000.00
ADVANCED MICRO DEVICES COM STK CALL OPT EXP 4/17/10 PR \$9 PER SH	(89.54)	(310.00)
ADVANCED MICRO DEVICES INC COM	185,290.08	408,254.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ADVANCED MICRO DEVICES INC COM	235,918.71	149,072.00
ADVANCED OPTICS ELECTRONICS INC COM	9,411.96	200.00
ADVANCED POWERLINE TECHNOLOGIES INC COM	3,635.90	0.70
ADVANCED VIRAL RESH CORP COM	13,629.35	100.00
ADVANTA BK CORP DRAPER UT CTF DEP DTD 10/01/2008 ACT/365 5 10-01-2013	10,000.00	10,000.00
ADVANTA BK CORP DRAPER UTAH CTF DEP DTD 10-22-2008 4.45 10-24-2011	60,000.00	60,000.00
ADVANTA BK CORP DRAPER UTAH CTF DEP DTD 10-22-2008 4.95 10-22-2013	50,000.00	50,000.00
ADVANTA CORP CL B	8,712.06	104.30
ADVANTA CORP PFD STK	0.00	1,810.00
ADVANTAGE OIL & GAS LTD	2,446.01	34,686.40
ADVANTAGE OIL & GAS LTD COM DO NOT USESEE 2053303	70,375.77	0.00
ADVENTRX PHARMACEUTICALS INC COM STK	24,632.21	35,164.95
AECOM TECHNOLOGY CORP DELAWARE COM	20,188.38	21,175.00
AECOM TECHNOLOGY CORP DELAWARE COM	264,836.93	290,675.00
AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01	3,318.69	5,770.80
AEGIS ASSMTS INC COM	3,578.85	1.80
AEGON N V PERP CAP SECS 6.375% PFD STK	11,824.95	12,533.99
AEHR TEST SYS COM	116.85	132.00
AEOLUS PHARMACEUTICALS INC COM	503.95	480.00
AEON CO LTD NPV	185,161.77	198,098.71
AEON CREDIT SERV NPV	338,665.71	187,364.73
AERCAP HOLDINGS N.V. EUR0.01	12,266.90	13,590.00
AERO PERFORMANCE PRODS INC COM STK	2,808.20	699.00
AEROFOAM METALS INC COM	5,138.44	3.00
AEROPOSTALE COM	88,299.47	119,175.00
AEROPOSTALE COM	132,254.21	117,472.50
AEROVIRONMENT INC COM	88,088.88	73,863.20
AES CORP 7.75 DUE 03-01-2014/02-13-2004 BEO	5,300.00	5,075.00
AES CORP 8% DUE 06-01-2020	80,000.00	81,400.00
AES CORP COM	16,294.35	14,814.03
AES CORP COM	356,126.76	243,573.00
AES CORP SR NT 7.75% DUE 10-15-2015 REG	40,000.00	40,600.00
AES TR III TR PFD STK CONV SECS	4,939.95	4,625.00
AETERNA ZENTARIS INC COM	1,695.78	1,533.11
AETNA INC	52,468.05	47,429.35
AETNA INC	179,722.38	373,933.20
AETNA INC	248,711.37	294,810.00
AETRIUM INC COM STK USD0.001	4,149.95	2,590.00
AFFILIATED MANAGERS GROUP INC COM STK	16,979.40	13,672.05
AFFILIATED MANAGERS GROUP INC COM STK	293,791.66	307,116.00
AFFILIATED MANAGERS GROUP INC COM STK	1,061,129.67	1,003,515.00
AFFYMETRIX INC OC-CAP STK	1,929.94	1,401.60
AFFYMETRIX INC OC-CAP STK	80,878.64	84,680.00
AFLAC INC COM	176,449.08	217,198.46
AFLAC INC COM	403,934.67	587,375.00
AFRICA OIL CORP COM STK	1,455.54	2,289.20
AGCO CORP COM	9,673.34	6,468.00
AGCO CORP COM	109,742.94	132,594.00
AGCO CORP COM	170,571.85	193,393.20
AGCO CORP COM	259,609.46	355,740.00
AGCO CORP COM	339,116.62	406,028.70
AGFEED INDS INC COM STK	4,763.45	4,125.00
AGILE PROPERTY HLD HKD0.10	107,565.41	127,574.49
AGILENT TECHNOLOGIES INC COM	974.66	932.10
AGILENT TECHNOLOGIES INC COM	250,837.86	292,648.33
AGL RES INC COM	48,126.58	45,846.69
AGNICO EAGLE MINES LTD COM	161,347.07	178,200.00
AGNICO EAGLE MINES LTD COM	377,019.85	350,298.00
AGREE RLTY CORP COM	2,375.95	2,329.00
AGRIUM INC COM	94,760.56	97,477.50
AIR LIQUIDE(L') EUR5.50	729,688.65	809,065.36
AIR METHODS CORP COM NEW COM NEW	3,431.33	3,362.00
AIR PROD & CHEM INC COM	90,211.56	91,345.70
AIR PROD & CHEM INC COM	148,406.08	212,782.50
AIR PROD & CHEM INC COM	232,609.22	462,042.00
AIR PROD & CHEM INC COM	296,617.97	453,936.00
AIR TRANS SVCS GROUP INC COM STK	11,279.70	7,920.00

AIRCASTLE LIMITED COM STK	41,252.37	46,295.00
AIRCASTLE LIMITED COM STK	56,446.96	41,025.25
AIRGAS INC COM	15,179.56	16,660.00



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
AIRGAS INC COM	106,070.42	109,480.00
AIRGAS INC COM	217,496.35	249,424.00
AIRGAS INC COM	265,615.94	271,320.00
AIRNET COMMUNICATIONS CORP COM NEW STK	3,389.37	0.40
AIRSCOOTER CORP COM	12,637.09	3,355.00
AIRSPAN NETWORKS INC COM NEW COM	25,623.18	731.46
AIRTECH INTL GROUP INC COM NEW	6,883.43	0.00
AIRTRAN HLDGS INC COM	119,690.39	135,198.00
AIRTRAN HLDGS INC COM	273,464.95	273,481.02
AIRVANA INC COM STK	13,759.82	17,480.00
AISIN SEIKI CO NPV	118,901.92	217,219.64
AK STL HLDG CORP COM STK PAR \$0.01	91,554.72	92,927.86
AK STL HLDG CORP COM STK PAR \$0.01	185,882.63	66,185.00
AKAMAI TECHNOLOGIES INC COM STK	82,430.25	107,061.50
AKAMAI TECHNOLOGIES INC COM STK	212,110.48	119,051.00
AKEENA SOLAR INC COM STK	21,666.70	14,113.75
AKORN INC COM	5,290.08	7,160.00
AKZO NOBEL NV EUR2	501,060.78	529,210.18
AKZO NOBEL NV EUR2	668,504.03	660,903.02
ALASKA AIR GROUP INC COM	6,655.82	13,824.00
ALASKA AIR GROUP INC COM	113,750.77	229,132.80
ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012	77,938.37	66,913.72
ALBANY MOLECULAR RESH INC COM	305,445.19	310,545.08
ALBERTA STAR DEV CORP COM	197,618.36	36,559.80
ALBERTO-CULVER CO NEW COM STK	217,079.41	239,592.20
ALBERTSONS INC SR NT 8.35 DUE 05-01-2010BEO	10,490.82	10,087.50
ALCOA INC 6% DUE 07-15-2013	119,622.00	126,411.84
ALCOA INC COM STK	430,780.92	546,215.29
ALCOA INC COM STK	477,794.43	427,437.92
ALCOA INC NT 6.5 DUE 06-01-2011 BEO FOR STATE DEPOSIT ONLY	9,110.00	10,562.07
ALCON INC COM CHF0.20	24,478.31	34,020.45
ALDERSHOT RES LTD NEW COM STK	252.75	57.20
ALEXANDER & BALDWIN INC COM	16,193.26	11,980.50
ALEXANDER & BALDWIN INC COM	386,961.33	451,836.00
ALEXANDRIA REAL ESTATE EQUITIES INC COM	210,003.19	279,018.60
ALEXCO RESOURCE CORP COM STK	29,079.90	50,760.00
ALEXION PHARMACEUTICALS INC COM	3,378.59	3,661.50
ALEXION PHARMACEUTICALS INC COM	206,542.81	304,148.60
ALFA LAVAL AB NPV	89,013.31	91,456.25
ALGONQUIN PWR & UTILS CORP COM	7,043.65	3,901.30
ALICO INC COM	1,339.71	925.95
ALIGN TECHNOLOGY INC COM	1,537.96	1,782.00
ALKERMES INC COM	4,932.35	4,705.00
ALL FUELS & ENERGY CO COM STK	2,154.95	1.74
ALLEGHENY ENERGY INC COM	3,240.89	1,956.64
ALLEGHENY ENERGY INC COM	159,346.13	110,356.00
ALLEGHENY ENERGY INC COM	397,268.57	385,072.00
ALLEGHENY TECHNOLOGIES INC COM	43,939.25	62,240.10
ALLEGHENY TECHNOLOGIES INC COM	94,882.06	121,147.62
ALLEGHENY TECHNOLOGIES INC COM	248,424.53	353,683.00
ALLEGHENY TECHNOLOGIES INC COM	325,034.52	510,378.00
ALLEN VANGUARD CORP COM STK	7,263.90	0.00
ALLERGAN INC COM	4,800.00	5,460.32
ALLERGAN INC COM	231,077.56	529,284.00
ALLIANCE 1 INTL INC COM	4,051.03	4,880.00
ALLIANCE 1 INTL INC COM	131,585.05	169,536.08
ALLIANCE DATA SYS CORP COM	64,895.46	58,131.00
ALLIANCE HEALTHCARE SERVICES	3,232.03	2,284.00
ALLIANCE HLDGS GP L P	2,306.34	2,719.37
ALLIANCE RES PARTNERS L P UNIT LTD PARTNER INT COM STCK	55,361.98	67,244.06
ALLIANCEBERNSTEIN HLDG L P UNIT LTD	2,517.22	2,810.00
ALLIANT ENERGY CORP COM ISIN #US0188021085	3,898.55	4,327.18
ALLIANT ENERGY CORP COM ISIN #US0188021085	285,743.78	305,626.00
ALLIANT TECHSYSTEMS INC COM	7,940.00	7,944.30
ALLIANT TECHSYSTEMS INC COM	225,615.30	251,922.58
ALLIANZ FDS CCM MID-CAP FD CL D	9,121.62	6,544.73
ALLIANZ FDS NACM PAC RIM FD CL D	163,470.89	121,472.59

ALLIANZ SE (SE SOCIETAS EUROPEAE)	1,196,008.07	896,200.05
ALLIED CAP CORP NEW COM	90,372.38	32,255.90
ALLIED ENERGY INC FLA COM	539.95	147.50

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ALLIED HEALTHCARE INTL INC COM	7,515.31	7,275.00
ALLIED MOTION TECHNOLOGIES INC COM	4,590.68	2,520.10
ALLIED NEV GOLD CORP COM STK	13,538.81	29,873.48
ALLIED WASTE N AMER INC ALLIED WASTE NA 5.75 DUE 02-15-2011 BEO	13,714.62	15,675.00
ALLIED WORLD ASSURANCE COM STK	4,893.95	4,607.00
ALLIED WORLD ASSURANCE COM STK	60,011.38	78,319.00
ALLIED WORLD ASSURANCE COM STK	126,734.27	138,210.00
ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW	6,552.77	3,513.64
ALLIS-CHALMERS ENERGY INC FORMERLY ALLI SR NT 9 DUE 01-15-2014 BEO	4,660.00	4,775.00
ALLOS THERAPEUTICS INC COM ISIN US019777101	20,175.96	16,450.00
ALLOY INC COM NEW STK	1,261.93	1,167.00
ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC	51,554.03	62,004.95
ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC	119,831.24	158,603.20
ALLSTATE CORP COM	48,464.30	35,570.60
ALLSTATE CORP COM	279,008.67	297,396.00
ALLSTATE CORP COM	379,789.06	465,620.00
ALLSTATE CORP COM	384,033.33	439,425.12
ALLSTATE CORP COM	728,366.80	477,305.56
ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013	59,940.00	64,048.44
ALMADEN MINERALS LTD COM STK	7,063.55	6,519.45
ALMOST FAMILY INC COM	7,634.40	11,068.40
ALNYLAM PHARMACEUTICALS INC COM	405,530.24	327,732.00
ALON USA ENERGY INC COM STK	14,768.45	13,680.00
ALON USA ENERGY INC COM STK	16,842.31	9,576.00
ALPHA NAT RES INC COM STK	68,244.10	84,851.28
ALPHA NAT RES INC COM STK	234,427.98	414,018.72
ALPHA PRO TECH LTD COM	8,507.99	6,102.00
ALPHATEC HLDGS INC COM STK	2,614.95	2,670.00
ALPHATRADE COM NEW STK	114.95	7.25
ALPINE AIR EXPRESS INC COM NEW STK	14,006.30	4,294.20
ALPS ELECTRIC CO NPV	193,746.54	134,984.38
ALSTOM EUR7.0	937,231.66	756,408.26
ALTAIR NANOTECHNOLOGIES INC COM	30,791.31	14,872.00
ALTERA CORP COM	260,487.98	181,040.00
ALTERNATE ENERGY HLDGS INC COM STK	9,457.16	6,435.00
ALTIUS MINERALS CORP COM STK	19,580.49	22,873.68
ALTRIA GROUP INC COM	43,487.06	55,474.38
ALTRIA GROUP INC COM	592,726.06	1,107,132.00
ALTRIA GROUP INC COM	1,081,504.81	1,175,852.21
ALTRIA GROUP INC NT 8.5% DUE 11-10-2013 BEO	81,052.60	80,894.10
ALTRIA GROUP INC NT 9.7% DUE 11-10-2018 BEO	24,961.00	24,796.14
ALVARION LTD COM	11,281.84	6,694.60
AMAZON COM INC COM	343,214.08	390,108.00
AMAZON COM INC COM	485,918.11	1,224,132.00
AMAZON COM INC COM	620,171.31	1,116,516.00
AMAZON COM INC COM	642,957.72	678,384.36
AMAZON COM INC COM	659,419.84	1,264,488.00
AMAZON GOLDSANDS LTD COM STK	3,519.95	24.00
AMB PPTY CORP REIT	1,039.44	1,360.03
AMBAC FINL GROUP 9.375% DUE 08-01-2011	4,972.50	2,562.50
AMBAC FNCL GROUP COM STK	2,747.98	3,119.74
AMBASSADORS GROUP INC COM	4,738.46	3,997.60
AMCOR LIMITED NPV	29,363.98	34,038.84
AMCORE FINL INC COM	33,765.44	52,700.00
AMDOCS ORD GBP0.01	23,470.01	21,397.50
AMEDISYS INC COM	41,669.57	49,912.20
AMEDISYS INC COM	163,866.12	213,664.00
AMEDISYS INC COM	298,696.97	368,813.20
AMER ELEC PWR CO INC COM	86,606.64	98,609.54
AMER ELEC PWR CO INC COM	270,758.77	302,673.00
AMER ELEC PWR CO INC COM	360,258.73	313,110.00
AMER ELEC PWR CO INC COM	446,415.90	453,661.60
AMER FINL GROUP INC OH COM STK	58,776.79	58,044.53
AMER FINL GROUP INC OH COM STK	101,792.45	117,265.00
AMER FINL GROUP INC OH COM STK	139,767.95	187,125.00
AMER FINL GROUP INC OH COM STK	303,553.94	255,737.50
AMER GREETINGS CORP CL A COM	342,711.60	531,676.00

AMER INTL GRP 4% MTN 20/09/2011 EUR50000  
AMER INTL GRP 5.375% MTN 18/10/2011 USD

191,360.06 269,251.80  
33,031.00 35,131.25

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO	49,816.50	51,766.95
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	114,774.52	111,061.00
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	371,137.51	317,115.00
AMERADA HESS CORP 7.3% DUE 08-15-2031	169,249.73	176,139.83
AMERADA HESS CORP NT 7.875% DUE 10-01-2029/09-30-2029 BEO	57,790.80	59,967.70
AMEREN CORP COM	22,452.66	18,425.06
AMEREN CORP COM	251,696.51	178,880.00
AMERICAN APPAREL INC COM STK	7,054.54	3,100.00
AMERICAN BIO MEDICA CORP COM	15,880.90	2,180.00
AMERICAN CAP AGY CORP COM REIT FUND	18,649.65	20,354.77
AMERICAN CAP AGY CORP COM REIT FUND	195,260.26	222,936.00
AMERICAN CAP LTD COM STK	182,470.83	146,731.90
AMERICAN COML LINES INC COM PAR \$0.01 COM PAR \$0.01	3,418.49	916.50
AMERICAN DAIRY INC COM STK	28,810.20	30,352.00
AMERICAN EAGLE OUTFITTERS INC NEW COM	27,561.82	28,213.71
AMERICAN ENTERPRISE DEV CORP COM STK	277.90	12.00
AMERICAN EQUITY INVT LIFE HLDG CO COM	181,725.77	238,824.00
AMERICAN EXP TRAV FLTG RATE NTS 01/06/11USD1	89,125.00	96,730.00
AMERICAN EXPRESS BK FSB DTD 11-25-2009 1DUE 02-25-2011	59,000.00	0.00
AMERICAN EXPRESS CO	145,466.21	200,074.59
AMERICAN EXPRESS CO	686,196.72	798,244.00
AMERICAN EXPRESS CO	786,251.61	1,312,848.00
AMERICAN EXPRESS CO NT 7% DUE 03-19-2018REG	298,851.00	330,381.60
AMERICAN EXPRESS CO SUB DEB FLTG RATE VAR RT DUE 09-01-2066/09-01-2016	72,672.60	62,650.00
AMERICAN GEN CORP 7.5% DUE 08-11-2010	14,655.00	15,318.75
AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN 4.875% DUE 07-15-2012	4,274.45	4,100.00
AMERICAN GREEN GROUP INC COM NEW COM NEW	864.95	0.00
AMERICAN HOME MTG INVT CORP COM STK	882.55	21.49
AMERICAN INTERNATIONAL GROUP INC COM	(98,319.83)	296,382.28
AMERICAN INTERNATIONAL GROUP INC COM	2,354,230.92	110,146.52
AMERICAN INTL PETE CORP COM PAR \$0.08 NEW COM PAR \$0.08 NEW	3,347.50	0.00
AMERICAN LITHIUM MINERALS INC COM	27,357.21	9,639.00
AMERICAN OIL & GAS INC NEV NEW COM	13,678.87	21,966.00
AMERICAN PUB ED INC COM STK	7,252.29	7,078.16
AMERICAN RAILCAR INDS INC COM STK	791.10	1,102.00
AMERICAN RAILCAR INDS INC COM STK	75,203.06	25,346.00
AMERICAN REPROGRAPHICS CO COM	27,857.18	15,611.27
AMERICAN SEC RES CORP COM	3,527.80	700.00
AMERICAN SIERRA GOLD CORP COM STK	1,856.32	2,880.00
AMERICAN SUPERCONDUCTOR CORP SHS	65,257.49	79,550.50
AMERICAN SUPERCONDUCTOR CORP SHS	194,805.18	285,073.00
AMERICAN TECHNOLOGY CORP COM NEW COM NEW	3,443.80	1,480.00
AMERICAN TOWER CORP CL A	41,357.68	44,463.09
AMERICAN TOWER CORP CL A	467,780.68	470,989.00
AMERICAN UNITY INVTS INC FLA COM STK	2,159.75	4.00
AMERICAN WTR WKS CO INC NEW COM	20,052.06	20,770.17
AMERICAN WTR WKS CO INC NEW COM	231,445.09	252,784.80
AMERICAN WTR WKS CO INC NEW COM	323,628.15	396,657.00
AMERICAS CAR-MART INC COM	8,293.74	13,165.00
AMERICAS ENERGY CO COM	5,337.90	9,180.00
AMERICAS WIND ENERGY CORP COM	2,960.87	216.00
AMERIGO RES LTD	7,753.40	13,354.00
AMERIGROUP CORP COM	1,186.52	1,294.08
AMERIGROUP CORP COM	282,665.89	253,424.00
AMERIGROUP CORP COM	720,096.48	714,440.00
AMERIPRISE FINL INC COM	138,060.25	269,410.80
AMERIPRISE FINL INC COM	396,659.15	512,812.20
AMERIPRISE FINL INC SR NT 5.35% DUE 11-15-2010/11-23-2005 REG	901.00	1,027.83
AMERISAFE INC COM	21,276.74	25,158.00
AMERISOURCEBERGEN CORP COM	17,462.65	19,590.93
AMERISOURCEBERGEN CORP COM	107,821.21	112,101.00
AMERISOURCEBERGEN CORP COM	127,664.13	203,346.00
AMERISTAR CASINOS INC COM STK USD0.01	18,102.85	16,753.00
AMERITYRE CORP COM	66,941.32	11,594.00
AMERN AXLE & MFG 7.875% DUE 03-01-2017	4,233.00	4,225.00
AMERN AXLE & MFG HOLDINGS INC	715.95	802.00
AMERN CARESOURCE HLDGS INC COM	6,762.95	2,400.00

AMERN EXPRESS CENTURION BK NEWARK DEL BKNT VAR RT DUE 03-23-2010	267,000.00	299,781.60
AMERN EXPRESS CO 8.125% DUE 05-20-2019	5,042.50	5,941.45
AMERN EXPRESS CR 5.125% DUE 08-25-2014	289,721.60	305,582.57

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
AMERN GEN CORP 6.625 DUE 02-15-2029 BEO	21,355.00	23,925.00
AMERN HOMEPATIENT INC COM	938.95	390.00
AMERN INTL GROUP 8.25% DUE 08-15-2018	131,500.00	187,770.00
AMERN INTL GROUP 8.25% DUE 08-15-2018	240,000.00	225,324.00
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO	31,058.75	32,800.00
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	14,489.10	16,350.00
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	19,889.80	16,410.58
AMERN INTL GROUP MTN 23/03/2012	266,756.31	344,609.12
AMERN ITALIAN PASTA CO CL A	9,309.17	10,437.00
AMERN MUN TERM TR INC II REMARKETED PFD	0.00	1,832.80
AMERN ORIENTAL BIOENGINEERING INC COM STK	10,030.02	10,629.90
AMERN ORIENTAL BIOENGINEERING INC COM STK	64,456.06	60,450.00
AMERN SCI & ENGR INC COM	30,749.13	38,040.43
AMERN SOFTWARE INC CL A	659.18	600.00
AMERN STS WTR CO COM	24,337.90	28,328.00
AMERN WOODMARK CORP COM	2,368.95	1,968.00
AMGEN INC COM	174,645.08	177,346.95
AMGEN INC COM	573,786.67	678,840.00
AMGEN INC COM	811,154.81	882,492.00
AMGEN INC COM	979,429.57	1,559,069.20
AMISH NATURALS INC COM STK	4,371.75	40.85
AMKOR TECHNOLOGY INC COM	275,320.54	191,172.00
AMN HEALTHCARE SVCS INC COM	41,297.28	21,744.00
AMOROCORP INC COM STK	1,030.00	0.00
AMPHENOL CORP NEW CL A	6,344.79	8,685.30
AMPHENOL CORP NEW CL A	184,401.80	217,046.00
AMR CORP COM	1,419,118.03	1,595,688.44
AMR CORP DEL PFD	1,755.14	2,032.66
AMR+BJ	(11,415.75)	(12,500.00)
AMR+HB	(2,500.00)	0.00
AMSOUTH BANCORPORATION 6.75 DUE 11-01-2025 REG PUT	7,561.90	7,125.01
AMSURG CORP COM	7,258.52	6,231.66
AMYLIN PHARMACEUTICALS INC COM	6,283.84	7,095.00
ANADARKO FIN CO SR NT 7.5% DUE 05-01-2031/08-27-2001 BEO	33,635.40	33,655.38
ANADARKO PETE CORP SR NT 6.45% DUE 09-15-2036/09-19-2006 BEO	150,240.18	156,655.35
ANADARKO PETE CORP SR NT 8.7% DUE 03-15-2019 REG	59,811.00	74,634.96
ANADARKO PETRO CORP COM	219,871.96	241,937.42
ANADARKO PETRO CORP COM	356,850.03	368,278.00
ANADARKO PETRO CORP COM	410,639.87	837,426.72
ANADARKO PETRO CORP COM	465,273.39	443,182.00
ANADIGICS INC COM	6,019.82	5,654.80
ANALOG DEVICES INC COM	1,495.75	2,084.28
ANALOG DEVICES INC COM	250,786.96	249,482.00
ANALOGIC CORP COM PAR \$0.05	376,362.29	394,342.40
ANALYSTS INTL CORP COM	6,839.98	2,010.00
ANAVEX LIFE SCIENCES CORP COM STK	51,973.81	21,500.00
ANCESTRY COM INC COM	12,338.81	12,609.00
ANCHOR GRAIN 3RD PFD STK	0.00	25,366.50
ANDERSONS INC COM	24,041.83	15,492.00
ANDERSONS INC COM	106,808.17	90,370.00
ANDERSONS INC COM	120,744.82	90,370.00
ANDERSONS INC COM	286,638.93	285,440.10
ANDINA MINERALS INC COM STK	15,983.43	43,829.99
ANDREA ELECTRS CORP COM	70.80	12.00
ANHEUSER-BUSCH INBEV NV	902,438.08	1,248,198.22
ANIMAL HEALTH INTL INC COM	3,687.34	1,200.00
ANNALY CAP MGMT INC COM	399,566.81	413,832.20
ANNALY CAP MGMT INC COM	536,103.64	562,170.99
ANN TAYLOR STORES CORP COM	8,812.56	8,184.00
ANTARES PHARMA INC COM	2,109.95	1,710.00
ANTHRACITE CAP INC COM	1,594.57	22.19
ANTIGENICS INC DEL COM STOCK	23,104.68	7,424.00
ANTRIM ENERGY INC COM	820.73	360.57
ANWORTH MTG AST CORP COM	15,687.97	14,000.00
ANWORTH MTG AST CORP COM	626,441.38	556,500.00
AOL INC COM STK	9,055.20	8,962.80
AOL INC COM STK	55,994.80	52,263.60

AOL TIME WARNER INC DEB DTD 04/19/2001 7.625% DUE 04-15-2031/04-14-2031 BEO	68,424.87	81,313.96
AON CORP COM	6,492.19	6,172.97
AON CORP COM	220,400.57	211,905.18



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AON CORP COM	222,177.13	287,550.00
APACHE CORP COM	263,446.62	347,753.47
APACHE CORP COM	302,594.79	424,544.55
APACHE CORP COM	357,463.19	309,510.00
APACHE CORP COM	369,389.64	948,132.30
APACHE CORP NT 6% DUE 09-15-2013 REG	109,423.60	121,717.09
APARTMENT INVT & MGMT CO CL A	4,571.58	4,569.04
APARTMENT INVT & MGMT CO CL A	71,151.15	50,832.56
APEX SILVER MINE LTD COM STK	10,294.31	0.00
APOGEE ENTERPRISES INC COM	3,696.25	3,454.39
APOGEE ENTERPRISES INC COM	40,512.66	43,400.00
APOGEE ENTERPRISES INC COM	521,436.19	337,400.00
APOGEE TECH INC COM STK	14,354.85	6,300.00
APOLLO GOLD CORP YUKON COM DO NOT USE SEE 2009928	1,213.85	1,175.00
APOLLO GROUP INC CL A	49,558.97	47,858.20
APOLLO GROUP INC CL A	104,090.11	103,894.70
APOLLO GROUP INC CL A	185,214.99	212,030.00
APOLLO GROUP INC CL A	1,111,155.82	1,138,904.00
APOLLO INVT CORP COM SH BEN INT	91,550.13	88,629.00
APOLLO INVT CORP COM SH BEN INT	194,878.95	151,927.74
APOLLO PICTURES INC SER B CONV PFD	0.00	154.50
A-POWER ENERGY GENERATION SYSTEMS LTD COM STK USD0.0001	56,203.24	85,780.10
APPIANT TECHNOLOGIES INC COM	554.95	0.75
APPLE INC	654,293.55	991,042.00
APPLE INC	914,321.74	1,539,278.00
APPLE INC	1,104,663.03	5,187,156.00
APPLE INC	1,392,340.40	2,777,869.64
APPLE INC	1,578,272.98	2,235,116.00
APPLE INC	12,901,578.68	16,265,138.69
APPLE INC COM STK CALL OPT EXP 2/20/10 PR \$210 PER SH	(3,910.42)	(2,550.00)
APPLE INC COM STK CALL OPT EXP 5/16/09 PR \$130 PER SH	(1,564.00)	0.00
APPLE INC COM STK CALL OPT EXP 7/17/10 PR \$210 PER SH	0.00	(35,325.00)
APPLE INC COM STK PUT OPT EXP 4/17/10 PR \$200 PER SH	0.00	1,170.00
APPLIED DNA SCIENCES INC COM	3,458.40	2,108.00
APPLIED ENERGETICS INC COM STK	9,572.33	665.00
APPLIED INDL TECHNOLOGIES INC COM	284,999.64	232,838.50
APPLIED MATERIALS INC COM	246,091.59	235,147.70
APPLIED MATERIALS INC COM	440,933.26	506,022.00
APPLIED MATERIALS INC COM	695,857.81	702,576.00
APPLIED MICRO CIRCUITS CORP COM NEW STK	391.15	373.50
APPLIED MICRO CIRCUITS CORP COM NEW STK	87,240.82	90,387.00
APPLIED NEUROSOLUTIONS INC COM NEW COM NEW	10,569.95	1,110.00
APPLIED SCIENCE PRODS INC COM	403.70	24.00
APPLIED SIGNAL TECH INC COM	9,641.52	9,582.01
APPLIED SIGNAL TECH INC COM	63,138.86	63,657.00
APPLIED SOLAR INC COM	681.85	280.00
APPLIEDTHEORY CORP COM	11,260.37	10.00
APTARGROUP INC COM	4,322.59	3,573.96
AQUA AMER INC COM	28,326.04	26,672.27
ARABIAN AMERN DEV CO COM	27,899.12	13,144.84
ARAFURA RESOURCES LTD COM STK	63,909.40	56,417.86
ARC ENERGY TR TR UNIT UNIT	62,578.66	62,766.00
ARCA BIOPHARMA INC COM	(4,991.36)	332.52
ARCH CAP GROUP LTD 7.35 DUE 05-01-2034/04-30-2034 BEO	19,066.00	19,354.34
ARCH CAPITAL GROUP COM STK	250,503.43	257,580.00
ARCH COAL INC COM	85,027.26	91,881.22
ARCH COAL INC COM	155,290.07	215,825.00
ARCH COAL INC COM	735,711.00	1,027,950.00
ARCHER-DANIELS-MIDLAND CO COM	162,042.69	176,658.35
ARCHER-DANIELS-MIDLAND CO COM	235,693.72	253,611.00
ARCHER-DANIELS-MIDLAND CO COM	302,387.86	546,140.33
ARCSIGHT INC STK	66,962.16	69,066.00
ARCTIC GLACIER INCOME FD TR UNIT	2,244.68	633.36
ARENA PHARMACEUTICALS INC COM ISIN US0400471027	2,068.65	1,597.50
ARENA RES INC COM	43,641.59	47,432.00
ARENA RES INC COM	358,240.68	394,979.20
ARES CAP CORP COM	9,868.40	9,361.22

ARES CAP CORP COM	330,118.38	410,850.00
ARES CAP CORP COM	445,800.37	592,408.35
AREVA COM STK	56,311.52	32,547.56

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ARGAN INC COM	17,079.64	17,124.10
ARGENT SECS INC 2004-W10 AST BKD PASSTHRU CTF CL A2 10-25-2034 REG	168,209.86	138,055.35
ARGO GROUP INTERNATIONAL HOLDINGS COM STK	85,001.05	84,506.00
ARGO GROUP INTERNATIONAL HOLDINGS COM STK	444,906.87	303,056.00
ARIAD PHARMACEUTICALS INC COM	22,708.45	18,696.00
ARIBA INC COM NEW	1,052.12	838.84
ARIBA INC COM NEW	352,134.99	337,914.80
ARKANSAS BEST CORP DEL COM	72,933.81	76,518.00
ARKANSAS BEST CORP DEL COM	128,903.71	135,378.00
ARKANSAS BEST CORP DEL COM	131,286.51	120,663.00
AROTECH CORP COM NEW STK	11,709.37	1,494.92
ARQULE INC COM	2,017.90	1,845.00
ARRAY BIOPHARMA INC COM	2,845.30	702.50
ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	21,646.52	5,181.00
ARRIS GROUP INC COM	128,901.84	122,301.00
ARRIS GROUP INC COM	252,727.00	245,745.00
ARROW ELECTR INC COM	9,488.93	8,883.00
ARROW ELECTR INC COM	288,380.85	310,905.00
ARROWHEAD RESH CORP COM	5,217.90	4,240.00
ART TECH GROUP INC OC-COM ISIN US04289L107	4,621.58	4,825.70
ART TECH GROUP INC OC-COM ISIN US04289L107	215,049.90	277,225.19
ARTIO GLOBAL INVS INC COM CL A COM CL A	291,582.80	285,488.00
ARUBA NETWORKS INC COM	16,003.75	16,043.30
ARVINMERITOR INC COM STK ISIN# US0433531011	99,508.90	123,539.00
ARVINMERITOR INC NT 8.75% DUE 03-01-2012/02-26-2002 BEO	4,541.50	5,106.25
ASA LTD	116,259.63	132,426.80
ASAHI BREWERIES NPV	283,864.97	282,421.69
ASAHI KASEI CORP NPV	74,956.96	74,955.25
ASBURY AUTOMOTIVE GROUP INC COM	5,918.95	11,530.00
ASBURY AUTOMOTIVE GROUP INC COM	299,959.55	322,724.70
ASBURY AUTOMOTIVE GROUP INC SR SUB NT 8%DUE 03-15-2014/03-15-2009 BEO	3,102.50	2,947.50
ASCENDIA BRANDS INC COM STK	4,119.90	5.20
ASCENT MEDIA CORP COM SER A STK	14.29	25.53
ASCENT SOLAR TECHNOLOGIES INC COM	40,352.63	34,132.00
ASCENT SOLAR TECHNOLOGIES INC WT CL B EXP	195,485.48	25,068.54
ASHFORD HOSPITALITY TR INC COM SHS	11,188.42	11,716.00
ASHLAND INC NEW COM	27,437.46	35,380.66
ASHLAND INC NEW COM	94,180.45	192,157.00
ASHLAND INC NEW COM	172,959.56	202,062.00
ASHLAND INC NEW COM	388,198.51	277,340.00
ASIA GLOBAL CROSSING	715.19	0.50
ASIA GLOBAL HLDGS CORP COM STK	1,129.95	10.00
ASIAINFO HLDGS INC COM	193,384.69	236,718.30
ASM PAC TECHNOLOGY COMMON STOCK	56,641.32	57,338.55
ASML HOLDING NEW	180,233.45	198,124.58
ASML HOLDING NEW	344,387.85	532,572.48
ASPEN INSURANCE HLDGS COM	7,802.86	7,635.00
ASPEN INSURANCE HLDGS COM	196,774.56	206,145.00
ASPEN INSURANCE HLDGS COM	332,105.52	325,760.00
ASPEN INSURANCE HLDGS COM	643,105.72	612,072.50
ASPEN TECHNOLOGY INC COM	4,681.39	2,940.00
ASPENBIO INC COM	9,306.82	6,090.00
ASSD ESTATES RLTY CORP COM	3,722.17	3,552.94
ASSET BACKED SECS CORP HOME EQUITY LN TR2001-HE3 CTF CL A1 11-15-2031 BEO	23,199.40	16,981.50
ASSOCD BRIT FOODS ORD GBP0.0568	191,254.79	143,323.44
ASSOCTD BANC-CORP COM	18,654.19	8,695.54
ASSURANT INC COM	31,659.54	31,790.94
ASSURANT INC COM	68,662.49	67,804.00
ASSURANT INC COM	171,322.15	97,284.00
ASSURANT INC COM	228,364.44	229,944.00
ASSURANT INC SR NT DTD 02/18/2004 6.75% DUE 02-15-2034 REG	8,760.00	8,939.50
ASSURED GUARANTY LTD COMMON STK	9,908.95	9,792.00
ASSURED PHARMACY INC COM	45,128.35	501.00
ASTA FDG INC COM	20,344.32	15,598.00
ASTEC INDS INC COM	25,702.91	21,552.00
ASTEC INDS INC COM	367,412.91	368,997.18
ASTELLAS PHARMA NPV	655,809.19	573,629.56

ASTRAZENECA ORD USD0.25	509,109.16	601,438.18
ASTRAZENECA ORD USD0.25	1,254,236.88	1,315,223.14
ASTROTECH CORP COM STK	(93.67)	34.56

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ASURE SOFTWARE INC COM	4,724.10	1,890.00
ASYST TECHNOLOGIES INC COM	15,957.95	18.96
AT & T LATIN AMER CORP COM	11.28	0.17
AT&T BROADBAND CORP NT 9.455% DUE 11-15-2022 BEO	10,550.94	13,029.45
AT&T INC 5.8% DUE 02-15-2019	104,872.26	106,596.10
AT&T INC COM	893,761.58	896,632.33
AT&T INC COM	1,013,781.63	1,076,352.00
AT&T INC COM	1,104,766.90	954,477.56
AT&T INC COM	3,734,908.12	4,502,262.69
AT&T INC GLOBAL NT 5.5% DUE 02-01-2018/02-01-2008 BEO	169,626.00	177,380.72
AT&T INC SR NT	32,178.23	34,697.00
ATHENAHEALTH INC COM MON STOCK	6,792.79	9,048.00
ATHEROS COMMUNICATIONS INC COM	27,230.83	37,492.80
ATHEROS COMMUNICATIONS INC COM	305,056.42	420,809.60
ATHERSYS INC NEW COM	15,008.09	11,621.82
ATLANTIC PWR CORP	30,622.60	35,010.56
ATLANTIC WIND & SOLAR INC COM	3,462.95	2,338.05
ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK	17,866.42	18,625.00
ATLAS COPCO AB SER 'A' NPV	117,417.55	126,981.51
ATLAS ENERGY INC COM STK	2,131.37	2,441.34
ATLAS PIPELN PARTNERS L P	13,303.10	19,949.19
ATLC SOUTHN BK MACON GA DTD 07-18-2008 4.55 12-16-2011	40,000.00	40,000.00
ATMEL CORP COM	36,545.53	39,185.00
ATMOS ENERGY CORP COM	19,560.97	19,902.42
ATMOS ENERGY CORP COM	118,437.72	135,240.00
ATMOS ENERGY CORP COM	208,482.44	223,440.00
ATMOS ENERGY CORP COM	218,504.33	279,300.00
ATMOS ENERGY CORP COM	657,382.31	724,710.00
ATNA RES LTD COM	1,505.36	677.20
ATP OIL & GAS CORP COM	40,323.44	40,216.00
ATRINSIC INC COM	1,490.06	122.85
ATRION CORP COM	10,655.48	31,144.00
ATS MED INC COM	720.10	888.25
ATSI COMMUNICATIONS INC COM NEW	11.55	14.40
ATWOOD OCEANICS INC COM	75,695.35	80,124.75
AU OPTRONICS CORP TWD10	153,306.45	267,205.18
AUDIOCODES LTD COM STK	25,308.95	25,300.00
AUEX VENTURES INC COM AUEX VENTURES, INC. F	18,719.16	50,307.16
AURIZON MINES LTD COM STK	31,316.48	27,765.00
AURORA OIL & GAS CORP COM STK	7,757.21	10.16
AUST & NZ BANK GRP NPV	206,068.28	469,988.07
Australian dollar	0.01	0.01
Australian dollar	159.81	159.81
Australian dollar	337.23	337.23
Australian dollar	4,491.25	4,491.25

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
Australian dollar	8,993.50	8,993.50
Australian dollar	11,691.55	11,691.55
Australian dollar	12,613.38	12,613.38
Australian dollar	56,984.99	56,984.99
AUSTRIA REP BD 144A 2% DUE 11-15-2012 BEO	189,756.80	189,846.74
AUTHENTEC INC COM	2,308.95	2,210.00
AUTODESK INC COM	38,546.84	63,525.00
AUTODESK INC COM	64,772.17	70,157.01
AUTODESK INC COM	90,778.40	157,542.00
AUTOIMMUNE INC COM	3,050.69	491.00
AUTOMATIC DATA PROCESSING INC COM	126,978.82	135,654.10
AUTOMATIC DATA PROCESSING INC COM	358,307.16	586,634.00
AUTOMATIC DATA PROCESSING INC COM	407,489.91	466,738.00
AUTOMATIC DATA PROCESSING INC COM	1,348,926.80	1,306,010.00
AUTONATION INC DEL COM	37,994.81	49,062.30
AUTONOMY CORP ORD GBP0.003333	417,860.08	459,651.69
AUTOZONE INC COM	40,941.04	142,263.00
AUTOZONE INC COM	57,791.95	61,805.37
AUXILIUM PHARMACEUTICALS INC COM	2,765.97	2,998.00
AUXILIUM PHARMACEUTICALS INC COM	145,442.57	160,093.20
AVAGO TECHNOLOGIES LTD	34,382.95	36,580.00
AVALON CAP HLDGS CORP COM NEW COM NEW	16.52	0.00
AVALON OIL & GAS INC COM NEW STK	11,012.44	9,799.99
AVALON RARE METALS INC COM STK	1,317.19	117,875.65
AVALONBAY CMNTYS REIT	28,015.67	33,500.88
AVALONBAY CMNTYS REIT	272,327.30	194,025.93
AVANIR PHARMACEUTICALS INC	1,880.33	1,520.00
AVERY DENNISON CORP COM	16,831.75	10,947.00
AVERY DENNISON CORP COM	113,611.90	113,119.00
AVI BIOPHARMA INC COM	42,748.10	30,222.00
AVID TECHNOLOGY INC COM	69,574.17	42,108.00
AVIS BUDGET CAR RENT LLC / AVIS BUDGET FSR NT 7.625 05-15-2014/06-01-2007 BEO	4,385.00	4,750.00
AVIS BUDGET GROUP INC COM STK	18,290.36	32,458.88
AVITAR INC NEW COM NEW STK	3,708.00	0.04
AVIVA CORP PLC 25P ORD COM	45,014.35	19,233.00
AVIVA ORD GBP0.25	477,099.17	184,609.69
AVNET INC COM	4,658.61	5,036.72
AVNET INC COM	192,443.64	241,280.00
AVNET INC COM	444,145.34	431,288.00
AVNET INC COM	480,737.98	567,008.00
AVON PRODUCTS INC COM USD0.25	3,478.27	3,150.00
AVON PRODUCTS INC COM USD0.25	217,222.59	365,400.00
AVON PRODUCTS INC COM USD0.25	417,666.72	526,050.00
AVX CORP COM	3,079.02	3,200.70
AWG LTD COM NEW STK	3,917.90	500.00
AXA EUR2.29	529,942.37	611,213.64
AXA EUR2.29	1,331,462.18	861,029.83
AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095	2,044.97	2,820.00
AXIAL VECTOR ENGINE CORP COM	7,347.93	147.00
AXIS CAP HOLDINGS 5.75% DUE 12-01-2014	9,097.00	10,172.83
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	2,468.35	2,841.00
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	211,988.32	210,234.00
AXIS ENERGY CORP COM STK	26,148.50	21,000.00
AXIS TECHNOLOGIES GROUP INC COM	2,801.80	1,060.00
AXM PHARMA INC COM AXM PHARMA INC	235.65	17.08
AXT INC COM	27,629.35	27,950.00
AZTECA GOLD CORP COM	32,485.10	4,379.40
AZURE DYNAMICS CORP CL A	3,090.45	882.50
AZZ INC COM	17,344.95	16,350.00
B & G FOODS INC NEW 12 DUE 10-30-2016/10-30-2009 BEO	52.22	104.45
B & G FOODS INC NEW FORMERLY B & G FOODSHLDGS CORP TO 10/14/2004 CL A CL A	37,630.40	36,148.80
B A T INTL INC COM	1,702.90	0.00
B2B INTERNET HOLDRS TR DEPOS RCPT ISIN US0560331037	2,488.09	449.90
BABY BEE BRIGHT CORP NEW COM PAR \$.001 STK	2,819.60	0.02
BAC CAP TR I 7 PRF CAP 15/12/31 USD25	15,303.35	21,890.00
BAC CAP TR XII GTD CAP SECS	10,139.92	10,850.00
BADGER METER INC COM	7,723.59	7,591.76

BAE SYSTEMS ORD GBP0.025	255,504.85	261,633.89
BAE SYSTEMS ORD GBP0.025	580,389.28	465,967.66
BAIDU COM STK INC ADR CALL OPT EXP 03/20/10 PR \$430 PER SH	(2,680.23)	(2,300.00)

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BAJA MNG CORP COM	57,801.29	52,149.50
BAKER HUGHES INC BAKER HUGHES INCYIELD TO MATURITY 7.578 7.5 DUE 11-15-2018 BEO	139,185.00	167,115.76
BAKER HUGHES INC COM	20,374.73	22,032.94
BAKER HUGHES INC COM	247,800.80	341,651.20
BAKER HUGHES INC COM	556,095.46	546,480.00
BAKER MICHAEL CORP COM	18,232.50	20,700.00
BALD EAGLE ENERGY INC COM STK	7,394.50	3,200.00
BALDOR ELEC CO COM	5,129.87	5,618.00
BALL CORP COM	52,696.41	139,590.00
BALL CORP COM	800,828.18	930,600.00
BALLARD PWR SYS INC NEW	39,892.72	24,908.31
BALLY TECHNOLOGIES INC COM STK	7,140.19	9,909.60
BALLY TOTAL FITNESS COM STK SEE SEC 6066594	607.46	0.00
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	2,809.82	2,780.00
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	60,933.12	47,260.00
BANCO MARCO SA	13,005.94	14,880.00
BANCO SANTANDER CHILE NEW SR NT 144A 2.875% DUE 11-13-2012	301,803.00	302,207.40
BANCO SANTANDER EUR0.50(REGD)	821,537.54	950,415.11
BANCO SANTANDER S.A.	93,534.50	98,985.24
BANCROFT URANIUM INC COM STK	3,123.95	5.95
BANK AMER CORP BANK AMER 5.75% DUE 12-01-2017 BEO	29,789.10	30,720.54
BANK AMER CORP DEP SH REPSTG 1/1000TH PFD SER I PFD STK	57,242.10	77,508.23
BANK AMER CORP DEPOSITARY SH REPSTG 1/1000 PFD SER PFD STK	2,535.46	2,989.59
BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PERP PFD	3,210.90	3,572.00
BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER J	7,488.57	12,042.00
BANK AMER CORP SENIOR NOTE 5.625% DUE 10-14-2016 BEO	19,169.55	20,326.60
BANK AMER CORP SUB INTERNOTES BOOK ENTRYTRANCHE # SB 00092 6% DUE 02-15-2012	25,661.50	26,196.68
BANK AMER CORP SUB NT 5.25% DUE 12-01-2015 REG	8,076.10	10,078.18
BANK AMER NA CHARLOTTE NC CTF DEP DTD 06-17-2009 1.35 09-17-2010	10,000.00	10,000.00
BANK AMER NA CHARLOTTE NC CTF DEP DTD 10-07-2009 1 01-07-2011	10,000.00	10,000.00
BANK AMER NA CHARLOTTE NC DTD 02-04-20091.05 C/D 08-04-2009	20,000.00	0.00
BANK AMER NA CHARLOTTE NC DTD 08-12-2009.9 C/D 08-12-2010	108,000.00	108,000.00
BANK AMER NA CHARLOTTE NC DTD 09-02-2009.9 C/D 09-02-2010	243,000.00	39,983.36
BANK AMER NA CHARLOTTE NC DTD 10-15-20082.9 C/D 04-14-2009	54,000.00	0.00
BANK MADISON GA CTF DEP DTD 03-25-2009 2.9 03-23-2012	50,000.00	50,000.00
BANK N S HALIFAX COM STK	45,146.40	50,245.50
BANK NEW YORK MELLON CORP COM STK	34,740.90	33,393.41
BANK NEW YORK MELLON CORP COM STK	329,254.21	335,640.00
BANK NEW YORK MELLON CORP COM STK	509,999.03	469,896.00
BANK NEW YORK MELLON CORP COM STK	774,949.69	920,240.97
BANK NEW YORK MELLON CORP COM STK	850,081.09	750,015.55
BANK OF AMERICA CORP	274,580.92	259,032.00
BANK OF AMERICA CORP	338,710.16	394,572.00
BANK OF AMERICA CORP	345,498.41	257,526.00
BANK OF AMERICA CORP	704,649.69	667,474.26
BANK OF AMERICA CORP	961,282.64	1,030,887.12
BANK OF AMERICA CORP	4,278,995.86	4,451,305.00
BANK OF AMERICA CORP	5,598,425.25	4,073,699.88
BANK OF AMERICA DTD 11-05-2008 3 C/D 05-05-2009	75,001.23	0.00
BANK OF AMERICA NA DTD 03-11-2009 1.5 C/D 03-11-2010	34,000.00	34,000.00
BANK OF FLORIDA PREF "B"	0.00	6,700.00
BANK OF IRELAND ORD STK EUR0.64	218,488.56	121,646.19
BANK OF THE OZARKS INC COM	38,157.00	40,978.00
BANK OF THE OZARKS INC COM	42,155.20	46,832.00
BANK OF THE OZARKS INC COM	150,114.65	164,204.70
BANK WHITMAN COLFAX WASH DTD 03-04-2009 1.35 C/D 03-04-2010	2,000.00	2,000.00
BANKATLANTIC BANCORP INC CL 'A' NON-VTG COM USD0.01	529.58	134.55
BANKERS TR OVERSEAS FIN NV SER D AUCTION RT PFD STK SEE 1-006998	0.00	2,994.91
BANKUNITED FSB CORAL GABLES FLA CTF DEP DTD 04-09-2008 3.45 07-09-2009	10,000.00	0.00
BANYAN CORP ORE COM NEW 2007 STK	419.90	2.00
BARCLAYS BK PLC IPATH S&P 500 VIX SHORT TERM FUTURES	85,396.69	9,369.25
BARCLAYS BK PLC SR GLOBAL NT 5 DUE 09-22-2016	119,845.20	122,617.44
BARCLAYS BK PLC SR NT 5.2 DUE 07-10-2014	119,859.60	127,200.96
BARCLAYS BK/DE CTF DEP DTD 10-07-2009 3.25 10-07-2014	52,000.00	52,000.00
BARCLAYS ORD GBP0.25	628,281.54	449,042.93
BARE ESCENTUALS INC COM	5,028.44	6,787.65
BARNES & NOBLE INC COM	20,218.95	19,070.00



BARNES GROUP INC COM	7,583.30	7,176.35
BARRATT DEVELOPMENTS ORD GBP0.10	286,024.34	77,564.32
BARRETT BILL CORP COM STK	15,316.93	13,221.75

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BARRETT BUSINESS SVCS INC COM	6,612.47	5,084.31
BARRICK GOLD CORP	574,444.10	574,908.62
BARRICK GOLD CORP NT 6.95 DUE 04-01-2019	49,393.40	56,297.15
BASF SE NPV	281,150.94	372,156.82
BASF SE NPV	889,657.40	940,502.31
BASF SE NPV	1,417,829.86	1,504,133.81
BASIC ENERGY SVCS INC NEW COM	3,415.13	4,547.90
BASIC ENERGY SVCS INC NEW COM	29,432.72	37,380.00
BAXTER INTL INC 5.375% DUE 06-01-2018	212,160.00	212,266.80
BAXTER INTL INC COM	110,583.39	117,110.38
BAXTER INTL INC COM	485,895.15	962,352.00
BAYER AG - ORD SHS	430,978.75	663,375.05
BAYER AG - ORD SHS	752,054.01	1,144,921.39
BAYER MOTOREN WERK EUR1	441,794.11	400,059.75
BAYER MOTOREN WERK NON-VTG PRF EUR1	46,098.84	73,514.17
BAYOU CITY EXPL INC COM	629.95	37.50
BAYTEX ENERGY TR TR UNIT	27,702.18	41,035.00
BB&T CORP COM	40,028.79	41,698.49
BB&T CORP COM	160,394.59	210,571.00
BB&T CORP COM	299,005.61	304,440.00
BB&T CORP COM	594,392.49	474,419.00
BB&T FINL FSB COLUMBUS GA CTF DEP DTD 03-11-2009 2.5 03-11-2011	1,000.00	1,000.00
BB&T FINL FSB COLUMBUS GA CTF DEP DTD 03-18-2009 2.4 03-18-2011	50,000.00	50,000.00
BBJ ENVIRONMENTAL TECHNOLOGIES INC COM	59.95	0.00
BBVA(BILB-VIZ-ARG) EUR0.49	327,520.05	432,495.74
BCE INC COM NEW	14,970.27	15,295.94
BCO DO BRASIL SA COM NPV	141,821.60	183,618.61
BE AEROSPACE INC COM	4,219.08	7,990.00
BE AEROSPACE INC COM	574,075.22	450,025.00
BEACON PWR CORP COM	175,816.92	62,028.78
BEACON ROOFING SUPPLY INC COM	4,900.41	4,800.00
BEACON ROOFING SUPPLY INC COM	83,012.61	94,400.00
BEAL BK NEV LAS VEGAS DTD 08-19-2009 .4 C/D 02-17-2010	250,814.73	0.00
BEAL BK PLANO TEX DTD 08-19-2009 .4 C/D 02-17-2010	249,000.00	249,000.00
BEAR STEARNS ABS I TR 2004-BO1 AST BACKED CTF II-A-2 10-25-2034 REG	904,608.67	793,320.37
BEAR STEARNS COS 7.25% DUE 02-01-2018	267,058.86	309,920.31
BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017	37,108.80	43,603.24
BEAR STEARNS COS INC SER NT DUE 02-01-2012 BEO	1,059,960.00	1,094,303.10
BEARD CO NEW COM PAR \$.0006665 COM PAR \$.001	1,198.95	6,800.00
BEAZER HOMES USA INC COM	104,534.99	96,800.00
BEBE STORES INC COM	7,105.89	4,468.05
BECKMAN COULTER INC COM	141,813.20	147,894.40
BECTON DICKINSON & CO COM	63,607.40	73,196.98
BECTON DICKINSON & CO COM	229,772.23	257,083.60
BECTON DICKINSON & CO COM	238,156.79	520,476.00
BED BATH BEYOND INC COM	17,531.53	18,996.12
BED BATH BEYOND INC COM	183,345.90	278,136.00
BED BATH BEYOND INC COM	674,238.12	714,655.00
BEIERSDORF AG EUR1	375,214.40	517,226.32
BELDEN INC COM	18,881.53	7,672.00
BELGACOM SA NPV	174,251.16	195,714.27
BELLATRIX EXPL LTD COM	279.43	70.78
BELLSOUTH CORP NT 4.75% DUE 11-15-2012 BEO	9,664.90	10,678.05
BELLUS HEALTH INC COM	6,771.58	165.00
BEMIS CO INC COM	8,403.05	8,895.00
BEMIS CO INC COM	56,157.62	85,985.00
BENCHMARK ELECTRS INC COM	46,330.00	77,531.00
BENCHMARK ELECTRS INC COM	152,988.64	173,972.00
BENCHMARK ELECTRS INC COM	194,908.85	214,817.60
BENEFICIAL MUT BANCORP INC COM STK	65,971.34	68,880.00
BENIHANA INC COM	998.95	630.00
BENNETT ENVIRONMENTAL INC COM STK	10,859.62	1,314.04
BERKLEY W R CORP COM	9,242.94	8,747.20
BERKSHIRE HAT A 100TH COM STK	(43,324.99)	0.00
BERKSHIRE HATHAWAY 4.625% DUE 10-15-2013	24,620.94	26,619.05
BERKSHIRE HATHAWAY FIN CORP SR NT 4.2% DUE 12-15-2010/05-03-2004 REG	9,799.50	10,338.55
BERKSHIRE HATHAWAY INC DEL NT 4.75% DUE 05-15-2012 REG	5,327.15	5,317.80

BERRY PETE CO CL A CL A	2,880.06	4,372.50
BEST BUY CAP L P GTD CONV MONTHLY INC SEC 6.5% CONV PFD STK	0.00	1,120.00
BEST BUY INC COM STK	241,427.13	237,667.58

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
BEST BUY INC COM STK	300,221.73	370,924.00
BEST BUY INC COM STK	8,348,681.29	7,737,268.58
BEVERAGE CREATIONS INC DEL COM STK	7,708.95	0.50
BEYOND COMM INC COM STK	18,644.10	1,160.00
BEZEQ ISRAEL TELCM ILS1	126,732.78	151,826.89
BG GROUP ORD GBP0.10	81,274.90	107,572.64
BHP BILLITON LTD NPV	170,049.13	245,080.19
BHP BILLITON PLC USD0.50	159,461.19	281,448.83
BHP BILLITON PLC USD0.50	163,337.62	309,750.24
BIDZ COM INC COM	3,207.94	1,916.00
BIFS TECHNOLOGIES CORP COM	2,936.58	0.00
BIG 5 SPORTING GOODS CORP COM	26,462.88	41,232.00
BIG CAT ENERGY CORP COM	36,335.78	3,674.55
BIG LOTS INC COM	6,601.80	8,694.00
BIG LOTS INC COM	63,250.80	63,756.00
BIG LOTS INC COM	231,326.95	483,966.00
BIG SCREEN ENTMT GROUP INC COM	15.51	0.34
BIGBAND NETWORKS INC COM CDT-COM	2,414.94	1,376.00
BIM BIRLESIK MAGAZ TRY1	61,953.16	89,969.15
BIO RAD LABS INC CL A	9,043.23	12,636.26
BIO RAD LABS INC CL A	101,861.16	115,752.00
BIOCRYST PHARMACEUTICALS INC COM	7,495.01	6,137.00
BIOCUREX INC COM	40,768.18	4,741.00
BIOFUEL ENERGY CORP COM	5,338.95	2,710.00
BIOGEN IDEC INC COM STK	42,973.62	45,314.50
BIOGEN IDEC INC COM STK	404,101.95	424,522.50
BIOHEART INC COM STK	27,794.75	22,200.00
BIO-KEY INTL INC COM	33,893.85	43,252.50
BIOMAGNETICS DIAGNOSTICS CORP COM STK	3,554.75	1,333.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	8,131.57	5,906.34
BIO-MATRIX SCIENTIFIC GROUP INC NEW COM STK	67,483.60	6,541.60
BIOMED RLTY TR INC COM	98,536.10	104,148.00
BIOMED RLTY TR INC COM	145,093.78	145,176.00
BIOMED RLTY TR INC COM	474,827.82	469,455.00
BIOMERIEUX NPV	52,514.17	65,252.30
BIONOVO INC COM	2,112.36	2,463.09
BIOPHAN TECHNOLOGIES INC COM	111,843.88	2,026.50
BIOPURE CORP CL A PAR \$0.01 COM STK	26.76	0.15
BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	2,559.70	2,934.00
BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW	640.48	368.30
BIOSCRIP INC COM	18,864.05	17,556.00
BIOSOLAR INC COM STK	3,908.95	2,720.00
BIOTIME INC COM	22,497.91	21,150.00
BIOVAIL CORP COM	2,821.70	2,792.00
BIRCH MTN RES LTD COM STK	79.72	0.31
BIRCHCLIFF ENERGY LTD NEW COM STK	4,037.39	3,380.25
BITSTREAM INC CL A COM	89.18	113.70
BIZACTIONS INC COM STK	2,099.44	1,090.20
BJ SERVICES CO	36,332.63	37,758.86
BJ SERVICES CO	159,015.83	148,800.00
BJ SERVICES CO	389,155.84	476,160.00
BJS RESTAURANTS INC COM	1,789.76	1,883.00
BJS RESTAURANTS INC COM	151,007.88	162,209.58
BJS WHSL CLUB INC COM STK	254,688.98	238,783.00
BK 1 CAP TR VI 7.20 QTRLY PFD 1ST PAY 1/15/02 CALL10/15/06 @ 25	0.00	9,971.65
BK AMER CORP SUB INTERNOTES BOOK ENTRY #TR 00468 08/25/05 5.15 DUE 08-15-2015	4,960.00	4,922.38
BK HAW CORP COM	12,336.52	14,118.00
BK HAW CORP COM	244,095.59	248,476.80
BLACK & DECKER CORP COM	44,176.12	74,131.81
BLACK & DECKER CORP COM	67,381.09	110,211.00
BLACK & DECKER CORP COM	91,618.37	97,893.30
BLACK BOX CORP DEL COM	40,488.80	45,344.00
BLACK BOX CORP DEL COM	417,909.70	461,942.00
BLACK DRAGON RES COS INC COM	115.55	11.22
BLACK HILLS CORP COM	14,844.29	16,517.79
BLACKBAUD INC COM	763,754.40	782,153.00
BLACKBOARD INC COM	33,006.74	49,248.15

BLACKPEARL RESOURC COM NPV	972.03	969.12
BLACKROCK INC COM STK	3,204.60	3,483.00
BLACKROCK MUN INC TR II AUCTION MKT PFD SHS SER M7	0.00	17,762.80

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
BLACKROCK MUN TRAGET TERM TR INC SER W28AUCTION RT PFD FOR A/C #26-66804 ONLY	0.00	7,808.00
BLACKSTONE GROUP LP RESTRICTED UNITS	113,397.49	106,766.98
BLAST ENERGY SVCS INC COM	33,938.85	1,800.00
BLOCK H & R INC COM	7,248.49	6,899.10
BLOCK H & R INC COM	123,111.29	205,842.00
BLOCK H & R INC COM	245,209.88	303,108.00
BLOCKBUSTER INC CL A CL A ISIN #US0936791088	12,565.68	10,754.07
BLUE COAT SYS INC COM NEW	8,102.65	8,562.00
BLUE DOLPHIN ENERGY CO COM NEW COM NEW	12,398.22	7,768.80
BLUE HLDGS INC COM	4,994.95	30.00
BLUE NILE INC COM	2,025.26	1,899.90
BLUEKNIGHT ENERGY PARTNERS L P COM UNIT	4,838.95	6,153.00
BLUELINX HLDGS INC COM	30,868.11	16,568.22
BLYTH INC COM NEW COM NEW	101,116.42	64,911.00
BMC SOFTWARE INC COM STK	7,424.24	9,704.20
BMC SOFTWARE INC COM STK	131,969.08	284,710.00
BMC SOFTWARE INC COM STK	212,172.54	200,500.00
BMFBOVESPA S.A. BO COM NPV	67,607.67	73,325.67
BMW BK NORTH AMER SALT LAKE CITY UTAH CTF DEP DTD 03-31-2009 2.4 03-31-2011	95,000.00	95,000.00
BMW BK NORTH AMER SALT LAKE CITY UTAH CTF DEP DTD 11-06-2009 1.8 11-07-2011	15,000.00	15,000.00
BMW BK NORTH AMER SALT LAKE CITY UTAH CTF DEP DTD 12-11-2009 2.7 12-11-2013	10,000.00	10,000.00
BMW BK NORTH AMER SALT LAKE CITY UTAH DTD 03-31-2009 1.35 C/D 03-31-2010	30,000.00	30,000.00
BNP PARIBAS EUR2	384,342.90	419,265.88
BNP PARIBAS EUR2	475,490.51	529,349.81
BNP PARIBAS EUR2	771,080.35	798,601.68
BOARDWALK PIPELINE PARTNERS LP	58,892.23	81,081.00
BOB EVANS FARMS INC COM	61,689.27	63,690.00
BOB EVANS FARMS INC COM	146,588.82	153,435.00
BOC HONG KONG HLDG HKD5	255,872.59	260,899.51
BOEING CAP CORP 4.7% DUE 10-27-2019	49,964.50	48,779.60
BOEING CO COM	310,680.20	389,736.00
BOEING CO COM	760,590.60	1,071,016.18
BOEING CO COM	1,746,057.08	1,925,489.25
BOEING CO SR NT 4.875 DUE 02-15-2020	89,062.20	90,243.99
BOGUE INTL INC COM	435.79	0.00
BOISE INC COM STK	20,356.05	20,709.00
BOLIVAR MNG CORP COM STK	689.96	0.00
BOLT TECHNOLOGY CORP COM	7,930.59	3,306.00
BOMBARDIER INC CL B COM	4,345.90	4,578.50
BOMBARDIER INC CLASS'B'S/VTG NPV	112,762.31	151,917.76
BOMBAY INC COM	9,518.17	0.00
BON-TON DEPT STORES INC SR NT 10.25% DUE03-15-2014/03-15-2010	25,048.44	23,125.00
BOOKS-A-MILLION INC COM	2,171.29	1,073.18
BORDEN CHEM INC	24,585.18	17,875.00
BORDERS GROUP INC COM STK	2,565.38	2,596.00
BORG WARNER INC COM	2,694.05	2,299.36
BOSKALIS WESTMNSTR CVA EUR0.80	70,433.71	70,242.72
BOSTON BEER INC CL A CL A	42,670.06	46,600.00
BOSTON PRIVATE FINL HLDGS INC COM	449,618.20	436,390.87
BOSTON SCIENTIFIC CORP COM	43,739.26	42,705.00
BOSTON SCIENTIFIC CORP COM	295,435.00	264,600.00
BOSTON SCIENTIFIC CORP COM	421,518.40	301,500.00
BOSTON SCIENTIFIC CORP COM	494,925.23	369,711.00
BOTSWANA METALS LIMITED NPV	0.00	555.75
BOTTOMLINE TECHNOLOGIES DEL INC COM	36,867.23	40,411.00
BOTTOMLINE TECHNOLOGIES DEL INC COM	216,258.35	233,681.00
BOUYGUES EUR1	317,587.30	323,338.10
BOWATER INC DEB 9 DUE 12/31/2040 REG IN DEFAULT	0.00	4,300.00
BOYD GAMING CORP 7.125% DUE 02-01-2016	39,800.00	34,800.00
BOYD GAMING CORP COM	7,702.87	8,572.45
BOYD GAMING CORP SR SUB NT 6.75 DUE 04-15-2014/04-15-2009 REG	9,855.00	9,012.50
BOYDS COLLECTION LTD	1.00	0.00
BP ORD USD0.25	944,774.88	928,438.59
BP ORD USD0.25	1,538,003.10	1,358,615.15
BP PLC-SPONS ADR COM STK CALL OPT EXP 04/18/09 PR \$40 PER SH	0.00	(507.00)
BP PRUDHOE BAY RTY TR UNITS BEN INT	37,870.80	42,976.35
BPZ RESOURCE INC	6,886.86	9,576.00

BRADY CORP CL A	289,293.39	231,077.00
BRAINSTORM CELL THERAPEUTICS INC COM	1,909.95	520.00
BRANDYWINE RLTY TR	0.00	7,820.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
BRANDYWINE RLTY TR SH BEN INT NEW REIT	5,918.46	6,070.17
BRAVO VENTURE GROUP INC COM STK	20,989.19	26,756.40
Brazilian real	0.06	0.06
Brazilian real	180.11	180.11
BRE PPTYS INC PFD SER D 6.75%	5,639.95	5,095.67
BREAKWATER RES LTD COM NEW COM NEW	1,029.11	159.92
BREEZER VENTURES INC COM STK	1,008.95	1,000.00
BREITBURN ENERGY PARTNERS L P	1,600.47	635.40
BRH BKG & TR CO WINSTON SALEM N C CTF DEP DTD 03/11/2009 2.5 03-11-2011	2,000.00	2,000.00
BRH BKG & TR CO WINSTON SALEM N C CTF DEP DTD 03/11/2009 ACT/365 SEMI-ANNU	44,000.00	44,000.00
BRIDGEWAY FDS INC FORMERLY BRIDGEWAY FD BALANCED PORTFOLIO	22,266.97	19,264.61
BRIGGS & STRATTON CORP CAP	1,769.98	1,871.00
BRIGHAM EXPL CO COM	39.01	135.50
BRIGHAM EXPL CO COM	149,730.00	193,223.00
BRIGHTPOINT INC COM NEW	6,970.93	7,122.15
BRIGHTPOINT INC COM NEW	162,285.20	89,670.00
BRINKER INTL INC COM	2,886.75	2,984.00
BRINKER INTL INC COM	139,835.65	207,388.00
BRINKER INTL INC COM	177,299.15	190,976.00
BRINKS CO COM STOCK	2,942.60	2,811.29
BRINKS HOME SEC HLDGS INC COM STK	4,913.95	4,896.00
BRISTOL MYERS SQUIBB CO COM	291,168.08	332,218.49
BRISTOL MYERS SQUIBB CO COM	1,067,634.18	1,176,650.00
BRISTOL MYERS SQUIBB CO SR NT 5.25 DUE 08-15-2013 BEO	4,968.15	5,445.50
BRISTOW GROUP INC COM	5,358.95	7,690.00
BRISTOW GROUP INC COM	353,307.57	448,250.10
BRIT TELECOMMUNICATIONS P L C VARIABLE RATE NT DUE 12-15-2010/01-11-2001 BEO	54,910.35	58,922.60
BRITISH AMERICAN TOBACCO ORD GBP0.25	99,001.10	107,768.25
British pound sterling	(169,194.64)	(169,194.64)
British pound sterling	5,380.18	5,380.18
British pound sterling	6,835.52	6,835.52
British pound sterling	8,195.36	8,195.36
British pound sterling	40,380.24	40,380.24
British pound sterling	112,330.19	112,330.19
British pound sterling	411,786.72	411,786.72
BROADBAND WIRELESS INTL CORP COM	705.71	0.04
BROADCOM CORP CL A	43,566.29	52,334.61
BROADCOM CORP CL A	368,654.18	481,185.00
BROADCOM CORP CL A	780,362.71	371,110.00
BROADPOINT GLEACHER SECS GROUP INC COM STK	143,876.15	99,235.00
BROADRIDGE FINL SOLUTIONS INC COM STK	17,891.42	21,251.52
BROADVISION INC COM PAR \$.001 COM PAR \$.001	500.24	81.36
BROADWIND ENERGY INC COM STK	3,425.13	3,236.00
BROCADE COMMUNICATIONS SYS INC COM NEW STK	131,293.25	133,845.46
BROCADE COMMUNICATIONS SYS INC COM NEW STK	225,685.03	212,266.60
BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS	(270,000.00)	(270,000.00)
BROKER SWAP CASH COLLATERAL PAYABLE DEUTSCHE	(110,000.00)	(110,000.00)
BROKER SWAP CASH COLLATERAL PAYABLE RBS GREENWICH	(260,000.00)	(260,000.00)
BRONCO DRILLING CO INC COM	5,047.06	3,802.50
BROOKDALE SR LIVING INC COM STK	9,656.14	12,733.00
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A	53,583.19	66,806.16
BROOKFIELD PPTYS CORP COM	2,352.95	2,424.00
BROOKS AUTOMATION INC COM	997.10	952.38
BROTHER INDUSTRIES NPV	92,873.50	126,806.75
BROWN & BROWN INC COM	129,195.97	90,364.19
BROWN-FORMAN INC CL B NON-VTG COM	16,769.09	16,713.84
BROWN-FORMAN INC CL B NON-VTG COM	91,242.24	160,710.00
BRUKER CORP	149,948.91	182,226.60
BRUNSWICK CORP COM	4,269.40	13,981.00
BRUSH ENGINEERED MATLS INC HLDGS CO COM	5,233.54	2,781.00
BSCH FIN LTD SER A	0.00	25,317.00
BSTN PPTYS INC	34,349.23	24,815.90
BSTN PPTYS INC	327,064.23	248,159.00
BT GROUP ORD GBP0.05	161,019.41	205,199.20
BT GROUP ORD GBP0.05	191,347.24	205,922.38
BTU+AY	(318.78)	(120.00)
BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO	679,574.00	527,772.00



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
BUCKEYE TECHNOLOGIES INC COM	55,641.08	54,168.00
BUCKLE INC COM	7,587.72	7,320.00
BUCYRUS INTL INC NEW COM CL A	132,218.71	259,302.00
BUCYRUS INTL INC NEW COM CL A	163,147.82	176,351.68
BUCYRUS INTL INC NEW COM CL A	268,228.79	298,761.00
BUFFALO WILD WINGS INC COM STK	54,916.16	55,814.22
BUILD-A-BEAR WORKSHOP INC COM STK	26,523.82	14,670.00
BUILDERS FIRSTSOURCE INC SUBSCRIPTION RT	254.98	164.19
BULLDOG TECHNOLOGIES INC COM	1,209.95	24.00
BUNGE LTD	118,853.37	114,518.23
BURBERRY GROUP ORD GBP0.0005	356,586.10	386,193.33
BURGER KING HLDGS INC COM	14,758.89	14,185.76
BURL NORTHN SANTA 4.3% DUE 07-01-2013	4,990.75	5,224.76
BURL NORTHN SANTA FE CORP 6.75 DUE 07-15-2011/07-14-2011 BEO	10,655.80	10,788.69
BURNED MEDIA LTD COM	104.19	95.00
BUSINESS BK ST LOUIS CLAYTON MO CTF DEP DTD 05-05-2006 5.2 05-05-2010	1,001.10	1,001.10
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 12-01-2009 TO 01-04-2010	0.00	0.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .08% FROM 12-22-2009 TO 01-05-2010	0.00	0.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .08% FROM 12-22-2009 TO 01-05-2010	700,000.00	700,000.00
BUYER GROUP INTL INC COM	0.00	1.61
BWAY HLDG CO COM STK	13,428.72	13,934.50
BWAY HLDG CO COM STK	164,881.14	199,849.56
BYD CO COM	13,463.45	44,138.00
C D I CORP COM	32,780.00	14,245.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	13,532.93	14,682.50
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	237,432.91	270,158.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	442,196.31	487,459.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	874,029.24	945,553.00
C R BARD	13,616.03	12,464.00
C R BARD	94,777.24	210,330.00
CA INC COM	65,179.94	66,687.74
CA INC COM	231,002.80	242,365.86
CA PIZZA KITCHEN INC COM ISIN US13054D1090	4,953.40	4,707.50
CA PIZZA KITCHEN INC COM ISIN US13054D1090	66,976.00	69,940.00
CABELAS INC COM STK	27,771.25	24,242.00
CABELAS INC COM STK	97,015.44	203,918.00
CABLEVISION NY GROUP CL A COM	7,322.25	6,455.00
CABOT CORP COM	194,917.11	288,530.00
CABOT CORP COM	365,067.03	460,887.33
CABOT OIL & GAS CORP COM	8,650.06	8,718.00
CABOT OIL & GAS CORP COM	173,058.27	126,411.00
CACI INTL INC CL A CL A	594,628.36	642,377.50
CADBURY SCHWEPPE DEL L P GTD QUARTERLY INCOME PFD SECS A 8.625%	0.00	2,202.00
CADENCE DESIGN SYS INC COM	8,072.64	7,008.30
CADENCE DESIGN SYS INC COM	123,538.96	67,687.00
CAL DIVE INTL INC DEL COM	17,568.36	13,683.60
CAL MAINE FOODS INC COM NEW STK	29,067.90	32,616.57
CAL+AO	(131.29)	(210.00)
CALAMOS ASSET MGMT INC CL A COM STK	258,681.11	224,835.00
CALEDONIA MNG CORP COM STK	36,092.56	21,775.00
CALGON CARBON CORP COM	14,288.95	13,900.00
CALIBER ENERGY INC COM NEW STK	7,331.51	3,809.00
CALIFORNIA MICRO DEVICES CORP COM STK NPV	2,986.68	942.00
CALIFORNIA OIL & GAS CORP COM STK	16,304.85	240.00
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	60,493.80	56,704.80
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	14,209.20	14,670.15
CALIFORNIA ST PUB WKS BRD LEASE REV 8.361% 10-01-2034 BEO TAXABLE	10,326.10	9,935.80
CALIPER LIFE SCIENCES INC COM	378.51	190.50
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3.25% European 317U324B7 04-19-2010	(7,280.00)	(2,425.03)
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3.25% European 317U394B2 04-19-2010	(10,862.50)	(2,051.95)
CALL SWPTN USD BOFAUS6S 3M LIBOR / 3.25 EUROPEAN 317U324B7 04-19-2010	(1,000.00)	(186.54)
CALL SWPTN USD BOFAUS6S 3M LIBOR / 3.25 EUROPEAN 317U335B4 12-29-2009	(890.00)	0.00
CALL SWPTN USD CITIUS33 3M LIBOR / 3.25 EUROPEAN 317U333B6 12-29-2009	(518.00)	0.00
CALL SWPTN USD CSFBGB2L 3M LIBOR / 2.75 EUROPEAN 317U360B2 04-19-2010	(452.50)	(80.75)
CALL SWPTN USD CSFBGB2L 3M LIBOR / 3.25 EUROPEAN 317U327B4 04-19-2010	(17,860.00)	(2,611.57)
CALL SWPTN USD DEUTGB2LGLO 3M LIBOR / 3.25 EUROPEAN 317U326B5 04-19-2010	(5,318.67)	(932.71)
CALL SWPTN USD MSCSUS33 3M LIBOR / 3.25 EUROPEAN 317U336B3 12-29-2009	(830.00)	0.00

CALL SWPTN USD MSCSUS33 3M LIBOR / 3.25 EUROPEAN 317U358B6 04-19-2010	(2,637.85)	(559.62)
CALL SWPTN USD RBOSGB2RTCM 3M LIBOR / 3.25 EUROPEAN 317U348B9 12-29-2009	(1,526.50)	0.00
CALLAWAY GOLF CO COM	20,128.65	19,604.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
CALLON PETE CO DEL COM	1,031.28	811.50
CALPINE CORP COM NEW STK	45,126.22	55,473.00
CALUMET SPECIALTY PRODS PARTNERS L P	2,674.66	3,178.02
CALYPSO WIRELESS INC COM	31,667.55	925.00
CAMBRIDGE HEART INC COM	7,553.46	562.50
CAMBRIDGE RES CORP COM STK	3,619.90	120.00
CAMDEN PPTY TR SH BEN INT	123,997.12	237,272.00
CAMECO CORP COM	244,895.40	268,780.35
CAMERON INTL CORP COM STK	25,616.36	29,260.00
CAMERON INTL CORP COM STK	278,712.19	280,060.00
CAMERON INTL CORP COM STK CALL OPT EXP 01/16/2010 PR \$42.50 PER SH	0.00	(240.00)
CAMPBELL SOUP CO COM	35,384.73	36,151.97
CAMPBELL SOUP CO COM	50,373.05	51,714.00
CAMPBELL SOUP CO COM	151,002.26	179,140.00
CANADIAN APT PPTYS REAL ESTATE INVT TR TR UNIT TR UNIT	3,626.57	3,621.05
CANADIAN NATL RY CO COM	4,578.29	5,979.60
CANADIAN NATL RY CO COM	217,409.80	216,461.52
CANADIAN NATL RY CO COM	875,157.78	1,092,636.00
CANADIAN OIL SANDS TR NEW UNIT	90,937.43	89,584.20
CANADIAN SOLAR INC COM	35,243.19	43,230.00
CANADIAN SOLAR INC COM STK CALL OPT EXP 01/16/2010 PR \$32 PER SH	(268.04)	(120.00)
CANADIAN SUPERIOR ENERGY INC COM STK	5,644.79	1,500.00
CANASIL RES INC COM	9,756.40	1,336.00
CANCER THERAPEUTICS INC DEL COM STK	462.95	70.00
CANO PETE INC COM	4,442.33	1,960.00
CANON INC NPV	66,031.43	105,687.66
CANON INC NPV	844,646.66	794,771.16
CANTEL MEDICAL CORP COM	7,393.95	7,063.00
CAP 1 BK NATL ASSN CTF DEP DTD 03/05/08 ACT/365 SEMI ANNU STEP UP DUE 03-05-15	95,000.00	99,976.10
CAP 1 BK USA NATL ASSN GLEN ALLEN CD DTD03/27/2008 SEMI ANNU 4 03-27-2012	10,000.00	10,000.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP ACT/365 SEMI ANNU 4.75 05-07-2015	10,000.00	10,643.50
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP ACT/365 SEMI-ANNU 4 03-24-2010	25,000.00	25,000.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP DTD 10/15/2008 4.15 10-15-2010	25,000.00	25,000.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP DTD 4.4 10-17-2011	60,000.00	60,000.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP S/A DTD10-22-2008 4.15 10-22-2010	95,000.00	95,000.00
CAP 1 FNCL COM	48,236.16	67,461.61
CAP 1 FNCL COM	101,302.39	260,712.00
CAP 1 FNCL COM	666,032.89	474,035.76
CAP 1 FNCL COM	925,886.10	939,330.00
CAP 1 NATL ASSN MCLEAN VA CTF DEP SEMI-ANNU DTD 11-19-2008 4.25 11-19-2010	5,000.00	5,000.00
CAP 1 NATL ASSN MCLEAN VA CTF DEP DTD 10/08/2008 ACT/365 4.65 10-09-2012	95,000.00	95,000.00
CAP AUTO RECEIVABLES AST TR 2008-2 CAP AUTO TR 2 CAP AUTO T 10-15-2012 BEO	1,116,750.00	1,208,932.80
CAP CY BK GROUP INC COM	424.80	457.22
CAPE SYS GROUP INC COM	13.34	6.00
CAPITAL 1 BK USA NATL ASSN GLEN ALLEN VACTF DEP DTD 06-11-2008 3.85 06-11-2010	10,000.00	10,000.00
CAPITAL 1 BK USA NATL ASSN GLEN ALLEN VACTF DEP DTD 09-17-2008 4.15 09-17-2010	50,000.00	50,000.00
CAPITAL 1 BK USA NATL ASSN GLEN ALLEN VACTF DEP DTD 11-09-2005 4.75 11-09-2010	40,205.00	40,205.00
CAPITAL AUTOMOTIVE REIT RED PFD SHS SER A 7.50%	6,849.95	2,700.00
CAPITAL DIAGNOSTIC CORP COM	8,240.00	0.00
CAPITAL ONE NA MCLEAN VA CTF DEP DTD 11 MAY 8 ACT/365 SEMI-ANNU 4.4 7 NOV 11	80,000.00	83,411.20
CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 04-09-2008 4.25 04-09-2013	10,000.00	10,000.00
CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 09-24-2008 4 03-24-2010	95,000.00	95,000.00
CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 10-22-2008 4.65 10-22-2012	50,000.00	50,000.00
CAPITAL TR INC MD CL A NEW CL A NEW	2,828.36	2,757.95
CAPITALAND LTD NPV	604,904.56	870,790.26
CAPITALSOURCE INC REIT	46,467.09	47,988.57
CAPITAMALL TRUST REIT	6,709.05	5,128.40
CAPITOL FED FINL COM ISIN #US14057C1062	15,833.95	15,730.00
CAPLEASE INC COM	15,045.84	7,884.00
CAPMARK BK MIDVALE UT CD ACT/365 SEMI ANNU DTD 08-13-2008 4.35 08-13-2010	10,000.00	10,000.00
CAPMARK BK MIDVALE UT CTF DEP ACT/365 SEMI-ANNU 2.35 04-08-2011	95,000.00	95,000.00
CAPMARK BK MIDVALE UT CTF DEP DTD 03/04/2009 ACT/365 3 03-05-2012	50,000.00	50,000.00
CAPMARK BK MIDVALE UT CTF DEP DTD 07/16/2008 ACT/365 5.05 07-16-2013	70,000.00	70,000.00

CAPMARK BK MIDVALE UT CTF DEP SEMI-ANNU DTD 11-05-2008 4.75 11-05-2012	80,000.00	80,000.00
CAPMARK BK MIDVALE UTAH CD DTD 5/13/09 ACT/365 SEMI-ANNUALLY 3.05 14 MAY 12	110,000.00	110,000.00
CAPMARK BK MIDVALE UTAH CTF DEP DTD 07-23-2008 5.05 07-23-2013	40,000.00	40,000.00
CAPMARK BK MIDVALE UTAH CTF DEP DTD 07-30-2008 4.25 07-30-2010	30,000.00	30,000.00
CAPMARK BK MIDVALE UTAH DTD 03-18-2009 1.35 C/D 03-18-2010	50,000.00	50,000.00
CAPMARK BK MIDVALE UTAH SEMI-ANNU DTD 02-18-2009 3 02-21-2012	75,000.00	75,000.00
CAPRIUS INC COM NEW	1,858.30	40.96

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CAPSTEAD MTG CORP COM NO PAR COM NO PAR	11,375.28	10,920.00
CAPSTEAD MTG CORP COM NO PAR COM NO PAR	708,881.65	687,960.00
CAPSTONE MNG CORP COM STK	15,465.83	33,503.75
CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028	71,418.89	73,536.00
CARBO CERAMICS INC COM	5,666.44	6,817.00
CARBON SCIENCES INC COM STK	27,425.77	13,920.00
CARDIAC SCI CORP COM	6,399.95	1,338.00
CARDINAL FINL CORP COM	90,050.94	78,660.00
CARDINAL HEALTH INC NT 5.65% DUE 06-15-2012/06-14-2012 REG	979.67	1,066.13
CARDINAL HLTH INC	38,842.02	32,240.00
CARDINAL HLTH INC	62,187.81	42,147.71
CARDINAL HLTH INC	203,255.00	241,800.00
CARDINAL HLTH INC	329,933.84	314,340.00
CARDIONET INC COM STK	108,466.57	71,280.00
CARDIOVASCULAR SYS INC DEL COM	0.00	605.88
CARDTRONICS INC COM STK	1,217.95	1,106.00
CAREER ED CORP COM	54,763.92	83,916.00
CAREFUSION CORP COM	18,562.30	37,890.15
CAREFUSION CORP COM	130,747.15	123,174.25
CAREFUSION CORP COM	196,752.31	161,314.50
CARLISLE COMPANIES INC COM	13,573.41	13,704.00
CARLSBERG SER'B'DKK20	281,316.32	278,578.00
CARMAX INC COM	52,285.08	64,214.00
CARMAX INC COM	123,403.06	174,600.00
CARMAX INC COM	196,596.63	371,025.00
CARNIVAL CORP COM PAIRED	23,359.55	83,443.32
CARNIVAL CORP COM PAIRED	462,046.71	377,111.00
CAROLINA FIRST BK GREENVILLE S C CTF DEPD TD 06-18-2008 4 06-18-2010	95,000.00	95,000.00
CARPENTER TECH CORP COM	22,075.90	10,785.90
CARROLL SHELBY INTL INC COM	349.95	250.00
CARSON DEV CORP COM STK	3,899.68	250.00
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	303,870.11	388,106.25
CASCADE ENERGY INC COM STK	200.95	0.10
CASCAL N.V. COM STK	23,780.44	21,640.00
CASEYS GEN STORES INC COM	1,934.92	2,451.71
CASEYS GEN STORES INC COM	79,589.49	118,104.00
CASH AMER INVTS INC COM	8,175.28	10,488.00
CASH AMER INVTS INC COM	74,033.42	87,400.00
CASH AMER INVTS INC COM	366,548.73	429,203.92
CASH COLLATERAL HELD AT LEHMAN BROS	100,000.00	100,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLL) HELD ELSEWHERE	753,477.89	753,477.89
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	665,000.00	665,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	850,000.00	850,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	950,000.00	950,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	1,000,000.00	1,000,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	1,050,000.00	1,050,000.00
CASH MINERALS LTD COM	100,211.62	13,926.66
CASINO GUICH-PERR EUR1.53	233,942.30	295,744.70
CASS INFORMATION SYS INC COM	5,286.94	5,168.00
CASUAL MALE RETAIL GROUP INC COM NEW COMNEW	5,613.05	3,961.00
CATALYST HEALTH SOLUTIONS INC COM STK	7,448.95	7,294.00
CATERPILLAR FINL SVCS CORP MEDIUM TERM N# TR 00789 5.05 DUE 12-01-2010 REG	4,950.00	5,192.16
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00819 6.2 DUE 09-30-2013	159,828.80	178,295.20
CATERPILLAR FINL TRANCHE # TR 00821 7.15DUE 02-15-2019	10,233.40	11,530.90
CATERPILLAR INC COM	112,050.89	182,368.00
CATERPILLAR INC COM	456,303.16	974,529.00
CATERPILLAR INC COM	725,375.79	877,646.00
CATERPILLAR INC COM	1,233,950.90	1,533,128.34
CATERPILLAR INC COM STK CALL OPT EXP 2/17/07 PAR \$62.50 PER SH	0.00	(5,655.00)
CAVCO INDS INC DEL COM STK	503.91	502.88
CB RICHARD ELLIS GROUP INC CL A CL A	(7,487.08)	25,823.71
CB RICHARD ELLIS GROUP INC CL A CL A	152,273.44	100,418.00
CB RICHARD ELLIS GROUP INC CL A CL A	214,078.50	298,811.40
CBS CORP NEW CL B	27,030.47	61,331.00
CBS CORP NEW CL B	322,858.76	563,405.00
CBS CORP NEW CL B	390,637.58	259,559.70

CCAP ONE BK USA NATL ASSN GLEN ALLEN CTFDEP DTD 10/15/08 ACT/365 SEMI ANNU 4.0%	59,000.00	59,512.71
CCL HELD BY BEAR STEARNS	50,898.91	0.00
CD DTD 10-16-2009 .35 C/D 04-16-2010	0.00	45,942.50
CDC CORP COM STK	3,364.14	2,899.00

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CDEX INC CL A	28.65	1.76
CDN IMPERIAL BK COMM TORONTO ONT COM STK	79,730.48	79,676.46
CDN NAT RES LTD COM CDN NAT RES COM STK	56,742.23	70,511.00
CDN NATL RAILWAYS COM NPV	51,834.52	56,425.68
CDN PAC RY LTD COM CDN PAC RY LTD	5,573.00	5,670.00
CDS 03-20-2010 0WP008451	0.00	(288.47)
CDS DEUTUS33 03-20-2010 0WP008394	0.00	(288.47)
CDS DEUTUS33 03-20-2015 0WP008295	0.00	(15,986.75)
CDS DEUTUS33 SELL PROTECTION ON EASTMAN KODAK CO 03-20-2010 0WR008392	0.00	0.00
CDS DEUTUS33 SELL PROTECTION ON FORD MTRCO DEL 03-20-2015 0WR008293	0.00	0.00
CDS SELL PROTECTION ON EASTMAN KODAK CO 03-20-2010 0WR008459	0.00	0.00
CELADON GROUP INC COM	13,920.29	9,765.00
CELADON GROUP INC COM	21,768.82	23,870.00
CELANESE CORP DEL COM SER A STK	21,934.23	21,717.42
CELERA CORP COM STK	1,390.88	690.00
CELESIO AG NPV(REGD)	198,345.92	119,412.99
CELGENE CORP COM	153,052.13	169,935.36
CELGENE CORP COM	673,708.49	696,000.00
CELGENE CORP COM	1,159,773.31	1,473,125.76
CELL THERAPEUTICS INC NEW	71,368.33	68,812.68
CELLCOM ISRAEL LTD COM STK ILS0.01	12,751.28	12,824.00
CELLEX THERAPEUTICS INC NEW COM STK	9,897.55	6,197.09
CEL-SCI CORP COM NEW COM NEW	8,622.77	5,400.00
CENOVUS ENERGY INC COM	31,936.50	34,246.80
CENT EUROPEAN DISTR CORP COM STK	17,093.00	19,176.75
CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK	138.19	519.42
CENT HISPANO CAP LTD P/STK KYG2005Q1064 N/C BCH CAP LTD 6-15-98 SEE SEC 104382	0.00	5,046.00
CENTENE CORP DEL COM	56,589.92	67,744.00
CENTENE CORP DEL COM	131,146.33	124,903.00
CENTENE CORP DEL COM	480,385.07	543,010.50
CENTENNIAL COMMUNICATIONS CORP NEW SR NTFLT RT DUE 01-01-2013/01-01-2010 BEO	3,171.25	3,000.00
CENTERPLATE INC SUB NT 13.5% DUE 12-10-2013 REG	13,493.99	1,265.46
CENTERPOINT ENERGY INC COM	55,447.83	63,829.23
CENTERPOINT ENERGY INC COM	164,460.44	154,807.19
CENTERSTATE BANKS INC	14,075.23	8,360.93
CENTRAL GARDEN & PET CO CL A NON-VTG STK	21,508.95	19,880.00
CENTRAL GOLD-TRUST TR UNIT	55,808.02	62,146.00
CENTURYTEL INC COM STK	27,903.35	62,016.00
CENTURYTEL INC COM STK	250,041.92	295,944.33
CENTY ALUM CO COM	14,573.54	17,242.35
CENTY TECHNOLOGIES INC COLO COM	740.77	0.00
CEO AMER INC COM	7,774.82	650.00
CEPHALON INC CON	5,966.85	6,242.00
CEPHALON INC CON	150,894.70	131,061.00
CEPHEID INC COM	6,481.16	3,744.00
CERADYNE INC DEL COM	39,625.31	16,817.50
CERADYNE INC DEL COM	192,609.17	92,208.00
CERADYNE INC DEL COM	413,958.86	411,939.24
CERAGENIX PHARMACEUTICALS INC COM	579.95	150.00
CERAGON NETWORKS LTDSEDOL 2616148	71,983.35	79,057.16
CEREPLAST INC COM	11,219.90	1,920.00
CERIDIAN CORP DEPOS SH REPSTG 1/100 CONVFPD STK	0.00	2,545.00
CERNER CORP COM	48,970.51	51,360.12
CERNER CORP COM	378,552.71	502,884.00
CERNER CORP COM	665,360.01	865,620.00
CERUS CORP COM	2,024.95	1,990.00
CEVA INC COM	1,168.95	1,286.00
CF INDS HLDGS INC COM	57,843.56	51,024.62
CF INDS HLDGS INC COM	188,026.78	118,014.00
CHAMPION ENTERPRISES INC COM	3,272.36	307.30
CHANNELL COML CORP COM	4,512.95	160.00
CHAODA MODERN AGRI HKD0.10	8,512.88	8,489.38
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	10,195.05	7,665.28
CHARTER COMMUNICATIONS INC DEL CL A	760.57	0.00
CHASE ISSUANCE TR 2007-1 NT CL A 03-15-2013 REG	493,359.38	497,933.50
CHATTEM INC COM	133,408.87	191,265.00
CHAZAK VALUE CORP COM	1,637.70	0.52

CHDT CORP COM STK	127,318.45	13,100.00
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	37,961.16	41,503.00
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	503,162.28	677,600.00



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
CHECKPOINT SYS INC COM STK USD0.10	3,633.24	3,050.00
CHEESECAKE FACTORY INC COM	1,911.46	2,159.00
CHEETAH OIL & GAS LTD COM NEW COM NEW	15,165.90	16.00
CHELSEA THERAPEUTICS INTL LTD COM STK	1,258.95	0.00
CHEMTURA CORP COM	201.60	123.92
CHENIERE ENERGY INC COM NEW	21,793.95	24,200.00
CHENIERE ENERGY PARTNERS L P COM UNIT REPTG LIMITED PARTNER INTS	44,667.62	54,867.50
CHEROKEE INC DEL NEW COM	1,025.50	748.44
CHES ENERGY CORP PFD CONV 6.00	0.00	2,150.00
CHES ENERGY CORP PFD CONV 6.00	0.00	6,360.00
CHES ENERGY CORP PFD CONV 7	0.00	1,750.00
CHES GOLD CORP COM	4,375.45	7,898.00
CHESAPEAKE ENERGY CORP CALL OPTION W/STK \$24.00 PER SHARE 01/16/2010	0.00	(7,320.00)
CHESAPEAKE ENERGY CORP CHESAPEAKE ENRGY 7.25% DUE 12-15-2018 BEO	42,600.00	45,337.50
CHESAPEAKE ENERGY CORP COM	554,236.28	455,488.00
CHESAPEAKE ENERGY CORP COM	709,766.54	1,050,728.00
CHESAPEAKE ENERGY CORP COM	855,879.47	983,740.70
CHESAPEAKE ENERGY CORP COM STK CALL OPT EXP 1/16/10 PR \$29 PER SH	(177.04)	(80.00)
CHESAPEAKE ENERGY CORP SR NT 6.25% DUE 01-15-2018/07-15-2010 REG	19,784.60	19,200.00
CHESAPEAKE ENERGY CORP SR NT 6.5% DUE 08-15-2017 REG	8,148.75	8,820.00
CHEUNG KONG(HLDGS) HKD0.50	231,302.09	243,659.69
CHEUNG KONG(HLDGS) HKD0.50	789,078.51	884,869.41
CHEVRON CORP COM	271,014.81	496,662.49
CHEVRON CORP COM	588,894.37	592,823.00
CHEVRON CORP COM	617,695.93	784,913.05
CHEVRON CORP COM	801,446.88	862,288.00
CHEVRON CORP COM	1,045,785.61	1,113,251.46
CHEVRON CORP COM	2,053,848.55	4,203,577.01
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG	200,000.00	208,842.00
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE	300,000.00	313,263.00
CHICOS FAS INC COM	77,377.54	99,052.50
CHIEFTAIN INTL FDG CORP PFD RED	0.00	0.05
CHILDRENS BEVERAGE GROUP INC COM	865.93	0.05
CHIMERA INVT CORP COM STK	3,511.47	3,492.00
CHIMERA INVT CORP COM STK	144,060.37	139,292.00
CHIMERIC THERAPIES INC SER D PFD	0.00	5,360.00
CHINA 3C GROUP COM	14,424.59	2,018.50
CHINA ADVANCED CONSTR MATLS GROUP INC COM STK	5,048.95	4,980.00
CHINA AGRITECH INC COM NEW STK	0.00	22,336.00
CHINA ARCHITECTURAL ENGR INC COM STK	8.01	6.30
CHINA AUTOMOTIVE SYS INC COM	112,653.52	116,002.00
CHINA BAK BATTERY INC COM STK	12,668.49	9,326.90
CHINA BIOLOGIC PRODS INC COM	41,528.95	48,320.00
CHINA CLEAN ENERGY INC COM	368.95	510.00
CHINA CONTL INC COM	262.95	0.00
CHINA CRESCENT ENTERPRISES INC COM NEW COM NEW	7,067.90	3,075.00
CHINA DIRECT INDUSTRIES INC	4,483.41	590.00
CHINA ED ALLIANCE INC COM NEW STK	5,748.74	6,120.00
CHINA FIRE & SEC GROUP INC COM STK	38,316.14	35,042.70
CHINA GREEN AGRICULTURE INC COM STK	60,731.13	67,767.00
CHINA HEALTH MGMT CORP COM NEW STK	1,679.95	3.00
CHINA INFORMATION SEC TECHNOLOGY INC COMSTK	5,118.38	5,297.60
CHINA MARINE FOOD GROUP LTD COM	24,133.33	25,542.25
CHINA MERCHANTS BANK 'H' CNY1	7,636.45	15,352.74
CHINA NAT GAS INC COM NEW STK	(4,019.49)	61,604.80
CHINA NAT RES IN COM	11,225.69	4,838.00
CHINA NORTH EAST PETE HLDGS LTD COM STK	97,043.88	172,975.00
CHINA PRECISION STL INC COM STK	8,112.07	5,022.50
CHINA RECYCLING ENERGY CORP COM STK	109,800.12	149,593.08
CHINA RESOURCE ENTERPRISE HKD1	222,324.46	231,903.15
CHINA SHENGHUO PHARMACEUTICAL HLDGS INC COM STK	2,528.95	2,340.00
CHINA SKY ONE MED INC COM	50,763.15	60,719.75
CHINA SOLAR & CLEAN ENERGY SOLUTIONS INCCOM STK	2,551.58	4.42
CHINA SUN GROUP HIGH-TECH CO COM STK	6,413.95	6,510.00
CHINA SXAN BIOTECH INC COM STK	3,842.16	8.90
CHINA TECHNOLOGY GLOBAL CORP	1,181.11	94.50
CHINA TECHNOLOGY GLOBAL CORP	3,369.28	1,365.00

CHINA TEL GROUP INC COM STK	1,871.85	4,500.00
CHINA TRANSINFO TECHNOLOGY CORP COM STK	5,501.69	4,085.00
CHINA VOICE HLDG CORP COM	17,484.00	4,000.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
CHINA VOIP & DIGITAL TELECOM INC COM STK	2,649.25	105.00
CHINA WTR GROUP INC COM STK	2,309.95	680.00
CHINA YONGXIN PHARMACEUTICALS INC COM STK	0.00	5,200.00
CHINA YUCHAI INTL LTD COM	6,260.48	5,896.00
CHINACAST ED CORP COM	1,396.17	1,512.00
CHINESE ESTATES COMSTK	53,300.16	51,938.28
CHIPOTLE MEXICAN GRILL INC COM STK	175,005.69	207,969.44
CHIQUITA BRANDS 8.875% DUE 12-01-2015	23,263.63	25,437.50
CHIQUITA BRANDS INTL INC COM	6,349.38	7,243.57
CHIQUITA BRANDS INTL INC COM	221,926.90	176,792.00
CHOICE HOTELS INTL INC COM	58,950.08	69,652.00
CHORDIANT SOFTWARE INC COM NEW COM NEW	99,116.59	20,625.00
CHRISTOPHER & BANKS CORP COM	13,440.60	15,240.00
CHRISTOPHER & BANKS CORP COM	267,108.83	275,844.00
CHS / CMNTY HLTH 8.875% DUE 07-15-2015	39,717.60	41,400.00
CHUBB CORP COM	74,894.26	85,903.05
CHUBB CORP COM	132,999.66	174,982.44
CHUBB CORP COM	292,736.45	457,374.00
CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO	3,263.88	3,724.54
CHUGAI PHARMACY CO. LTD NPV	126,115.78	124,823.90
CHURCH & DWIGHT INC COM	48,381.85	51,020.95
CIBER INC COM	16,038.82	10,553.55
CIBER INC COM	29,044.34	12,765.00
CIBER INC COM	163,963.89	103,500.00
CIE DE ST-GOBAIN EUR4	415,726.70	407,948.02
CIE FINANCIERIE RICHEMONT CHF	132,903.17	139,805.65
CIE FINANCIERIE RICHEMONT CHF	421,763.96	526,931.45
CIENA CORP COM NEW COM NEW	48,742.83	47,251.56
CIGNA CORP COM	8,639.56	8,716.91
CIGNA CORP COM	75,260.62	235,779.95
CIGNA CORP COM	130,256.77	260,998.00
CIMAREX ENERGY CO COM	1,433.43	2,681.34
CIN BELL INC NEW COM STK	3,329.75	4,140.00
CIN FINL CORP 6.125% DUE 11-01-2034	8,160.00	8,863.00
CIN FNCL CORP COM	171,903.98	116,531.84
CINEMARK HLDGS INC COM	18,809.55	21,785.78
CINEMARK HLDGS INC COM	92,588.12	97,716.00
CINTAS CORP COM	15,198.92	11,112.60
CINTAS CORP COM	125,691.22	91,175.00
CIRCA PICTURES & PRODTN CO INTL INC COM STK	1,983.71	1.30
CIRCUIT CY STORES INC COM	2,107.46	57.42
CIRRUS LOGIC INC COM	30,122.58	61,380.00
CIRRUS LOGIC INC COM	269,903.76	332,134.00
CISCO SYSTEMS INC	731,766.84	931,266.00
CISCO SYSTEMS INC	1,342,144.11	1,647,072.00
CISCO SYSTEMS INC	1,359,162.36	1,479,037.14
CISCO SYSTEMS INC	2,478,045.50	3,749,004.00
CISCO SYSTEMS INC CALL OPTION W/STK \$24.00 PER SHARE 01/16/2010	0.00	(430.00)
CIT BK SALT LAKE CITY UTAH CTF DEP DTD 01-24-2007 0 01-25-2010	20,000.00	20,042.00
CIT BK SALT LAKE CITY UTAH CTF DEP DTD 03-18-2009 4 03-18-2019	2,000.00	2,000.00
CIT BK SALT LAKE CITY UTAH CTF DEP DTD 07-08-2009 3.5 07-08-2014	66,000.00	667.43
CIT BK SALT LAKE CY UT CD ACT/365 SEMI ANNU DTD 03-11-2009 3.1 03-11-2013	25,000.00	25,000.00
CIT BK SALT LAKE CY UT CD ACT/365 SEMI ANNU DTD 04-08-2009 2.35 04-08-2011	95,000.00	95,000.00
CIT GROUP INC NEW 7% DUE 05-01-2013	0.00	989.23
CIT GROUP INC NEW 7% DUE 05-01-2013	5,150.73	6,579.72
CIT GROUP INC NEW 7% DUE 05-01-2014	0.00	1,474.86
CIT GROUP INC NEW 7% DUE 05-01-2014	7,152.07	9,830.82
CIT GROUP INC NEW 7% DUE 05-01-2015	0.00	1,425.23
CIT GROUP INC NEW 7% DUE 05-01-2015	7,253.65	9,473.58
CIT GROUP INC NEW 7% DUE 05-01-2016	0.00	2,335.98
CIT GROUP INC NEW 7% DUE 05-01-2016	11,446.00	15,524.08
CIT GROUP INC NEW 7% DUE 05-01-2017	0.00	3,224.22
CIT GROUP INC NEW 7% DUE 05-01-2017	15,977.02	21,425.52
CIT GROUP INC NEW COM NEW COM NEW	0.00	1,656.60
CIT HOME EQUITY LN TR 2003-1 ASSET BKD CTF CL A-4 03-20-2032 REG	285,853.11	258,475.08
CITADEL BROADCASTING CORP COM	314.53	5.38
CITIBANK N A FDIC GTD TLGP NT 1.875% DUE05-07-2012	299,427.00	301,596.30

CITIBANK N A FDIC NT 1.875 DUE 06-04-2012	99,696.00	100,573.10
CITIBANK NA 1.75% DUE 12-28-2012	358,880.40	356,832.72
CITICORP SUB NT DTD 10/18/1996 7.25% DUE10-15-2011 REG	969,720.00	1,053,279.00

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CITIGROUP CAP XV ENHANCED TR PFD SECS	11,418.22	9,501.30
CITIGROUP FDG INC 2.25 DUE 12-10-2012	498,600.00	503,925.00
CITIGROUP FDG INC NT LKD TO US EUROPE JAPAN BSKT	0.00	3.00
CITIGROUP FDG INC PISTONS BASED UPON CBOE S&P 500	7,700.40	5,778.00
CITIGROUP INC 5.5 DUE 02-15-2017 BEO	117,416.80	113,559.72
CITIGROUP INC 5.5% DUE 10-15-2014	69,646.50	70,877.17
CITIGROUP INC 6% DUE 10-31-2033	8,791.30	8,456.46
CITIGROUP INC 6.01% DUE 01-15-2015	204,301.14	204,219.60
CITIGROUP INC 6.375% DUE 08-12-2014	59,593.80	62,814.42
CITIGROUP INC 6.875% DUE 03-05-2038	188,711.80	189,623.42
CITIGROUP INC 8.5% DUE 05-22-2019	30,496.50	34,642.59
CITIGROUP INC COM	1,019,634.33	1,028,185.30
CITIGROUP INC COM	4,716,049.70	1,756,991.03
CITIGROUP INC COM	5,629,271.43	4,572,641.01
CITIGROUP INC FDIC GTD TLGP GTD NT 2.125 DUE 04-30-2012 REG	402,628.00	404,283.20
CITIGROUP INC GLOBAL SR NT 5.5% DUE 04-11-2013 BEO	5,214.15	5,191.06
CITIGROUP INC GLOBAL SR NT 6.5% DUE 08-19-2013 BEO	129,923.30	138,475.09
CITIGROUP INC NTS 6.125% DUE 05-15-2018 BEO	5,026.75	5,013.17
CITIGROUP INC SR NT 5.3% DUE 01-07-2016	4,127.70	4,891.35
CITIGROUP INC SUB NT 5% DUE 09-15-2014	117,227.20	125,323.12
CITIGROUP MTG LN TR 2005-HE2 ASSET BKD CTF CL A 144A VAR 05-25-2035 BEO	84,764.68	77,384.22
CITIZENS 1ST SVGS BK PORT HURON MICH DTD03-26-2008 3.75 03-26-2010	10,000.00	10,000.00
CITIZENS BK FLINT MICH CTF DEP DTD 03-27-2009 3.3 03-27-2013	25,000.00	25,000.00
CITIZENS REPUBLIC BANCORP INC	5,438.33	4,156.00
CITRIX SYS INC COM	188,391.39	208,050.00
CITRIX SYS INC COM	240,437.04	332,880.00
CITY DEVELOPMENTS LTD	155,490.92	179,455.00
CITY HLDG CO COM	53,606.57	42,029.00
CKE RESTAURANTS INC COM STK	20,126.81	19,119.60
CKE RESTAURANTS INC COM STK	86,528.13	64,296.00
CLARENT CORP DEL COM ISIN US1804611051	208.50	0.03
CLARIENT INC COM	3,166.85	2,650.00
CLARK MATERIALS PFD STK (FRACTIONAL SHARES)	0.00	347,645.65
CLARK MATL HANDLING CO EXCHANGEABLE	0.00	10,715.20
CLEAN COAL TECHNOLOGIES INC COM STK	7,492.43	2,566.32
CLEAN ENERGY FUELS CORP COM	239,489.58	320,219.80
CLEAN HBRS INC COM	15,190.95	14,902.50
CLEARANT INC NEW COM NEW STK	4,211.24	6.85
CLEARLY CDN BEVERAGE CORP COM STK	43,091.73	552.00
CLEARWATER PAPER CORP COM STK	73,843.40	175,904.00
CLEARWIRE CORP NEW CL A CL A	30,276.50	32,042.40
CLEARWIRE CORP NEW RT	29.86	1,496.00
CLICKABLE ENTERPRISES INC COM	7,427.90	105.60
CLICKSOFTWARE TECHNOLOGIES	40,522.40	52,500.00
CLIFFS NAT RES INC COM STK	68,797.65	80,053.95
CLIFFS NAT RES INC COM STK	163,858.32	165,924.00
CLIFFS NAT RES INC COM STK	173,984.19	344,292.30
CLOROX CO 5% DUE 01-15-2015	33,006.35	37,095.10
CLOROX CO COM	77,051.29	80,422.46
CLOROX CO COM	137,384.17	231,800.00
CLP HOLDINGS HKD5	156,798.81	148,658.10
CLST HLDGS INC COM STK	2,196.71	54.46
CME GROUP INC COM STK	210,813.36	250,054.02
CME GROUP INC COM STK	286,405.94	369,545.00
CME GROUP INC COM STK	824,115.13	604,710.00
CMO 1ST HORIZON MTG PASSTHRU TR SER 2004-AA1 CL-A1 DUE 06-25-2034 BEO	143,894.68	114,169.00
CMO ALTERNATIVE LN TR 2006-OA11 CL A-4 FLTG DUE 07-25-2036 REG	309,029.20	137,974.12
CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 10-10-2045 REG	70,354.06	68,613.44
CMO BANC AMER COML MTG TR 2007-5 PASSTHRU CTF CLA-3 5.62 DUE 02-10-51 REG	5,228.13	9,705.50
CMO BANC AMER MTG SECS INC BOAMS 2004-2 1A5 6.5% DUE 10-25-2031 BEO	60,301.51	57,389.32
CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	110,748.77	77,636.44
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-1DUE 02-25-2033/04-25-2006 BEO	55,717.73	53,646.09
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-2DUE 02-25-2033/04-25-2006 BEO	39,658.51	36,441.81
CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL V-A-1 DUE 04-25-2033 BEO	456,549.39	413,606.13
CMO BEAR STEARNS ARM TR 2005-6 MTG PASSTHRU CTF CL I-A-1 DUE 08-25-2035 REG	343,958.24	230,705.67
CMO CD 2007-CD5 MTG TR DUE 11-15-2044 BEO	2,610,234.38	2,887,119.98
CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO	60,307.50	57,765.48

CMO CWALT INC 2005-14 ALT LN TR MTG PASSTHRU DUE 05-25-2035 REG	121,700.37	68,438.08
CMO CWALT INC 2005-38 MTG PASSTHRU CTF CL A-3 DUE 09-25-2035 REG	154,753.48	80,713.84
CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO	156,439.80	84,609.53

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CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO	214,338.29	112,375.64
CMO CWALT INC SER 2005-J12 CL 2-A-1 FLT RT DUE 08-25-2035 REG	158,170.02	79,545.13
CMO CWMBBS INC 2003-60 CHL MTG PASSTHRU CTF CL 1-A-2 DUE 02-25-2034 REG	176,129.32	145,923.63
CMO CWMBBS INC 2005-R1 REPERFORMING LN REMIC TR 144A DUE 03-25-2035 BEO	27,417.43	30,528.32
CMO CWMBBS REPERFORMING LN REMIC TR CTFS 2004-R2 144A .65063% DUE 11-25-2034 REG	23,641.27	27,179.82
CMO DSLA MTG LN TR 2006-AR1 MTG PASSTHRUCTF CL 1A-1A DUE 03-19-2046 REG	484,174.21	275,252.54
CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	282,850.66	281,634.47
CMO GREENPOINT MTG FDG TR 2005-AR4 MTG PASSTHRU CTF CL I-A-1 DUE 10-25-2045 REG	63,182.12	32,237.66
CMO GREENPOINT MTG FDG TR SER 2006 AR6 MTG PASSTHRU VAR RATE 10-25-46	95,351.39	86,078.79
CMO GREENPOINT MTG FDG TR SER 2006-AR5 CLASS-A1A DUE 10-25-2046 REG	152,440.45	132,584.16
CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO	299,109.37	284,163.00
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12.954544% DUE 09-25-2035/10-25-2005 REG	202,331.72	176,490.78
CMO GS MTG SECS CORP SER 2005-RP3 CL 1AFDUE 09-25-2035 BEO	377,022.50	267,473.89
CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG	124,137.64	83,727.11
CMO IMPAC CMB TR SER 2003-9F CL A VAR RATE 1.23063% DUE 07-25-2033 REG	276,128.42	214,536.87
CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO	11,587.73	8,335.65
CMO INDYMAC INDA MTG LN TR 2007-AR7 MTG PASS THRU CTF CL 1-A-1 11-25-37 REG	62,983.02	43,720.77
CMO INDYMAC INDX MTG LN TR 2007-AR15 CTFCL 2-A-1 VAR RATE DUE 08-25-2037 REG	205,442.83	166,984.46
CMO INDYMAC INDX MTG LN TR 2007-AR5 MTG CL 2-A-1 VAR DUE 05-25-2037 REG	124,701.73	99,080.15
CMO J P MORGAN CHASE COML MTG SECS CORP 5.2945% DUE 01-12-2043 BEO	100,499.63	95,208.20
CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4 4.954 DUE 09-15-2030 BEO	100,375.00	96,900.50
CMO LEHMAN XS TR 2006-2N MTG PASSTHRU CTF CL 1-A1 VAR DUE 02-25-2046 REG	273,233.08	141,964.80
CMO LEHMAN XS TR SER 2005-7N CL 1A1B DUE12-25-2035 BEO	120,396.13	32,106.76
CMO MASTR ADJ RATE MTG TR 2007-3 MTG PASSTHRU CTF CL 1-2A1 VAR 05-25-47	497,061.46	241,325.20
CMO MASTR ADJ RATE MTGS TR 2004-15 MTG PASSTHRU CTF CL 1-A-1 DUE 12-25-2034 REG	19,094.20	11,791.56
CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG	159,669.82	156,365.76
CMO MORGAN STANLEY CAP I INC 2005-HQ6 CTF A-4A 4.989 DUE 08-13-2042 REG	100,548.30	96,797.50
CMO MORGAN STANLEY CAP TR I 2007-HQ11 COML MTG PT CTF CL A3-1 DUE 02-20-44 BEO	64,437.50	98,975.80
CMO MORGAN STANLEY MTG LN TR 2004-2AR SER 2005-10 MTG DUE 12-25-2035	136,847.29	105,578.03
CMO RESDNTL ACCREDIT LNS INC MTG 2005-QO3 CL A-1 DUE 10-25-2045 REG	176,126.61	90,345.06
CMO RESDNTL ACCREDIT LNS INC MTG PASS SER 2004-QA6 CL NBIV FLTRT 12-26-2034REG	468,071.66	315,948.85
CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2003-QS1 CTF CL A-4 DUE01-25-2033 BEO	80,349.08	74,285.58
CMO STRUCTURED AST MTG INVTS II INC MTG PA CL I-A-1A DUE 08-25-2036 REG	341,199.93	165,046.63
CMO THORNBURG MTG SECS TR 2007-4 6.195529% DUE 09-25-2037 BEO	185,589.06	150,447.08
CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 1A-2 DUE 09-25-2037 REG	189,979.56	152,385.18
CMO WACHOVIA BK COML MTG TR 2005-C18 COMMTG PASSTHRU A-4 4.935 04-15-2042 REG	130,541.06	126,381.84
CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-7 DUE 07-15-2042 BEO	109,789.45	106,271.00
CMO WAMU MTG PASS THRU CTFS SER 2006 AR14 CL 1-A3 DUE 11-25-2036 BEO	296,250.00	341,841.00
CMO WAMU MTG PASS-THROUGH CTFS TRUST 2005-AR17 CL A-1A2 DUE 12-25-2045 REG	150,708.11	81,027.01
CMO WAMU MTG PASS-THROUGH CTFS TRUST 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG	212,337.87	132,806.72
CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG	226,459.50	153,002.47
CMO WAMU MTG PASS-THRU CTFS 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45	106,605.91	78,421.87
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG	147,940.38	107,478.69
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-45	325,369.11	227,010.63
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45	122,891.69	88,007.90
CMO WELLS FARGO ALTERNATIVE LN 2007-PA2 MTG AST BKD CTF CL II-A-1 DUE 06-25-2037	152,018.84	123,226.73
CMS ENERGY CORP COM	133,891.06	98,658.00
CNA FNCL CORP COM	5,815.57	5,400.00
CNOOC LTD HKD0.02	156,320.61	270,902.73
CNOOC LTD HKD0.02	326,208.10	435,156.98
COACH INC COM	52,946.49	74,482.59
COACH INC COM	211,721.78	317,811.00
COASTAL FIN I PFD STK 8.375%	0.00	75.00
COBALT INTL ENERGY INC COM	3,993.95	4,152.00
COCA COLA BOTTLING CO CONS COM	55,713.39	62,446.58
COCA COLA CO COM	322,534.64	327,465.00
COCA COLA CO COM	440,897.27	478,800.00
COCA COLA CO COM	891,763.40	1,185,600.00
COCA COLA CO COM	922,946.48	1,045,559.89
COCA COLA CO COM	1,143,890.80	1,333,800.00
COCA COLA CO COM	2,523,820.03	3,596,700.00
COCA COLA ENTERPRISES INC COM	79,492.75	91,062.33
COCA COLA ENTERPRISES INC COM	208,008.04	184,440.00
COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW	165,459.19	249,498.90
COEUR D'ALENE MINES CORP COM STK USD1 DO NOT USE SEE SEC 2052428	169,829.61	0.00
COGENT INC COM	3,969.14	4,259.90

COGENT INC COM	293,613.75	305,133.52
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	180,791.72	205,707.54
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	302,759.49	362,400.00
COGO GROUP INC COM STK	22,608.91	26,532.00



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COGO GROUP INC COM STK	27,031.42	25,205.40
COGO GROUP INC COM STK	81,614.21	96,547.00
COHEN & STEERS REIT & UTIL INCOME FD INCAUCTION RATE PFD SHS AMPS SER T7 PFD STK	0.00	12,000.00
COHEN & STEERS TOTAL RETURN RLTY FD INC COM	8,796.15	9,680.00
COIL TUBING TECHNOLOGY INC COM	259.84	15.52
COINSTAR INC COM	11,172.42	9,723.00
COLABOR GROUP INC COM NPV	9,698.95	10,559.20
COLBS MCKINNON CORP N Y COM	79,760.56	40,980.00
COLD JET INC COLD JET INC SER D CONVERTIBLE	0.00	12,205.87
COLDWATER CREEK INC COM	8,170.71	6,244.00
COLE KENNETH PRODTNS INC CL A	11,111.90	11,580.00
COLE KENNETH PRODTNS INC CL A	77,484.00	31,845.00
COLE KENNETH PRODTNS INC CL A	270,617.23	273,095.00
COLEMAN CABLE INC COM STK	1,872.85	425.00
COLFAX CORP COM US .01	675.15	1,204.00
COLGATE-PALMOLIVE CO COM	144,238.62	176,801.18
COLGATE-PALMOLIVE CO COM	335,040.53	366,635.45
COLGATE-PALMOLIVE CO COM	498,849.68	1,109,025.00
COLLECTIVE BRANDS INC COM STK	1,062.39	2,277.00
COLLINS & AIKMAN CORP NEW COM NEW	124.95	0.00
COLLINS & AIKMAN GROUP INC SER A \$2.50 CONV PFD STK	0.00	1,800.00
COLONIAL BANCGROUP INC COM	37,539.56	210.24
COLONIAL PPTYS TR SH BEN INT SH BEN INT	89,599.05	126,684.00
COLOR KINETICS INC SER A CONV PFD STK	0.00	53,254.45
COLOSSUS MINERALS INC COM STK	3,960.39	10,393.00
COLTV SHORT TERM INVT FD	267,101.93	267,101.93
COLTV SHORT TERM INVT FD	291,380.63	291,380.63
COLTV SHORT TERM INVT FD	292,559.01	292,559.01
COLTV SHORT TERM INVT FD	309,397.26	309,397.26
COLTV SHORT TERM INVT FD	345,118.04	345,118.04
COLTV SHORT TERM INVT FD	355,236.82	355,236.82
COLTV SHORT TERM INVT FD	467,121.93	467,121.93
COLTV SHORT TERM INVT FD	509,385.34	509,385.34
COLTV SHORT TERM INVT FD	554,431.63	554,431.63
COLTV SHORT TERM INVT FD	576,417.92	576,417.92
COLTV SHORT TERM INVT FD	678,394.03	678,394.03
COLTV SHORT TERM INVT FD	700,473.25	700,473.25
COLTV SHORT TERM INVT FD	840,092.41	840,092.41
COLTV SHORT TERM INVT FD	876,062.48	876,062.48
COLTV SHORT TERM INVT FD	899,376.51	899,376.51
COLTV SHORT TERM INVT FD	910,420.39	910,420.39
COLTV SHORT TERM INVT FD	1,098,868.83	1,098,868.83
COLTV SHORT TERM INVT FD	3,653,937.93	3,653,937.93
COLTV SHORT TERM INVT FD	6,545,827.72	6,545,827.72
COLTV SHORT TERM INVT FD	6,745,860.74	6,745,860.74
COLTV SHORT TERM INVT FD	9,109,091.81	9,109,091.81
COLTV SHORT TERM INVT FD	9,448,108.58	9,448,108.58
COLTV SHORT TERM INVT FD	12,790,661.34	12,790,661.34
COLUMBIA / HCA HEALTHCARE CORP 7.5 DUE 11-15-2095 REG	92,400.00	165,925.20
COLUMBIA SPORTSWEAR CO COM	7,424.35	5,702.38
COLUMBIA SPORTSWEAR CO COM	78,014.78	78,080.00
COLUMBIA SPORTSWEAR CO COM	331,097.64	339,648.00
COLUMBUS BANK & TRUST CTF DEP DTD 10-29-2008 3.9 01-29-2010 COM	75,000.00	75,000.00
COM NEW COM NEW	4,373.33	4,080.00
COMBIMATRIX CORP DEL COM	3,575.73	3,125.00
COMCAST CORP NEW 0 DUE 08-15-2037 BEO	156,567.56	41,664.00
COMCAST CORP NEW 0 DUE 08-15-2037 BEO	170,283.20	174,382.88
COMCAST CORP NEW 6.5 DUE 15-01-2017	141,600.20	149,453.64
COMCAST CORP NEW CL A SPL CL A SPL	7,861.07	7,383.19
COMCAST CORP NEW COMCAST CORP 5.85 5.85 DUE 01-15-2010/01-14-2010 BEO	710,367.00	700,777.70
COMCAST CORP NEW NT	2,562.45	2,522.70
COMCAST CORP NEW NT SER B	6,820.45	6,635.63
COMCAST CORP NEW-CL A	64,319.41	65,503.36
COMCAST CORP NEW-CL A	402,226.71	467,022.00
COMCAST CORP NEW-CL A	834,623.86	826,140.00
COMCAST CORP NEW-CL A	1,010,015.33	920,556.00
COMCAST CORP NEW-CL A	1,461,769.33	1,310,258.04

COMERICA BK DALLAS TEX CTF DEP ACT/365 SEMI-ANNU 3.85 02-05-2010	80,000.00	80,000.00
COMERICA BK DALLAS TEX CTF DEP DTD 10-22-2008 3.9 01-22-2010	35,000.00	35,000.00
COMERICA BK DALLAS TEX CTF DEP DTD S/A DTD 10-22-2008 4.05 04-22-2010	140,000.00	140,000.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
COMERICA INC COM	8,767.62	7,587.01
COMERICA INC COM	159,211.30	124,194.00
COMERICA INC COM	225,883.71	233,603.00
COMERICA INC COM	284,677.84	324,382.90
COMFORT SYS USA INC COM	15,043.16	17,678.40
COMFORT SYS USA INC COM	177,424.08	160,420.00
COML METALS CO COM	10,881.98	9,651.84
COML METALS CO COM	122,075.74	152,900.50
COML VEH GROUP INC 8% DUE 07-01-2013	6,230.00	4,165.00
COMMERCE NATL BK COLUMBUS OHIO CTF DEP DTD 07-22-2008 4.4 04-25-2011	40,000.00	40,000.00
COMMERCEPLANET INC COM NEW	0.00	0.54
COMMERZBANK AG ORD NPV	56,737.99	55,872.38
COMMSCOPE INC COM	37,450.59	31,836.00
COMMUNICATION INTELLIGENCE CORP DEL NEW COM	985.82	200.00
COMMUNICATIONS & POWER INDS SER B	0.00	956.50
COMMUNITY 1ST BK ROSEVILLE CALIF COM	108,117.35	81,200.00
COMMUNITY BK OF NEV LAS VEGAS CTF DEP DTD 10-27-2008 3.75 01-27-2010	20,000.00	0.00
COMMUNITY WEST BK N A GOLETA CALIF CTF DEP DTD 10-21-2008 4 04-21-2010	44,000.00	44,000.00
COMPAGNIE GENERALE 7.5% DUE 05-15-2015	25,550.00	24,812.50
COMPAGNIE GENERALE DE GEOPHYSIQUE VERITASR NT 7.75 DUE 05-15-2017	25,912.50	24,812.50
COMPASS BK BIRMINGHAM ALA CTF DEP DTD 07-15-2009 2 07-15-2011	240,000.00	240,000.00
COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR	13,917.50	14,674.00
COMPASS GROUP ORD GBP0.10	280,450.06	402,810.35
COMPASS GROUP ORD GBP0.10	403,600.35	411,188.25
COMPASS MINERALS INTL INC COM	51,116.11	63,158.60
COMPASS RESOURCES LIMITED NPV	3,031.45	0.00
COMPELLENT TECHNOLOGIES INC COM STK	127,758.14	145,832.40
COMPETITIVE TECHNOLOGIES INC COM	9,285.31	3,780.00
COMPLETE PRODTN 8% DUE 12-15-2016	41,075.00	39,450.00
COMPOSITE TECHNOLOGY CORP COM STK	379,572.42	114,143.45
COMPUCREDIT HLDGS CORP COM	2,216.98	1,854.81
COMPUGEN COMPUGEN LTD COM STK	19,664.83	17,731.60
COMPUTER SCI CORP COM	60,376.40	69,036.00
COMPUTER SCI CORP COM	146,576.71	235,873.00
COMPUTER SCI CORP COM	202,551.50	304,909.00
COMPUTER SCI CORP COM	224,720.66	258,885.00
COMPUWARE CORP COM	147,459.04	45,549.00
COMPUWARE CORP COM	176,548.35	159,783.00
COMPUWARE CORP COM	359,441.20	283,416.00
COMSCORE INC COM	5,268.92	2,808.00
COMSYS IT PARTNERS INC COM	6,653.66	6,018.53
COMTECH TELECOMMUNICATIONS CORP COM NEW	4,839.18	5,256.00
COMVERGE INC COM	71,614.77	89,920.00
COMWLTH BK AUSTRALIA SR MEDIUM TERM TRANCHE # SR 00007 ADJ RT 07-12-2013 BEO	1,300,000.00	1,295,555.30
CONAGRA FOODS INC	87,035.60	92,227.48
CONAGRA FOODS INC	238,066.73	278,905.00
CONCHO RES INC COM STK	6,642.46	8,980.00
CONNECTISYS CORP COM PAR \$.001 STK	1,508.95	800.00
CONEXANT SYS INC COM NEW STK	20,671.52	19,592.40
CONFORCE INTL INC COM	1,067.95	460.00
CONGOLEUM CORP NEW CL A CL A	1,209.95	225.00
CONNACHER OIL & GAS LTD COM STK	418.88	610.45
CONNECTAJET COM INC COM STK	1,189.56	0.05
CONNECTYX TECHNOLOGIES HLDGS GROUP INC COM STK	2,001.85	70.50
CONNS INC COM	10,859.18	3,369.68
CONOCO FDG CO 6.35% DUE 10-15-2011	22,240.80	21,759.22
CONOCO INC 6.95% DUE 04-15-2029	20,854.00	22,670.90
CONOCOPHILLIPS CO NT 8.75 DUE 05-25-2010BEO	204,471.75	180,830.65
CONOCOPHILLIPS COM	78,097.94	122,516.93
CONOCOPHILLIPS COM	452,023.81	454,523.00
CONOCOPHILLIPS COM	676,725.21	716,189.85
CONOCOPHILLIPS COM	741,670.09	607,733.00
CONOCOPHILLIPS COM	1,212,961.96	2,063,330.14
CONOLOG CORP COM PAR \$0.01 FEBRUARY 2009COM	0.00	171.25
CONQUEST RESOURCES COM NPV	7,731.45	15,358.00
CONS EDISON CO N Y INC BD 5.3 DUE 12-01-2016 BEO	9,162.10	10,202.13
CONS EDISON INC COM	217,683.88	250,059.89

CONS EDISON INC COM	285,717.17	345,268.00
CONS FREIGHTWAYS CORP COM	534.95	0.31
CONS GRAPHICS INC COM	13,597.80	35,020.00

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CONS WTR CO LTD COM	15,356.12	14,290.00
CONSECO FIN SECURITIZATIONS CORP SR/SUB PASSTHRU 06-01-2030 BEO	178,544.17	208,143.42
CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO	67,419.75	63,660.08
CONSECO INC COM NEW STK	2,439.72	2,000.00
CONSECO INC OC-COM LKD PFD CONV SER F	0.00	144,643.95
CONSOL ENERGY INC COM	125,281.18	142,138.11
CONSOL ENERGY INC COM	224,025.48	249,000.00
CONSOLIDATED ABADDON RES INC COM	2,913.00	715.00
CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK	32,379.23	34,254.47
CONSOLIDATED EDISON INC COM STK CALL OPT EXP 9/20/08 PR \$40 PER SH	(669.78)	0.00
CONSOLIDATED ENERGY INC WYO COM	20,241.34	12.00
CONSTAR INTL INC NEW COM NEW COM NEW	23,190.28	4,750.00
CONSTELLATION 3D INC DELAWARE	13,013.75	0.20
CONSTELLATION BRANDS INC CL A CL A	11,243.68	7,965.00
CONSTELLATION BRANDS INC CL A CL A	146,068.93	87,615.00
CONSTELLATION BRANDS INC CL A CL A	324,070.16	307,449.00
CONSTELLATION ENERGY GROUP INC MARYLAND COM	11,295.16	16,529.90
CONSTELLATION ENERGY GROUP INC MARYLAND COM	177,931.72	191,676.50
CONSTELLATION ENERGY PARTNERS LLC COM UNIT REPSTG CL B LTD LIABILITY CO INT	11,848.70	3,830.00
CONSTITUTION MNG CORP COM STK	67,347.21	77,672.00
CONTANGO OIL & GAS CO COM NEW	10,770.72	11,564.46
CONTINENTAL AIRLINES-CLASS B COM STK CALL OPT EXP 1/16/10 PR \$20 PER SH	0.00	(2,100.00)
CONTINENTAL PRECIOUS MINERALS INC COM	169,455.87	102,225.39
CONTINENTAL RES INC COM	31,503.47	32,596.40
CONTINUCARE CORP COM	34,860.75	37,582.00
CONTL AIRL INC CL B	252,570.15	337,792.00
CONTL AIRL INC CL B	673,699.56	950,118.40
CONVERGYS CORP DE COM	84,698.81	93,525.00
CONVERGYS CORP DE COM	165,806.64	188,125.00
CONVERSION SOLUTIONS HLDGS CORP COM STK	880.30	0.00
CONVERTED ORGANICS INC COM STK	4,592.19	3,879.30
CON-WAY INC COM STK	180,324.76	153,604.00
COOPER INDUSTRIES PLC NEW IRELAND COM STK	15,867.31	16,928.08
COOPER TIRE & RUBBER CO COM, NO PAR	14,149.24	15,130.29
COPA HOLDINGS SA COM STK	5,608.95	5,447.00
COPANO ENERGY L L C COM UNITS	226,071.69	366,420.75
COPART INC COM	30,254.91	27,135.42
COPERNIC INC INC	10,480.10	807.30
COPPER CANYON RES LTD COM STK	4,322.75	4,883.20
COPPER KING MNG CORP COM STK	12,496.60	4,000.00
CORD BLOOD AMER INC COM STK	275.89	580.00
CORE LABORATORIES NV NLG0.03	25,928.77	33,073.60
CORE LABORATORIES NV NLG0.03	1,192,026.82	1,287,508.00
CORE-MARK HLDG CO INC COM	16,434.60	23,072.00
CORE-MARK HLDG CO INC COM	89,436.85	102,176.00
CORINTHIAN COLLEGES INC COM STK	183,300.48	123,930.00
CORN PRODS INTL INC COM	33,708.13	29,719.98
CORN PRODS INTL INC COM	275,358.57	283,531.00
CORNERSTONE STRATEGIC VALUE FD INC COM NEW COM NEW	17,386.05	19,249.73
CORNERSTONE THERAPEUTICS INC COM STK	2,129.17	3,050.00
CORNERSTONE TOTAL RETURN FD INC COM NEW COM NEW	19,395.69	25,625.00
CORNING INC CALL OPTION W/STK \$16.00 PER SHARE 01/16/2010	0.00	(10,200.00)
CORNING INC COM	548,027.90	667,338.96
CORNING INC COM	751,137.56	818,744.00
CORNING INC COM STK CALL OPT EXP 1/16/10 PR \$16 PER SH	(4,359.48)	0.00
CORNING INC COM STK CALL OPT EXP 2/20/10 PR \$17 PER SH	(3,667.00)	(5,200.00)
CORP BACKED CALL TR CTFS J C PENNEY JC PENNEY DEB BKD 2006-1 CTF A-1	3,149.95	2,468.75
CORP BACKED TR CTFS USE 21988K FOR EQTY ISSUES GOODYEAR TIRE & RUBR NT-BKD SER	0.00	9,226.61
CORPORATE BACKED TR CTFS USE 21988K FOR EQUITY ISSUES SER 2001-8 CL A-1	2,109.95	335.00
CORPORATE EXECUTIVE BRD CO COMMON STOCK	21,652.58	8,591.25
CORRECTIONS CORP AMER	1,539.36	1,718.50
CORTEX PHARMACEUTICALS INC COM NEW	695.42	312.00
CORTS TR BELL SOUTH CAP FDG DEBS CORP BKDTR SECS 7.12% CORP BKD TR SECS 7.12%	4,858.95	4,906.26
CORTS TR GEN ELEC CAP CORP NTS TR CORPORATE BKD TR SECS CL A	10,208.95	11,190.00
CORVEL CORP COM	11,557.41	10,062.00
COSAN LTD COM STK	11,964.30	17,400.00
COSTCO WHOLESALE CORP NEW COM	346,777.00	710,040.00

COSTCO WHOLESALE CORP NEW COM	444,540.61	525,607.11
COSTCO WHOLESALE CORP NEW COM	536,594.97	572,662.53
COUNTRYWIDE CAP V 7 CALLABLE 1/1/11 @ 25DUE 11/1/36	6,068.55	10,825.00

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COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00159 5.8 DUE 06-07-2012	9,725.00	10,615.11
COUNTRYWIDE FINL CORP SUB NT 6.25% DUE 05-15-2016 BEO	35,150.00	40,686.64
COURIER CORP COM STK	59,217.90	57,000.00
COUSINS PPTYS INC COM	7,242.43	3,855.48
COVANCE INC COM	34,423.91	27,285.00
COVANCE INC COM	284,165.12	311,049.00
COVANTA HLDG CORP COM	6,004.26	5,427.00
COVANTA HLDG CORP COM	288,131.99	263,390.40
COVENTRY HEALTH CARE INC COM	19,989.35	22,589.70
COVENTRY HEALTH CARE INC COM	111,359.89	191,891.00
COVENTRY HEALTH CARE INC COM	142,062.18	247,758.00
COVENTRY HEALTH CARE INC COM	198,828.12	100,803.50
COVIDIEN PLC USD0.20	40,805.70	46,070.18
COVIDIEN PLC USD0.20	152,944.04	187,968.25
COVIDIEN PLC USD0.20	411,696.37	454,955.00
CP ALL PCL THB1(ALIEN MKT)	103,736.58	159,407.32
CPFD INTERTAINER INC SER I	0.00	140.40
CR SUISSE 1ST BSTN 5.125% DUE 01-15-2014	5,455.64	5,344.38
CRA INTL INC COM	6,335.56	3,731.00
CRA INTL INC COM	30,379.40	31,980.00
CRACKER BARREL OLD CTRY STORE INC COM	5,772.38	6,620.97
CRACKER BARREL OLD CTRY STORE INC COM	142,123.02	148,161.00
CRANE CO COM	109,625.88	104,108.00
CRANE CO COM	534,551.65	459,300.00
CRAWFORD & CO CL B CL B	3,510.72	1,576.00
CRAY INC COM NEW STK	22,090.71	19,260.00
CRAY INC COM NEW STK	32,574.90	29,532.00
CREAM MINERALS LTD COM NEW	211,131.04	44,395.07
CREATIVE TECHNOLOGY INC COM STK	2,772.38	1,386.81
CREDICORP LTD COM STK	8,122.23	7,702.00
CREDIT ACCEP CORP MICH COM	3,421.95	4,210.00
CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTG RATE NT 8.375 15 AUG 39	180,000.00	190,800.00
CREDIT AGRICOLE SA EUR3	424,322.47	373,688.46
CREDIT AGRICOLE SA EUR3	810,678.73	521,926.06
CREDIT SUISSE AG CHF0.04(REGD)	1,338,463.04	1,383,909.99
CREDIT SUISSE GUERNSEY BRH CAP NT TIER 1PFD STK	11,491.00	12,840.00
CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10	2,442.95	2,194.80
CREE INC COM	40,033.74	55,298.97
CREE INC COM	116,446.58	140,925.00
CREE INC COM	282,518.24	424,466.10
CRESCENT BK & TR NEW ORL LA CTF DEP DTD 09/24/2008 ACT/365 4.45 09-26-2011	95,000.00	95,000.00
CRESCENT ST BK CARY NORTH CAR CD DTD 11 MAR 08 ACT/365 MNTHLY 4.3 3 NOV 2011	10,000.00	10,410.40
CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1'B'	14,592.68	16,816.47
CRH AMER INC GTD NT 6.95 DUE 03-15-2012 BEO	9,419.30	10,794.22
CRICKET 7.75% DUE 05-15-2016	43,260.30	44,887.50
CROCS INC COM	15,942.34	23,661.25
CROSS CTRY HEALTHCARE INC COM	7,085.47	6,937.00
CROSS TIMBERS RTY TR TR UNIT	26,497.06	24,832.96
CROSSHAIR EXPL & MNG CORP	25,181.59	7,746.30
CROWN CASTLE INTL CORP COM STK	1,606.51	3,474.56
CROWN HLDGS INC COM	7,716.39	8,466.98
CROWN HLDGS INC COM	79,460.08	89,530.00
CROWN HLDGS INC COM	293,319.19	338,167.60
CROWN MEDIA HLDGS INC CL A COM STK	2,208.95	1,450.00
CRYOLIFE INC COM	2,080.43	1,823.28
CRYPTOLOGIC LTD COM STK	2,410.36	1,464.00
CRYSTAL RIV CAP INC COM STK\	1,619.99	294.00
CRYSTALLEX INTL CORP COM STK	7,074.54	3,313.60
CSG SYS INTL INC COM	7,017.54	10,690.40
CSG SYS INTL INC COM	39,803.88	40,089.00
CSG SYS INTL INC COM	155,983.17	120,267.00
CSL LTD NPV	607,960.72	705,191.70
CSMG TECHNOLOGIES INC COM STK	5,955.80	1,360.00
CSX CORP COM	127,496.94	142,132.00
CSX CORP COM	256,688.25	525,243.68
CTC MEDIA INC COM	2,581.59	11,964.70
CTF DEP DTD 02/19/2009 ACT/365 SEMI ANNUDTD 02-19-2009 1.5 03-19-2010	0.00	0.00

CTF DEP DTD 08-19-2009 3.15 08-19-2014	52,000.00	52,000.00
CTF DEP DTD 10-05-2009 2 10-05-2011	25,000.00	25,000.00
CTF DEP DTD 10-21-2009 3.25 10-21-2014	120,000.00	120,000.00



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CTF DEP DTD 12/11/2008 ACT/365 SEMI ANNUDTD 12-11-2008 2.9 03-11-2010	5,000.00	5,000.00
CTG RES INC COM	0.00	7,262.40
CTM MEDIA HOLDINGS INC COM CL B	0.00	20.90
CTS CORP COM	3,985.03	2,886.00
CTS CORP COM	26,669.37	20,202.00
CUBIC CORP COM	9,125.39	9,325.00
CUBIC CORP COM	303,531.43	279,750.00
CUBIC ENERGY INC COM	51,541.56	43,806.00
CUBIST PHARMACEUTICALS INC COM	80,137.83	72,086.00
CUE RES LTD COM STK	1,614.83	85.86
CULLEN / FROST BANKERS INC COM	163,837.50	170,000.00
CULLEN / FROST BANKERS INC COM	172,644.42	185,000.00
CUMMINS INC	116,419.57	256,816.00
CUMMINS INC	125,919.43	180,461.58
CUMMINS INC	239,719.15	252,230.00
CUMMINS INC	340,370.41	495,288.00
CURAGEN CORP COM	2,425.76	0.00
CURATECH INDS INC COM	273,672.14	30,940.00
CURLEW LAKE RES INC COM	680.45	214.50
CURRENCYSHARES EURO TR EURO SHS EURO SHS	185,687.83	188,641.20
CURRENCYSHARES SWISS FRANC TR SWISS FRANC SHS SWISS FRANC SHS	36,912.60	38,448.00
CURTISS WRIGHT CORP COM	4,218.34	3,155.74
CUYAHOGA FALLS OHIO 2.125% 08-19-2010 BEO TAXABLE	25,154.50	25,172.25
CVR ENERGY INC COM STK	7,418.62	5,488.00
CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030	144,116.98	144,873.59
CVS CAREMARK CORP COM STK	345,126.69	325,613.63
CVS CAREMARK CORP COM STK	347,366.72	338,011.74
CVS CAREMARK CORP COM STK	351,251.46	363,973.00
CVS CAREMARK CORP COM STK	836,203.61	1,238,023.56
CVS CAREMARK CORP SR NT 6.6% DUE 03-15-2019 REG	150,657.80	164,143.35
CVS CAREMARK CORP SR NT FLTG DUE 06-01-2010/06-01-2009 REG	1,470,735.00	1,500,621.00
CWABS INC SER 2005-AB1 CL A3 FLT RT 08-25-2035 REG	450,000.00	272,052.90
CWABS INC SERIES 2002-1 CLASS-A FLTG RATE ASSET BACKED CTF 08-25-2032 BEO	31,577.28	15,332.10
CYANOTECH CORP COM PAR \$0.02 STK	5,773.10	17,969.00
CYBERKEY SOLUTIONS INC COM	94.95	0.25
CYBERONICS INC COM	5,208.95	5,110.00
CYBERONICS INC COM	24,328.07	26,572.00
CYBERSOURCE CORP DEL COM	21,029.72	24,152.11
CYBERSOURCE CORP DEL COM	252,776.81	351,925.00
CYBEX INTL INC COM	1,418.95	1,170.00
CYCLACEL PHARMACEUTICALS INC COM STK	1,358.95	1,040.00
CYNOSURE INC CL A	2,417.95	1,149.00
CYNOSURE INC CL A	48,941.90	22,980.00
CYNOSURE INC CL A	335,459.26	335,611.41
CYPRESS DEV CORP COM	6,909.15	2,003.40
CYPRESS SEMICONDUCTOR CORP COM	69,611.08	82,790.40
CYRELA BRAZIL RLTY S A EMPREENDIMENTOS ECOM NPV	631,466.66	653,826.82
CYTEC IND COM	106,819.72	109,260.00
CYTEC IND COM	159,307.73	214,878.00
CYTEC IND COM	214,027.82	279,195.72
CYTOCORE INC COM NEW STK	5,272.13	200.00
CYTOGENE CORPORATION	0.00	3,750.00
CYTOKINETICS INC COM	510.79	523.80
CYTOMEDIX INC COM NEW STK	4,682.57	2,952.00
CYTORI THERAPEUTICS INC COM STK	16,869.89	28,975.00
CYTRX CORP COM NEW COM NEW	28,254.22	30,352.00
Czech koruna	45.05	45.05
Czech koruna	979.54	979.54
D R HORTON INC COM	31,623.68	32,334.67
D R HORTON INC COM	239,339.63	82,612.00
D R HORTON INC COM	458,208.75	425,017.00
DAC TECHNOLOGIES GROUP INTL INC COM	2,162.95	750.00
DAICEL CHEM INDS NPV	64,152.19	64,228.46
DAIKIN INDUSTRIES NPV	370,986.55	421,500.01
DAIMLER AG	342.36	0.00
DAIMLERCHRYSLER ORD NPV(REGD)	1,323,714.41	1,641,910.00
DAIWA SECS GROUP INC	569,959.42	431,137.16

DANA HLDG CORP COM	15,441.06	43,360.00
DANAHER CORP COM	26,909.49	27,262.48
DANAHER CORP COM	106,503.77	133,104.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
DANAHER CORP COM	278,411.56	526,400.00
DANAHER CORP COM	955,132.61	1,203,200.00
DANAOS CORPORATION	5,535.10	4,906.00
Danish krone	33.74	33.74
Danish krone	185.42	185.42
Danish krone	192.64	192.64
Danish krone	10,219.33	10,219.33
DANONE EURO.25	546,886.70	645,529.02
DANSKE BANK A/S DKK10	375,745.91	364,297.99
DARDEN RESTAURANTS INC COM	3,213.85	3,507.00
DARDEN RESTAURANTS INC COM	67,818.91	133,266.00
DARDEN RESTAURANTS INC COM	279,572.24	301,602.00
DARLING INTL INC COM	10,702.86	12,989.00
DATARAM CORP COM PAR \$1 COM PAR \$1	15,416.22	11,722.23
DAVE & BUSTERS INC SR NT 11.25% DUE 03-15-2014/03-15-2010	52,545.31	52,500.00
DAVIS HENDERSON INCOME FD DAVIS HENDERSON INCOME FD	7,178.95	8,069.65
DAVITA INC COM	52,654.55	52,866.00
DAVITA INC COM	159,514.25	170,346.00
DAVITA INC SR NT 6.625% DUE 03-15-2013/03-15-2009 REG	45,237.50	45,112.50
DAVITA INC SR SUB NT 7.25% DUE 03-15-2015/03-15-2010 REG	9,787.50	10,025.00
DAWSON GEOPHYSICAL CO COM	39,099.13	32,802.00
DAWSON GEOPHYSICAL CO COM	42,353.74	27,732.00
DAYSTAR TECHNOLOGIES INC COM	3,437.18	266.76
DAYTON PWR & LT CO 9.375% SER I CUM PFD STK \$100 PAR	0.00	18,497.36
DC BRANDS INTL INC COM NEW STK	36,650.61	25,330.50
DCT INDL TR INC COM	32,820.30	61,244.00
DEAN FOODS CO NEW COM	7,241.86	8,118.00
DEAN FOODS CO NEW COM	155,639.97	88,396.00
DEAN FOODS CO NEW COM	175,250.19	200,244.00
DEARBORN BANCORP INC CMT-CAP STK CMT-CAPSTK	11,808.95	4,650.00
DECKERS OUTDOOR CORP COM	30,424.25	33,262.44
DECKERS OUTDOOR CORP COM	264,074.09	327,538.40
DEEP BLUE INC COM STK	1,162.95	6.30
DEEP DOWN INC COM STK	19,849.74	4,216.42
DEEP ROCK OIL & GAS INC COM	2,739.95	1.50
DEER CONSUMER PRODS INC COM NEW STK	5,573.95	5,655.00
DEERE & CO COM	284,409.02	622,035.00
DEERE & CO COM	409,222.89	497,925.60
DEERFIELD CAP CORP COM NEW STK	251.31	253.00
DEFAULT ISSUER SILICOM LTD COM STK ISIN#IL0008986668	8,081.78	4,968.00
DEJOUR ENTERPRISES LTD DEJOUR ENTERP	80,178.09	12,948.52
DEL MONTE FOODS CO COM	23,147.55	27,702.63
DEL MONTE FOODS CO COM	124,699.32	150,822.00
DEL MONTE FOODS CO COM	517,145.44	817,614.00
DELAWARE INVTS DIVID & INCOME FD INC COM	1,208.95	1,471.00
DELEK US HLDGS INC COM STK	19,983.51	14,301.00
DELIA*S INC NEW COM	35,929.00	30,107.00
DELL INC COM STK	187,985.57	194,262.08
DELL INC COM STK	365,363.59	305,868.00
DELL INC COM STK	659,405.05	896,064.00
DELL INC COM STK	667,819.70	673,484.00
DELMAR BANCORP COM NEW STK	0.00	30.00
DELPHI FINL GROUP INC CL A	38,800.67	56,506.62
DELPHI FINL GROUP INC CL A	719,894.24	457,466.50
DELTA AIR LINES INC DEL COM NEW COM NEW	588,244.19	847,810.00
DELTA AIR LINES INC DEL COM NEW COM NEW	1,123,937.98	1,743,711.88
DELTA OIL & GAS INC COM PAR \$.001 COM PAR \$.001	2,983.91	63.70
DELTA PETE CORP DE	167,550.40	102,892.40
DELTATHREE INC	1,951.85	255.30
DELTIC TIMBER CORP COM	5,830.04	4,618.00
DELUXE CORP COM	6,710.21	4,619.54
DELUXE CORP COM	57,874.70	56,202.00
DELUXE CORP COM	81,649.63	73,950.00
DELUXE CORP SR NT 5 DUE 12-15-2012/12-14-2012 BEO	12,617.50	14,456.25
DENBURY RES INC HLDG CO COM NEW	49,696.79	53,931.20
DENBURY RES INC HLDG CO COM NEW	117,067.15	102,120.00
DENDREON CORP COM STK ISIN US24823Q1076	301,738.09	382,952.16

DENISON MINES CORP COM STK	118,912.19	64,305.18
DENTSPLY INTL INC NEW COM	18,888.03	21,169.67
DENTSPLY INTL INC NEW COM	124,645.84	144,197.00

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DET EDISON CO 6.125 DUE 10-01-2010 BEO	54,990.10	57,151.55
DET EDISON CO 7.45% CUM PFD STK \$100 PAR	0.00	1.00
DETOUR GOLD CORP COM STK	6,081.97	10,031.10
DEUTSCHE BANK AG NPV(REGD)	1,101,474.77	690,727.29
DEUTSCHE BK AG 3.875% DUE 08-18-2014	2,019.28	2,041.59
DEUTSCHE BOERSE AG NPV(REGD)	876,969.44	683,418.16
DEUTSCHE POST AG NPV(REGD)	272,230.40	456,591.80
DEUTSCHE TELEKOM INTL FIN B V GTD NT STEP UP 06-15-2010	211,240.00	206,685.20
DEUTSCHE TELEKOM INTL FIN B V NT 5.75% DUE 03-23-2016 REG	74,516.25	79,638.98
DEUTSCHE TELEKOM NPV(REGD)	476,287.67	446,021.60
DEVELOPERS DIVERSIFIED RLTY CORP COM	21,064.17	22,406.69
DEVELOPERS DIVERSIFIED RLTY CORP DEP SH REPSTG 1/10 PFD CL G 8.00%	0.00	0.40
DEVON ENERGY CORP NEW COM	219,794.11	321,048.00
DEVON ENERGY CORP NEW COM	278,036.82	306,256.64
DEVON ENERGY CORP NEW COM	477,416.39	889,350.00
DEVRY INC DEL COM	5,751.53	5,793.78
DEVRY INC DEL COM	79,733.00	96,441.00
DEXIA CR LOC SOCIETE ANONYME GTD NT FLTG144A ADJ RT 09-23-2011 BEO	300,000.00	302,535.90
DFA INVT DIMENSIONS GROUP INC INFLATION-PROTECTED SECS PORTFOLIO STK	24,658.43	26,390.85
DHT MARITIME INC COM STK	36,201.13	24,423.81
DI FIN SUB LLC / 9.5% DUE 02-15-2013	8,160.00	8,100.00
DIAGEO CAP PLC 7.375% DUE 01-15-2014	229,121.40	266,066.99
DIAGEO ORD GBX28.935185	1,094,892.79	999,874.37
DIAGEO PLC SPONSORED ADR NEW	75,043.09	76,351.00
DIAGEO PLC SPONSORED ADR NEW	205,369.24	217,392.12
DIAGEO PLC SPONSORED ADR NEW	256,122.27	286,663.30
DIAGEO PLC SPONSORED ADR NEW	477,088.48	637,461.44
DIAMANT ART CORP COM	10,039.80	800.00
DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK	6,276.33	7,369.99
DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK	78,304.32	38,324.00
DIAMOND OFFSHORE 4.875% DUE 07-01-2015	4,803.12	5,306.11
DIAMOND OFFSHORE DRILLING INC COM	71,144.80	86,524.47
DIAMOND OFFSHORE DRILLING INC COM	125,993.58	186,998.00
DIAMONDROCK HOSPITALITY CO COM STK	30,878.73	36,421.00
DIAMONDROCK HOSPITALITY CO COM STK	41,197.55	33,880.00
DIAMONDROCK HOSPITALITY CO COM STK	508,292.83	599,930.10
DIAMONDROCK HOSPITALITY CO COM STK	764,597.81	347,693.50
DIAMONDS TR UNIT SER 1	701,134.88	772,882.10
DIANA SHIPPING INC COM STK	186,277.99	168,371.07
DIEBOLD INC COM	2,903.99	1,934.60
DIEBOLD INC COM	262,359.08	230,445.00
DIGITAL RIV INC COM	9,543.91	9,716.40
DIGITAL RLTY TR INC COM	5,944.15	7,797.12
DIGITALGLOBE INC COM NEW COM NEW	30,782.91	36,300.00
DILLARDS INC CL A COM	368,348.12	709,679.25
DIME BANCORP INC NEW LITIGATION TRACKINGWT EXP	3,135.93	1,797.30
DIME CMNTY BANCSHARES INC COM	26,789.94	26,956.00
DINEEQUITY INC COM STK	911,500.35	539,238.00
DIRECTV COM CL A COM CL A	35,226.78	89,378.00
DIRECTV COM CL A COM CL A	40,985.09	49,458.05
DIRECTV COM CL A COM CL A	715,931.42	870,435.00
DIREXION DAILY FINL BEAR 3X COM STK CALL OPT EXP 1/16/10 PR \$23 PER SH	(502.28)	(130.00)
DIREXION DLY LG CAP BEAR 3X COM STK CALL OPT EXP 1/16/10 PR \$18 PER SH	(348.79)	(200.00)
DISCOVER BANK DTD 11-18-2009 2.3 DUE 05-18-2012	15,000.00	13,909.19
DISCOVER BK GREENWOOD DEL CTF DEP SEMI-ANNU DTD 09-17-2008 5 09-17-2013	69,000.00	69,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-21-2007 5.1 03-21-2012	19,000.00	19,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-28-2007 5.1 03-28-2011	26,200.22	26,200.22
DISCOVER BK GREENWOOD DEL CTF DEP DTD 05-28-2008 4.85 05-28-2015	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06/04/2008 ACT/365 SEMI 4.25 12-05-11	7,000.00	7,278.81
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06/25/2008 ACT/365 4.2 06-25-2010	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06-01-2005 4.4 DUE 06-01-2010	2,000.00	2,028.54
DISCOVER BK GREENWOOD DEL CTF DEP DTD 07/16/2008 ACT/365 5 07-16-2013	50,000.00	50,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 07-05-2007 5.45 07-05-2013	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 08/29/2008 4.3 08-30-2010	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 08-06-2008 4.75 08-06-2012	40,000.00	40,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09/24/2008 ACT/365 5.15 09-24-2015	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.15 09-17-2015	95,000.00	95,000.00

DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.2 09-17-2018	20,000.00	20,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 9/24/08 ACT/365 SEMI-ANNU 5.2 24 SEP 18	10,000.00	10,878.00
DISCOVER BK GREENWOOD DEL DTD 05-21-2008 4.75 05-21-2015	25,000.00	25,000.00

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DISCOVER BK GREENWOOD DEL DTD 12-03-20085 12-03-2015	2,000.00	2,000.00
DISCOVER BK GREENWOOD DEL DTD 06-25-20085 06-25-2013	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL SEMI-ANNU DTD 01-02-2009 3.6 01-03-2012	118,000.00	118,000.00
DISCOVER FINL SVCS COM STK	18,072.44	26,797.30
DISCOVER FINL SVCS COM STK	153,713.91	217,296.12
DISCOVER FINL SVCS COM STK	266,987.60	241,244.00
DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	20,429.68	23,309.20
DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C	196.68	265.20
DISCOVERY LABORATORIES INC NEW COM STK ISIN# US2546681063	4,000.81	1,885.50
DISH DBS CORP SR NT 7.875 DUE 09-01-2019	29,240.10	31,462.50
DISH NETWORK CORP CL A COM STK	2,914.76	2,845.49
DISH NETWORK CORP CL A COM STK	124,779.83	99,696.00
DISH NETWORK CORP-A COM STK CALL OPT EXP 12/19/09 PR \$19 PER SH	(9,094.98)	0.00
DISTRIBUTED ENERGY SYS CORP COM STK	1,313.23	6.60
DITECH NETWORKS COM STK	2,269.82	387.00
DITEM EXPL INC COM	235,058.17	16,753.84
DIVINE INC CL A NEW COM STK	10,832.85	0.28
DNB NOR ASA NOK10	235,109.90	218,658.75
DOGAN HOLDINGS TRY1	144,621.83	100,828.76
DOLBY LABORATORIES INC CL A COM STK	86,539.35	100,805.76
DOLE FOOD CO INC NEW COM STK	24,946.90	24,820.00
DOLE FOOD INC DEB DTD 08-03-1993 8.75% DUE 07-15-2013 REG	5,010.65	5,195.00
DOLLAR GEN CORP 10.625% DUE 07-15-2015	22,367.77	23,205.00
DOLLAR GEN CORP NEW COM	4,604.95	4,486.00
DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM	14,330.39	5,122.00
DOLLAR TREE INC COM STK	14,440.47	14,973.00
DOLLAR TREE INC COM STK	577,519.27	695,520.00
DOMINION RES INC 5.7% DUE 09-17-2012	118,603.10	124,270.15
DOMINION RES INC V 8.875% DUE 01-15-2019	19,994.40	24,924.28
DOMINION RES INC VA NEW COM	61,374.56	67,790.70
DOMINION RES INC VA NEW COM	354,084.51	391,885.48
DOMINION RES INC VA NEW COM	452,255.84	630,659.68
DOMINION RES INC VA NEW DOMINION RES INC4.75 12 15 10 4.75% DUE 12-15-2010 BEO	9,989.10	10,293.43
DOMINOS PIZZA INC COM	2,818.57	1,081.02
DOMTAR CORP COM NEW COM NEW	94,623.64	56,296.56
DONALDSON INC COM	4,902.75	5,689.21
DONNELLEY R R & SONS CO COM	6,222.41	7,775.79
DONNELLEY R R & SONS CO COM	162,597.55	124,712.00
DONNELLEY R R & SONS CO COM	609,566.89	648,057.00
DOT HILL SYS CORP COM	17,401.76	20,900.00
DOUBLE-TAKE SOFTWARE COM	25,516.40	13,086.90
DOVER CORP COM	36,407.11	42,463.92
DOVER CORP COM	125,298.41	212,211.00
DOVER SADDLERY INC COM	1,707.95	2,250.00
DOW CHEM CO 6% DUE 10-01-2012	8,700.00	10,760.79
DOW CHEM CO/ 5.9 DUE 02-15-2015	26,759.75	26,893.95
DOW CHEMICAL CO COM	377,568.67	591,469.36
DOW CHEMICAL CO COM	645,508.80	560,889.00
DOW CHEMICAL CO COM	799,857.99	858,961.44
DOW CHEMICAL CO COM	834,229.78	895,212.00
DOWA HOLDINGS CO LTD	100,637.71	99,901.64
DOWNEY FINL CORP COM	32,963.06	0.00
DPL CO COM	3,459.90	4,140.00
DR PEPPER SNAPPLE GROUP INC COM STK	171,872.89	198,100.00
DR PEPPER SNAPPLE GROUP INC SR NT 6.82% DUE 05-01-2018 REG	185,564.80	190,709.06
DR REDDYS LABS LTD ADR REPSTG 1/2 SH	14,672.82	15,736.50
DRA CRT ACQUISITION CORP PFD SER A 8.50%	0.00	6,037.81
DRAGON CAP GROUP CORP FORMERLY DRAGON VENTURE TO 11/18/2005 COM	4,006.09	1,100.00
DRAGON OIL COM STK	8,108.58	18,833.40
DRAGONWAVE INC COM	7,840.61	5,730.00
DREAMWORKS ANIMATION INC CL A COM STK	9,397.14	11,985.00
DREAMWORKS ANIMATION INC CL A COM STK	284,191.71	429,822.05
DRESS BARN INC COM	6,508.95	10,852.30
DREW INDS INC COM NEW COM NEW	5,726.49	4,130.00
DRIL-QUIP INC COM	9,919.15	11,296.00
DRYSHIPS INC COM USD0.01	835,081.58	745,593.12
DST SYS INC COM	9,902.18	8,710.00

DSW INC CL A CL A	43,302.21	95,756.00
DTD 01-09-2009 2 C/D 01-08-2010	44,000.00	44,000.00
DTD 01-09-2009 4.25 01-09-2019	54,241.66	54,832.58



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DTD 01-22-2009 1.8 C/D 01-22-2010	95,000.00	95,000.00
DTD 01-26-2009 1.75 C/D 01-26-2010	95,000.00	95,000.00
DTD 04-15-2009 .7 C/D 01-15-2010	90,000.00	90,000.00
DTD 04-16-2009 2.35 04-18-2011	0.00	0.00
DTD 04-30-2009 2.3 05-02-2011	10,000.00	10,000.00
DTD 06-30-2009 1.05 C/D 06-30-2010	30,000.00	30,000.00
DTE ENERGY CO COM	49,058.42	67,058.94
DTE ENERGY CO COM	165,601.86	200,514.00
DTS INC COM	4,670.35	6,842.00
DTS INC COM	203,117.75	236,733.20
DU PONT E I DE NEMOURS & CO COM STK	192,305.91	196,956.67
DU PONT E I DE NEMOURS & CO COM STK	907,559.83	828,820.72
DUCOMMUN INC DEL COM	55,541.90	28,065.00
DUET GROUP COM STK	9,944.10	10,845.96
DUFF & PHELPS CORP NEW CL A COM STK	1,743.95	1,826.00
DUKE ENERGY CORP NEW COM STK	203,595.61	227,014.65
DUKE ENERGY CORP NEW COM STK	468,762.10	611,540.14
DUKE RLTY CORP COM NEW REIT	9,722.03	8,483.67
DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER L PFD STK	5,296.45	3,979.52
DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER M PFD STK	2,537.95	2,018.00
DUKE RLTY CORPORATION DO NOT USE SEE 1-003142	0.00	512.50
DUKE-WEEKS RLTY LTD PARTNERSHIP NT 6.95 DUE 03-15-2011 BEO	9,966.00	2,046.22
DULUTH METALS LTD COM STK	432,942.78	906,304.16
DUN & BRADSTREET CORP DEL NEW COM	5,182.06	5,957.53
DUN & BRADSTREET CORP DEL NEW COM	87,878.17	98,712.90
DUN & BRADSTREET CORP DEL NEW COM	109,392.31	118,118.00
DUPONT DE NEMOUR COM STK CALL OPT EXP 01/16/2010 PR \$33 PER SH	(1,033.51)	(1,150.00)
DUPONT FABROS TECH INC REIT	179,914.02	504,349.65
DURECT CORP COM	2,864.20	2,470.00
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	20,788.95	16,991.00
DXP ENTERPRISES INC COM NEW STK	24,366.20	13,070.00
DYADIC INTL INC DEL COM	35,149.40	70,092.00
DYAX CORP COM	4,046.37	3,390.00
DYCOM INDS INC COM	29,755.03	29,711.00
DYNAMIC MATLS CORP COM	18,230.17	23,102.19
DYNCORP INTL INC COM CL A COM CL A	66,640.68	58,835.00
DYNCORP INTL INC COM CL A COM CL A	304,505.29	314,265.00
DYNEGY HLDGS INC SR NT 7.75% DUE 06-01-2019 REG	64,168.75	56,387.50
DYNEGY INC DEL CL A COM STK	0.00	2,523.14
DYNEGY INC DEL CL A COM STK	25,983.11	21,901.65
DYNEX CAP INC NEW REIT	0.00	0.00
E DIGITAL CORP COM	22,285.36	14,235.36
E MED FUTURE INC COM	728.93	24.42
E*TRADE FIN CORP COM	176,411.46	73,850.00
E*TRADE FIN CORP COM	340,728.72	329,887.36
E.ON AG COM STK	329,901.66	377,271.71
E.ON AG COM STK	671,002.87	718,056.16
EAGLE BROADBAND INC COM NEW STK	613.78	0.03
EAGLE BULK SHIPPING INC COM STK CALL OPTEXP 11/21/09 PR \$5 PER SH	(703.50)	0.00
EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM	79,890.41	72,450.59
EAGLE MATLS INC COM	18,507.79	10,003.20
EAGLE PLAINS RES LTD COM NEW COM NEW	39,103.35	5,494.40
EARTH SCIENCES INC COM	491.44	2.60
EARTHLINK INC COM STK	58,396.01	56,956.24
EARTHLINK INC COM STK	215,405.84	183,651.00
EARTHLINK INC COM STK	486,160.04	507,741.00
EARTHSHELL CORP COM NEW STK	26.15	0.16
EAST WEST DISTRS INC COM STK	2,551.58	0.00
EASTERN AMERN NAT GAS TR SPERS RCPT REPSTG DEPOSITARY UNIT &\$20	2,791.70	2,351.00
EASTGROUP PPTYS INC REIT	95,455.75	95,700.00
EASTMAN CHEM CO COM	65,555.41	121,986.00
EASTMAN KODAK CO 7.25 DUE 11-15-2013 BEO	39,200.80	33,000.00
EASTMAN KODAK CO COM	11,340.95	11,206.41
EASTMAN KODAK CO COM	289,327.40	30,806.00
EATON CORP COM	29,263.00	31,810.00
EATON CORP COM	68,374.52	92,104.46

EATON CORP COM	161,013.40	235,394.00
EATON CORP COM	186,530.94	279,928.00
EATON CORP COM	189,842.88	178,581.34

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
EATON VANCE CORP COM NON VTG	5,382.46	4,865.60
EATON VANCE CORP COM NON VTG	314,808.63	421,786.70
EATON VANCE INSD MUN BD FD AUCTION PFD SER E	0.00	26,154.25
EATON VANCE TAX-MANAGED GLOBAL BUY-WRITE OPPORTUNITIES FD COM	19.45	15.56
EAU TECHNOLOGIES INC COM STK	0.00	22.75
EAUTOCLAIMS COM INC COM	524.95	0.90
EBAY INC COM	262,731.02	249,794.48
EBAY INC COM	496,146.98	447,260.00
EBAY INC COM	658,320.91	720,324.00
EBAY INC COM STK CALL OPT EXP 1/16/2010 PR \$10 PER SH	0.00	(4,080.00)
EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW	118,849.00	120,121.80
ECHELON CORP OC-COM STK	5,254.19	4,624.00
ECHOSTAR DBS CORP 6.625% DUE 10-01-2014	9,910.20	10,087.50
ECHOSTAR DBS CORP SR NT 7.75% DUE 05-31-2015 REG	24,225.00	26,187.50
ECLIPSYS CORP COM	3,908.95	3,704.00
ECOLAB INC COM	170,629.52	289,770.00
ECOLAB INC COM	295,249.01	361,098.00
ECOLAB INC COM	802,577.91	842,562.00
ECOLOCAP SOLUTIONS INC COM STK	3,158.95	3,870.00
ECS UNITED AIRLINES 11.210%	1,080.51	0.00
ECU SILVER MNG INC COM	724.03	705.90
ED RLTY TR INC COM REIT	18,336.67	7,316.31
ED RLTY TR INC COM REIT	41,597.70	31,460.00
EDF EUR0.5	377,959.87	452,238.81
EDISON INTL COM	73,424.91	88,636.62
EDISON INTL COM	220,421.01	313,020.00
EDISON INTL COM	230,429.08	233,026.00
EDISON MISSION 7% DUE 05-15-2017	20,000.00	15,800.00
EDISON MISSION 7.2% DUE 05-15-2019	50,000.00	37,875.00
EDISON MISSION 7.625% DUE 05-15-2027	10,000.00	6,775.00
EDISON MISSION ENERGY SR NT 7.75% DUE 06-15-2016/11-09-2006	15,900.00	17,000.00
EDP-ENERGIAS DE PORTUGAL S A	908.95	668.90
EDUCATIONAL DEV CORP COM	1,236.95	1,306.09
EDWARDS LIFESCIENCES CORP COM	34,622.94	40,993.20
EEM+DH	(1,020.00)	0.00
EFOTOXPRESS INC COM	32,664.58	4,812.00
EGAMES INC COM	3,059.90	600.00
EL ALACRAN GOLD MINE CORP COM STK	559.96	0.00
EL PASO CORP COM	41,630.65	53,453.71
EL PASO CORP COM	353,496.55	187,635.04
EL PASO CORP EL PASO ENERGY CORP 7% DUE 05-15-2011/05-14-2011 BEO	10,158.33	10,262.50
EL PASO CORP NAT GAS SR NT 7 DUE 06-15-2017 BEO	54,573.20	54,548.56
EL PASO ELEC CO COM NEW	13,238.95	20,280.00
EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31	80,550.71	81,904.67
EL PASO ENERGY CORP MTN BOOK TRANCHE # TR00005 7.75 1-15-2032 BEO	273,646.62	269,499.71
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	27,968.92	33,252.21
EL PASO TENN PIPELINE CO PFD SER A 8.25%	0.00	300.00
ELCOM INTL INC COM STK	663.20	0.75
ELDORADO GOLD CORP NEW COM STK	152,780.44	182,481.26
ELECTR ARTS COM	55,555.36	50,534.25
ELECTR ARTS COM	158,226.40	150,875.00
ELECTR ARTS COM	302,581.65	157,975.00
ELECTRO RENT CORP COM	504,419.30	566,556.30
ELECTRO SCIENTIFIC INDS INC COM	545,567.89	467,424.00
ELECTROLUX AB SER'B'NPV (POST SPLIT)	333,268.76	829,274.43
ELECTRONIC GAME CARD INC COM	7,998.29	6,400.00
ELECTRONICS FOR IMAGING INC COM	5,970.70	6,205.77
ELECTRONICS FOR IMAGING INC COM	8,105.35	8,417.47
ELECTRO-OPTICAL SCIENCES INC COM STK	88,294.41	100,007.00
ELI LILLY & CO COM	260,260.42	261,128.91
ELI LILLY & CO COM	284,665.37	310,677.00
ELI LILLY & CO COM	1,081,401.50	982,025.00
ELITE PHARMACEUTICALS INC COM NEW COM	373,965.72	17,233.70
ELIXIR GAMING TECHNOLOGIES INC COM STK	15,552.14	3,056.72
ELIZABETH ARDEN INC COM	57,685.20	43,320.00
ELLIS PERRY INTL INC COM	39,051.32	42,168.00
ELLIS PERRY INTL INC COM	93,452.18	99,396.00

ELOYALTY CORP PFD CONV SER B 7	0.00	1.36
EMAGIN CORP COM NEW STK	14.74	18.80
EMC CORP COM	254,739.61	291,137.55

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EMC CORP COM	378,149.78	417,533.00
EMC CORP COM	685,930.21	967,838.00
EMCOR GROUP INC COM	49,122.13	61,412.70
EMCOR GROUP INC COM	111,128.21	121,050.00
EMCOR GROUP INC COM	329,571.37	376,600.00
EMCOR GROUP INC COM	628,172.23	642,910.00
EMCORE CORP COM	894.18	749.00
EMCORE CORP COM	2,225.16	2,247.00
EMDEON INC CL A CL A	22,993.63	22,112.50
EMERGENCY MED SVCS CORP CL A COM STK	23,636.67	29,674.20
EMERGENCY MED SVCS CORP CL A COM STK	45,409.80	64,980.00
EMERGENCY MED SVCS CORP CL A COM STK	172,891.23	200,355.00
EMERGENT BIOSOLUTIONS INC COM	9,219.06	9,513.00
EMERGING HLDGS INC COM	2,534.94	0.00
EMERGING VISION INC COM	32.95	10.00
EMERSON ELECTRIC CO COM	84,022.21	98,713.66
EMERSON ELECTRIC CO COM	229,994.37	276,900.00
EMERSON ELECTRIC CO COM	493,659.75	877,560.00
EMMIS COMMUNICATIONS CORP	2,758.95	2,912.50
EMP SOLUTIONS INC	0.00	1.76
EMPIRE DIST ELEC CO COM	201,212.05	207,903.00
EMPIRE RES INC DEL COM	34,640.92	7,511.00
EMULEX CORP COM NEW	1,999.91	2,180.00
EMULEX CORP COM NEW	140,024.24	165,680.00
EMULEX CORP COM NEW	274,276.28	297,646.30
ENCANA CORP COM NPV	96,172.39	60,213.01
ENCOMPASS HLDGS INC COM STK	6,718.99	25.20
ENCORE ACQSTN CO COM	8,924.87	9,411.92
ENCORE ENERGY PARTNERS LP	36,486.03	38,490.44
ENCORE WIRE CORP COM	4,505.62	4,771.77
ENCORE WIRE CORP COM	77,904.66	88,494.00
ENDEAVOUR INTL CORP COM STK	68,163.75	48,492.00
ENDEAVOUR SILVER CORP COMMON STK	39,112.41	47,320.00
ENDEVCO INC TX COM NEW STK	4,052.90	2,040.00
ENDO PHARMACEUTICALS HLDGS INC COM	10,302.75	9,952.20
ENDO PHARMACEUTICALS HLDGS INC COM	158,436.12	168,182.00
ENDO PHARMACEUTICALS HLDGS INC COM	406,527.14	416,353.00
ENDOLOGIX INC COM	644.24	739.20
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	5,617.45	5,584.50
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	173,342.18	197,319.00
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	317,721.26	357,408.00
ENEL EUR1	212,326.99	235,178.73
ENER1 INC COM NEW STK	17,807.71	21,010.76
ENERGEN CORP COM	335,370.35	304,200.00
ENERGY CONVERSION DEVICES INC COM	33,876.80	27,957.65
ENERGY FINDERS INC COM STK	12,058.35	410.00
ENERGY FUTURE 10.875% DUE 11-01-2017	10,000.00	8,175.00
ENERGY FUTURE 11.25% DUE 11-01-2017	714,896.50	580,311.31
ENERGY INCOME & GROWTH FD COM	4,274.32	4,673.98
ENERGY PARTNERS LTD COM STK	1,281.64	51.30
ENERGY RECOVERY INC COM	4,813.97	4,816.00
ENERGY SELECT SECTOR SPDR COM STK CALL OPT EXP 3/20/10 PR \$58 PER SH	(225.29)	(211.00)
ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT	166,647.61	180,665.04
ENERGY TRANSFER SR NT 9 DUE 04-15-2019	120,484.00	119,197.90
ENERGYCONNECT GROUP INC COM STK	1,259.95	70.00
ENERGYTEC INC FORMERLY ENERGYTEC COM IN COM	39,207.53	3.51
ENERLUME ENERGY MGMT CORP COM STK	285.40	8.75
ENERNOC INC COM	34,963.74	36,468.00
ENERNOC INC COM	272,169.57	307,242.90
ENERPLUS RES FD TR UNIT SER G NEW	75,667.77	71,290.80
ENERSYS COM	5,157.53	4,374.00
ENERSYS COM	30,990.60	32,805.00
ENERVEST DIVSFD IN TRUST UNITS	7,909.10	0.00
ENGLOBAL CORP COM	46,880.45	13,459.00
ENI SPA EUR1	142,312.45	141,831.83
ENI SPA EUR1	646,955.52	605,923.11
ENPRO INDS INC COM	36,339.67	55,461.00

ENRON CORP COM	9,285.29	0.00
ENSTAR GROUP LIMITED COM	4,042.85	4,746.30
ENTECH SOLAR INC COM STK	8,867.90	5,300.00

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ENTEGRIS INC COM	814.13	1,768.80
ENTERCOMMUNICATIONS CORP CL A	245.71	205.03
ENERGY CORP NEW COM	12,496.49	14,475.78
ENERGY CORP NEW COM	150,689.66	169,163.28
ENERGY CORP NEW COM	233,206.32	417,384.00
ENERGY TEX INC MTG BD	13,453.03	13,560.00
ENTERPRISE GP HLDGS L P	27,128.89	31,176.00
ENTERPRISE INNS ORD GBP0.025	75,549.73	62,312.93
ENTERPRISE PRODS 5.25% DUE 01-31-2020	61,170.60	59,353.32
ENTERPRISE PRODS 9.75% DUE 01-31-2014	190,000.00	226,760.82
ENTERRA ENERGY TR TR UNIT	10,984.16	13,933.20
ENTMNT PPTYS TR COM SH BEN INT	531,005.23	470,854.50
ENTORIAN TECHNOLOGIES INC COM NEW COM NEW	1,866.08	138.25
ENTRADA NETWORKS INC COM	988.20	0.09
ENTREMED INC COM	2,762.86	1,600.00
ENTRX CORP COM NEW STK	1,939.90	775.00
ENUCLEUS INC COM PAR \$.001 COM PAR \$.001	306.54	1.20
ENVIRONMENTAL SOLUTIONS WORLDWIDE INC COM	46,225.20	39,790.00
ENVIT CAP GROUP INC COM STK	1,697.24	0.00
ENVOY CAP GROUP INC COM STK	11,220.61	4,320.00
ENZYME ENVIRONMENTAL SOLUTIONS COM STK	6,517.90	152.00
EOG RESOURCES INC COM	66,526.35	76,704.22
EOG RESOURCES INC COM	135,515.17	237,509.30
EOG RESOURCES INC COM	280,399.84	671,370.00
EOG RESOURCES INC COM	402,560.00	447,580.00
EON COMMUNICATIONS CORP COM NEW STK	20,863.63	27,450.00
EPIQ SYS INC COM	9,225.12	8,505.92
EQT CORP COM	8,747.70	9,398.88
EQT CORP COM	112,862.80	153,720.00
EQTY RESDNTL EFF 5/15/02	2,118.90	3,378.00
EQTY RESDNTL EFF 5/15/02	118,297.30	138,498.00
EQTY RESDNTL EFF 5/15/02	228,584.84	249,972.00
EQUIFAX INC COM	34,758.89	34,979.00
EQUIFAX INC COM	89,197.97	108,115.00
EQUIFAX INC COM	406,372.87	365,737.60
EQUINIX INC COM NEW COM NEW	8,236.18	10,615.00
EQUITY FUTURES OFFSET - LONG	(13,021,830.00)	(13,601,020.00)
EQUITY FUTURES OFFSET - LONG	(12,305,281.25)	(12,495,375.00)
EQUITY FUTURES OFFSET - LONG	(10,948,168.75)	(11,120,015.00)
EQUITY FUTURES OFFSET - LONG	(8,796,438.75)	(8,941,135.00)
EQUITY FUTURES OFFSET - LONG	(7,410,750.00)	(7,497,225.00)
EQUUS TOTAL RETURN INC	2,360.83	0.00
ERF WIRELESS INC COM STK	14,455.80	12,875.00
ERICSSON(LM)TEL SER'B' NPV	1,007,553.48	1,046,334.44
ERSTE GROUP BANK AG NPV	445,517.22	234,596.26
ESC CONSECO FING TR V	949.00	0.00
ESC GLOBIX CORPORATION	232.41	0.00
ESC MIRANT CORP	1,539.71	0.00
ESC UNITED AIRLINES 10.670%	677.23	0.00
ESCROW ELOQUENT INC	7,223.09	0.00
E-SIM LTD SHS	2,017.45	0.20
ESO URANIUM CORP	9,492.95	643.50
ESPERANZA SILVER CORP COM	3,780.91	2,343.71
ESPRIT HOLDINGS HKD0.10	146,151.81	134,267.53
ESPRIT HOLDINGS HKD0.10	395,984.45	381,741.02
ESSEX PPTY TR REIT	0.11	0.08
ESSILOR INTL EUR0.18	117,526.18	139,605.76
ESTERLINE TECHNOLOGIES CORP COM STK	29,077.15	22,423.50
ESTERLINE TECHNOLOGIES CORP COM STK	208,629.60	354,699.00
ETERNAL ENERGY CORP COM STK	331.00	120.00
ETERNAL IMAGE INC COM NEW COM NEW	308.95	153.00
ETF- ISHARES BARCLAYS 20+ YR TREAS BD FD	139,967.45	127,705.10
ETF ISHARES BARCLAYS AGGREGATE BD FD	1,266,898.68	1,290,835.60
ETF- ISHARES BARCLAYS BARCLAYS 7-10 YR TREAS BD FD	88,118.53	85,428.21
ETF ISHARES BARCLAYS CR BD FD	54,554.28	58,448.75
ETF ISHARES BARCLAYS INTER GOVT/CR BD FD	27,673.02	28,104.42
ETF ISHARES S&P DEVELOPED EX-US PROP	7,437.06	5,708.31

ETF WISDOM TREE DEFA EQUITY INCOME FUND B	11,556.33	10,137.85
ETF WISDOMTREE EQUITY INCOME FUND INC	5,227.08	4,587.89



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ETHAN ALLEN INTERIORS INC COM	4,695.49	3,740.44
ETHOS ENVIRONMENTAL INC NEW COM	89,868.98	1,171.94
ETRAVELSERVE.COM INC COM	3,846.00	0.70
EURASIAN NATURAL ORD USD0.20	93,368.14	160,178.20
Euro	(934.27)	(934.27)
Euro	35.87	35.87
Euro	928.02	928.02
Euro	3,271.23	3,271.23
Euro	28,670.85	28,670.85
Euro	64,563.75	64,563.75
Euro	243,418.67	243,418.67
Euro	694,419.04	694,419.04
EUROBANCSHARES INC COM STK	2,203.45	172.20
EURODOLLAR 90DAY MARCH 2010 FUTURE	5,475,725.00	5,480,475.00
EURONET WORLDWIDE INC COM	55,461.44	46,994.95
EVERCORE PARTNERS INC CL A CL A	71,659.68	82,080.00
EVERGREEN ENERGY INC NEW COM STK	718.95	167.55
EVERGREEN SOLAR INC COM	139,833.86	77,538.50
EVOLUTION SOLAR CORP COM STK	16,108.27	4,495.00
EXAR CORP COM	9,409.35	10,665.00
EXCEL MARITIME CARRIERS COM STK	114,933.79	88,016.83
EXCELLON RES INC COM	58,323.75	64,860.00
EXCO RES INC COM	46,249.50	74,498.11
EXCO RES INC COM	152,485.21	247,117.20
EXELIXIS INC COM STK ISIN# US30161Q1040	85,094.24	82,890.39
EXELON CORP COM	123,721.09	120,052.97
EXELON CORP COM	266,777.94	254,124.00
EXELON CORP COM	549,471.09	877,216.50
EXELON CORP EXELON CORP 5.625 6 15 35 5.625% DUE 06-15-2035/06-09-2005 BEO	126,059.90	117,556.92
EXETER RESOURCE CORP COM	29,362.59	137,619.30
EXOBOX TECHNOLOGIES CORP COM STK	308.95	64.00
EXPEDIA INC DEL COM	6,837.62	9,648.75
EXPEDIA INC DEL COM	173,050.85	146,547.00
EXPEDITORS INTL WASH INC COM	12,078.52	10,431.00
EXPEDITORS INTL WASH INC COM	283,135.95	201,434.00
EXPEDITORS INTL WASH INC COM	1,019,982.34	878,669.00
EXPLOR RES IN	25,408.95	47,695.00
EXPONENT INC COM STK	6,669.88	5,568.00
EXPRESS SCRIPTS INC COM	74,042.55	84,173.08
EXPRESS SCRIPTS INC COM	212,607.69	639,730.00
EXPRESS SCRIPTS INC COM	844,194.92	873,145.00
EXPRESSJET HLDGS INC COM NEW COM NEW	26,395.53	50,610.00
EXTERRAN HLDGS INC COM STK	6,571.70	1,737.45
EXTERRAN HLDGS INC COM STK	326,825.98	328,935.75
EXXON MOBIL CORP COM	557,008.94	678,899.64
EXXON MOBIL CORP COM	634,591.43	620,529.00
EXXON MOBIL CORP COM	709,970.57	756,909.00
EXXON MOBIL CORP COM	1,386,337.36	1,295,610.00
EXXON MOBIL CORP COM	2,273,979.95	2,157,586.83
EXXON MOBIL CORP COM	4,462,130.67	8,814,648.54
EYECASHNETWORKS INC COM STK	594.35	0.00
EYI INDS INC COM	4,623.20	60.00
EZCHIP SEMICONDUCTOR LTD	46,139.70	48,360.00
EZCORP INC CL A NON VTG	5,128.61	6,020.00
EZCORP INC CL A NON VTG	700,367.31	963,760.00
EZENIA INC COM	2,118.39	100.00
F P L GROUP INC COM	123,646.03	146,681.14
F P L GROUP INC COM	288,068.52	288,957.62
F P L GROUP INC COM	370,188.75	591,584.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
F P L GROUP INC COM	453,589.43	447,438.22
F5 NETWORKS INC COM STK	19,924.26	21,770.67
F5 NETWORKS INC COM STK	207,906.36	281,323.80
FACET BIOTECH CORP COM	0.00	5,616.00
FACTORY 2-U STORES INC COM	4,769.30	1.44
FACTSET RESH SYS INC COM STK	14,244.00	14,825.62
FAIR ISAAC CORPORATION COM	3,760.54	2,157.87
FAIRCHILD SEMICONDUCTOR INTL INC COM	213,166.73	348,451.20
FAIRFAX FINL HLDGS LTD SUB VTG	8,442.27	12,088.76
FAIRPOINT COMMUNICATIONS INC COM	511.67	16.56
FALCON NAT GAS CORP COM STK	359.95	0.00
FALCON TECHNOLOGIES INC COM STK	312.80	2.05
FAMILY DLR STORES INC COM	15,925.31	15,796.28
FAMILY DLR STORES INC COM	110,691.47	105,754.00
FAMILYMART CO NPV	40,157.98	29,471.46
FAMILYMART CO NPV	425,600.83	400,811.84
FAMOUS DAVES AMER INC COM	1,424.12	605.00
FANUC LTD NPV	497,556.44	530,016.32
FAR EAST ENERGY CORP COM STK	159.88	46.00
FASTENAL CO COM	68,473.45	65,986.45
FASTENAL CO COM	174,610.69	145,740.00
FASTENAL CO COM	847,278.40	820,308.00
FASTENAL CO COM	1,201,189.06	1,390,776.00
FASTFORWARD NETWORKS INC OC-PFD SER C	0.00	10,223.84
FBL FINL GROUP INC CL A CL A	23,564.38	25,928.00
FCX+AR	(89.54)	(32.00)
FED HOME LN MTG CORP VAR RATE	2,275.63	1,200.00
FED HOME LN MTG CORP COM STK	212,766.65	203,509.42
FED NATL MTG ASSOC 5.25 DUE 08-01-2012	181,165.63	192,083.40
FEDERAL HOME LN MTG CORP PFD FLTG RATE	2,224.95	1,176.00
FEDERAL HOME LN MTG CORP POOL #1G-2341 5.604% 12-01-2037 BEO	527,165.32	555,872.87
FEDERAL HOME LN MTG CORP POOL #1G-2403 5.559% 01-01-2038 BEO	618,785.57	651,691.42
FEDERAL HOME LN MTG CORP POOL #1J-0404 5.628% 05-01-2037 BEO	572,285.88	603,284.62
FEDERAL HOME LN MTG CORP POOL #605183 2.455% 02-01-2018 BEO	112,152.06	111,147.90
FEDERAL HOME LN MTG CORP POOL #A3-9302 5.5% 11-01-2035 BEO	123,582.19	131,781.81
FEDERAL HOME LN MTG CORP POOL #G0-3695 5.5% 11-01-2037 BEO	922,844.44	971,541.92
FEDERAL HOME LN MTG CORP POOL #G0-3696 5.5% 01-01-2038 BEO	1,787,155.25	1,880,061.34
FEDERAL HOME LN MTG CORP POOL #G1-2341 5% 09-01-2021 BEO	15,609.86	16,250.65
FEDERAL HOME LN MTG CORP POOL #G1-8049 5.5% 04-01-2020 BEO	7,412.53	7,743.09
FEDERAL HOME LN MTG CORP POOL #G1-8309 4.5% 05-01-2024 BEO	36,165.31	37,225.02
FEDERAL SIGNAL CORP COM	15,844.41	16,254.00
FEDEX CORP COM	237,823.54	358,835.00
FEDEX CORP COM	409,367.31	716,001.00
FEDEX CORP COM	411,369.10	482,009.79
FEDEX CORP COM	514,351.78	759,395.00
FEDEX CORP COM	799,647.83	959,257.75
FEDT INVESTORS INC CL B	10,841.92	8,717.50
FEDT INVESTORS INC CL B	66,324.99	66,000.00
FEDT INVESTORS INC CL B	259,561.69	272,250.00
FEI CO COM	1,709.75	1,401.60
FELCOR LODGING TR INC COM	99,552.43	28,284.01
FEMALE HEALTH CO COM	1,020.55	789.91
FGN SAP AG PFD STK GLOBAL OMNIBUS 2	0.00	20,894.91
FHA INSD PROJ #54 GREYSTONE SERV CORP 7.43 GTD MTG CTF DUE 5-1-23 REG	1,044.36	1,017.34
FHA INSD PROJ MTG SER NINETY-FIRST (M091) PJ P/T CTF REILLY 7.43 09-01-23	162,668.02	150,960.13
FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017	158,728.35	162,257.85
FHLB BD 4.25 01-14-2015/01-14-2011	25,000.00	25,737.08
FHLB CONS BD 5.875 02-15-2011	10,594.93	10,564.63

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
FHLB CONS BD DTD 09/16/2009 FLTG RATE 09-16-2014/09-16-2010	310,000.00	311,236.28
FHLB DISC NT 01-08-2010	999,970.44	999,991.56
FHLB DISC NT 01-08-2010	999,970.44	999,991.56
FHLB DISC NT 02-12-2010	1,999,762.50	1,999,820.86
FHLB DISC NT 02-17-2010	2,999,586.67	2,999,680.03
FHLB DISC NT 02-24-2010	99,990.38	99,991.59
FHLB DISC NT 02-24-2010	99,990.38	99,991.59
FHLB FHLB 1 TIME CALL 5 BUS DAYS 5.33 06-06-2014	29,910.00	31,578.00
FHLB STEP UP 12-23-2011/03-23-2010 FEDERAL HOME LOAN BANK	1,299,864.00	1,295,349.90
FHLMC GOLD SINGLE FAMILY 4.5% 15 YEARS SETTLES JANUARY	416,187.50	411,000.00
FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY	417,031.25	410,124.80
FHLMC GROUP #A0-0952 9.0 MTG PARTN CTF DUE 09-01-2000 REG	79,464.38	82,448.17
FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032	62,205.24	62,927.80
FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	390,236.33	367,573.11
FHLMC MULTICLASS SERIES T-35 CLASS-A 09-25-2031	193,161.84	173,787.95
FHLMC NOTES 5.75 01-15-2012	15,572.39	16,344.90
FHLMC NTS 5.125 07-15-2012	30,489.09	32,595.15
FHLMC POOL #1G1744 ADJ RT 08-01-2035	276,477.75	286,062.86
FHLMC POOL #306670 11.25 GTD PARTN CTF DUE 04-01-2019 REG	1,020.86	935.98
FHLMC POOL #780605 ADJ RT 06-01-2033	373,995.29	381,119.12
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE)	261,011.40	238,978.74
FHLMC REFERENCE NT 5.5 09-15-2011	15,445.13	16,124.07
FHLMC STEP UP 03-12-2024/03-12-2010 NTS	113,539.52	100,406.61
FHLMC TRANCHE # TR 00681 1.125 06-01-2011	399,592.00	401,372.80
FIAT SPA EUR5	697,341.75	665,148.72
FIBERTOWER CORP COM NEW COM NEW	4.65	0.00
FIDELITY NATIONAL FINANCIAL INC CL A	20,521.90	18,049.39
FIDELITY NATIONAL FINANCIAL INC CL A	331,686.18	294,774.00
FIDELITY NATL INFORMATION SVCS INC COM STK	1,214.94	3,476.93
FIDELITY NATL INFORMATION SVCS INC COM STK	207,781.95	210,960.00
FIDELITY NATL INFORMATION SVCS INC COM STK	324,350.76	340,583.20
FIDELITY NATL INFORMATION SVCS INC COM STK	405,790.67	407,856.00
FIELDPOINT PETE CORP COM	1,184.54	1,168.30
FIFTH THIRD BANCORP DEPOSITARY SH REPSTG1/250TH INT PERP CONV PFD STK	31,627.65	4,760.00
FIFTH THIRD BANCORP SUB NT 8.25% DUE 03-01-2038 BEO	9,378.60	9,393.75
FINANCIAL SELECT SECTOR SPDR COM STK CALL OPT EXP 3/20/10 PR \$16 PER SH	0.00	(80.00)
FINISAR CORPORATION COMMON STOCK	37,857.35	29,034.60
FINISH LINE INC CL A	2,999.24	5,144.52
FINISH LINE INC CL A	57,085.72	106,675.00
FINISH LINE INC CL A	78,611.14	136,795.00
FINISH LINE INC CL A	457,519.32	677,700.00
FINMECCANICA SPA EUR 4.40	217,402.62	201,011.38
FIRESIDE BK PLEASANTON CAL FORMERLY FI CTF DEP DTD 06-21-2007 5.4 06-21-2012	5,000.00	5,351.15
FIRST AMERN CORP CALIF COM	13,332.43	10,713.20
FIRST AMERN CORP CALIF COM	220,484.68	314,545.00
FIRST CASH FINANCIAL SERVICES INC	22,992.08	28,847.00
FIRST CASH FINANCIAL SERVICES INC	55,321.36	68,789.00
FIRST CASH FINANCIAL SERVICES INC	181,070.11	228,557.00
FIRST CHESTER CNTY CORP COM	1,208.95	1,372.50
FIRST CHICAGO BK & TR ILL DTD 10-16-20083.45 C/D 10-16-2009	10,000.00	0.00
FIRST CMNTY BK TAOS NEW MEXICO CTF DEP DTD 03-20-2009 1.6 06-21-2010	0.00	0.00
FIRST FED BK CALIF FSB SANTA MONICA DTD 08-27-2008 3.3 C/D 05-27-2009	81,000.00	81,000.00
FIRST FINL BANCORP OHIO COM	441,955.80	455,728.00
FIRST INDL RLTY TR DEP SHS REPSTG 1/10000 PFD SER J	2,552.95	1,684.00
FIRST MAJESTIC SILVER CORP COM STK	20,885.90	32,028.15
FIRST MARBLEHEAD CORP COM	60,876.11	40,896.00
FIRST NATL BK AMER EAST LANSING MICH CTFDEP DTD 03-18-2009 4 08-19-2019	0.00	0.00
FIRST NATL BK AMER EAST LANSING MICH CTFDEP DTD 04-27-2009 3.7 08-28-2017	80,000.00	80,000.00
FIRST NATL BK AMER EAST LANSING MICH CTFDEP DTD 05-08-2009 3.75 11-09-2017	6,000.00	6,000.00
FIRST NATL BK WAUPACA WIS DTD 03-06-20091.3 C/D 03-05-2010	1,000.00	1,000.00
FIRST NICKEL INC COM STK	587.55	229.00
FIRST PACTRUST BANCORP INC COM	240.82	199.99
FIRST REGL BK LOS ANGELES CALIF CD DTD 07-30-2008 3.75 C/D 07-30-2009	10,000.00	0.00
FIRST SOLAR INC COM	194,866.81	176,020.00
FIRST SOLAR INC COM	435,101.66	441,539.40
FIRST SOLAR INC COM	962,031.48	877,798.20
FIRST URANIUM CORP COM STK	5,572.90	5,400.00

FIRSTBANK P R SANTURCE CTF DEP DTD 07-23-2008 4.3 07-23-2010	70,000.00	70,000.00
FIRSTBANK P R SANTURCE CTF DEP DTD 10/24/08 ACT/365 MONTHLY 3.8 25 JAN 10	29,000.00	29,045.24
FIRSTBANK P R SANTURCE CTF DEP DTD 11-19-2008 3.85 02-19-2010	25,000.00	25,091.50

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FIRSTBANK P R SANTURCE CTF DEP DTD 12-24-2008 3.55 12-27-2010	240,000.00	240,000.00
FIRSTBANK P R SANTURCE DTD 04-17-2009 .75 C/D 01-19-2010	30,000.00	30,000.00
FIRSTBANK P R SANTURCE DTD 05-29-2009 .75 C/D 11-30-2009	(200,000.00)	0.00
FIRSTBANK P R SANTURCE DTD 08-12-2009 .45 C/D 02-12-2010	356,000.00	249,000.00
FIRSTBANK P R SANTURCE DTD 08-28-2009 .4C/D 03-01-2010	10,000.00	10,000.00
FIRSTBANK P R SANTURCE DTD 11-19-2008 4.25 C/D 11-19-2010	7,000.00	7,000.00
FIRSTENERGY CORP COM	11,013.54	12,773.75
FIRSTENERGY CORP COM	298,463.30	388,089.75
FIRSTENERGY CORP NT SER C 7.375 DUE 11-15-2031/11-14-2031 BEO	340,062.62	336,009.62
FIRSTFED FINL CORP DEL COM	4,919.06	74.57
FIRSTMERIT CORP COM	1,939.43	2,067.49
FIRSTRAND LTD ZAR0.01	118,092.25	193,727.36
FISERV INC COM	2,948.15	3,587.52
FISERV INC COM	141,099.56	201,192.00
FISHER COMMUNICATIONS INC COM	24,394.95	11,375.00
FISSION ENERGY CORP COM STK	0.00	55.58
FLAHERTY & CRUMRINE PFD INC FD INC COM	19,911.82	16,732.69
FLEETWOOD ENTERPRISES INC COM	4,132.49	0.80
FLETCHER BUILDING NPV	172,151.73	178,282.95
FLEXSTEEL INDS INC COM	7,858.95	10,230.00
FLEXTRONICS INTL LTD COM STK	61,084.26	62,866.00
FLEXTRONICS INTL LTD COM STK	216,363.98	277,209.82
FLIR SYS INC COM	46,161.40	57,932.10
FLIR SYS INC COM	123,641.24	134,152.00
FLOTEK INDS INC DEL COM	51.54	67.00
FLOW INTL CORP COM	2,834.66	2,156.00
FLOWSERVE CORP COM	74,318.42	88,385.55
FLOWSERVE CORP COM	127,468.78	151,248.00
FLOWSERVE CORP COM	308,683.99	283,590.00
FLS HLDG INC SER A EXCHANGEABLE 17.50% PFD STK	0.00	734.07
FLUOR CORP NEW COM	123,964.98	225,200.00
FLUOR CORP NEW COM	154,086.53	151,059.70
FLUOR CORP NEW COM	734,118.76	788,695.44
FLUSHING FINL CORP COM	9,604.89	10,134.00
FLUSHING SVGS BK N Y CTF DEP DTD 03-10-2006 5.15 09-10-2010	10,000.00	10,000.00
FLYI INC COM	12,065.08	0.00
FMC CORP COM (NEW)	24,575.25	28,158.80
FMC CORP COM (NEW)	99,796.70	111,520.00
FMC FIN III S A GTD SR NT 6.875% DUE 07-15-2017 BEO	29,467.50	29,775.00
FMC TECHNOLOGIES INC COM	20,996.09	20,070.48
FMC TECHNOLOGIES INC COM	140,959.92	190,872.00
FNMA 15 YEAR PASS-THROUGHS 5.5% 15 YEARSSETTLES JANUARY	533,359.38	528,750.00
FNMA 2.05 10-19-2012/04-19-2010	290,000.00	289,395.64
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	2,135,625.00	2,118,124.00
FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES JAN	1,053,750.00	1,046,719.00
FNMA 6 DUE 05-15-2011 REG	30,796.00	32,076.03
FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG	8,280.20	8,277.17
FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG	372,651.40	358,380.00
FNMA COM STK	244,708.29	229,279.21
FNMA DISC NT 01-13-2010	999,944.44	999,981.96
FNMA NON CUM PFD SER R 7.625% PFD STK	278.12	115.01
FNMA NT 5.05 07-15-2019/01-15-2010	30,201.40	30,037.14
FNMA PFD SER C 6.45	0.00	49,254.50
FNMA PFD SER F	2,158.95	1,439.50
FNMA POOL #066414 ADJ RT DUE 09-01-2028 REG	263,946.39	269,405.71
FNMA POOL #257096 5% 02-01-2038 BEO	1,381,860.42	1,524,529.26
FNMA POOL #300309 ADJ RT DUE 12-01-2024 REG	17,018.93	17,268.62
FNMA POOL #313968 ADJ RT DUE 12-01-2027 REG	48,149.07	48,455.85
FNMA POOL #357418 4% 08-01-2018 BEO	0.01	0.01
FNMA POOL #443624 ADJ RT DUE 05-01-2023 REG	92,522.05	92,709.41
FNMA POOL #516051 9.5% DUE 01-01-2021 REG	66,052.09	72,200.85
FNMA POOL #535460 8% DUE 09-01-2015 REG	5,998.48	6,352.83
FNMA POOL #538927 8% DUE 06-01-2015 REG	19,900.35	21,406.32
FNMA POOL #735115 6% 12-01-2034 BEO	87,999.27	91,040.21
FNMA POOL #740450 4% 09-01-2018 BEO	0.00	0.00
FNMA POOL #745755 5% DUE 12-01-2035 REG	882,985.49	932,574.89
FNMA POOL #773151 4% 06-01-2019 BEO	0.02	0.02

FNMA POOL #804965 ADJ RT DUE 12-01-2034 BEO	139,654.89	141,330.49
FNMA POOL #809324 ADJ RT DUE 02-01-2035 REG	849,112.71	874,995.17
FNMA POOL #817827 6% 10-01-2036 BEO	542,501.62	572,704.06

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FNMA POOL #835760 4.5% 09-01-2035 BEO	0.00	0.00
FNMA POOL #836207 ADJ RT DUE 09-01-2035 BEO	319,702.58	336,985.16
FNMA POOL #843798 5.5% 11-01-2035 BEO	62,018.07	64,599.76
FNMA POOL #846183 6% 11-01-2035 BEO	44,594.62	47,160.41
FNMA POOL #851274 6.5% DUE 05-01-2036 REG	609,003.66	641,779.44
FNMA POOL #867447 5% 06-01-2036 BEO	47,260.65	50,584.08
FNMA POOL #869922 6.5% 03-01-2036 BEO	50,417.82	52,211.96
FNMA POOL #885726 6.5% DUE 05-01-2036 REG	806,409.72	835,105.85
FNMA POOL #887621 6% 07-01-2036 BEO	390,395.18	412,129.46
FNMA POOL #892612 6% 09-01-2036 BEO	316,111.69	333,710.44
FNMA POOL #893282 6% 08-01-2036 BEO	9,759.14	10,302.46
FNMA POOL #896573 6% DUE 06-01-2036 REG	42,076.35	44,418.83
FNMA POOL #899727 6% 09-01-2037 BEO	450,149.79	457,974.86
FNMA POOL #900300 6% DUE 09-01-2036 REG	34,698.75	36,630.53
FNMA POOL #902507 6% 11-01-2036 BEO	16,202.06	16,694.44
FNMA POOL #907755 6% DUE 02-01-2037 REG	869,305.76	895,724.64
FNMA POOL #916916 6% 05-01-2037 BEO	128,990.70	132,724.72
FNMA POOL #918593 6% 06-01-2037 BEO	172,866.11	177,897.16
FNMA POOL #929962 6% 09-01-2038 BEO	79,915.47	82,241.31
FNMA POOL #940807 6% DUE 07-01-2037 REG	119,712.49	121,977.72
FNMA POOL #942040 6% DUE 07-01-2037 REG	294,113.73	309,379.85
FNMA POOL #944462 6% 07-01-2037 BEO	616,444.87	634,289.67
FNMA POOL #945221 6% DUE 08-01-2037 REG	758,545.59	780,533.48
FNMA POOL #946594 6% DUE 09-01-2037 REG	95,865.68	98,655.73
FNMA POOL #946803 6.5% 09-01-2037 BEO	66,723.48	70,159.36
FNMA POOL #952989 6% DUE 10-01-2037 REG	477,296.62	491,187.80
FNMA POOL #954193 6% DUE 01-01-2038 REG	72,524.13	74,623.56
FNMA POOL #955802 6% 10-01-2037 BEO	13,866.55	14,269.05
FNMA POOL #962362 6% 03-01-2038 BEO	98,397.86	101,163.63
FNMA POOL #967689 5% 01-01-2038 BEO	781,417.70	862,047.41
FNMA POOL #970824 5.5% 12-01-2038 BEO	0.01	0.01
FNMA POOL #983470 5% 05-01-2038 BEO	2,429,195.90	2,631,284.42
FNMA PREASSIGN 00052 6.25 02-01-2011	232,500.40	231,125.40
FNMA PREASSIGN 00192 4.75 11-19-2012	25,796.21	27,026.25
FNMA PREASSIGN 00310 5.125 01-02-2014	338,521.60	339,721.60
FNMA REMIC TR 2004-37 CL-FB VAR RATE 06-25-2034	798,757.91	824,705.77
FNMA REMIC TR SER 1996-39 CL H 8.0 GTD MTG PASS THRU CTF DUE 11-25-2023 REG	26,378.85	29,279.56
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	397,687.50	386,124.80
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	710,500.00	698,687.50
FONIX CORP DEL COM PAR \$.0001 NEW COM PAR \$.0001 NEW	9,682.75	1,615.11
FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01	276.61	129.75
FOOT LOCKER INC COM	80,688.40	111,400.00
FOOT LOCKER INC COM	235,156.25	270,702.00
FOOT LOCKER INC COM	285,691.06	287,412.00
FOOTHILLS RES INC COM	127,334.34	36.65
FORCE ENERGY CORP COM	928.95	580.00
FORCE PROTN INC COM NEW	10,069.63	7,804.58
FORCE PROTN INC COM NEW	113,996.38	71,898.00
FORD CR AUTO OWNER 1.21000003815% DUE 01-15-2012	99,995.17	100,276.10
FORD CR AUTO OWNER TR 2008-C ASSET BACKED NT CL A-2B 01-15-2011 REG	29,932.10	29,948.47
FORD HLDGS INC DEB DTD 03/01/1990 9.375%DUE 03-01-2020 REG	12,787.50	10,230.00
FORD MTR CO CAP TR II TR ORIGINATED PFD SECS 6.50%	26,835.77	51,896.00
FORD MTR CO DEL 9.98% DUE 02-15-2047	35,380.00	37,000.00
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	931,954.66	899,880.00
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	2,364,718.29	3,384,555.71
FORD MTR CO DEL NT	356.45	558.00
FORD MTR CR CO CONTINUOUSLY OFFERED BDS TRANCHE # TR 00212 09/17/03 6.15 9-20-10	9,155.00	9,900.06
FORD MTR CR CO LLC 7.375 PRF 15/10/31 USD25	8,115.70	8,320.00
FORD MTR CR CO LLC 7.6 PRF SNR NTS 3/1/2032 CALL ON 2/27/07	1,957.93	2,095.30
FORD MTR CR CO LLC FORD MOTOR CREDIT CO 7.25% DUE 10-25-2011 BEO	17,590.86	18,202.50
FORD MTR CR CO LLC GLOBAL LANDMARK SECS-GLOBL 7.375% DUE 02-01-2011 BEO	103,003.20	102,038.60
FORD MTR CR CO LLC NT 7% DUE 10-01-2013	8,985.00	10,025.00
FORD MTR CR CO LLC NT 7% DUE 10-01-2013	351,000.00	399,397.60
FORD MTR CR CO LLC NT 8 DUE 06-01-2014	249,000.00	308,036.40
FORD MTR CR CO MEDIUM TERM NTS BOOK ENTRY 7.5% DUE 04-25-2011/04-25-2001	8,936.00	9,880.39
FORD MTR CR CO NT 8 DUE 12-15-2016 REG	218,262.50	230,305.67

FOREST CITY ENTERPRISES INC SR NT 6.5% DUE 02-01-2017/02-01-2010 BEO	16,000.00	12,160.00
FOREST CY ENTERPRISES INC CL A	9,925.60	5,890.00
FOREST LABORATORIES INC	24,218.19	27,807.26
FOREST LABORATORIES INC	274,944.43	272,935.00



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FOREST LABORATORIES INC	303,831.10	266,513.00
FORESTAR GROUP INC	4,671.45	5,495.00
FORMFACTOR INC COM STK	6,909.18	8,708.00
FORTRESS INVT GROUP LLC DEL CL A CL A	20,980.64	20,068.69
FORTUNA MINES INC FORMERLY FORTUNA VENT	126,999.11	134,736.52
FORTUNE BRANDS INC COM STK	73,124.55	87,566.66
FORTUNE BRANDS INC COM STK	138,911.18	181,440.00
FORTUNE BRANDS INC COM STK	164,624.80	177,120.00
FORUM URANIUM CORP COM STK	3,389.50	1,106.40
FOSSIL GRAPHICS INC PFD	0.00	25,166.00
FOSSIL INC COM	4,211.15	6,846.24
FOSSIL INC COM	320,455.96	335,600.00
FOSTER L B CO CL A	1,006.80	983.73
FOSTER L B CO CL A	16,434.64	23,848.00
FOSTER WHEELER LTD (BM) COM STK	258,928.97	247,266.56
FOUNTAIN PWR BOAT INDS INC COM NEW COM NEW	1,094.20	16.78
FOX PETE INC COM NEW STK	14,020.55	113.25
FPIC INS GROUP INC COM	14,375.50	19,310.00
FPL GROUP CAP INC 8.75% GTD JR SUB DEB SER F	26,756.25	28,790.00
FPL GROUP INC CORPORATE UNIT	14,976.50	14,862.75
FRANCE TELECOM EUR4	481,133.59	486,862.00
FRANK SHIREY CADILLAC INC PFD STK \$1.00 PAR	0.00	478.80
FRANKLIN BK CORP COM	17,648.88	37.50
FRANKLIN STR PPTYS CORP COM	591,222.60	609,222.39
FREDERICKS ENTMT INC NEV COM NEW COM NEW	1,509.95	0.15
FREDS INC CL A	8,254.75	8,226.98
FREDS INC CL A	50,594.88	57,120.00
FREEMONT-MCMORAN COPPER & GOLD INC	220,334.24	433,566.00
FREEMONT-MCMORAN COPPER & GOLD INC	441,508.03	942,524.31
FREEMONT-MCMORAN COPPER & GOLD INC	686,177.63	915,306.00
FREEMONT-MCMORAN COPPER & GOLD INC	886,627.30	1,103,418.97
FREEMONT-MCMORAN COPPER & GOLD INC SR NT8.375% DUE 04-01-2017/04-01-2009 REG	237,544.20	240,900.00
FREESCALE 8.875% DUE 12-15-2014	5,000.00	4,587.50
FREIGHTCAR AMER INC COM	5,568.47	3,970.03
FREMONT GEN CORP COM	175.27	195.30
FRESENIUS KABI PHARMACEUTICALS HLDG INC RT RIGHT	1,349.91	89.97
FRESENIUS MED CARE AG & CO.KGAA	27,255.39	28,095.30
FRESENIUS MED CARE CAP TR II GTD TR PFD SECS 7.875%	0.00	12,021.56
FRESH DEL MONTE PRODUCE INC COM STK	273,819.28	196,690.00
FRIENDLY ENERGY EXPL COM STK	145.65	3.50
FRKLN MNG INC COM	2,394.30	135.30
FRKLN RES INC COM	31,293.39	37,576.45
FRKLN RES INC COM	252,449.93	431,935.00
FRONTEER DEV GROUP INC COM	574,164.16	347,879.67
FRONTIER BK EVERETT WASH ACT/365 S/A DTD01-16-2009 2.05 04-16-2010	2,000.00	1,996.00
FRONTIER COMMUNICATIONS CORP COM	95,353.28	76,285.92
FRONTIER COMMUNICATIONS CORP COM	114,879.39	67,166.00
FRONTIER COMMUNICATIONS CORP COM	324,863.12	281,160.00
FRONTIER FINL CORP WASH COM NEW COM NEW	8,686.96	2,836.08
FRONTIER OIL CORP COM	74,782.48	63,609.17
FRONTIER OIL CORP COM	124,319.16	101,136.00
FRONTLINE LTD COM	300,572.47	308,832.03
FTI CONSULTING INC COM	6,949.53	6,649.56
FUEL SYS SOLUTIONS INC COM STK	88,236.81	76,294.00
FUELCELL ENERGY INC COM	28,498.38	28,576.00
FUJIFILM HOLDINGS CORP NPV	327,755.48	328,623.39
FUJITSU Y50	428,195.35	578,789.05
FULL METAL MINERALS LTD COM	641.87	44.07
FULLERTON CMNTY BK FSB FULLERTON CA SEMIANNU DTD 12-23-2008 2.4 01-25-2010	240,000.00	240,000.00
FUNDTECH LTD FUNDTECH LTD COMMON STOCK	2,133.90	2,024.55
FUQI INTL INC COM NEW STK	67,305.23	52,701.20
FURMANITE CORP COM STK	4,782.78	1,524.00
FUT 03-15-2010	(11,389,775.00)	(11,421,800.00)
FUT 03-15-2010	(5,475,725.00)	(5,480,475.00)
FUT 06-14-2010	11,389,775.00	11,421,800.00
FUT 09-13-2010	(246,437.50)	(247,250.00)
FUT 09-13-2010	246,437.50	247,250.00

FUT 12-13-2010	(1,224,962.50)	(1,230,875.00)
FUT 12-13-2010	1,224,962.50	1,230,875.00
FUT CALL FEB 10 T-NOTE OPTION 1190	(1,847.67)	(343.75)

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
FUT CALL MAR 10 T-NOTE OPTION 1200	(692.20)	(93.75)
FUT JAN 10 HANG SENG INDX	(418,466.62)	(424,133.19)
FUT JAN 10 HANG SENG INDX	418,466.62	424,133.19
FUT JAN 10 MNP CAC40	(2,132,616.09)	(2,148,925.63)
FUT JAN 10 MNP CAC40	2,132,616.09	2,148,925.63
FUT MAR 10 EMINI S&P 500	6,069,270.00	6,164,385.00
FUT MAR 10 EMINI S&P 500	7,595,000.00	7,719,365.00
FUT MAR 10 EMINI S&P 500	8,211,387.50	8,330,250.00
FUT MAR 10 EURX DAX INDEX	(1,285,911.87)	(1,282,558.96)
FUT MAR 10 EURX DAX INDEX	1,285,911.87	1,282,558.96
FUT MAR 10 EURX E-STXX 50	(3,120,594.43)	(3,155,417.14)
FUT MAR 10 EURX E-STXX 50	3,120,594.43	3,155,417.14
FUT MAR 10 EURX EUR-BOBL	(688,279.05)	(663,772.77)
FUT MAR 10 EURX EUR-BOBL	688,279.05	663,772.77
FUT MAR 10 FTSE 100	(3,014,887.92)	(3,030,306.20)
FUT MAR 10 FTSE 100	3,014,887.92	3,030,306.20
FUT MAR 10 ICEUS SM RUS2	626,000.00	623,900.00
FUT MAR 10 ICEUS SM RUS2	13,021,830.00	13,601,020.00
FUT MAR 10 LIF 3M EURIBOR	(691,948.41)	(711,887.12)
FUT MAR 10 LIF 3M EURIBOR	691,948.41	711,887.12
FUT MAR 10 S&P 500	2,727,168.75	2,776,750.00
FUT MAR 10 S&P 500	2,727,168.75	2,776,750.00
FUT MAR 10 S&P 500	4,093,893.75	4,165,125.00
FUT MAR 10 S&P 500	7,410,750.00	7,497,225.00
FUT MAR 10 SFE SPI 200	(1,155,951.63)	(1,206,680.33)
FUT MAR 10 SFE SPI 200	1,155,951.63	1,206,680.33
FUT MAR 10 TSE TOPIX	(3,116,083.37)	(3,011,923.31)
FUT MAR 10 TSE TOPIX	3,116,083.37	3,011,923.31
FUT MAR 10 US 2YR T-NOTE	(4,999,375.00)	(4,974,109.38)
FUT MAR 10 US 2YR T-NOTE	4,999,375.00	4,974,109.38
FUT PUT FEB 10 T-NOTE OPTION 1160	(5,146.35)	(13,750.00)
FUT PUT MAR 10 T-NOTE OPTION 1150	(586.86)	(2,062.50)
G & K SVCS INC CL A CL A	20,309.70	25,130.00
GABELLI GLOBAL GOLD NAT RES & INCOME TR 6.625% PFD SER A	0.00	1,567.20
GAFISA SA COM NPV	554,944.61	655,756.46
GALAXY ENERGY CORP FORMERLY GALAXY INVT COM STK	1,009.95	30.00
GALLAGHER ARTHUR J & CO COM	5,462.12	4,497.52
GAMESTOP CORP NEW CL A	45,027.51	20,689.42
GAMESTOP CORP NEW CL A	237,208.30	96,536.00
GAMESTOP CORP NEW CL A	323,320.00	258,892.00
GAMMON GOLD INC COM STK	3,023.06	4,404.00
GAMMON GOLD INC COM STK	319,894.50	392,165.19
GANNETT INC COM	32,792.96	43,007.98
GANNETT INC COM	243,146.32	95,040.00
GAP INC COM	41,722.15	50,632.90
GAP INC COM	172,027.63	270,506.40
GARDNER DENVER INC COM	3,557.11	5,106.00
GARMIN LTD COM STK	618,658.24	503,091.86
GASCO ENERGY INC COM	26,132.15	5,671.00
GATOR COM CORP OC-PFD SER D	0.00	117.00
GBS GOLD COMMON STOCK	1,695.95	0.00
GCB WALT DISNEY COMP D12/04/07 0.010 JD12 4.7 DUE 12-01-12 BEO	4,914.73	5,399.78
GDF SUEZ EUR1	979,221.00	906,759.25
GDR IRSA INVERSIONES Y REPRESENTACIONES S A	5,323.46	2,841.00
GDR SHANDA GAMES LTD SPONSORED ADR REPSTG CL A	6,112.83	5,095.00
GDR TRINA SOLAR LTD SPONSORED ADR	98,361.71	126,559.65
GE CAP FINL INC CTF DEP DTD 04-02-2009 2.3 04-04-2011	95,000.00	95,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM 10-30-2009 3.45 10-31-2016	10,000.00	10,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 10-16-2008 5 10-16-2013	10,000.00	10,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 10-23-2008 3.7 C/D 10-23-2009	152,000.00	0.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 11-06-2008 4.55 11-07-2011	100,000.00	104,527.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 11-13-2008 4.3 11-15-2010	224,000.00	230,101.76
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 12-18-2008 3.9 12-19-2011	100,000.00	100,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 03-18-2009 3.05 DUE 3-19-2012	105,000.00	105,000.00
GE CAP FINL INC RETAIL PROGRAM B DTD 07-02-2008 3.8 CTF OF DEP DUE 07-02-2009	10,000.00	0.00
GE CAP FINL RETAIL CD PROGRAM BGE CY UT ACT/365 DTD 09-18-2008 5 09-18-2013	70,000.00	70,000.00
GE CAPITAL FINANCE DTD 09-18-2008 4.15 09-20-2010	75,000.00	76,681.50

GE GLOBAL INS HLDG 6.45% DUE 03-01-2019	4,947.80	4,988.23
GE GLOBAL INS HLDG 7% DUE 02-15-2026	19,255.10	19,741.28
GE MONEY BK CD DTD 10-09-2009 1.75 DUE 10-11-2011	20,000.00	20,000.00

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GE MONEY BK DTD 09-18-2008 4.7 09-18-2012	95,000.00	99,750.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD10-30-2008 3.5 C/D 07-30-2009	10,000.00	0.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD10-30-2009 .9 C/D 10-29-2010	15,000.00	15,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-06-2008 5.3 11-06-2015	10,000.00	10,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-20-2009 .9 C/D 11-19-2010	30,000.00	30,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT CTFDEP DTD 12-11-2008 3.85 DUE 12-13-2010	5,000.00	5,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-06-2008 4.3 DUE 11-08-2010	10,000.00	10,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD12-18-2008 4.75 DUE 12-18-2013	100,000.00	100,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT GE MONEY BK DTD 11-06-2008 5.05 11-06-2013	320,000.00	320,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT GE MONEY BK NA 11-06-2009 1.75 11-07-2011	5,000.00	5,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT GE UT DTD 10-02-2008 5 10-02-2013	190,000.00	190,000.00
GELSTAT CORP COM STK	1,143.95	44.85
GEN COMMUNICATION INC CL A	2,157.74	1,435.50
GEN ELEC CAP CORP 5.9% DUE 05-13-2014	319,644.80	345,943.04
GEN ELEC CAP CORP 6% DUE 08-07-2019	29,966.40	31,140.63
GEN ELEC CAP CORP INTERNOTES BOOK EN TRANCHE # TR 00152 3.25 DUE 07-15-2010	9,900.00	10,094.13
GEN ELEC CAP CORP INTERNOTES BOOK EN MTNTRANCHE # TR 00070 4.05 3-15-12/04	1,881.68	2,031.43
GEN ELEC CAP CORP MEDIUM TERM NTS 4.375%DUE 03-03-2012	1,011.78	1,038.55
GEN ELEC CAP CORP MEDIUM TERM NTS 6 DUE 06-15-2012(HELD AT SOUTH BANK)	4,104.00	4,316.97
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00575 5.45 DUE 01-15-2013	6,148.69	6,399.22
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00654 4.25 9-13-2010 REG	24,450.25	25,576.65
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00714 5 DUE 11-15-2011	2,894.58	3,165.04
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00800 5.625 DUE 09-15-2017	58,473.00	60,354.30
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067	240,431.10	208,200.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	29,543.40	30,980.55
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.5 DUE 11-15-2011/05-15-2010	6,149.20	6,075.05
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00443 7.375 1-19-10 BEO	17,491.85	17,042.91
GEN ELEC CAP CORP MEDIUM TERM SR NTS FDIC GTD 2 DUE 09-28-2012	99,910.00	100,129.40
GEN ELEC CAP CORP MTN BO TRANCHE # TR 00521 5.875 DUE 02-15-2012BEO	25,861.00	26,787.10
GEN ELEC CAP CRP MED TRM SR NTS FDIC GTDTRNCHE # TR 00013 2.25 DUE 03-12-12	405,464.00	405,796.00
GEN MARITIME CORPORATION COM USD0.01	110,187.43	93,310.58
GEN MTR CORP 8.80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98 BD IN DEFAULT	12,857.04	3,120.00
GEN MTRS ACCEP 7% DUE 02-01-2012	10,069.50	9,800.00
GEN MTRS ACCEP 7.75% DUE 01-19-2010	9,904.95	10,000.00
GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00645 7.5 DUE 10-15-2012	9,796.50	8,825.00
GEN MTRS ACCEP CORP SMARTNOTES TRANCHE #TR 00651 7.75 DUE 10-15-12/05 BEO	1,008.00	882.50
GEN MTRS CORP 8.25 DUE 07-15-2023 BEO BDIN DEFAULT	1,092.60	265.00
GEN MTRS CORP 8.25 DUE 07-15-2023 BEO BDIN DEFAULT	99,400.00	37,100.00
GEN MTRS CORP SR NT 7.125 DUE 07-15-2013REG BD IN DEFAULT	20,242.60	5,100.00
GEN MTRS CORP SR NT 7.375 CALLABLE 10/03/2006	5,242.52	9,146.00
GEN MTRS CORP SR NT 7.5 PRF 01/07/2044 USD25	2,012.95	535.00
GEN MTRS CORP SR NT PFD 7.250 CALLABLE 07/15/2006	1,882.95	535.00
GENAERA CORP COM NEW STK	769.95	4.15
GENCO RES LTD COM STK	18,162.95	5,036.90
GENCO SHIPPING & TRADING LTD COM STK	92,666.73	85,641.23
GENCO SHIPPING & TRADING LTD COM STK	655,106.05	466,623.00
GENCORP INC COM	3,032.95	2,800.00
GENENTECH INC SR NT 4.75% DUE 07-15-2015/11-21-2005 REG	4,983.86	5,341.53
GENERAL CABLE CORP DEL NEW COM	20,308.51	19,123.00
GENERAL CABLE CORP DEL NEW COM	231,336.82	191,230.00
GENERAL DYNAMICS CORP COM	108,083.35	117,243.20
GENERAL DYNAMICS CORP COM	311,471.02	320,399.00
GENERAL DYNAMICS CORP COM	380,286.34	715,785.00
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5.65% DUE 07-15-2017	2,000.00	1,984.49
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 6% DUE 07-15-2018	3,000.00	3,054.33
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 6.2% DUE 08-15-2020	4,000.00	3,975.66
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY NT 5.5% DUE 07-15-2016	1,000.00	1,024.78
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY # TR 00740 5.5 DUE 04-28-2011	5,182.60	5,264.01
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5% DUE 01-08-2016	5,390.74	6,020.68
GENERAL ELEC CAP CORP NT	2,579.41	2,350.00
GENERAL ELEC CAP CORP PUBLIC INCOME NT PINES	34,330.63	35,056.00
GENERAL ELECTRIC CALL OPTION W/STK \$16.00 PER SHARE 01/16/2010	0.00	(104.00)
GENERAL ELECTRIC CAPITAL CORP MTN # TR 00482 6.125% DUE 02-22-2011	10,214.55	10,559.28
GENERAL ELECTRIC CO	482,823.71	287,470.00

GENERAL ELECTRIC CO	666,591.71	416,075.00
GENERAL ELECTRIC CO	1,238,281.57	777,682.00
GENERAL ELECTRIC CO	5,781,000.35	4,386,187.00
GENERAL ELECTRIC CO	6,125,726.64	6,633,733.35
GENERAL GROWTH PPTYS INC COM	6,369.09	11,791.20
GENERAL MILLS INC COM	109,989.19	133,577.40

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GENERAL MILLS INC COM	130,882.02	150,825.30
GENERAL MILLS INC COM	375,272.90	637,290.00
GENERAL MILLS INC COM	473,373.82	523,285.90
GENERAL MILLS INC COM	744,918.00	896,029.74
GENERAL MILLS INC COM	941,464.34	970,097.00
GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014	312,000.00	379,938.80
GENERAL MTRS CORP 8.1 DUE 06-15-2024 BD IN DEFAULT	11,715.00	2,887.50
GENERAL MTRS CORP 9.4 DUE 07-15-2021 BD IN DEFAULT	9,565.00	2,600.00
GENERAL MTRS CORP QUARTERLY INT BD QUIBS	1,577.41	10,198.98
GENERAL MTRS CORP SR DEB CONV SER B	101,023.71	30,922.50
GENERAL MTRS CORP SR DEB CONV SER B	199,818.23	143,070.00
GENERAL MTRS CORP SR DEB CONV SER C	852.27	1,124.35
GENERAL MTRS CORP SR DEB CONV SER C	22,762.00	5,620.00
GENERAL MTRS CORP SR NT	3,756.91	1,530.00
GENERAL STL HLDGS INC COM	7,568.04	7,497.00
GENEREX BIOTECHNOLOGY CORP DEL COM	108,431.46	71,849.45
GENESEE & WYO INC CL A CL A	17,108.28	17,886.72
GENESEE & WYO INC CL A CL A	178,790.36	208,896.00
GENOMED INC COM	2,514.56	82.50
GENOMIC HEALTH INC COM	8,174.75	7,824.00
GENOPTIX INC COM	37,786.90	37,306.50
GENPACT LIMITED COM STK USD0.01	7,053.95	7,450.00
GEN-PROBE INC NEW COM	37,179.52	27,468.80
GENTA INC COM PAR \$0.001 2009 COM PAR \$0.001 2009	34.55	18.18
GENTEX CORP COM	1,306.87	1,785.00
GENTEX CORP COM	541,094.74	533,715.00
GENTIVA HEALTH SVCS INC COM	310,903.80	366,444.67
GENTIVA HEALTH SVCS INC COM	494,688.50	750,878.00
GENUINE PARTS CO COM	41,233.95	44,241.20
GENUINE PARTS CO COM	130,741.40	167,973.00
GENVEC INC COM	15,891.09	17,173.20
GENWORTH FINL INC 5.65% DUE 06-15-2012	22,431.25	24,937.50
GENWORTH FINL INC COM CL A COM CL A	62,400.00	36,320.00
GENWORTH FINL INC COM CL A COM CL A	92,710.45	132,030.41
GENWORTH FINL INC COM CL A COM CL A	207,928.39	251,516.00
GENWORTH FINL INC COM CL A COM CL A	379,271.29	149,820.00
GENWORTH FINL INC COM CL A COM CL A	816,009.96	1,004,475.00
GENWORTH GLOBAL FDG TRS SECD MEDIUM TERMTRANCHE # TR 00013 5.2 DUE 10-08-10	49,975.00	51,250.00
GENWORTH GLOBAL FDG TRS SECD MEDIUM TERMTRANCHE #TR 04 5.75 DUE 05-15-2013 REG	49,950.00	50,540.50
GENZYME CORP COM	34,412.16	29,798.08
GENZYME CORP COM	415,144.87	352,872.00
GEO GROUP INC COM STK	36,846.37	85,332.00
GEOEYE INC COM STK	1,807.17	2,091.00
GEOKINETICS INC COM PAR \$0.01 COM PAR \$0.01	23,838.67	11,544.00
GEOLOGIX EXPLORATIONS INC COM STK	400.95	448.40
GEOMET INC DEL COM	35,124.34	45,430.82
GEORGIA GULF CORP COM PAR \$0.01 NEW COM PAR \$0.01 NEW	9,211.74	9,472.10
GEORGIAN BK ATLANTA GA CTF DEP DTD 10-23-2008 4.05 10-25-2010	50,000.00	0.00
GEOVAX LABS INC COM STK	16,765.02	9,900.00
GEOVIC MNG CORP COM	177,344.31	42,724.80
GERBER SCIENTIFIC INC COM	10,026.95	10,100.00
GERON CORP COM	68,983.36	59,385.00
GETFUGU INC COM STK	4,139.75	3,100.00
GETTY RLTY CORP NEW COM	24,508.95	23,530.00
GFI GROUP INC COM STK	8,275.60	3,587.86
GIBRALTAR INDS INC COM	4,150.25	7,865.00
GIBRALTAR PRIVATE BK & TR FLA CTF DEP DTD 07-31-2008 4 01-28-2010	25,000.00	25,000.00
GIBRALTAR PRIVATE BK & TR FLA CTF DEP DTD 07-31-2008 5.05 07-31-2015	25,000.00	25,000.00
GIGAMEDIA LIMITED SHS	220,388.10	54,386.64
GIGOPTIX INC COM STK	(4,903.07)	0.00
G-III APPAREL GROUP LTD COM	41,590.00	43,340.00
G-III APPAREL GROUP LTD COM	43,746.48	43,340.00
GILEAD SCIENCES INC	288,089.45	271,259.63
GILEAD SCIENCES INC	586,132.96	1,060,360.00
GILEAD SCIENCES INC	1,763,113.52	1,794,864.88

GIVAUDAN AG CHF10	889,943.72	775,982.34
GKN ORD GBP0.10	69,284.43	107,564.79
GLACIER BANCORP INC NEW COM	22.29	0.00
GLADSTONE CAP CORP COM	23,447.99	15,636.67
GLATFELTER	2,454.55	2,430.00



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
GLATFELTER	25,447.31	20,655.00
GLAXOSMITHKLINE 5.65% DUE 05-15-2018	209,871.90	226,504.53
GLAXOSMITHKLINE ORD GBP0.25	140,687.90	120,193.93
GLAXOSMITHKLINE ORD GBP0.25	958,893.13	790,136.33
GLAXOSMITHKLINE ORD GBP0.25	1,614,334.37	1,544,854.24
GLDM SACHS BK SALT LAKE CY UT CTFDEP DTD01/30/08 ACT/365 SEMI ANNU DTD 4.4	15,000.00	16,207.35
GLIMCHER RLTY TR SH BEN INT SHS OF BENEFICIAL INTEREST USD0.01	9,944.35	9,855.00
GLITNIR BANKI HF GL MEDIUM TERM SR NT TR# TR 00003 6.33 7-28-11 BD IN DEFAULT	100,000.00	21,000.00
GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT	99,776.00	21,000.00
GLOBAL 8 ENVIRONMENTAL TECHNOLOGIES INC COM STK	5,315.45	453.60
GLOBAL AIRCRAFT SOLUTIONS INC COM	6,212.95	20.00
GLOBAL BEVERAGE SOLUTIONS INC COM STK	45,135.25	658.46
GLOBAL CLEAN ENERGY HLDGS INC COM STK	107,402.97	13,500.00
GLOBAL CROSSING LTD COM USD0.01	96,167.50	92,625.00
GLOBAL DEV & ENVIRONMENTAL RES INC COM	5,000.45	0.11
GLOBAL GEN TECHNOLOGIES INC COM	14,934.27	900.00
GLOBAL INDS LTD COM	14,592.54	12,955.21
GLOBAL MARINE LTD COM	15,818.31	0.00
GLOBAL PMTS INC COM	206,505.25	259,605.20
GLOBAL RES CORP COM NEW STK	12,227.56	3,190.00
GLOBAL RLTY DEV CORP COM	1,313.25	0.15
GLOBAL ROAMING DISTR INC COM STK	3,508.95	11.00
GLOBAL SHIP LEASE INC CL A COM STK	5,704.50	5,097.80
GLOBAL SOURCES LTD	63,551.17	14,618.75
GLOBAL TELESYSTEMS INC FORMERLY DEPOS SHREPSTG 1/100TH 144A PFD EXP 12-31-20	0.00	3,609.00
GLOBAL TRAFFIC NETWORK INC COM	953.95	415.00
GLOBAL WTR TECHNOLOGIES INC COM NEW	489.90	20.00
GLOBALSTAR TELECOMMUNICATIONS LTD COM ISIN # BMG3983OH104	32,113.30	0.00
GMAC BK MIDVALE UT CTF DEP DTD 01/16/2009 2.65 01-14-2011	95,000.00	96,365.15
GMAC BK MIDVALE UT CTF DEP DTD S/A DTD 10-17-2008 04-16-2010	130,000.00	130,000.00
GMAC BK MIDVALE UT DTD 11-28-2008 2.75 C/D 05-28-2009	38,500.00	0.00
GMAC BK MIDVALE UTAH CTF DEP DTD 03/27/2009 3 27/03/2012	20,000.00	0.00
GMAC BK MIDVALE UTAH CTF DEP DTD 01-09-2008 4.55 01-10-2011	70,000.00	70,000.00
GMAC BK MIDVALE UTAH CTF DEP DTD 04-09-2008 3.85 04-08-2011	10,000.00	10,000.00
GMAC BK MIDVALE UTAH CTF DEP DTD 04-14-2009 3.25 04-15-2013	130,000.00	130,000.00
GMAC INC FDIC GTD SR NT 1.75 DUE 10-30-2012	339,969.40	337,786.60
GMAC INC PERP PFD SER G 7% 144A	97,932.23	92,936.63
GMAC LLC NT 7.375 DUE DO NOT USE SEE SEC1-002955	836.01	1,890.00
GMAC LLC PFD 7.35 CALLABLE 8/8/07 DUE 8/8/32	4,300.69	3,824.88
GMX RES INC COM STK	2,200.50	2,061.00
GNMA GPM POOL #092923 11% DUE 09-15-2010REG	1,449.21	1,359.05
GNMA II ARMS PL#80120 10-20-2027	9,509.30	9,438.57
GNMA II JUMBOS 5% 30 YEARS SETTLES JANUARY	1,146,320.32	1,130,427.10
GNMA II JUMBOS 6 30 YEARS SETTLES JAN	106,875.00	105,906.20
GNMA POOL #368022 SER 2023 6.5% DUE 11-15-2023 REG	9,056.17	9,203.56
GNMA POOL #434690 SER 2030 8.5% DUE 01-15-2030 REG	230.97	240.09
GNMA POOL #459066 SER 2028 7.5% DUE 06-15-2028 REG	25,749.46	29,137.77
GNMA POOL #471901 SER 2028 7% DUE 05-15-2028 REG	2,408.70	2,750.41
GNMA POOL #486470 SER 2028 6.5% DUE 08-15-2028 REG	4,044.85	4,575.42
GNMA POOL #486516 SER 2028 6.5% DUE 09-15-2028 REG	6,354.98	7,152.12
GNMA POOL #496577 SER 2029 6.5% DUE 03-15-2029 REG	2,801.77	2,887.69
GNMA POOL #525327 SER 2030 8.5% DUE 09-15-2030 REG	4,628.52	5,173.74
GNMA POOL #552228 SER 2031 5.5% DUE 12-15-2031 REG	29,990.32	32,469.69
GNMA POOL #555608 SER 2031 6.5% DUE 11-15-2031 REG	963.83	993.11
GNMA POOL #569572 SER 2032 6.5% DUE 01-15-2032 REG	1,298.40	1,334.35
GNMA POOL #569899 SER 2032 6.5% DUE 06-15-2032 REG	41,935.19	43,096.74
GNMA POOL #590496 6.5% 09-15-2032 BEO	227,052.60	235,852.52
GNMA POOL #595076 6.5% 10-15-2032 BEO	27,299.40	28,055.61
GNMA POOL #608317 5% 10-15-2033 BEO	264,874.71	279,979.23
GNMA POOL #662536 6% 08-15-2037 BEO	208,411.88	214,068.86
GNMA POOL #689940 6% 09-15-2038 BEO	272,831.64	286,057.64
GNMA POOL #781001 SER 2029 7.5% DUE 03-15-2029 REG	9,070.26	10,256.53
GNMA POOL #781690 6% 12-15-2033 BEO	145,298.17	152,325.45
GNMAII POOL #002855 SER 2029 8.5% DUE 12-20-2029 REG	26,680.30	29,463.13
GNMAII POOL #008540 SER 2024 ADJ RT 11-20-2024	7,412.61	7,589.23
GNMAII POOL #008557 SER 2024 ADJ RT 12-20-2024	34,874.58	35,288.24

GNMAII POOL #008580 SER 2025 ADJ RT 01-20-2025	4,000.43	4,079.42
GNMAII POOL #008597 SER 2025 ADJ RT 02-20-2025	14,148.91	14,433.92
GNMAII POOL #008608 SER 2025 ADJ RT 03-20-2025	29,781.00	30,173.59
GNMAII POOL #008682 SER 2025 ADJ RT 08-20-2025	15,766.53	16,317.05

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
GNMAII POOL #008685 SER 2025 ADJ RT 08-20-2025	3,703.73	3,678.30
GNMAII POOL #008781 SER 2026 ADJ RT 01-20-2026	5,962.17	6,199.60
GNMAII POOL #008945 SER 2026 ADJ RT 08-20-2026	9,040.96	9,490.37
GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030	60,882.52	61,583.85
GNMAII POOL #080416 SER 2030 ADJ RT 06-20-2030	191,758.05	196,248.31
GNMAII POOL #080453 SER 2030 ADJ RT 09-20-2030	23,417.27	23,677.32
GOLD PORT RES LTD COM	22,377.90	3,171.00
GOLD RESOURCE CORP COM	232,416.76	653,377.50
GOLD RESV INC CL A CL A	1,948.75	594.05
GOLD WHEATON GOLD CORP COM	7,348.95	6,964.00
GOLDCORP INC NEW COM	685,876.76	844,905.18
GOLDEN AGRI-RESOURCES LTD USD0.025	35,856.89	70,725.89
GOLDEN APPLE OIL & GAS INC COM	1,482.95	0.10
GOLDEN EAGLE INTL INC COM	294.02	13.92
GOLDEN SPIRIT GAMING LTD COM COM	82.95	0.00
GOLDEN STAR RES LTD CDA COM	11,445.89	12,792.00
GOLDMAN SACHS 5.95% DUE 01-18-2018	4,782.50	5,279.55
GOLDMAN SACHS 6% DUE 05-01-2014	119,914.80	131,252.16
GOLDMAN SACHS BK SALT LAKE CITY UTAH CTFDEP DTD 10/15/08 ACT/365 SEMI ANNU 5	20,000.00	21,388.80
GOLDMAN SACHS BK USA CTF DEP 5/6/09 ACT/365 SEMI-ANNUALLY 2 5-6-11	10,000.00	10,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP ACT/365 SEMI-ANNU 5.15 10-01-2015	10,000.00	10,850.10
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP DTD 10/08/2008 SA 5 10-08-2013	190,000.00	190,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP DTD 10/22/2008 4.25 10-22-2010	24,000.00	24,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT DTD01-16-2008 5 01-16-2018	30,000.00	30,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT DTD02-27-2008 5 02-27-2018	25,000.00	25,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP S/A DTD10-22-2008 5.35 10-22-2018	15,000.00	15,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 03-19-2008 4.75 03-19-2018	10,000.00	10,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 07-30-2008 5.15 07-30-2015	45,000.00	45,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 10-24-2007 5.2 10-24-2014	10,000.00	10,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 11-12-2008 4.3 11-12-2010	30,000.00	30,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 11-19-2008 4.25 11-19-2010	20,000.00	20,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 12-05-2007 5.15 12-05-2017	10,000.00	10,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 12-24-2008 3.45 12-27-2010	80,000.00	80,000.00
GOLDMAN SACHS DTD 11-26-2008 4.25 11-26-2010	75,000.00	75,000.00
GOLDMAN SACHS GROUP INC 4.5% DUE 06-15-2010 BEO	10,211.50	10,179.67
GOLDMAN SACHS GROUP INC 4.5% DUE 06-15-2010 BEO	137,911.20	142,523.22
GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO	20,032.76	21,253.62
GOLDMAN SACHS GROUP INC BD 6.15% DUE 04-01-2018 BEO	603,012.00	642,299.40
GOLDMAN SACHS GROUP INC BOND 5.25 DUE 10-15-2013 BEO	364,300.00	424,805.20
GOLDMAN SACHS GROUP INC COM	466,081.84	472,752.00
GOLDMAN SACHS GROUP INC COM	512,171.71	671,814.36
GOLDMAN SACHS GROUP INC COM	602,072.78	590,940.00
GOLDMAN SACHS GROUP INC COM	609,678.61	831,874.68
GOLDMAN SACHS GROUP INC COM	1,452,232.77	2,380,644.00
GOLDMAN SACHS GROUP INC COM	1,485,932.51	1,538,867.53
GOLDMAN SACHS GROUP INC DEPOSITARY SH REPSTG 1/1000TH PFD SER A	3,236.65	6,579.00
GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGOLDMAN SACHS GP 5.625 DUE 011517	4,725.35	5,143.51
GOLDMAN SACHS GROUP INC GROUP INC CONV PFD	0.00	840.28
GOLDMAN SACHS GROUP INC NT 6.875 DUE 01-15-2011 BEO	9,685.00	10,618.96
GOLDMAN SACHS GRP FRN 02/13 EUR1000	109,785.56	138,546.64
GOLDMAN SACHS USA SALT LAKE CY UT CTFDEP04/02/2008 ACT/365 SEMI 4.75 04-02-18	10,000.00	10,894.50
GOLDSRING INC COM STK	77,172.55	36,283.31
GOODRICH CORPORATION	58,731.89	69,588.21
GOODRICH CORPORATION	118,777.92	224,875.00
GOODRICH CORPORATION	875,210.33	1,002,300.00
GOODYEAR TIRE & RUBBER CO COM	54,924.83	56,329.50
GOODYEAR TIRE & RUBBER CO COM	176,556.36	94,470.00
GOOGLE INC CL A CL A	1,040,173.30	1,339,156.80
GOOGLE INC CL A CL A	1,081,669.74	1,429,053.90
GOOGLE INC CL A CL A	1,165,141.54	1,699,365.18
GOOGLE INC CL A CL A	1,508,268.40	2,293,926.00
GOOGLE INC CL A CL A	2,751,663.78	3,963,532.14
GOOGLE INC CL A CL A	2,760,578.52	4,153,866.00
GPS INDS INC COM STK	49,699.12	205.67
GRACO INC COM	2,377.76	1,702.23

GRACO INC COM	916,313.65	765,676.00
GRAFTECH INTL LTD COM	4,983.73	5,909.00
GRAHAM CORP COM STK	29,149.92	33,120.00
GRAHAM CORP COM STK	76,831.61	75,373.75
GRAINGER W W INC COM	10,109.35	12,103.75

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GRAINGER W W INC COM	55,390.99	80,078.41
GRAINGER W W INC COM	72,332.21	174,294.00
GRAMERCY CAP CORP COM STK	829.20	1,343.81
GRAN TIERRA ENERGY INC COM	5,089.27	8,595.00
GRANITE CONST INC COM	12,296.42	11,276.10
GRAPHICS TECHNOLOGIES INC COM	4,311.15	0.10
GRAY PUBG & MEDIA INC DEL COM	0.50	0.00
GRAY T.V INC COM CL B	4,745.76	3,375.23
GRAYSTONE PK ENTERPRISES INC COM	217.48	0.50
GREAT ATLANTIC & PAC TEA INC COM STK	5,078.95	5,895.00
GREAT BASIN GOLD LTD COM STK	1,668.20	1,710.00
GREAT LAKES DREDGE & DOCK CORP NEW COM	6,387.46	4,212.00
GREAT NORTHN IRON ORE PPTYS CTFS BEN INT	5,539.57	4,844.48
GREAT PLAINS ENERGY INC COM	73,666.68	73,892.19
GREAT PLAINS ENERGY INC COM	263,680.23	283,094.00
GREAT SOUTHN BK REEDS SPRINGS MO CTF DEPD TD 10-03-2008 4.25 01-03-2011	95,000.00	95,000.00
GREAT SOUTHN BK REEDS SPRINGS MO DTD 09-29-2008 4.3 12-29-2010	85,000.00	87,557.65
GREAT WESTN MINERALS GROUP LTD COM	1,916.38	1,936.20
GREATBATCH INC COM	3,869.40	3,846.00
GREEN EARTH TECHNOLOGIES INC COM STK	61,270.80	41,975.00
GREEN ENERGY RES INC COM STK	2,319.90	1,032.00
GREEN MTN COFFEE ROASTERS	150,433.60	352,357.75
GREEN MTN COFFEE ROASTERS	198,329.74	238,951.51
GREEN PLAINS RENEWABLE ENERGY INC COM STK	7,373.95	7,435.00
GREEN ST ENERGY INC COM	0.00	69.00
GREENBRIER COS INC COM STK	2,588.84	1,074.45
GREENE KING ORD GBP0.125	106,494.73	103,329.25
GREENFIELD CAP TR CONV PFD STK	0.00	0.12
GREENS WORLDWIDE INC COM NEW	2,312.95	0.10
GREENSHIFT CORP NEW COM STK	1,731.23	943.66
GREENSTONE HLDGS INC COM NEW STK	9,584.95	40.00
GREIF INC	20,249.98	23,738.65
GREIF INC.	31,299.52	26,990.00
GREIF INC.	199,693.66	391,355.00
GRIFCO INC COM	348.49	0.30
GRIFFON CORP COM	36,799.94	45,214.00
GROUP 1 AUTOMOTIVE 8.25% DUE 08-15-2013	4,810.00	4,975.00
GROUP 1 AUTOMOTIVE INC COM	1,177.36	1,417.50
GROUP 1 AUTOMOTIVE INC COM	172,544.88	170,100.00
GROUP 1 AUTOMOTIVE INC COM	196,099.79	249,480.00
GROUPE CGI INC CL A SUB VTG	11,562.56	14,482.08
GSAA HOME EQUITY TR 2007 7 SR AST BACKEDCTF CL A 4 VAR RATE 07-25-2037 REG	174,487.50	127,322.01
GSE SYS INC COM STK	19,452.62	19,454.00
GSEP 1999 RLTY CORP PFD STK	0.00	4,392.50
GSI COMM INC COM STK	220,644.77	319,406.20
GT SOLAR INTL INC COM	39,068.01	38,225.00
GTE CAL INC PFD SER 1956 4.50 RED \$22	0.00	16,979.32
GTX CORP COM STK	61,530.52	62,870.04
GTY BK & TR CO DENVER COLO DTD 07-30-2008 4.6 07-29-2011	30,000.00	30,000.00
GUARANTY BANCORP DEL COM STK	6,041.34	1,980.00
GUARDIAN TECHNOLOGIES INTL INC COM PAR \$0.005	9,882.95	336.00
GUESS INC COM	356,894.19	620,118.00
GUESS INC COM	441,349.17	425,115.00
GULF ALTERNATIVE ENERGY CORP COM	0.00	5.25
GULF IS FABRICATION INC COM	47,340.10	33,648.00
GULF PWR CO CL A 7.30% PFD STK	0.00	2.40
GULF RES INC COM PAR \$0.0005 COM PAR \$0.0005	44,728.95	46,640.00
GULFMARK OFFSHORE INC COM	3,096.34	2,831.00
GULFPORT ENERGY CORP COM NEW COM NEW	34,910.90	48,525.10
GYMBOREE CORP COM	154,720.29	176,569.40
GYMBOREE CORP COM	373,325.09	460,994.00
H & E EQUIP SVCS INC COM	34,518.10	26,225.00
H J HEINZ	266,857.56	367,736.00
H J HEINZ	337,901.07	343,352.49
H QUOTIENT INC COM STK	72.95	0.00
HACI OMER SABANCI TRY1	42,408.59	72,897.34
HACKETT GROUP INC COM STK	8,976.09	10,425.00

HAIN CELESTIAL GROUP INC COM	11,940.97	9,355.50
HALLIBURTON CO COM	213,411.26	276,447.33
HALLIBURTON CO COM	428,093.73	737,205.00

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HA-LO INDS INC COM DELAWARE COMMON STOCK	4,129.14	0.00
HALO INNOVATIONS INC SER A CONV PFD	0.00	3,644.43
HANCOCK HLDG CO COM	18,599.99	18,139.05
HANDLEMAN CO COM	4,272.46	135.00
HANESBRANDS INC COM STK	2,234.34	2,627.99
HANFENG EVERGREEN INC COM	2,501.75	2,114.70
HANG LUNG PROPERTIES HKD1	173,928.61	222,705.29
HANG LUNG PROPERTIES HKD1	248,370.62	269,590.61
HANG SENG BANK HKD5	210,445.35	213,323.58
HANGER ORTHOPEDIC GROUP INC COM NEW	702.02	954.27
HANGER ORTHOPEDIC GROUP INC COM NEW	36,226.61	31,809.00
HANMI BK LOS ANGELES CALIF CTF DEP DTD 12-12-2008 3 02-12-2010	1,000.00	1,000.00
HANNOVER RUECKVERS ORD NPV(REGD)	79,508.35	78,904.63
HANSEN MED INC COM STK	290,406.53	75,144.00
HANSEN NAT CORP COM	72,689.62	80,524.80
HARBIN ELEC INC COM STK	13,762.79	13,864.50
HARCOURT GEN INC 7.2 DUE 08-01-2027 REG	12,632.00	14,655.78
HARLEY DAVIDSON INC COM	125,169.60	113,474.19
HARLEY DAVIDSON INC COM	239,405.87	161,280.00
HARMAN INTL INDS INC NEW COM STK USD0.01	168,178.26	197,568.00
HARMAN INTL INDS INC NEW COM STK USD0.01	170,030.70	67,032.00
HARMAN INTL INDS INC NEW COM STK USD0.01	196,974.06	201,096.00
HARMONIC INC COM	2,737.58	3,160.00
HARRAHS OPER INC GTD SR NT DTD 09/28/2005 5.75% DUE 10-01-2017 REG	18,148.96	13,500.00
HARRIS & HARRIS GROUP INC COM	11,946.78	11,767.75
HARRIS CORP COM	40,401.49	44,577.60
HARRIS CORP COM	157,139.18	171,180.00
HARRIS CORP COM	171,990.39	285,300.00
HARRIS NATL ASSN CHGO ILL CTF DEP DTD 09/18/2008 ACT/365 MONTHLY 09-18-2028	29,875.00	30,000.00
HARRY & DAVID OPERATIONS CORP SR NT 9% DUE 03-01-2013/03-01-2009 REG	24,098.75	17,375.00
HARRY WINSTON DIAMOND CORP COM STK	(0.01)	0.00
HARSCO CORP COM	43,553.93	35,388.54
HARTFORD FINL SVCS GROUP INC COM	84,570.65	89,789.30
HARTFORD FINL SVCS GROUP INC COM	321,215.62	500,090.00
HARTFORD FINL SVCS GROUP INC COM	406,490.80	241,904.00
HARTFORD FINL SVCS GROUP INC NT 5.25 DUE 10-15-2011 BEO	8,308.00	10,313.91
HARVEST NAT RES INC COM	2,687.29	1,856.79
HASBRO INC COM	60,833.57	109,004.00
HASBRO INC COM	78,459.71	100,027.20
HASBRO INC COM	134,418.33	146,557.16
HASTINGS ENTMT INC COM	1,321.02	669.00
HATHOR EXPL LTD COM	36,157.18	37,983.00
HATTERAS FINL CORP COM REIT	99,466.78	102,353.17
HAWAIIAN ELEC INDS INC COM	9,858.95	10,450.00
HAWAIIAN HLDGS INC COM	31,090.13	35,000.00
HAWAIIAN HLDGS INC COM	46,599.09	71,400.00
HAYNES INTL INC COM NEW COM NEW	8,368.92	3,319.07
HAYS ORD GBP0.01	209,284.42	207,540.07
HCA INC 6.25 DUE 02-15-2013/02-14-2013 BEO	20,349.75	19,450.00
HCA INC 9.125% DUE 11-15-2014	10,000.00	10,550.00
HCA INC 9.25% DUE 11-15-2016	60,000.00	64,425.00
HCA INC FORMERLY HCA-HEALTHCARE CO NT DTD 09-23-2002 6.3 DUE 10-01-2012 BEO	1,373.60	2,000.00
HCA INC NT 7.5% DUE 11-06-2033/11-05-2033 REG	19,964.47	17,490.74
HCA INC SR SECD TOGGLE NT 9.625 DUE 11-15-2016/11-15-2008 BEO	3,023.44	3,415.29
HCC INS HLDGS INC COM	7,882.12	6,992.50
HCC INS HLDGS INC COM	362,430.54	351,023.50
HCP INC COM REIT	2,155.45	2,443.20
HCP INC COM REIT	253,488.57	247,374.00
HE-5 RES CORP COM NEW STK	988.30	335.80
HEADWATERS INC COM	13,371.73	19,064.48
HEALTH CARE REIT INC COM	123,791.95	146,256.00
HEALTH CARE REIT INC COM	130,447.38	145,804.02
HEALTH CARE REIT INC PFD SER D 7.875% PFD SER D 7.875%	8,120.51	7,841.80
HEALTH NET INC COM	11,673.45	11,645.00
HEALTH NET INC COM	245,250.67	354,008.00
HEALTHCARE RLTY TR	56,735.67	49,035.97
HEALTHSOUTH CORP COM NEW STK	159,820.29	234,437.30

HEALTHSPRING INC COM STK	100,060.61	146,163.00
HEALTHSPRING INC COM STK	648,750.38	670,941.00
HEAR ATLAST HLDGS INC COM STK	138,367.25	24,420.50



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
HEARTLAND PMT SYS INC COM STK	1,014.66	1,969.50
HEARTLAND PMT SYS INC COM STK	110,693.90	65,650.00
HEARTLAND PMT SYS INC COM STK	1,256,117.66	1,012,323.00
HECKMANN CORP COM STK	8,997.54	11,477.00
HECLA MNG CO COM	273,164.86	335,147.58
HEELYS INC COM	6,998.35	2,075.36
HEIDELBERGCEMENT NPV	140,794.03	138,671.26
HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023	4,427.74	4,218.59
HEILIG MEYERS CO COM	2,310.00	1.38
HEINEKEN NV EUR1.60	1,552,587.83	1,395,911.02
HELICOS BIOSCIENCES CORP COM	10,363.28	6,695.00
HELIOS STRATEGIC INCOME FD INC COM DO NOT USE SEE SEC3-228669	621.03	0.00
HELIOS TOTAL RETURN FD INC COM DO NOT USE SEE TNT 3229220	21.91	904.75
HELIX ENERGY SOLUTIONS GROUP INC COM STK	2,000.20	2,937.50
HELIX ENERGY SOLUTIONS GROUP INC COM STK	96,560.85	99,875.00
HELMERICH & PAYNE INC COM	7,986.85	13,214.56
HEMISPHERX BIOPHARMA INC COM	262,325.11	74,620.00
HENKEL AG & CO KGAA NON-VTG PRF NPV	105,893.87	118,389.84
HENNES & MAURITZ SER'B'NPV	707,423.96	834,999.94
HENRY JACK & ASSOC INC COM	10,500.83	10,413.00
HEPALIFE TECHNOLOGIES INC COM	15,704.06	8,772.50
HERBALIFE LTD COM STK	28,047.38	28,926.41
HERBALIFE LTD COM STK	306,440.18	397,586.00
HERCULES OFFSHORE INC COM STK	104,140.87	93,386.86
HERCULES TECHNOLOGY GROWTH CAP INC COM	10,008.00	16,624.00
HERCULES TECHNOLOGY GROWTH CAP INC COM	15,070.67	23,589.26
HERITAGE WORLDWIDE INC COM	596.86	8.50
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	43,271.20	41,273.85
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	113,106.95	161,055.00
HESKA CORP COM	2,168.05	527.50
HESS CORP COM STK	87,188.61	89,713.15
HESS CORP COM STK	250,137.24	477,950.00
HESS CORP COM STK	284,178.08	352,412.50
HESS CORP COM STK	1,154,214.69	1,226,153.50
HESS CORP NT 8.125 DUE 02-15-2019 REG	81,583.60	96,476.56
HEWITT ASSOCS INC CL A COM	5,069.51	7,184.20
HEWITT ASSOCS INC CL A COM	240,181.30	321,176.00
HEWITT ASSOCS INC CL A COM	321,601.75	359,210.00
HEWITT ASSOCS INC CL A COM	571,991.80	705,742.00
HEWLETT PACKARD CO 4.5% DUE 03-01-2013	4,783.69	5,319.37
HEWLETT PACKARD CO COM	72,867.23	97,508.43
HEWLETT PACKARD CO COM	536,512.01	1,339,208.49
HEWLETT PACKARD CO COM	691,303.71	828,801.82
HEWLETT PACKARD CO COM	1,066,361.99	1,179,579.00
HEWLETT PACKARD CO COM	1,199,378.02	1,437,129.00
HEWLETT PACKARD CO COM	1,449,433.04	3,323,476.71
HEWLETT PACKARD CO COM	2,153,300.70	2,648,747.22
HEXCEL CORP NEW COM	21,190.98	22,715.00
HFF INC CL A CL A	754.44	625.00
HHGREGG INC COM STK	1,926.17	2,203.00
HIENERGY TECHNOLOGIES INC COM	26,581.54	17.36
HIGHWOODS PPTYS INC COM	4,508.95	5,002.50
HILL ROM HLDGS INC COM STK	97,289.81	134,344.00
HILLENBRAND INC COM STK	2,093.16	0.00
HILLTOP HLDGS INC PFD STK	36,047.19	39,647.89
HIROSE ELECTRIC NPV	243,613.72	218,880.03
HISAMITSU PHARM CO NPV	48,780.32	48,396.25
HISPANIC T V NETWORK INC COM	1,082.47	0.17
HITACHI NPV	167,909.31	189,894.92
HI-TECH PHARMACAL INC COM	60,415.13	61,794.15
HITTITE MICROWAVE CORP COM STK	7,494.99	6,930.90
HKN INC COM STK	11,736.60	3,849.83
HLTH MGMT ASSOC INC NEW CL A COM	2,697.98	2,944.35
HMS HLDGS CORP COM	54,384.89	63,150.93
HOKU SCIENTIFIC INC COM STK	5,001.73	3,536.00
HOLLY CORP COM PAR \$0.01	53,677.90	56,443.41
HOLLY CORP COM PAR \$0.01	69,550.20	99,957.00

HOLLY CORP COM PAR \$0.01	730,890.07	422,895.00
HOLLY ENERGY PARTNERS L P	11,618.95	11,952.00
HOLLYWOOD PLAYHOUSE RLTY CORP 8.00% CUM PFD STK \$100 PAR DESP	0.00	85,500.00

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HOLOGIC INC COM	39,625.19	26,100.00
HOME BANCSHARES INC COM	39,321.44	38,512.00
HOME DEPOT INC COM	37,691.62	51,495.40
HOME DEPOT INC COM	385,754.56	439,889.85
HOME DEPOT INC COM	416,599.47	462,880.00
HOME DEPOT INC COM	604,750.63	555,456.00
HOME DEPOT INC COM	1,042,799.28	1,338,793.61
HOME PROPS INC COM	8,022.95	9,542.00
HOME RETAIL GROUP ORD GBP0.10	219,130.21	264,407.26
HOME SOLUTIONS AMER INC COM STK	1,408.62	10.88
HOMELAND SAFETY INTL INC COM STK	3,344.23	0.26
HON HAI PRECISION TWD10	480,786.47	674,536.16
HONDA MOTOR CO NPV	323,075.21	426,032.00
HONEYWELL INTL INC COM STK	186,091.24	201,963.89
HONEYWELL INTL INC COM STK	422,399.78	490,000.00
HONEYWELL INTL INC COM STK	583,464.12	809,950.40
HONEYWELL INTL INC COM STK	956,189.66	936,880.00
HONEYWELL INTL INC COM STK	1,015,598.05	1,157,536.80
HONEYWELL INTL INC SR NT 3.875 DUE 02-15-2014 BEO	1,146.66	41,682.28
Hong Kong dollar	(27,647.45)	(27,647.45)
Hong Kong dollar	85.41	85.41
Hong Kong dollar	7,022.14	7,022.14
Hong Kong dollar	18,831.15	18,831.15
Hong Kong dollar	20,634.38	20,634.38
HONG KONG ELECTRIC HOLDINGS HKD1	282,354.57	296,135.58
HONG KONG EXCHANGES & CLEAR	623,958.43	642,690.73
HOOKER FURNITURE CORP COM	6,126.50	3,711.00
HOOPER HOLMES INC COM	715.36	1,040.00
HORACE MANN EDUCATORS CORP COM	40,504.84	57,500.00
HORIZON LINES INC COM CL A COM STK	4,717.09	5,703.06
HORMEL FOODS CORP COM	7,828.61	7,841.42
HORMEL FOODS CORP COM	58,665.50	73,055.00
HORNBACH HLDG AG PFD SHS NO VTG RTS ISINDE0006083439	0.00	184.50
HORNBECK OFFSHORE SVCS INC NEW COM	4,867.02	2,560.80
HORNE INTL INC COM STK	2,185.44	158.40
HORSEHEAD HLDG CORP COM STK	1,602.79	1,912.50
HOSPIRA INC COM	22,028.59	30,600.00
HOSPIRA INC COM	95,122.06	221,850.00
HOSPIRA INC COM	853,374.66	953,700.00
HOSPITALITY PPTYS TR COM SH BEN INT	31,383.97	41,895.88
HOSPITALITY PPTYS TR COM SH BEN INT	163,976.74	201,535.00
HOSPITALITY PPTYS TR COM SH BEN INT	179,761.32	424,409.00
HOSPITALITY PPTYS TR PFD SER C 7.00%	1,424.63	2,126.00
HOST HOTELS & RESORTS INC REIT	656.99	753.95
HOST HOTELS & RESORTS INC REIT	366,326.99	204,808.50
HOT TOPIC INC COM	62,788.47	56,604.00
HOUSEHOLD FIN CORP 8% DUE 07-15-2010	75,068.87	72,542.40
HOVNANIAN ENTERPRISES INC CL A	14,180.90	16,281.60
HOVNANIAN K 7.75% DUE 05-15-2013	21,441.15	19,125.00
HOYA CORP NPV	885,185.58	898,714.84
HRPT PPTYS TR 6.50% PFD CUM CONV SHS SERD	11,483.42	15,983.02
HRPT PPTYS TR COM SH BEN INT	57,792.86	48,151.24
HRPT PPTYS TR COM SH BEN INT	147,073.83	275,622.00
HRPT PPTYS TR COM SH BEN INT	173,627.34	170,161.00
HRPT PPTYS TR SR NT 6.95% DUE 04-01-2012BEO	8,666.10	10,326.09
HSBC BK USA N A WILMINGTON DEL CTF DEP DTD 03-21-2006 0 09-21-2011	20,000.00	20,000.00
HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A DUE 12-29-2049/06-27-2013 BEO	45,000.00	38,411.46
HSBC FIN CORP HSBC FIN INTERNOTES BOOK ENTRY MTN 5.25% DUE 07-15-2014	2,000.00	1,998.06
HSBC FINANCE CORPORATION CRP HI 7 DUE 05-15-2012 BEO	35,201.07	38,057.64
HSBC HLDGS ORD USD0.50(UK REG)	902,683.84	942,241.49
HSBC HLDGS ORD USD0.50(UK REG)	1,502,665.74	1,516,399.05
HSBC USA INC NEW AUTOCALLABLE OPTIMIZATION SECS WITH	0.00	2,900.00
HSBC USA INC NEW DEPOSITARY SH REPSTG 1/4 PFD SER D ADJ	0.00	18,006.00
HSEHD FIN CORP HSEHD FIN GLBL CPN 6.375 MAT 11/27/12 6.375 DUE 11-27-2012 BEO	14,904.90	16,335.50
HSN INC DEL COM	253.33	1,110.45
HSN INC DEL COM	86,458.32	109,026.00
HUB GROUP INC CL A	3,931.45	4,018.50

HUBBELL INC CL B COM	1,463.71	1,702.80
HUBBELL INC CL B COM	101,900.23	104,060.00
HUBBELL INC CL B COM	322,304.09	321,640.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
HUDBAY MINERALS INC COM STK	3,109.81	1,864.80
HUDSON CITY BANCORP INC COM STK	17,798.46	18,217.98
HUDSON CITY BANCORP INC COM STK	180,648.17	177,117.00
HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS	36,331.46	20,176.80
HUMAN GENOME SCIENCES INC COM	70,194.98	82,994.12
HUMAN GENOME SCIENCES INC COM	325,415.61	453,186.00
HUMANA INC COM	24,865.05	32,917.50
HUMANA INC COM	128,174.37	201,894.00
HUMANA INC COM	182,245.49	267,729.00
HUMANA INC COM	192,652.62	280,896.00
HUMATECH INC COM	1,117.40	75.00
HUMITECH INTL GROUP INC NEW COM	764.83	0.00
HUNT GOLD CORP COM STK	0.07	0.00
HUNTINGTON BANCSHARES INC COM	183,181.21	156,917.15
HUNTINGTON BANCSHARES INC COM	244,586.43	71,047.25
HUNTINGTON BANCSHARES INC COM	626,272.24	561,735.00
HUNTINGTON PFD CAP INC EXCH PREP PFD SECS CL C	9,429.40	6,501.00
HUNTSMAN CORP COM STK	52,491.90	75,078.50
HUNTSMAN CORP COM STK	127,343.17	215,639.00
HURCO CO COM	6,088.01	2,264.40
HURON CONSULTING GROUP INC COM STK	3,024.64	2,304.00
HUSQVARNA AB SER'B'NPV	115,215.97	148,799.32
HUTCHINSON TECH INC COM	16,934.38	22,572.00
HYBRID FUELS INC COM STK	4,522.90	211.05
HYDROGEN HYBRID CORP COM STK	0.00	1.13
HYDROGEN HYBRID TECHNOLOGIES INC COM STK	17,272.10	73.25
HYDROGENICS CORP NEW COM	3,301.17	1,971.60
HYDRO-QUEBEC BOND 6.3% DUE 05-11-2011 REG	34,940.85	37,384.03
HYFLUX LTD SHS	7,743.24	11,378.70
HYNIX SEMICONDUCTO KRW5000	134,431.51	175,175.98
HYPERCOM CORP COM	5,009.95	3,170.00
HYPERDYNAMICS CORP COM	59,595.95	23,272.50
HYPERTENSION DIAGNOSTICS INC COM	7,932.85	5,400.00
HYSAN DEVELOPMENT HKD5	153,981.71	150,078.13
HYTHIAM INC COM	21,028.52	1,536.50
I SH MSCI AUSTRIA INVESTABLE MKT INDEX FD	4,210.69	3,912.00
IAC / INTERACTIVECORP COM PAR \$.001 STK	7,456.39	4,239.36
IAC / INTERACTIVECORP COM PAR \$.001 STK	291,115.66	312,217.60
IAMGOLD CORP COM STK	99,178.00	92,276.00
IBERIABANK CORP COM	44,552.10	53,810.00
IBERIABANK LAFAYETTE LA CTF DEP DTD 02/25/2009 ACT/365 1.55 05-25-2010	50,000.00	50,000.00
IBIZ TECH CORP COM NEW	4,825.81	0.00
ICAD INC COM STK	11,044.75	10,640.00
ICAGEN INC COM	4,777.90	1,356.00
ICL-ISRAEL CHEM ILS1	142,798.81	160,595.83
ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A CL A	7.95	2.16
ICU MED INC COM	1,660.51	1,822.00
IDA INDPT BK COEUR DALENE COM	10,247.09	1,786.10
IDCENTRIX INC COM STK	23,958.95	220.00
IDEARC INC COM STK	206.90	0.64
IDENIX PHARMACEUTICALS INC COM	895.24	322.50
IDEXX LABS INC	3,465.05	3,474.25
IDGLOBAL CORP COM PAR \$0.001 STK	7,509.04	39.45
IDT CORP CL B NEW CL B NEW	1,218.50	164.90
IELEMENT CORP COM NEW STK	13,664.95	7.80
IESI BFC LTD COM	2,012.35	2,242.80
IGO INC COM STK	1,137.38	1,168.50
II-VI INC COM	6,758.95	7,950.00
IKARMA INC COM	1,537.95	1.00
I-LEVEL MEDIA GROUP INC COM	9,921.18	86.83
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2009 BEO	19,974.80	10,400.00
ILL TOOL WKS INC COM	82,661.05	90,792.76
ILL TOOL WKS INC COM	287,011.94	508,694.00
ILL TOOL WKS INC COM	636,136.14	676,659.00
ILLUMINA INC COM	15,850.17	15,554.76
ILX RESORTS INC PFD SER C CONV	0.00	6,496.16
IMAGING DIAGNOSTIC SYS INC COM	10,557.08	7,500.00

IMAGING3 INC COM STK	11,002.52	7,336.50
IMAGINON INC COM NEW	8,031.64	0.15
IMATION CORP COM	9,368.57	8,720.00

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IMAX CORP COM	1,704.34	2,462.35
IMERGENT INC COM STK	1,312.92	0.00
IMMERSION CORP COM	6,326.85	2,977.00
IMMTECH PHARMACEUTICALS INC	8,758.45	35.00
IMMUCOR INC COM STK	12,133.82	11,435.60
IMMUNICON CORP DEL COM	409.08	21.00
IMMUNOGEN INC COM	19,567.75	19,650.00
IMPAC MTG HLDGS INC COM NEW COM NEW	17,281.81	2,375.38
IMPATH LIQ TR LIQ TR INT CL A	2,900.06	25.00
IMPAX LABORATORIES INC COM	7,887.83	6,805.00
IMPAX LABORATORIES INC COM	29,934.51	55,760.00
IMPERIAL CR INDS INC COM	3,502.00	44.00
IMPERIAL INDS INC COM NEW	2,933.31	84.50
IMPERIAL OIL LTD COM NEW	16,515.10	11,598.00
IMPLANT SCIENCES CORP COM STK	8,427.37	1,000.00
IMS HLTH INC COM STK	21,376.38	34,180.38
IMS HLTH INC COM STK	84,361.81	107,406.00
INCO LTD PFD CONV SER E 5.50	0.00	0.14
INCYTE CORP COM	6,981.17	8,199.00
INDIGO-ENERGY INC COM	814,473.61	69,801.00
INDITEX EUR0.15	85,346.69	84,518.03
INDITEX EUR0.15	427,257.64	414,658.85
INDL ALLIANCE INS COM NPV	141,474.41	126,234.79
INDPT BK IONIA MICH CTF DEP DTD 03/11/2009 SEMI-ANNU 3.35 03-11-2013	25,000.00	25,000.00
INDUSTRIAL & COMMERCIAL BK OF CHINA 'H' CNY1	8,562.90	11,627.00
INDYMAC BANCORP INC COM	1,758.65	14.18
INERGY L P UNIT LTD PARTNERSHIP INT UNIT LTD PARTNERSHIP INT	135,192.59	152,728.31
INFINEON TECHNOLOG ORD NPV (REGD)	599,776.81	722,870.65
INFINERA CORP COM STK USD0.001	58,294.05	61,495.71
INFINITY PPTY & CAS CORP COM	38,731.77	36,576.00
INFORMATION MGMT RESH INC OC-PFD CONV SER C	0.00	2,100.00
INFOSONICS CORP COM	4,988.38	515.00
INFOSPACE INC COM PAR \$.0001 COM PAR \$.0001	56,863.57	41,136.00
ING GLOBAL ADVANTAGE & PREM OPPORTUNITY	35.57	26.94
ING GROEP N V PERP HYBRID CAP SECS PFD STK	18,678.95	19,690.00
ING GROEP N V PERPETUAL DENT SECS 6.125%PFD STK	6,069.92	6,716.00
ING GROEP NV CVA EUR0.24	439,985.31	439,390.19
INGERSOLL-RAND PLC COM STK	7,326.22	120,061.52
INGRAM MICRO INC CL A	9,524.20	9,423.00
INGRAM MICRO INC CL A	181,407.49	186,715.00
INGRAM MICRO INC CL A	319,398.78	376,920.00
INLAND BK & TR LAKE ZURICH ILL CTF DEP DTD 03-24-2009 3.1 09-24-2013	25,000.00	25,000.00
INLAND REAL ESTATE CORP COM NEW STK	46,933.39	38,334.38
INN OF THE MTN GODS RESORT & CASINO SR NT 12 11-15-10 BD IN DEFAULT	11,775.00	4,137.50
INNERGEX PWR INCOME FD	14,384.18	13,781.32
INNODATA ISOGEN INC COM NEW	148,466.08	172,294.00
INNOFONE COM INC COM PAR \$.001 COM PAR \$.001	7,979.85	15.00
INNOPHOS HLDGS INC COM STK	14,445.21	20,455.51
INNOPHOS HLDGS INC COM STK	25,256.45	29,887.00
INNOSPEC INC COM STK	11,983.65	7,249.58
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054	11,717.30	2,409.75
INNOVEX INC COM	7,185.19	25.20
INOVIO BIOMEDICAL CORP COM	13,256.85	10,260.00
INPEX CORPORATION NPV	1,005,207.74	803,085.90
INROB TECH LTD COM	263.98	0.60
INSIGHT ENTERPRISES INC COM	157,027.12	76,514.00
INSITE VISION INC COM	154,576.65	36,710.40
INSITUFORM TECHNOLOGIES INC CL A COM	19,988.50	29,536.00

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INSITUFORM TECHNOLOGIES INC CL A COM	411,645.96	489,616.00
INSMED INC COM NEW	13,858.34	8,855.00
INSPIRATION MNG CORP COM	19,165.44	3,147.50
INTEGRA BK CORP COM	2,869.96	148.00
INTEGRAL TECHNOLOGIES INC COM	4,942.54	1,194.00
INTEGRATED BUSINESS CORP PFD SER A \$0.001	0.00	3,843.00
INTEGRATED DEVICE TECHNOLOGY INC COM	16,543.93	18,116.00
INTEGRYS ENERGY GROUP INC COM STK	50,073.34	70,072.07
INTEGRYS ENERGY GROUP INC COM STK	98,635.43	85,029.75
INTEGRYS ENERGY GROUP INC COM STK	193,455.33	256,139.00
INTEL CORP COM	346,009.91	374,646.00
INTEL CORP COM	873,331.04	1,128,120.00
INTEL CORP COM	1,180,160.49	1,305,096.94
INTEL CORP COM	2,130,675.63	3,066,120.00
INTELSAT JACKSON 9.5% DUE 06-15-2016	52,400.00	58,850.00
INTER ACT ELECTR MARKETING INC OC-PFD CONV SER A 10%	0.00	11,039.80
INTER PARFUMS INC COM	22,758.84	23,731.50
INTERACTIVE BROKERS GROUP INC CL COM	4,958.49	4,465.44
INTERACTIVE INTELLIGENCE INC COM STOCK	1,546.03	1,383.75
INTERACTIVE INTELLIGENCE INC COM STOCK	23,543.71	23,972.00
INTERAMERICAN ACQUISITION GROUP INC WT EXP WTS	1,058.95	0.00
INTER-CITIC MINERALS INC FORMERLY INTER COM STK	3,992.44	1,665.36
INTERCONTINENTALEXCHANGE INC COM	123,742.33	150,032.80
INTERCONTINENTALEXCHANGE INC COM	277,205.73	213,370.00
INTERCONTINENTALEXCHANGE INC COM	495,315.89	613,719.50
INTERCONTINENTALEXCHANGE INC COM	649,272.57	988,240.00
INTERCONTL HOTELS ORD GBP0.13617	210,419.07	314,596.81
INTERDIGITAL INC PA COM	38,003.51	38,883.84
INTERDIGITAL INC PA COM	582,482.74	642,268.00
INTEREP NATL RADIO SALES INC CL A	800.95	0.18
INTERMAP TECHNOLOGIES CORP CL A NEW COM STK	12,498.25	4,340.00
INTERMEC INC COM	1,453.36	771.60
INTERMUNE INC COM	2,439.34	1,956.00
INTERNAP DELAWARE INC COM PAR \$.001 COM STK	2,330.14	737.90
INTERNATIONAL ASSETS HLDG CORP COM	545.20	436.20
INTERNATIONAL BUSINESS MACHS CORP COM	369,880.12	441,133.00
INTERNATIONAL BUSINESS MACHS CORP COM	835,640.39	947,675.29
INTERNATIONAL BUSINESS MACHS CORP COM	1,530,577.74	1,858,780.00
INTERNATIONAL BUSINESS MACHS CORP COM	2,149,503.42	4,686,220.00
INTERNATIONAL COAL GROUP INC NEW COM	9,153.21	11,966.00
INTERNATIONAL COAL GROUP INC NEW SR NT 10.25% DUE 07-15-2014/07-15-2009	24,256.77	24,000.00
INTERNATIONAL ENERGY INC COM STK	1,019.95	170.00
INTERNATIONAL FIGHT LEAGUE INC COM STK	2,759.18	10.20
INTERNATIONAL GOLD RES INC COM	41,963.80	6,296.50
INTERNATIONAL LEASE FIN CORP INTL LEASE FIN 5.875% DUE 05-01-2013 BEO	8,385.00	8,025.00
INTERNATIONAL LEASE FIN CORP NT 4.875% DUE 09-01-2010 BEO	3,661.25	3,860.00
INTERNATIONAL PWR GROUP LTD COM	1,379.32	171.10
INTERNATIONAL SPEEDWAY CORP CL A	18,819.06	22,760.00
INTERNATIONAL STEM CELL CORP COM STK	29,622.13	17,490.00
INTERNET ARCHITECTURE HOLDRS TR DEPOS RCPT	49,230.95	51,110.00
INTERNET CAP GROUP INC COM NEW	667.52	665.00
INTEROIL CORP COM	22,677.35	32,260.20
INTERPHARM HLDGS INC COM STOCK	11,741.49	46.00
INTERPOOL INC PFD CONV 5.75%	0.00	900.00
INTERPUBLIC GROUP COMPANIES INC COM	3,096.89	3,690.00
INTERPUBLIC GROUP COMPANIES INC COM	163,607.00	118,818.00
INTERPUBLIC GROUP COMPANIES INC COM	198,752.15	98,249.94
INTERSECTIONS INC COM	7,159.55	3,508.40
INTERSTATE PWR & LT CO PFD SHS SER C	0.00	110,970.00
INTERVAL LEISURE GROUP INC COM STK	212.53	187.05
INTERVAL LEISURE GROUP INC COM STK	346,651.47	538,704.00
INTESA SANPAOLO EUR0.52	486,253.97	329,091.77
INTEVAC INC COM	3,558.18	2,294.00
INTL ABSORBENTS INC NEW	5,046.85	9,180.00
INTL AUTOMATED SYS INC COM	11,018.41	5,720.00
INTL BANCSHARES CORP COM	14,784.92	17,450.22
INTL BUSINESS MACHS CORP BD 5.7 DUE 09-14-2017 BEO	22,012.68	21,879.82



INTL ENEXCO LTD COM	13,050.57	1,717.00
INTL FLAVORS & FRAGRANCES INC COM	283.92	316.86
INTL FLAVORS & FRAGRANCES INC COM	75,983.28	86,394.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
INTL FLAVORS & FRAGRANCES INC COM	112,468.50	111,078.00
INTL GAME TECH COM	39,559.64	31,474.34
INTL GAME TECH COM	151,909.67	152,037.00
INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00588 5.625 DUE 09-15-2010	97,500.00	98,919.00
INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00588 5.625 DUE 09-15-2010	483,750.00	593,514.00
INTL PAPER CO COM	60,477.70	83,371.25
INTL PAPER CO COM	385,192.63	316,593.16
INTL RECTIFIER CORP COM	369,701.95	443,506.00
INTL ROYALTY CORP COM NPV	759.69	1,432.00
INTL SPEEDWAY CORP CL B	1,439.95	861.00
INTREPID POTASH INC COM	54,695.25	62,715.50
INTRICON CORP COM	4,275.95	967.35
INTST HOTELS & RESORTS INC COM	8.52	13.20
INTUIT COM	5,632.67	6,146.00
INTUIT COM	211,575.60	264,106.00
INTUITIVE SURGICAL INC COM NEW STK	222,717.74	328,614.69
INTUITIVE SURGICAL INC COM NEW STK	264,299.58	272,988.00
INVACARE CORP COM	5,102.75	4,988.00
INVACARE CORP COM	113,641.65	112,230.00
INVENTIV HEALTH INC COM STK	75,296.92	74,850.93
INVERNESS MED INNOVATIONS INC COM	32,991.58	32,792.90
INVESCO LTD COM STK USD0.10	2,605.70	2,349.00
INVESCO LTD COM STK USD0.10	271,725.17	274,833.00
INVT TECH GROUP INC NEW COM	14,273.31	6,304.00
INVT TECH GROUP INC NEW COM	71,419.85	66,980.00
INVT TECH GROUP INC NEW COM	757,180.33	387,105.00
INX INC COM	7,500.38	4,389.59
ION GEOPHYSICAL CORP COM STK	22,911.58	29,600.00
IOPTICS CORP SER C1 PFD	0.00	3.74
IOWA TELECOMMUNICATION SVCS INC COM STK	40,641.38	43,525.00
IPASS INC COM	30,670.50	18,929.04
IPG PHOTONICS CORP COM	22,208.33	30,515.52
IPIX CORP COM	1,203.06	0.06
IPM PRODS CO PFD SER C CONV PAY-IN-KIND	0.00	4,634.50
IPSEN EUR1	54,142.87	68,156.09
IRIDIUM COMMUNICATIONS INC COM STK	3,410.15	3,212.00
IROBOT CORP COM	71,856.46	86,592.00
IRON MTN INC COM STK	10,155.47	7,169.40
IRON MTN INC COM STK	124,177.90	113,800.00
IRONSTONE BK FT MYERS FLA CTF DEP DTD 07-18-2007 5.45 07-18-2017	10,000.00	10,000.00
IRONSTONE BK FT MYERS FLA CTF DEP DTD 11-17-2006 5.2 11-17-2016	5,000.00	5,456.35
IRS 02/01/2012 SWU015757	(44,926.63)	0.00
IRS 15/06/2011 SWU0841K6	0.00	(7,517.50)
IRS 16/06/2015 SWU0865M3	0.00	(3,751.64)
IRS 16/06/2015 SWU0865M3	0.00	(2,501.09)
IRS AUD 3M BBR / 3M 4.5% UBSWUS33 15/06/2011 SWU0841K6	3,919.89	0.00
IRS BRL 1D / ZERO 13.845% UBSSWP 02/01/2012 SWU015757	0.00	113,546.45
IRS EUR 6M LIBOR / 12M 5.5% BZWLUS31 17/12/2010 SWU0769E8	450.40	5,792.37
IRS EUR 6M LIBOR / 12M 5.5% MSCSUS33 17/12/2010 SWU0772E3	1,340.71	52,131.30
IRS EUR 6M LIBOR / 4.5% BZWLUS31 15/06/2010 SWU0788C9	1,394.39	3,663.98
IRS EUR 6M LIBOR / 4.5% DEUSCHEDE 15/06/2010 SWU0675D3	30,856.64	51,295.66
IRS EUR BARCGB33 16/06/2015 SWU0865M3	1,944.37	0.00
IRS EUR BARCGB33 16/06/2015 SWU0865M3	1,955.13	0.00
IRVINE SENSORS CORP COM PAR \$ COM PAR \$	8,211.95	210.00
ISHARES BARCLAYS 1-3 YR TREAS BD FD	1,303,986.98	1,301,382.32
ISHARES BARCLAYS MBS BD FD	58,805.37	29,824.79
ISHARES DOW JONES INTERNATIONAL SELECT DIVIDEND INDEX FUND	4,257.67	3,142.03
ISHARES MSCI BRAZIL COM STK CALL OPT EXP 1/16/10 PR \$80 PER SH	(234.29)	(24.00)
ISHARES MSCI BRAZIL COM STK CALL OPT EXP 1/16/10 PR \$81 PER SH	(145.29)	(14.00)
ISHARES MSCI INDEX FUND CALL OPTION W/STK \$56.00 PER SHARE 01/16/2010	0.00	(233.00)
ISHARES MSCI MEX INVT MKT INDEX FD	96,129.89	92,266.56
ISHARES MSCI NETH INVESTABLE MKT INDEX FD	11,024.26	9,125.34
ISHARES S&P NATIONAL AMT-FREE MUNICIPAL BOND FUND	34,841.74	35,791.73
ISHARES TR DOW JONES U S INDL SECTOR INDEX FD	19,585.98	24,708.80
ISHARES TR NASDAQ BIOTECHNOLOGY INDEX FD	20,331.87	14,320.25
ISHARES TR RUSSELL 1000 INDEX FD	59,708.29	67,873.36
ISHARES TR S&P GLOBAL 100 INDEX FD	58,602.66	55,128.75

ISHARES TR S&P GLOBAL HEALTHCARE SECTOR INDEX FD	28,815.19	29,476.98
ISHRS RUSSELL 2000 GROWTH IDX CALL OPTION W/STK \$70.00 PER SHARE 02/20/2010	0.00	(120.00)
ISIS PHARMACEUTICALS CALIF COM	29,029.72	22,220.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
ISLE CAPRI CASINOS INC COM	14,162.37	9,724.00
ISLE CAPRI CASINOS INC COM	24,518.95	22,440.00
ISTAR FINL INC COM	55,515.98	43,629.22
ISTAR FINL INC SR NT 5.125% DUE 04-01-2011 REG	8,210.00	7,300.00
ISYNDICATE INC SER F CONV PFD	0.00	59,283.00
IT CAPITAL LIMITED ORD F	20,755.10	0.00
ITAU UNIBANCO HOLDINGS S.A	119,356.27	211,292.77
ITAU UNIBANCO HOLDINGS S.A	280,391.69	461,116.76
ITC HLDGS CORP COM STK	38,024.94	41,783.37
ITC HLDGS CORP COM STK	254,779.18	295,350.30
ITEX CORP COM PAR \$0.01 COM PAR \$0.01	11,308.35	4,000.00
ITOCHU CORP NPV	295,502.54	338,256.76
ITONIS INC COM STK	2,729.95	6.00
ITRON INC COM STK NPV	671.47	675.70
ITT CORP INC COM	60,208.78	59,733.91
ITT CORP INC COM	133,978.38	248,700.00
ITT EDL SVCS INC COM	2,538.40	2,303.04
IVANHOE ENERGY INC COM NPV	80,914.85	111,868.90
IVANHOE MINES LTD COM	23,013.81	29,702.13
IXIA COM	38,173.61	29,016.00
J CREW GROUP INC COM	16,109.99	17,001.20
J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO	50,389.00	53,324.40
J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO	56,817.90	58,656.84
J P MORGAN CHASE & CO NT 6.75 DUE 02-01-2011 BEO	119,675.90	121,307.75
J P MORGAN CHASE & CO PFD FIXED/ADJ RATE	0.00	33,712.50
J2 GLOBAL COMMUNICATONS INC COM NEW	1,136,340.85	883,190.00
JABIL CIRCUIT INC COM	79,363.24	124,234.93
JABIL CIRCUIT INC COM	113,209.59	137,223.00
JABIL CIRCUIT INC COM	136,471.06	88,587.00
JABIL CIRCUIT INC COM	228,719.69	375,192.00
JACK IN THE BOX INC COM	8,058.72	7,277.90
JACK IN THE BOX INC COM	110,469.68	106,218.00
JACK IN THE BOX INC COM	669,350.23	675,664.50
JACKSON HEWITT TAX SVC INC COM	4,215.21	3,060.12
JACOBS ENGR GROUP INC COM	62,050.02	55,286.70
JACOBS ENGR GROUP INC COM	269,876.41	127,874.00
JAKKS PAC INC COM	70,406.05	39,996.00
JAMBA INC COM STK	1,157.77	1,145.76
JAMES RIV COAL CO COM NEW STK	48,790.94	46,465.37
JANUS CAP GROUP INC COM	34,398.78	39,946.50
JANUS CAP GROUP INC COM	107,041.25	67,250.00
Japanese yen	66.04	66.04
Japanese yen	48,995.23	48,995.23
Japanese yen	199,521.88	199,521.88
JARDEN CORP COM	42,665.38	52,547.00
JARDEN CORP COM	85,734.30	92,730.00
JARDEN CORP COM	142,378.76	182,369.00
JARDINE CYCLE & CARRIAGE SGD1	71,402.25	114,490.38
JAYHAWK ENERGY INC COM STK	891.16	1,452.00
JAZZ PHARMACEUTICALS INC COM STK	5,811.95	5,516.00
JAZZ PHARMACEUTICALS INC COM STK PUT OPT EXP 12/19/09 PR \$7.5 PER SH	1,016.45	0.00
JBS SA COM NPV	283,861.00	264,592.19
JDA SOFTWARE GROUP INC COM	7,418.52	9,551.25
JDA SOFTWARE GROUP INC COM	513,893.96	690,237.00
JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001	146,954.71	173,250.00
JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001	197,657.59	203,742.00
JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001	2,069,306.54	49,805.25
JEFFERIES GROUP INC NEW COM	4,961.92	4,746.00
JEFFERSON BANCSHARES INC TENN COM STK	6,779.95	2,370.00
JERSEY CENT PWR & LT CO	0.00	29,668.35
JETBLUE AWYS CORP COM	212,942.45	212,081.30
JFE HOLDINGS INC NPV	433,983.82	370,171.50
JINPAN INTERNATIONAL	52,315.74	64,354.50
JINSHAN GOLD MINES INC COM	1,335.67	1,209.48
JMAR TECHNOLOGIES INC COM	438.55	30.43

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
JNR RES INC COM	65,043.11	18,573.63
JO-ANN STORES INC COM STK	5,424.52	7,248.00
JO-ANN STORES INC COM STK	56,541.62	94,224.00
JO-ANN STORES INC COM STK	190,719.06	202,944.00
JOES JEANS INC COM STK	5,354.66	4,889.70
JOHN BEAN TECHNOLOGIES CORP COM STK	820.08	1,275.73
JOHNSON & JOHNSON COM	511,023.21	563,973.96
JOHNSON & JOHNSON COM	1,154,288.24	1,359,051.00
JOHNSON & JOHNSON COM	1,243,972.47	1,301,082.00
JOHNSON & JOHNSON COM	1,895,967.70	2,022,437.35
JOHNSON & JOHNSON COM	2,737,936.30	4,835,645.16
JOHNSON CTL INC COM	77,491.24	80,303.52
JOHNSON CTL INC COM	108,167.31	114,917.36
JOHNSON CTL INC COM	268,210.80	501,216.00
JOHNSON CTLS INC 5.25% DUE 01-15-2011	4,610.00	5,213.57
JONES APPAREL GROUP INC COM	37,334.40	154,176.00
JONES APPAREL GROUP INC COM	247,090.47	411,136.00
JONES INTL NETWORKS LTD SER A CONV PFD	0.00	9,451.39
JONES LANG LASALLE INC COM STK	5,381.17	5,555.41
JONES SODA CO COM	46,131.74	5,095.50
JOY GLOBAL INC COM	107,971.31	109,586.82
JPMORGAN CHASE & CO COM	285,871.52	437,535.00
JPMORGAN CHASE & CO COM	300,538.76	312,525.00
JPMORGAN CHASE & CO COM	436,007.60	412,533.00
JPMORGAN CHASE & CO COM	629,096.41	707,973.30
JPMORGAN CHASE & CO COM	890,530.91	947,988.71
JPMORGAN CHASE & CO COM	3,410,356.82	4,468,024.08
JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE AND CO TO 07/20/2004 PFD STK	8,304.17	8,577.50
JPMORGAN CHASE & CO FORMERLY J P MORGAN DEPOS SHS REPSTG 1/4TH PFD SER E STK	25,646.85	32,532.50
JPMORGAN CHASE & CO FORMERLY J P MORGAN SUB NT 6.125 DUE 06-27-2017 BEO	3,019.09	3,163.76
JPMORGAN CHASE & CO GLOBAL MEDIUM TERM NZERO CPN DUE 02-19-2010	20,000.00	18,734.00
JPMORGAN CHASE BK N A NY N Y FORME EQTY LKD CTF DEP LKD S&P 500 INDEX 3-30-2012	20,000.00	20,000.00
JPMORGAN CHASE CAP XIV CAP SECS SER N	7,005.95	7,215.00
JPMORGAN CHASE CAP XIX CAP SECS SER S	2,529.95	2,480.00
JPMORGAN CHASE CAP XVI TR PFD SECS SER P	7,593.87	7,269.00
JULIUS BAER GRUPPE CHF0.02 (REGD)	326,267.15	316,751.81
JULIUS BAER GRUPPE CHF0.02 (REGD)	823,390.11	678,314.82
JUNIPER NETWORKS INC COM	41,004.42	42,218.61
JUNIPER NETWORKS INC COM	267,924.77	381,381.00
JUPITER TELECOMMUNICATIONS COM STK	1,602.06	1,989.64
JUST ENERGY INCOME FUND	12,458.95	13,754.70
K&S AG NPV	161,527.57	156,296.15
KADANT INC COM	16,035.73	9,655.80
KADANT INC COM	23,731.00	15,960.00
KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01	34,581.24	37,458.00
KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01	114,565.32	153,994.00
KAL ENERGY INC COM	922.91	6.00
KAMINAK GOLD CORP CL A COM STK	7,020.45	6,677.00
KANDI TECHNOLOGIES CORP COM	78,589.37	76,120.00
KAO CORP NPV	194,646.44	165,749.00
KASENNA SER B PFD	0.00	24,558.25
KATY INDS INC PFD SER B CONV \$1.46	0.00	89,053.21
KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT	401,980.80	118,800.00
KAYNE ANDERSON MLP INVT CO COM	35,440.51	44,946.80
KAZMUNAIGAS EXPL GDR EACH REPR 1/6 ORD'REGS'	144,176.44	148,612.41
KB FINANCIAL GROUP KRW5000	290,771.46	326,140.07
KB HOME COM	16,535.05	14,726.89
KBR INC COM	43,198.53	51,987.71
KBR INC COM	142,427.24	167,200.00
KBR INC COM	366,698.97	317,300.00
KBR INC COM	473,977.91	321,100.00
KDDI CORP NPV	262,727.43	268,942.49
KEEGAN RES INC COM STK	27,664.34	61,304.00
KELLOGG CO COM	41,382.44	45,612.03
KELLOGG CO COM	177,316.08	228,387.60
KELLOGG CO COM	252,527.42	372,400.00

KELLY SERVICES INC CL A COM	68,613.17	32,211.00
KENDLE INTL INC COM	19,708.26	23,803.00
KENEXA CORP COM	21,252.55	22,185.00
KENNAMETAL INC CAP	349,281.53	448,934.40

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KENSEY NASH CORP COM	37,877.40	28,050.00
KEPPEL CORP NPV	176,451.61	250,195.63
KERAVISION INC COM	3,965.55	1.40
KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO	21,612.60	21,659.74
KERR MCGEE CORP CRP KMG 7.875 DUE 09-15-2031 BEO	142,201.98	151,623.55
KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015	7,784.35	8,312.50
KEY BK NATL ASSN OH CTF DEP DTD 10/15/2008 ACT/365 4.25 10-15-2010	10,000.00	10,000.00
KEY BK NATL ASSN OHIO CTF DEP DTD 10 AUG2008 ACT/365 MONTHLY 4.25 08 OCT 2010	30,000.00	30,738.00
KEY TRONIC CORP COM	29,984.70	31,762.50
KEYCORP FRN SNR EMTN 11/10 EUR10000	217,824.44	268,986.94
KEYCORP NEW COM	1,967.68	1,681.69
KEYCORP NEW COM	314,683.38	132,645.00
KEYCORP NEW COM	799,522.83	260,295.00
KEYNOTE SYS INC COM ISIN US4933081006	1,391.74	1,096.00
KFORCE INC	26,335.25	31,250.00
KHAN RES INC	4,339.46	1,201.80
KHD HUMBOLDT WEDAG INTL LTD COM	68,082.18	81,360.58
KIMBER RES INC COM	11,654.07	12,900.00
KIMBERLY-CLARK CORP COM	80,741.56	87,919.80
KIMBERLY-CLARK CORP COM	87,107.22	96,939.99
KIMBERLY-CLARK CORP COM	466,784.89	729,861.76
KIMCO RLTY CORP COM	4,566.97	5,200.11
KIMCO RLTY CORP COM	291,791.92	148,830.00
KINDER MORGAN 5.95% DUE 02-15-2018	69,639.70	74,145.05
KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO	27,962.20	31,494.30
KINDER MORGAN ENERGY PARTNERS L P 7.125 3-15-12 BEO	10,461.80	10,904.58
KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENERGY PARTNERS 6 DUE 020117	80,698.84	83,993.12
KINDER MORGAN ENERGY PARTNERS L P SR NT 6.95 DUE 01-15-2038 REG	31,099.40	31,972.89
KINDER MORGAN ENERGY PARTNERS L P SR NT UNSOLICITED 5.85 DUE 09-15-2012 BEO	9,594.50	10,761.75
KINDER MORGAN MGMT LLC SHS COM STK	101,642.10	117,337.49
KINDRED HEALTHCARE INC COM STK	5,295.27	5,298.02
KINDRED HEALTHCARE INC COM STK	140,114.86	114,452.00
KINDRED HEALTHCARE INC COM STK	385,255.48	455,777.40
KINETIC CONCEPTS INC COM NEW COM NEW	6,756.85	9,036.00
KINETIC CONCEPTS INC COM NEW COM NEW	279,853.87	387,795.00
KING PHARMACEUTICALS INC COM	45,630.48	58,049.37
KING PHARMACEUTICALS INC COM	146,467.26	84,245.82
KING PHARMACEUTICALS INC COM	233,749.66	294,553.62
KING PHARMACEUTICALS INC COM	469,690.04	385,278.00
KINGFISHER ORD GBP0.157142857	204,584.18	237,376.52
KINROSS GOLD CORP COM NPV NEW	139,856.96	138,404.80
KIRBY CORP COM	331,802.28	370,939.50
KIRKLANDS INC COM	31,813.22	36,477.00
KITE RLTY GROUP TR COM	4,194.45	6,105.00
KIVALIQ ENERGY CORP COM STK	373.00	1,177.80
KKR FINL HLDGS LLC COM STK	5,251.99	5,856.64
KLA-TENCOR CORP	191,242.79	169,952.00
KLEPIERRE EUR1.40	213,159.04	215,599.90
KLONDEX MINES LTD COM	2,118.40	1,249.60
KLONDIKE GOLD CORP COM	927.00	290.32
KLONDIKE STAR MINERAL CORP COM	2,126.53	13.80
KMG CHEMICALS INC COM	9,177.44	8,970.00
KNIGHT CAP GROUP INC COM	22,010.44	16,847.60
KNIGHT CAP GROUP INC COM	238,938.47	232,540.00
KNIGHT CAP GROUP INC COM	244,781.86	281,820.00
KNIGHT CAP GROUP INC COM	603,239.67	481,804.40
KNIGHT TRANSN INC COM	18,109.17	19,290.00
KNIGHTSBRIDGE TANK LTD COM	30,974.44	23,118.89
KNIGHTSBRIDGE TANK LTD COM	43,872.75	22,542.00
KNOT INC COM STK	6,721.63	2,819.60
KOBEX MINERALS INC	9,370.33	437.00
KODIAK ENERGY INC COM COM	15,882.87	3,249.99
KODIAK OIL & GAS CORP COM	9,138.60	9,102.00
KOHLBERG CAP CORP COM	0.00	0.00
KOHL CORP COM	64,278.38	70,109.00
KOHL CORP COM	343,394.10	447,619.00
KOHL CORP COM	854,914.75	1,024,670.00

KOITO MFG CO LTD NPV	64,517.62	63,724.48
KOLA MNG CORP COM STK	9,821.70	1,110.00
KOMERCNI BANKA CZK500	242,398.24	305,689.66



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
KONICA MINOLTA HLD NPV	100,060.98	102,561.17
KONICA MINOLTA HLD NPV	135,629.95	133,329.52
KONICA MINOLTA HLD NPV	204,181.53	230,762.63
KONINKLIJKE AHOLD EUR 0.3	454,976.80	431,439.31
KONINKLIJKE AHOLD EUR 0.3	509,700.25	520,473.42
KONINKLIJKE DSM NV EUR1.5	223,811.80	230,446.44
KONINKLIJKE DSM NV EUR1.5	338,714.01	345,081.27
KOPIN CORP COM	448.95	418.00
KOPPERS HLDGS INC COM	28,960.55	30,440.00
KORN / FERRY INTL COM NEW	4,359.85	3,762.00
KRAFT FOODS INC CL A	324,487.54	322,107.60
KRAFT FOODS INC CL A	464,518.65	478,368.00
KRAFT FOODS INC CL A	708,524.04	1,093,261.14
KRATOS DEFENSE & SECURITY SOLUTIONS INC	48,261.73	27,957.50
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL BD 2.75% DUE 10-21-2014 REG	389,711.40	385,617.18
KRISPY KREME DOUGHNUTS INC COM STK	20,277.94	19,540.80
KROGER CO COM	40,898.31	37,559.10
KROGER CO COM	145,225.65	131,289.35
KROGER CO COM	215,771.56	195,035.00
KROGER CO COM	308,129.77	363,381.00
KROGER CO SR NT 6.15% DUE 01-15-2020/01-16-2008 BEO	160,362.00	160,537.20
KRONOS ADVANCED TECHNOLOGIES INC COM	382.45	1.40
KRONOS WORLDWIDE INC COM STK	698.95	1,625.00
KS CY SOUTHN	19,498.44	23,303.00
KS CY SOUTHN DE 12.5% DUE 04-01-2016	18,949.00	23,000.00
K-SEA TRANSN PARTNERS L P COM STK	5,423.45	5,790.00
K-SWISS INC CL A	1,383.82	480.86
KULICKE & SOFFA INDS INC COM	4,347.30	0.00
KURARAY CO NPV	97,862.42	93,643.97
KYOWA HAKKO KIRIN CO LTD NPV	106,480.96	105,202.36
L INTL COMPUTERS INC COM	1,697.44	0.20
L-1 IDENTITY SOLUTIONS INC COM	8,145.40	8,463.70
L-3 COMMUNICATIONS HLDG CORP COM	96,226.67	96,654.32
L-3 COMMUNICATIONS HLDG CORP COM	238,946.08	278,240.00
L-3 COMMUNICATIONS HLDG CORP COM	251,075.72	286,935.00
LA JOLLA PHARMACEUTICAL CO COM NEW	4,399.58	3,376.74
LA Z BOY INC COM	11,442.64	18,183.24
LABORATORY CORP AMER HLDGS COM NEW COM NEW	20,629.63	22,452.00
LABORATORY CORP AMER HLDGS COM NEW COM NEW	144,727.07	217,036.00
LABORATORY CORP AMER HLDGS COM NEW COM NEW	402,949.95	441,556.00
LACLEDE GROUP INC COM	106,743.25	97,933.00
LADBROKES ORD GBP0.28333	120,995.04	103,907.76
LADBROKES ORD GBP0.28333	454,262.39	131,567.49
LADISH INC COM NEW	4,179.45	1,505.00
LAFARGE EUR4	117,290.69	112,910.10
LAGARDERE SCA EUR6.10(REGD)	39,832.14	38,615.39
LAGARDERE SCA EUR6.10(REGD)	501,258.26	258,242.97
LAKE SHORE GOLD CORP COM STK	2,652.95	8,627.29
LAKE VICTORIA MNG CO INC COM	7,369.92	3,075.00
LAKESIDE BK CHGO ILL CTF DEP ACT/365 MONTHLY DTD 04-09-2009 1.2 07-09-2010	31,000.00	31,000.00
LAKESIDE BK CHICAGO ILL DTD 04-17-2009 .95 C/D 04-16-2010	90,000.00	90,000.00
LAM RESH CORP COM	429,302.58	584,229.00
LAM RESH CORP COM	457,467.65	552,861.00
LAMPERD LETHAL INC COM	299.68	35.00
LANCASTER COLONY CORP COM	6,382.58	6,955.20
LANCASTER COLONY CORP COM	249,233.62	337,960.00
LANDAMERICA FINL GROUP INC COM	4,745.42	0.00
LANDAUER INC COM	6,400.82	5,918.65
LANDEC CORP COM	37,781.80	31,200.00
LANDSBANKI IS HF MED TRM SR BK NTS BTRNCHE #SR00001 6.1 08-25-11 IN DEFAULT	189,950.60	8,550.00
LANDSTAR SYS INC COM	19,888.96	15,508.00
LARAMIDE RES LTD COM STK	443,832.10	153,580.02
LAS VEGAS SANDS CORP COM STK	224,422.97	246,510.00
LAS VEGAS SANDS CORP COM STK	586,617.40	536,495.40
LASALLE BK N A CHICAGO ILL CTF DEP DTD 06-06-2007 5.25 06-06-2017	10,000.00	10,953.00
LASALLE HOTEL PPTYS COM SH BEN INT	2,605.36	1,252.57
LASALLE HOTEL PPTYS COM SH BEN INT	538,835.93	645,031.09

LASERCARD CORP COM	1,426.96	434.78
LATTICE INC COM STK	20,934.90	10.00
LATTICE SEMICONDUCTOR CORP COM	13,758.95	13,500.00

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LATTICE SEMICONDUCTOR CORP COM	30,137.28	37,260.00
LAUDER ESTEE COS INC CL A	115,809.81	154,752.00
LAW ENFORCEMENT ASSOCS CORP COM	8,690.55	110.40
LAWSON INC NPV	87,239.91	79,298.68
LAWSON INC NPV	462,347.92	449,359.23
LAWSON SOFTWARE INC NEW COM STK	8,829.37	9,968.35
LAYNE CHRISTENSEN CO COM	5,043.32	4,306.50
LAYNE CHRISTENSEN CO COM	408,615.55	436,908.78
LAZARD LTD	0.00	4,803.00
LAZARD LTD CL A	345,105.45	410,835.40
LCA-VISION INC COM PAR \$.001	44,599.48	18,867.20
LEADING BRANDS INC COM STK	5,502.47	629.86
LEAPFROG ENTERPRISES INC CL A	1,141.22	1,173.00
LEAR CORP COM STK PAR \$.01	6,072.73	0.00
LEATT CORP COM	2,039.80	319.98
LEE ENTERPRISES INC COM	19,308.48	19,606.84
LEGACY RESVS LP UNIT LTD PARTNERSHIP INTUNIT LTD PARTNERSHIP INT	6,401.45	9,835.00
LEGACY WINE & SPIRITS INTL LTD COM	0.00	0.42
LEGG MASON INC COM	36,228.52	47,865.31
LEGG MASON INC COM	318,355.76	138,736.00
LEGG MASON INC COM	423,045.24	132,704.00
LEGGETT & PLATT INC COM	8,168.55	8,160.00
LEGGETT & PLATT INC COM	87,500.30	83,640.00
LEGRAND SA EUR4	401,928.75	392,169.40
LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 03-22-2006 5.15 03-22-2011	100,000.00	100,000.00
LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 12-14-2005 4.85 DUE 12-14-2010	50,000.00	51,637.00
LEHMAN BROS COML BK SALT LAKE CITY UTAH CTF DEP DTD 02-29-2008 0 02-28-2013	5,000.00	5,000.00
LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT	52,998.00	18.00
LEHMAN BROS HLDGS INC COM	7,842.35	156.28
LEHMAN BROS HLDGS INC DEPOSITARY SH REP 1/100TH PFD SER D PFD STK	0.00	24,777.00
LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT	349,741.00	105.00
LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT	39,966.40	7,800.00
LEHMAN BROS HLDGS INC MTN BEO # TR00048 5.625 01-24-2013 BD IN DEFAULT	1,094,984.00	225,500.00
LEHMAN BROS HLDGS INC MTN TRANCHE # TR 00475 3.6 DUE 03-13-2009 BD IN DEFAULT	24,962.50	4,520.00
LEHMAN BROS HLDGS INC SR NT DTD 08/19/1997 7.2 12-31-2040 REG DEFAULT	0.00	1,800.00
LEHMAN COML BK SALT LAKE CY UT DTD 06-30-2008 4.25 06-30-2010	10,000.00	10,000.00
LEHMAN CUSTODIAL RECPTS FOR ZURICH REG CREG MONEY MKT PFD CUST RCPT SER I	0.00	1,858.10
LEHMAN XS TR SER FLTG RT .30063% DUE 08-25-2046	220,758.99	198,202.58
LENDER PROCESSING SVCS INC COM STK	5,750.50	7,074.84
LENNAR CORP CL A CL A	7,120.97	6,912.25
LENNAR CORP CL A CL A	200,003.58	53,634.00
LENNOX INTL INC COM	111,915.37	128,832.00
LENOX GROUP INC COM	690.80	250.00
LEUCADIA NATL CORP 8.65% DUE 01-15-2027	3,155.00	2,670.00
LEUCADIA NATL CORP COM	59,600.44	51,626.80
LEUCADIA NATL CORP COM	209,367.16	123,708.00
LEVEL 3 COMMUNICATIONS INC COM STK	464,922.29	457,656.66
LEXINGTON RLTY TR COM	2,207.01	668.80
LEXINGTON RLTY TR COM	5,857.46	10,804.16
LEXMARK INTL INC NEW CL A	7,924.09	7,144.50
LEXMARK INTL INC NEW CL A	122,289.11	54,558.00
LEXMARK INTL INC NEW CL A	281,655.44	301,368.00
LEXMARK INTL INC NEW CL A	478,915.71	441,660.00
LG DISPLAY	5,060.20	5,705.41
LHC GROUP INC COM	9,068.28	10,083.00
LI & FUNG HKD0.025	7,281.45	8,318.20
LI & FUNG LTD HKD0.025	209,162.90	337,481.91
LIBERTY GLOBAL INC COM SER A	1,999.31	2,407.90
LIBERTY GLOBAL INC COM SER A	32,851.02	30,674.00
LIBERTY GLOBAL INC COM SER C COM SER C	3,547.45	4,590.60
LIBERTY GLOBAL INC COM SER C COM SER C	31,195.51	30,590.00
LIBERTY MEDIA CORP NEW CAP COM SER A	2,136.40	8,859.48
LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1,844.89	1,170.72
LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	267,596.58	278,046.00
LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A	201.55	369.20
LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A	3,914.09	12,368.20
LIBERTY PPTY TR SH BEN INT	4,239.81	3,201.00

LIBERTY PPTY TR SH BEN INT	157,079.84	243,276.00
LIFE PARTNERS HLDGS INC COM STK	5,561.92	6,316.81
LIFE TECHNOLOGIES CORP COM STK	10,134.62	13,368.32

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LIFE TECHNOLOGIES CORP COM STK	105,306.62	251,487.45
LIFE TECHNOLOGIES CORP COM STK	447,856.21	496,185.00
LIFE TIME FITNESS INC COM	4,321.06	6,232.50
LIFELINE BIOTECHNOLOGIES INC COM PAR NEW08/22/2008 COM STK	2,941.19	1,260.00
LIFEPOINT HOSPS INC COM ISIN US53219L1098	392,822.02	432,383.00
LIFEPOINT HOSPS INC SR SUB NT CONV 3.5% DUE 05-15-2014 BEO	7,685.00	9,449.56
LIFEWAY FOODS INC COM	12,303.02	10,692.00
LIGHTBRIDGE CORP COM	300.80	203.66
LIGHTPATH TECHNOLOGIES INC CL A NEW COM	63,884.34	16,318.64
LIHUA INTL INC COM	5,815.54	11,160.60
LIME ENERGY CO COM NEW STK	13,994.68	8,840.00
LIN TV CORP CL A CL A	3,108.67	7,136.00
LINCARE HLDGS INC COM	16,045.63	18,456.10
LINCOLN EDL SVCS CORP COM STK	23,248.75	21,660.00
LINCOLN EDL SVCS CORP COM STK	49,797.36	52,008.00
LINCOLN ELEC HLDGS INC COM	64,503.00	68,341.87
LINCOLN NATL CORP COM	21,967.33	29,856.00
LINCOLN NATL CORP COM	37,864.48	57,224.00
LINCOLN NATL CORP COM	69,284.10	74,640.00
LINCOLN NATL CORP COM	212,931.17	203,518.40
LINDE AG NPV	141,020.25	143,594.72
LINDE AG NPV	1,408,694.24	1,532,238.62
LINEAR TECH CORP DEL	13,795.66	13,651.92
LINEAR TECH CORP DEL	261,194.59	186,294.00
LINN ENERGY LLC UNIT REPSTG LTD LIABILITY CO INTS	552,811.31	672,881.57
LINUX GOLD CORP COM	932.95	130.00
LIONBRIDGE TECHNOLOGIES INC COM	9,302.70	16,100.00
LIONS GATE ENTMT CORP COM NEW	9,404.52	8,715.00
LIQUIDITY SVCS INC COM STK	19,579.40	20,140.00
LITHIA MTRS INC CL A	48,213.44	30,414.00
LITHIA MTRS INC CL A	493,941.78	313,724.52
LITHIUM TECH CORP COM PAR \$0.01 STK	919.12	468.12
LIVE CURRENT MEDIA INC COM STK	4,633.77	435.12
LIVEPERSON INC COM STK ISIN# US5381461012	4,081.75	4,182.00
LIVEPERSON INC COM STK ISIN# US5381461012	19,544.02	32,062.00
LIVEWIRE MOBILE INC COM NEW COM NEW	1,015.45	268.00
LIZ CLAIBORNE INC COM	3,757.30	586.57
LJ INTL INC	7,091.83	6,125.00
LKQ CORP COM LKQ CORP	3,263.76	3,918.00
LLOYDS BANKING GROUP PLC-ADR	20,107.85	20,290.35
LLOYDS BKG GROUP PLC RIGHTS	1,075.38	0.00
LO JACK CORP COM	1,343.46	484.80
LOCATEPLUS HLDGS CORP COM NEW	80.32	0.87
LOCKHEED MARTIN CORP COM	167,567.54	167,951.99
LOCKHEED MARTIN CORP COM	376,925.53	654,038.00
LOCKHEED MARTIN CORP COM	451,775.07	444,565.00
LOCKHEED MARTIN CORP COM	1,092,772.67	1,124,448.05
LOEWS CORP COM	21,404.86	24,574.42
LOEWS CORP COM	46,921.99	112,685.00
LOEWS CORP COM	194,435.17	356,448.10
LOGITECH INTERNATIONAL SA CHF0.25(REGD) (POST-SUBD)	30,848.18	28,231.50
LONZA GROUP AG CHF1(REGD)	694,044.88	515,344.00
LOOKSMART LTD COM NEW COM STK	2,508.95	1,020.00
LOOPNET INC COM STK	2,572.81	1,489.50
LORILLARD INC COM STK	26,651.28	29,696.65
LORILLARD INC COM STK	37,022.50	43,324.20
LORILLARD INC COM STK	247,956.92	288,828.00
LORILLARD INC COM STK	253,523.19	346,994.75
LOS ANGELES CALIF UNI SCH DIST 4.5% 07-01-2024 BEO	527,022.00	602,274.00
LOUISIANA-PACIFIC CORP COM	1,763.95	2,184.12
LOWES COS INC COM	124,960.55	133,975.16
LOWES COS INC COM	539,515.43	937,939.00
LOWES COS INC COM	912,416.80	991,736.00
LOWES COS INC COM	1,013,775.03	930,922.00
LSB INDS INC COM	4,067.06	2,820.00
LSB INDS INC COM	53,834.49	35,250.00
LSI CORP COM STK	39,090.53	43,500.38

LSI CORP COM STK	210,098.64	107,579.00
LSI INDS INC OHIO COM	6,084.27	2,364.00
LTC PPTYS INC COM	5,003.21	4,948.75

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LTD BRANDS	102,893.21	139,720.88
LTWC CORP COM	2,363.76	0.28
LTX-CREDENCE CORP COM	2,755.19	4,104.68
LUBRIZOL CORP COM	19,856.90	24,790.82
LUBRIZOL CORP COM	162,051.95	328,275.00
LUBRIZOL CORP COM	189,801.65	233,440.00
LUCAS ENERGY INC COM NEW STK	1,467.25	180.60
LUFKIN INDS INC COM	37,440.95	51,405.58
LUKOIL OIL COMPANY SPON ADR REP 1 ORD RUB0.025	199,915.30	135,723.00
LULULEMON ATHLETICA INC COM	39,065.65	48,942.60
LUMENON INNOVATIVE LIGHTWAVE TECHNOLOGY INC COM STOCK	10,068.58	0.00
LUMINENT MTG CAP INC COM	4,620.36	0.00
LUNA GOLD CORP	6,293.90	8,675.35
LUNDIN MNG CORP COM STK	43,460.22	34,453.35
LVMH MOET HENNESSY LOUIS VUITTON EURO.30	1,582,452.64	1,718,470.26
LYNAS CORPORATION NPV	96,311.88	109,504.44
LYON WILLIAM HOMES 10.75% DUE 04-01-2013	24,734.03	17,562.50
LYRIC JEANS INC COM	830.84	4.62
M & F WORLDWIDE CORP COM	22,484.95	23,700.00
M & F WORLDWIDE CORP COM	39,804.38	55,300.00
M & I MARSHALL & 6.375% DUE 09-01-2011	19,345.00	19,178.06
M & I MARSHALL & ILSLEY BK MILW WISMEDIUM TERM 7.875 DUE 03-15-2010	25,150.00	25,012.35
M & I MARSHALL & ILSLEY BK MILW WI MTN 5.3 DUE 09-08-2011	4,777.50	4,925.28
M & T BK CORP COM	201,756.73	153,847.00
M D C HLDGS INC COM	10,776.85	9,387.68
MACERICH CO COM	1,674.56	0.00
MACHIAS SVGS BK ME CTF DEP DTD 03-23-2005 4.25 DUE 03-23-2010	30,000.00	30,220.20
MACK CALI RLTY CORP COM REIT	3,572.76	5,742.08
MACK CALI RLTY CORP COM REIT	135,166.37	141,737.00
MACQUARIE GP LTD NPV	205,678.96	338,226.12
MACQUARIE INFRASTRUCTURE CO LLC MEMBERSHIP INT COM STK	10,788.89	15,491.99
MACQUARIE INFRASTRUCTURE GROUP NPV(STAPLED)	334,803.32	141,979.31
MACYS INC COM STK	42,667.27	47,314.45
MACYS INC COM STK	165,153.82	152,147.28
MACYS INC COM STK	226,495.38	193,242.80
MAD CATZ INTERACTIVE INC COM	44,066.19	27,300.00
MADDEN STEVEN LTD COM	22,308.11	45,364.00
MADDEN STEVEN LTD COM	410,427.49	424,772.00
MAG SILVER CORP COM STK	5,528.95	7,188.00
MAGELLAN ENERGY LTD COM NEW STK	617.90	150.00
MAGELLAN HLTH SVCS INC COM NEW	3,357.23	3,828.62
MAGELLAN HLTH SVCS INC COM NEW	157,657.54	163,327.30
MAGELLAN HLTH SVCS INC COM NEW	232,000.36	215,869.00
MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT	52,992.79	69,659.43
MAGELLAN PETE CORP COM	6,685.97	8,304.00
MAGMA ENERGY CORP COM STK	1,719.20	1,726.50
MAGNA INTL INC CL A CL A	372,194.74	617,076.00
MAGNEQUENCH INC SER B CONV PFD STK	0.00	3,712.50
MAGNETEK INC COM	702.34	462.00
MAGPLANE TECHNOLOGY INC COM STK	120,287.92	67,453.75
MAGUIRE PPTYS INC COM	7,334.42	6,040.00
MAIDENFORM BRANDS INC COM	76,219.69	63,422.00
MANITOWOC INC COM	74,260.49	81,173.52
MANNATECH INC COM STK	2,199.35	449.28
MANNKIND CORP COM	16,633.67	21,900.00
MANPOWER INC WIS COM	179,980.30	240,152.00
MANPOWER INC WIS COM	304,076.52	354,770.00
MANTECH INTL CORP CL A CL A	4,521.46	4,834.00
MANTECH INTL CORP CL A CL A	99,657.04	91,732.00
MANTECH INTL CORP CL A CL A	482,392.48	625,226.00
MAPLE MTN PUMPKINS & AGRICULTURE INC COMNEW STK	16,617.90	0.00
MARATHON OIL CORP COM	324,925.51	327,810.00
MARATHON OIL CORP COM	333,116.66	323,859.36
MARATHON OIL CORP COM	398,015.64	602,483.56
MARATHON OIL CORP COM	738,292.85	502,642.00
MARCUS CORP DEL COM	2,476.35	1,365.20
MARITEL INC SER G PFD	0.00	167.50

MARK ONE GLOBAL INDS INC  
MARKEL CORP HOLDING CO COM

7,871.10 0.40  
163,351.23 149,260.00



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MARKEL CORP NT 7.35% DUE 08-15-2034 BEO	4,816.25	4,639.35
MARKEL CORP SR DEB PFD STK	12,838.44	12,875.00
MARKET VECTORS GOLD MINERS COM STK CALL OPT EXP 1/16/10 PR \$50 PER SH	0.00	(610.00)
MARKET VECTORS GOLD MINERS COM STK CALL OPT EXP 6/19/10 PR \$50 PER SH	(1,139.52)	(828.00)
MARKETAXESS HLDGS INC COM STK	327,745.72	403,100.00
MARKS & SPENCER GP ORD GBP0.25	404,700.45	403,515.20
MARRIOTT INTL INC NEW COM STK CL A	31,088.24	33,212.85
MARRIOTT INTL INC NEW COM STK CL A	153,949.77	187,480.00
MARSH & MCLENNAN CO'S INC COM	2,804.63	2,208.00
MARSH & MCLENNAN CO'S INC COM	366,021.12	317,952.00
MARSH & MCLENNAN CO'S INC COM	439,383.03	481,344.00
MARSHALL & ILSLEY CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.35% DUE 04-01-2011	23,900.00	24,416.55
MARSHALL & ILSLEY CORP NEW COM STK	223,640.85	75,749.55
MARSHALL & ILSLEY CORP NEW COM STK	1,171,482.80	997,350.00
MARTEK BIOSCIENCES CORP COM STK USD0.10	21,638.90	18,381.50
MARTEN TRANS LTD COM	40,661.38	41,285.00
MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK	18,372.69	13,832.00
MARUBENI CORP NPV	865,473.17	936,363.34
MARVELL TECH GROUP COM USD0.002	237,848.99	354,617.50
MASCO CORP COM	27,713.40	32,715.88
MASCO CORP COM	211,197.40	136,719.00
MASCO CORP COM	399,950.56	220,960.00
MASCO CORP NT 7.75 DUE 08-01-2029 BEO	9,860.00	9,258.23
MASIMO CORP COM STK	20,509.97	18,525.78
MASON DIXON CAP TR II PFD SECS %	0.00	1,052.00
MASSEY ENERGY CO COM	66,503.55	68,471.30
MASSEY ENERGY CO COM	179,717.96	96,623.00
MASTEC INC COM	5,984.11	6,250.00
MASTERCARD INC CL A	293,656.39	465,371.64
MASTERCARD INC CL A	349,555.81	463,657.09
MASTERCARD INC CL A	676,405.87	665,548.00
MASTERCARD INC CL A	724,641.44	870,332.00
MATECH CORP CL A COM STK	10,392.47	6,454.69
MATRIX DENTURE SYS INTL INC COM STK	0.60	0.04
MATRIX SVC CO COM	957.93	1,065.00
MATRIX SVC CO COM	63,730.89	44,730.00
MATRIXX INITIATIVES INC COM	3,240.25	3,028.68
MATTEL INC COM	21,560.64	24,212.02
MATTEL INC COM	201,277.30	197,562.24
MATTSON TECH INC COM	1,484.95	1,071.00
MAWSON RES LTD COM STK	88,084.36	28,787.47
MAX CAP GROUP LTD	90,255.06	120,420.00
MAXIM INTEGRATED PRODS INC COM	26,842.04	22,352.00
MAXIM INTEGRATED PRODS INC COM	316,572.54	334,950.00
MAXIM INTEGRATED PRODS INC COM	1,267,409.92	1,065,750.00
MAXIMUM DYNAMICS INC COM STK	36,167.80	0.00
MAXIMUS INC COM	38,161.53	45,000.00
MAXIMUS INC COM	312,177.91	425,000.00
MAXWELL TECHNOLOGIES INC COM	37,999.17	44,600.00
MXYGEN INC COM STK ISIN# US5777761074	4,226.15	4,555.32
MAZDA MOTOR CORP NPV	115,882.13	114,319.98
MB FINL BK N A CHICAGO ILL CTF DEP DTD 08-05-2009 3 08-05-2014	0.00	0.00
MBIA INC COM	10,753.18	10,845.50
MBNA AMER BK NATL ASSN MEDIUM TERM SUB NTRANCHE # SB 00003 7.125 11-15-12	346,825.60	348,339.52
MBNA CAP D TR PFD SECS SER D 8.125% TRUPS MBNA CAP D	2,559.95	2,444.30
MBT FINL CORP COM	42,314.20	27,157.77
MC CORMICK & CO INC COM NON-VTG	7,544.01	8,029.46
MC CORMICK & CO INC COM NON-VTG	102,259.33	130,068.00
MC DONALDS CORP COM	682,214.06	743,388.72
MC DONALDS CORP COM	769,408.85	1,835,736.00
MCAFEE INC COM	42,005.73	40,935.13
MCAFEE INC COM	140,125.96	170,394.00
MCCLATCHY CO CL A CL A	7,893.78	8,804.15
MCDERMOTT INTL INC COM STK \$1 PAR	30,695.04	35,966.98
MCDONALDS CORP COM - SEE TNT 2543608	17,216.10	0.00

MCDONALDS CORP MTN BE TRANCHE # TR 000846 DUE 04-15-2011	24,214.25	26,539.93
MCG CAPITAL CORP COM	24,821.70	30,240.00
MCG CAPITAL CORP COM	221,621.93	212,112.00
MCGRAW HILL COMPANIES INC COM	68,922.74	56,883.56
MCGRAW HILL COMPANIES INC COM	189,027.18	291,537.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MCKESSON CORP	102,299.17	141,254.00
MCKESSON CORP	179,658.31	256,250.00
MCKESSON CORP	417,521.05	462,312.50
MCKESSON CORP	931,358.26	906,250.00
MCMORAN EXPL CO COM	1,501.54	1,604.00
MDI INC COM NEW COM NEW	3,668.37	88.00
MDRNA INC COM STK	24,701.38	13,672.80
MDU RES GROUP INC COM	22,989.80	16,520.00
MDU RES GROUP INC COM	208,006.92	240,720.00
MDU RES GROUP INC COM	259,795.27	311,756.00
MEAD JOHNSON NUTRITION CO COM COMMON STOCK	6,486.93	7,341.60
MEAD JOHNSON NUTRITION CO COM COMMON STOCK	239,707.44	244,720.00
MEADOWBROOK INS GROUP INC COM	14,778.99	0.00
MEADOWBROOK INS GROUP INC COM	31,049.60	23,680.00
MEADWESTVACO CORP COM	824.30	1,431.50
MEADWESTVACO CORP COM	116,388.13	136,650.99
MECHANICAL TECHNOLOGY INC COM NEW STK	4,496.76	175.00
MED ACTION INDS INC COM	42,009.55	40,100.00
MED GEN INC NEV COM PAR \$.001 NEW COM PAR \$.001 NEW	744.85	26.00
MED RES INC COM NEW CHAPTER 11 PROCEEDINGS EFFECTIVE 2/26/01	30,722.54	2.66
MEDALLION FINL CORP COM	33,798.46	24,510.00
MEDCLEAN TECHNOLOGIES INC COM STK	0.00	2,950.00
MEDCO HEALTH SOLUTIONS INC COM	154,982.77	206,812.76
MEDCO HEALTH SOLUTIONS INC COM	222,113.98	825,461.56
MEDCO HEALTH SOLUTIONS INC COM	499,777.49	754,138.00
MEDIA GEN INC CL A	1,633.54	1,630.72
MEDIABAY INC COM NEW	2,796.01	8.00
MEDICAL PPTYS TR INC COM REIT	79,001.67	84,615.93
MEDICINES COMPANY COM	17,240.49	19,182.00
MEDICIS PHARM CLS A COM STK CALL OPT EXP08/22/09 PR \$15 PER SH	(2,033.48)	0.00
MEDICIS PHARMACEUTICAL CORP CL A NEW	157,674.81	298,902.50
MEDIDATA SOLUTIONS INC COM	1,026.11	921.58
MEDIFAST INC COM	94,620.39	99,385.00
MEDISYS CORP COM NEW	1,509.95	0.00
MEDIWARE INFORMATION SYS INC COM	7,979.95	7,339.90
MEDTRONIC INC COM	89,460.00	87,960.00
MEDTRONIC INC COM	144,831.84	171,522.00
MEDTRONIC INC COM	264,392.39	275,240.87
MEDTRONIC INC COM	274,227.61	381,746.40
MEDTRONIC INC COM	424,478.23	483,780.00
MEDTRONIC INC COM	841,942.46	712,476.00
MEDTRONIC INC COM	886,455.63	1,323,798.00
MEGA URANIUM LTD COM	1,948,530.77	482,771.08
MELCO CROWN ENTERTAINMENT LTD	72,141.18	50,736.00
MEMC ELECTR MATLS INC COM	76,036.67	62,869.92
MEMC ELECTR MATLS INC COM	336,912.62	81,720.00
MEMORY PHARMACEUTICALS CORP	(41.59)	0.00
MENTOR GRAPHICS CORP COM	8,306.70	8,830.00
MENTOR GRAPHICS CORP COM	48,168.66	51,214.00
MERCADOLIBRE INC COM STK	69,280.61	75,574.59
MERCER INTL INC 9.25% DUE 02-15-2013	4,435.00	4,087.50
MERCK & CO INC NEW COM	362,483.48	354,438.00
MERCK & CO INC NEW COM	370,982.96	383,633.46
MERCK & CO INC NEW COM	410,450.02	503,461.35
MERCK & CO INC NEW COM	651,376.64	913,500.00
MERCK & CO INC NEW COM	2,470,438.12	3,039,324.12
MERCK KGAA NPV	887,209.22	666,428.27
MERCURY GEN CORP NEW COM	6,341.96	4,907.50
MERCURY GEN CORP NEW COM	441,080.04	392,600.00
MEREDITH CORP COM	22,327.07	27,765.00
MERIDIAN BK NATL ASSN WICKENBURG ARIZ CTF DEP DTD 02-20-2008 4.25 02-20-2018	225,000.00	225,000.00
MERIDIAN GRANTOR TR DTD 12-11-2008 5 12-11-2015	5,000.00	5,000.00
MERIDIAN RES CORP COM	9,826.79	795.00
MERIT MED SYS INC COM	28,275.30	34,722.00
MERITAGE HOMES CORP COM	5,918.01	5,799.00
MERRICK BK SOUTH JORDAN UTAH CTF DEP DTD06-20-2008 4.3 06-20-2011	7,000.00	7,000.00
MERRILL LYNCH & CO INC ACCELERATED RETURN SER C	0.00	67,854.98

MERRILL LYNCH & CO INC CALL STK RETURN INC 7 DEBT SECS	0.00	3,650.00
MERRILL LYNCH & CO INC MEDIUM TERM NT SER C PFD STK	0.00	24,749.75
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY FEB 03 2014 5 DUE 02-03-2014	21,489.00	25,633.83

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MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00457 VAR RT DUE 02-05-10	540,000.00	600,195.00
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00667 5.45 DUE 02-05-2013	379,854.80	399,862.98
MERRILL LYNCH & CO INC MTN BTRANCHE # TR00432 5.45 DUE 07-15-2014 REG	985.61	1,051.69
MERRILL LYNCH & CO MTN 5.076% 22/03/2011	651,793.80	847,076.45
MERUELO MADDUX PPTYS INC COM	1,817.90	840.00
MESA AIR GROUP INC COM	87,668.74	58,826.70
MET ED CAP TR TR PFD SEC 7.35 %	0.00	740.00
MET FNCL CORP SER B PFD STK \$2.875 PAR	0.00	1.00
METABOLIX INC COM STK	9,816.27	4,420.00
METALICO INC COM	233,523.16	302,801.40
METALLINE MNG INC COM	16,887.25	5,852.00
METANOR RES INC METANOR RES INC	3,552.00	3,805.90
METHANEX CORP COM STK	9,178.33	11,694.00
METHODE ELECTRS INC COM	36,270.00	21,700.00
METLIFE INC 6.4% DUE 12-15-2066	27,182.40	26,250.00
METLIFE INC COM	122,517.72	102,917.04
METLIFE INC COM	311,249.12	321,685.00
METLIFE INC COM	390,359.03	438,340.00
METLIFE INC COM	802,368.92	788,305.00
METLIFE INC COM	823,074.96	656,767.65
METLIFE INC PFD SER B	1,166.95	1,200.50
METLIFE INC SR NT DTD 11/21/2003	6,768.95	7,437.00
METRO AG ORD NPV	214,678.78	218,394.31
METRO AG ORD NPV	233,780.69	304,764.59
METRO AG ORD NPV	599,822.76	643,967.58
METRO ONE TELECOMMUNICATIONS INC COM NEWSTK	2,747.56	18.18
METROPCS COMMUNICATIONS INC COM COM	16,061.23	16,023.00
METROPCS COMMUNICATIONS INC COM COM	98,655.32	54,173.00
METROPOLITAN HEALTH NETWORKS INC COM	440.15	437.80
METTLER-TOLEDO INTL INC COM	2,421.35	2,624.75
MEXCO ENERGY CORP COM	2,031.31	498.00
MEXORO MINERALS LTD COM STK	10,604.44	3,440.00
MF SCHWAB CHARLES FAMILY FDS TX EXMP FD	665,164.64	665,164.64
MFA FINL INC	33,939.64	33,075.00
MFA FINL INC	452,566.67	432,180.00
MFB NORTHERN FUNDS INCOME EQUITY FD	14,323.38	12,997.19
MFB NORTHERN FUNDS SMALL CAP VALUE FD	271,875.62	232,572.65
MFB NORTHERN FUNDS TECHNOLOGY FD	6,400.00	6,571.62
MFB NORTHN HI YIELD FXD INC FD	28,667.54	24,758.85
MFB NORTHN INTL EQTY INDEX FD	17,711.87	12,563.43
MFC 1ST ISR FD INC CLOSED END FD	15,068.42	13,474.60
MFC ABERDEEN ASIA-PAC INC FD	129,808.59	146,859.96
MFC ABERDEEN AUSTRALIA EQTY FD	2,666.30	2,434.00
MFC ABERDEEN GLOBAL INC FD	17,079.85	16,198.00
MFC ADVENT CLAYMORE CONV SECS & INC FD COM	7,267.50	5,456.50
MFC AIM SELECT REAL ESTATE INCOME FD AUCTION RATE PFD SER F	0.00	16,788.44
MFC ALLIANCEBERNSTEIN GLOBAL HI INC FD INC	137,715.93	156,952.08
MFC ALLIANCEBERNSTEIN INC FD INC	3,746.24	1,674.00
MFC ALLIANCEBERNSTEIN NATIONAL MUN	8,460.62	78.93
MFC ALPINE GLOBAL DYNAMIC DIVID FD COM	14,194.03	13,027.18
MFC ALPINE GLOBAL PREMIER PPTYS FD COM SHS OF BEN INT	5,732.73	3,116.00
MFC ALPINE TOTAL DYNAMIC DIVID FD COM SHBEN INT	369,487.09	422,834.92
MFC ALPS ETF TR JEFFERIES TR/J CRB GLOBAL COMMODITY EQUITY INDEX FD	74,749.41	4,290.00
MFC ASIA PAC FD INC COM MFC	10,447.60	10,743.20
MFC BARCLAYS BK PLC BARCLAYS USD INTELLIGENT CARRY INDEX	9,156.95	9,116.00
MFC BARCLAYS BK PLC ETN LKD TO DOW JONES-AIG INDL	3,838.75	4,055.00
MFC BARCLAYS BK PLC IPATH DOW JONES UBS NATURAL GAS SUBINDEX TOTAL RETURN ETN	14,547.87	14,280.00
MFC BARCLAYS BK PLC IPATH ETNS LKD MSCI INDIA TOTAL	79,483.60	85,776.34
MFC BARCLAYS BK PLC IPATH INDEX LKD SECSLKD TO GSCI COMMODITY	44,003.65	45,548.80
MFC BARCLAYS BK PLC IPATH INDEX LKD SECSLKD TO GSCI COMMODITY SEE SEC 3190327	5,437.60	3,159.00
MFC BELL ALIANT REGL COMMUNICATIONS INCOME FD UNIT UNIT	12,653.40	13,368.35
MFC BIOTECH HOLDERS TR DEPOSITARY RCPTS	57,615.34	58,524.00
MFC BLACKROCK CORE BD TR SHS BEN INT	9,847.76	9,110.66
MFC BLACKROCK CORPORATE HIGH YIELD FD VIINC COM	13,040.90	17,148.57
MFC BLACKROCK CR ALLOCATION INCOME TR IIINC COM	10,049.95	4,690.00

MFC BLACKROCK CREDIT ALL INC TR IV COM	16,095.01	19,576.67
MFC BLACKROCK DEBT STRATEGIES FD INC COM	65,214.49	45,559.49
MFC BLACKROCK DIVERSIFIED INCOME STRATEGIES FD INC COM	24,955.70	22,611.39
MFC BLACKROCK DIVID ACHIEVERS TM TR COM	7,830.83	6,879.07
MFC BLACKROCK ENHANCED CAPITAL & INCOME FUND INC	3,155.05	3,565.53

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MFC BLACKROCK ENHANCED DIVID ACHIEVERS TR COM	8,691.67	8,800.00
MFC BLACKROCK GLOBAL OPPORTUNITIES EQUITY TR COM	62,473.67	58,824.40
MFC BLACKROCK INC OPPORTUNITY TR INC.	28,436.96	26,795.83
MFC BLACKROCK LTD DURATION INCOME TR COMSHS	15,985.19	19,170.98
MFC BLACKROCK MUNIYIELD INSD FD INC COM	209.21	6,348.05
MFC BLACKROCK SR HIGH INCOME FD INC COM	50,938.68	34,507.46
MFC BLDRS INDEX FDS TR DEVELOPED MKTS 100 ADR INDEX FD	9,992.10	6,980.80
MFC BOULDER TOTAL RETURN FD INC COM	1,847.45	1,908.00
MFC CALAMOS CONV & HIGH INCOME FD COM SHS	60,433.64	59,109.81
MFC CALAMOS STRATEGIC TOTAL RETURN FD COM SH BEN INT	4,053.95	4,379.60
MFC CEF BLACKROCK ENERGY & RESOURCES TRUST	4,875.35	5,126.00
MFC CENTRAL EUROPE AND RUSSIA FD	11,636.78	12,903.25
MFC CENTRAL FD CDA LTD CL A CLOSED-END FUND	931,746.84	1,125,577.96
MFC CHILE FD INC COM CLOSED END FD	5,024.95	5,101.50
MFC CHINA FD INC	5,211.90	5,428.34
MFC CLAYMORE EXCHANGE TRADED FD TR 2 CLAYMORE/ALPHASHARES CHINA SMALL CAP	656,757.17	696,902.44
MFC CLAYMORE EXCHANGE TRADED FD TR 2 CLAYMORE/BNY MELLON FRONTIER MKTS ETF	11,978.95	13,946.00
MFC CLAYMORE EXCHANGE TRADED FD TR 2 CLAYMORE/CLEAR GLOBAL TIMBER INDEX	19,524.93	20,333.81
MFC CLAYMORE EXCHANGE TRADED FD TR 2 CLAYMORE/SWM CANADIAN ENERGY INCOME	1,752.96	1,844.57
MFC CLAYMORE EXCHANGE TRADED FD TR 2 CLAYMORE/ZACKS INTL YIELD HOG INDEX ETF	4,504.11	5,450.41
MFC CLAYMORE EXCHANGE-TRADED FD TR CLAYMORE/MAC GLOBAL SOLAR ENERGY	12,565.80	13,324.99
MFC CLAYMORE EXCHANGE-TRADED FD TR CLAYMORE/RAYMOND JAMES SB-1 EQUITY	3,429.95	3,301.00
MFC CLAYMORE EXCHANGE-TRADED FD TR SABRIENT INSIDER PORT	50,225.08	62,158.09
MFC CLAYMORE EXCHANGE-TRADED FD TR 2 CLAYMORE/ALPHASHARES CHINA ALL-CAP ETF	30,942.38	30,768.40
MFC CLAYMORE EXCHANGE-TRADED FD TR BNY BRAZIL RUSSIA INDIA & CHINA	850,359.05	885,633.10
MFC CLAYMORE EXCHANGE-TRADED FD TR ZACKSSECTOR ROTATION PORT	19,176.21	14,646.68
MFC CLAYMORE EXCHANGE-TRADED FD TR ZACKSYIELD HOG PORT	26,403.57	30,898.94
MFC CLAYMORE S&P GLOBAL WTR ETF CLAYMORES&P GLOBAL WATER ETF	41,656.10	38,682.00
MFC COHEN & STEERS DIVID MAJORS FD INC COM	12,956.88	13,044.32
MFC COHEN & STEERS REIT & PFD INC FD INCCOM	862.66	971.25
MFC COHEN & STEERS REIT & UTIL INC FD INC COM	1,552.92	1,613.85
MFC CR SUISSE NASSAU BRH ELEMENTS LKD TOMLCX PRECIOUS METALS	8,408.95	0.00
MFC CREDIT SUISSE ASSET MGMT INCOME FD INC COM	65,155.18	69,699.93
MFC CREDIT SUISSE HIGH YIELD BD FD SH BEN INT	2,034.05	2,163.76
MFC CURRENCYSHARES AUSTRALIAN DLR TR AUSTRALIAN DOLLAR SHS	119,295.06	123,305.83
MFC CURRENCYSHARES CDN DLR TR CDN DOLLARSHS	18,235.21	18,685.45
MFC CURRENCYSHARES JAPANESE YEN TR JAPANESE YEN SHS	26,477.59	26,332.67
MFC CURRENCYSHARES MEXICAN PESO TR MEXICAN PESO SHS	15,262.95	15,332.00
MFC DAILY FINL BEAR 3X SHS NEW	933,965.75	893,896.58
MFC DAILY FINL BULL 3X SHS NEW	648,181.88	671,691.93
MFC DEUTSCHE BK AG LONDON BRH POWERSHARES DB BASE METALS SHORT	1,555.97	1,072.00
MFC DEUTSCHE BK AG LONDON BRH POWERSHARES DB CRUDE OIL DOUBLE	8,512.68	8,697.00
MFC DEUTSCHE BK AG LONDON BRH POWERSHARES GOLD DOUBLE LONG EXCH TRADED	178,806.00	191,690.00
MFC DEUTSCHE BK AG LONDON BRH POWERSHARES GOLD SHORT EXCH TRADED NTS	1,821.55	1,996.00
MFC DEUTSCHE BK AG LONDON BRH DB COMMODITY DOUBLE LONG EXCHANGE	10,748.95	12,540.00
MFC DIREXION SHS ETF TR DAILY 30 YR TREASURY BEAR 3X SHS	15,293.90	13,650.00
MFC DIREXION SHS ETF TR DIREXION DAILY BEAR 3X SHS	12,908.68	8,960.00
MFC DIREXION SHS ETF TR DIREXION DAILY EMERGING MKTS BEAR 3X SHS	34,101.51	30,189.50
MFC DIREXION SHS ETF TR DIREXION DAILY EMERGING MKTS BULL 3X SHS	180,325.95	179,020.17
MFC DIREXION SHS ETF TR DIREXION DAILY TECHNOLOGY BEAR 3X SHS	25,206.44	11,362.13
MFC DIREXION SHS ETF TR ENERGY BEAR 3X SHS 3X SHS	18,368.05	18,048.00
MFC DIREXION SHS ETF TR ENERGY BULL 3X SHS 3X SHS	41,492.07	39,680.00
MFC DIREXION SHS ETF TR LARGE CAP BEAR 3X SHS 3X SHS	203,726.82	165,947.60
MFC DIREXION SHS ETF TR LARGE CAP BULL 3X SHS 3X SHS	57,827.09	58,512.10
MFC DIREXION SHS ETF TR SMALL CAP BEAR 3X SHS 3X SHS	150,394.53	132,360.64
MFC DIREXION SHS ETF TR SMALL CAP BULL 3X SHS 3X SHS	131,599.50	148,466.71
MFC DNP SELECT INC FD INC COM	103,828.91	116,100.97
MFC DOW 30SM ENHANCED PREM & INCOME FD INC COM	34,410.10	35,704.04
MFC DWS HIGH INCOME TR SHS DO NOT USE SEE SEC4-796561	35,697.49	0.00
MFC DWS HIGH INCOME TRUST SHS NEW	287.27	26,456.10
MFC DWS RREEF REAL ESTATE FD II INC COM	9,330.00	1,086.09
MFC EATON VANCE ENHANCED EQTY INC FD II	88,522.15	83,782.04
MFC EATON VANCE ENHANCED EQUITY INCOME FD COM	12,124.47	10,127.28
MFC EATON VANCE RISK-MANAGED DIVERSIFIED EQUITY INCOME FD COM	3,603.81	3,427.96
MFC EATON VANCE SR FLOATING-RATE TR COM	38,543.66	46,014.60
MFC EATON VANCE TAX-MANAGED BUY- WRITE OPPORTUNITIES FD COM	3,628.95	3,762.50
MFC EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCOME FD COM	439,000.66	348,207.61

MFC ETF FID NASDAQ COMP INDX TS	11,393.74	18,361.47
MFC ETFS GOLD TR SH	111,206.93	110,613.51
MFC ETFS SILVER TR SILVER SHS	69,840.70	21,087.50



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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFC EVERGREEN INCOME ADVANTAGE FD COM SHS COM SHS	7,604.95	4,755.00
MFC EVERGREEN MANAGED INC FD AUCTION N MKT PFD SHS SER M7 TNT 4631157	0.00	6,687.72
MFC EVERGREEN MULTI-SECTOR INC FD	5,975.90	4,821.20
MFC EVERGREEN UTILS & HI INC FD COM	30,111.42	34,597.23
MFC FIRST TR / FOUR CORNERS SR FLOATING RATE INCOME FD II COM	35,775.41	25,189.75
MFC FIRST TR EXCHANGE-TRADED FD NASDAQ CLEAN EDGE GREEN ENERGY INDEX	4,548.45	5,624.50
MFC FIRST TR ISE CHINDIA INDEX FD COM	4,362.43	4,548.49
MFC FIRST TR ISE GLOBAL WIND ENERGY INDEX FD COM SHS	10,012.29	4,956.60
MFC FIRST TR ISE REVERE NAT GAS INDEX FDCOM	86,354.32	92,382.68
MFC FIRST TR MORNINGSTAR DIVID LEADERS INDEX FD SHS	4,236.30	2,854.00
MFC FIRST TR NASDAQ-100 TECHNOLOGY INDEXFD SHS	1,981.55	2,121.00
MFC FIRST TR STRATEGIC HIGH INCOME FD COM SHS	9,541.11	4,468.25
MFC FLAHERTY & CRUMRINE / CLAYMORE TOTALRETURN FD INC COM	14,155.45	0.00
MFC FORUM FDS AUXIER FOCUS FD INVS SHS	9,589.55	11,156.63
MFC FRKLN UNVL TR SH BEN INT CLOSED END FD	920.98	1,015.00
MFC GABELLI CONV & INC SECS FD INC COM	25,314.64	17,267.42
MFC GLOBAL HI INC FD INC	16,925.50	17,529.14
MFC GREENHAVEN CONTINUOUS COMMODITY INDEX FD UNIT BEN INT	7,099.85	7,896.00
MFC GTR CHINA FD INC	6,602.35	5,498.40
MFC HANCOCK JOHN INC SECS TR SH BEN INT	43,172.22	53,800.00
MFC HANCOCK JOHN INVS TR	9,103.45	9,135.00
MFC HANCOCK JOHN PATRIOT PREM DIVID FD II COM SH BEN INT	8,083.06	11,112.56
MFC HSBC USA INC LKD TO S&P COMMODITY TRENDS INDICATOR	5,504.85	5,548.80
MFC INDIA FD INC COM	211,708.90	217,663.61
MFC ING CLARION GLOBAL REAL ESTATE INC FD	88,535.38	61,682.32
MFC ING GLOBAL EQTY DIVID & PREM OPPTY FD COM	57,471.32	55,554.58
MFC ING INTL HIGH DIVID EQUITY INCOME FDCOM	23,349.58	26,168.25
MFC ING PRIME RATE TR AUCTION RATE PFD SER M	0.00	121.30
MFC ING PRIME RATE TR SH BEN INT	12,658.23	12,322.22
MFC ING RISK MANAGED NAT RES FD COM	18,374.84	18,681.18
MFC IPATH DJ-UBS AGRICLTRE TOTAL RETURN SUB-INDEX ETN 10/22/37	29,583.17	27,571.06
MFC IPATH DOW JONES-UBS COMMODITY INDEX TOTAL RETURN ETN 6/12/36	138,887.82	128,597.18
MFC IPATH DOW JONES-UBS COPER SUBINDEX TOTAL RETURN ETN 10/22/37	6,128.24	9,160.00
MFC IPATH DOW JONES-UBS LIVESTK SUBINDEXTOTAL RET ETN 10/22/37	8,239.68	8,448.00
MFC ISHARES COMEX GOLD TR ISHARES	299,485.65	316,204.65
MFC ISHARES DOW JONES US INDEX FUND	126,859.52	132,824.22
MFC ISHARES IBOXX INVT GRADE GROUP BD FD	513,085.68	533,267.37
MFC ISHARES INC MCSI BRIC INDEX FD	20,445.39	20,632.50
MFC ISHARES INC MCSI ISRAEL CAPPED INDEXFD	76,568.15	76,160.00
MFC ISHARES INC MSCI AUSTRALIA INDEX FD	379,636.77	382,964.56
MFC ISHARES INC MSCI BRAZIL FREE INDEX FD	1,973,972.13	2,135,481.53
MFC ISHARES INC MSCI CDA INDEX FD	204,795.37	205,853.68
MFC ISHARES INC MSCI EMU INDEX FD	3,088.91	2,456.98
MFC ISHARES INC MSCI GERMANY INDEX FD	27,275.04	21,923.88
MFC ISHARES INC MSCI HONG KONG INDEX FD	81,070.05	80,490.21
MFC ISHARES INC MSCI JAPAN INDEX FD	102,661.51	86,489.17
MFC ISHARES INC MSCI MALAYSIA FREE INDEXFD	45,202.15	46,801.36
MFC ISHARES INC MSCI PAC EX-JAPAN INDEX FD	495,096.65	510,960.87
MFC ISHARES INC MSCI S KOREA INDEX FD	69,661.85	78,729.77
MFC ISHARES INC MSCI SINGAPORE INDEX FD	148,646.74	152,912.05
MFC ISHARES INC MSCI SPAIN INDEX FD	15,383.92	14,412.00
MFC ISHARES INC MSCI SWEDEN INDEX FD	8,536.28	8,389.50
MFC ISHARES INC MSCI SWITZ INDEX FD	3,910.52	3,895.50
MFC ISHARES INC MSCI TAIWAN INDEX FD	54,415.21	60,982.79
MFC ISHARES INC MSCI TURKEY INDEX FD	5,216.13	5,390.00
MFC ISHARES INC MSCI UK INDEX FD	2,812,143.53	2,722,199.40
MFC ISHARES S&P GSCI COMMODITY-IND	22,017.12	18,073.76
MFC ISHARES S&P GSTI NETWORKING IN	8,753.24	8,687.56
MFC ISHARES SILVER TR ISHARES	10,952,842.32	11,555,997.77
MFC ISHARES TR BARCLAYS 1-3 YR CR BD FD	98,279.82	98,762.00
MFC ISHARES TR BARCLAYS INTER CR BD FD LEHMAN INTER CR BD FD	89,652.98	93,768.68
MFC ISHARES TR BARCLAYS TIPS BD FD	2,236,440.52	2,279,946.17
MFC ISHARES TR COHEN & STEERS REALTY MAJORS INDEX FD CLOSE END	14,648,654.10	15,177,881.79
MFC ISHARES TR DOW JONES SELECT DIVID INDEX FD	327,926.41	302,253.04
MFC ISHARES TR DOW JONES TRANSN AVERAGE INDEX FD	11,620,739.76	11,847,410.56
MFC ISHARES TR DOW JONES U S	33,261.31	32,812.78
MFC ISHARES TR DOW JONES U S BASIC MATERIALS SECTOR	129,532.53	137,067.91

MFC ISHARES TR DOW JONES U S CONSUMER GOODS SECTOR	2,624.73	2,989.29
MFC ISHARES TR DOW JONES U S ENERGY SECTOR INDEX FD	61,349.90	58,362.89
MFC ISHARES TR DOW JONES U S FINL SECTORINDEX FD	34,688.44	28,182.61

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFC ISHARES TR DOW JONES U S FINL SVCS COMPOSITE	22,512.37	24,706.60
MFC ISHARES TR DOW JONES U S HEALTHCARE SECTOR	122,164.34	121,476.97
MFC ISHARES TR DOW JONES U S REAL ESTATEINDEX FD	88,190.71	98,910.12
MFC ISHARES TR DOW JONES U S TECHNOLOGY SECTOR	88,792.58	95,568.88
MFC ISHARES TR DOW JONES U S UTILS SECTOR INDEX FD	28,607.29	33,218.88
MFC ISHARES TR DOW JONES US BROKER-DEALERS INDEX	14,704.38	12,967.93
MFC ISHARES TR DOW JONES US PHARMACEUTICALS INDEX FD	12,653.07	13,838.40
MFC ISHARES TR DOW JONES US AEROSPACE & DEFENSE	12,425.45	12,230.40
MFC ISHARES TR DOW JONES US HOME CONSTN INDEX FD	23,062.29	22,486.47
MFC ISHARES TR DOW JONES US MEDICAL DEVICES INDEX	17,947.54	20,888.22
MFC ISHARES TR DOW JONES US OIL & GAS EXPL &	3,683.45	4,319.20
MFC ISHARES TR DOW JONES US OIL EQUIP & SVCS INDEX FD	44,203.08	37,169.28
MFC ISHARES TR FTSE DEVELOPED SMALL CAP EX- NORTH	7,485.17	5,460.07
MFC ISHARES TR FTSE EPRA/NAREIT DEVELOPED ASI A INDEX FD	4,488.10	5,928.60
MFC ISHARES TR FTSE EPRA/NAREIT DEVELOPED REA L ESTATE EX-US INDEX FD	4,503.29	5,812.92
MFC ISHARES TR FTSE NAREIT RESIDENTIAL INDEX FD	1,881.95	3,093.60
MFC ISHARES TR FTSE XINHUA HK CHINA 25 INDEX FD	9,153,452.03	8,704,650.69
MFC ISHARES TR IBOXX \$ HIGH YIELD CORP BD FD	170,221.96	178,437.82
MFC ISHARES TR JPMORGAN USD EMERGING MKTS BD FD	1,649.59	1,628.48
MFC ISHARES TR LARGE CORE INDEX FD	1,546.82	1,604.50
MFC ISHARES TR LARGE GROWTH INDEX FD	52,682.13	47,589.67
MFC ISHARES TR LEHMAN AGENCY BOND FD	26,574.19	26,354.65
MFC ISHARES TR MORNINGSTAR LARGE VALUE INDEX FD	44,283.11	36,200.60
MFC ISHARES TR MORNINGSTAR SMALL CORE INDEX FD	2,004.90	3,881.35
MFC ISHARES TR MORNINGSTAR SMALL GROWTH INDEX FD	29,653.97	25,099.73
MFC ISHARES TR MORNINGSTAR SMALL VALUE INDEX FD	27,501.07	24,772.07
MFC ISHARES TR MSCI ALL COUNTRY ASIA EX JAPAN INDEX FD	32,989.29	33,426.00
MFC ISHARES TR MSCI EAFE GROWTH INDEX FD	328,888.37	307,247.86
MFC ISHARES TR MSCI EAFE INDEX FD	1,101,122.79	1,081,035.39
MFC ISHARES TR MSCI EAFE SMALL CAP INDEXFD	42,593.59	51,444.65
MFC ISHARES TR MSCI EAFE VALUE INDEX FD	485,676.05	432,732.86
MFC ISHARES TR MSCI EMERGING MKTS INDEX FD	13,418,714.51	13,458,579.11
MFC ISHARES TR RUSSELL 1000 GROWTH INDEXFD	912,201.35	905,888.31
MFC ISHARES TR RUSSELL 1000 VALUE INDEX FD	1,266,092.19	1,158,157.73
MFC ISHARES TR RUSSELL 2000 GROWTH INDEXFD	1,128,768.89	1,076,289.28
MFC ISHARES TR RUSSELL 2000 INDEX FD	335,748.56	371,581.44
MFC ISHARES TR RUSSELL 2000 VALUE INDEX FD	1,008,732.62	935,390.28
MFC ISHARES TR RUSSELL 3000 GROWTH INDEXFD	11,867.83	19,435.20
MFC ISHARES TR RUSSELL 3000 INDEX FD	24,684.30	25,108.65
MFC ISHARES TR RUSSELL 3000 VALUE INDEX FD 3000 VALUE INDEZ FUD	39,211.72	53,563.76
MFC ISHARES TR RUSSELL MICROCAP INDEX FD	33,446.09	25,564.65
MFC ISHARES TR RUSSELL MIDCAP GROWTH INDEX FD	173,812.01	179,084.57
MFC ISHARES TR RUSSELL MIDCAP INDEX FD	101,703.83	109,334.17
MFC ISHARES TR RUSSELL MIDCAP VALUE INDEX FD	115,489.55	97,942.15
MFC ISHARES TR S & P	22,411.07	22,651.79
MFC ISHARES TR S&P 100 INDEX FD	19,914.23	19,603.89
MFC ISHARES TR S&P 1500 INDEX FD	12,370.61	15,347.00
MFC ISHARES TR S&P 500 GROWTH INDEX FD	162,703.11	169,249.32
MFC ISHARES TR S&P 500 INDEX FD	668,188.30	674,071.74
MFC ISHARES TR S&P 500 VALUE INDEX FD	128,384.83	124,908.63
MFC ISHARES TR S&P AGGRESSIVE ALLOCATIONFD	10,978.32	15,434.55
MFC ISHARES TR S&P EUROPE 350 S&P EURO PLUS INDEX FD	69,825.20	61,960.19
MFC ISHARES TR S&P GLOBAL CONSUMER STAPLES INDEX	16,766.85	18,115.20
MFC ISHARES TR S&P GLOBAL ENERGY SECTOR INDEX FD	76,263.36	77,037.90
MFC ISHARES TR S&P GLOBAL FINLS SECTOR INDEX FD	11,303.38	11,352.30
MFC ISHARES TR S&P GLOBAL INFO TECHNOLOGY SECTOR	29,198.72	34,212.31
MFC ISHARES TR S&P GLOBAL INFRASTRUCTUREINDEX FD	32,834.86	33,398.40
MFC ISHARES TR S&P GLOBAL MATERIALS INDEX FD	25,250.27	27,926.76
MFC ISHARES TR S&P GLOBAL UTILITIES INDEX FD	14,417.43	14,397.00
MFC ISHARES TR S&P LATIN AMER 40 INDEX FD	373,824.33	405,238.89
MFC ISHARES TR S&P MIDCAP 400 GROWTH INDEX FD GROWTH INDEX FD	216,781.56	214,556.53
MFC ISHARES TR S&P MIDCAP 400 INDEX FD	163,614.62	157,593.70
MFC ISHARES TR S&P MIDCAP 400 VALUE INDEX FD	175,763.61	178,350.75
MFC ISHARES TR S&P SMALLCAP 600 GROWTH INDEX FD	143,407.37	180,874.61
MFC ISHARES TR S&P SMALLCAP 600 INDEX FD	260,859.14	298,716.48
MFC ISHARES TR S&P SMALLCAP 600/BARRA VALUE INDEX FD	192,574.84	179,449.38
MFC ISHARES TR S&P U S PFD STK INDEX FD	218,435.15	239,762.82

MFC KAYNE ANDERSON ENERGY TOTAL RETURN FD INC COM	10,205.95	9,240.00
MFC KOREA EQTY FD INC	1,129.06	928.61
MFC KOREA FD INC COM NEW	16,031.68	8,034.30

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFC LATIN AMER DISCOVERY FD INC CLOSED END	14,438.90	8,613.60
MFC LIBERTY ALL STAR EQUITY FD SH BEN INT	4,746.86	4,961.38
MFC MACQUARIE / 1ST TR GLOBAL INFRASTRUCTU COM	1,172.58	1,392.99
MFC MACQUARIE GLOBAL INFRASTRUCTURE TOTAL RETURN FD INC COM	25,003.60	23,775.00
MFC MACQUARIE PWR & INFRASTRUCTURE INCOME FD TR UNIT TR UNIT	4,859.55	5,828.10
MFC MACROSHARES 100 OIL UP TR UNIT	137.00	0.00
MFC MACROSHARES MAJOR METRO HSG DOWN TR SHS	111,968.95	74,700.00
MFC MARKET VECTORS ETF TR AGRIBUSINESS ETF	157,501.01	178,991.41
MFC MARKET VECTORS ETF TR BRAZIL SM CAP ETF	81,658.40	91,723.39
MFC MARKET VECTORS ETF TR COAL ETF	593,490.06	668,360.69
MFC MARKET VECTORS ETF TR GLOBAL ALTERNATIVE ENERGY ETF	58,756.80	48,153.95
MFC MARKET VECTORS ETF TR GOLD MINERS ETF FD	1,508,976.31	1,480,909.57
MFC MARKET VECTORS ETF TR INDONESIA ETF	2,526.95	2,486.80
MFC MARKET VECTORS ETF TR JR GOLD MINERSETF	75,750.02	72,072.00
MFC MARKET VECTORS ETF TR LEHMAN BROS HIGH-YIELD MUN ETF	4,226.95	4,551.00
MFC MARKET VECTORS ETF TR NUCLEAR ENERGYETF	20,502.35	20,010.46
MFC MARKET VECTORS ETF TR RUSSIA ETF	47,069.15	48,580.95
MFC MARKET VECTORS ETF TR RVE HARD ASSETS PRODUCERS ETF	23,491.25	25,275.00
MFC MARKET VECTORS ETF TR SOLAR ENERGY ETF	1,510.75	1,559.51
MFC MARKET VECTORS ETF TR STEEL ETF	141,932.56	172,265.47
MFC MARKET VECTORS VIETNAM ETF	15,715.82	0.00
MFC MFS INTER INC TR CLOSED END FD	184,714.40	193,965.00
MFC MFS MULTIMARKET INCOME TR SH BEN INT	66,682.51	76,997.04
MFC MLP & STRATEGY EQUITY FD INC COM	21,019.35	22,954.52
MFC MORGAN STANLEY CHINA A SH FD INC COM	5,835.34	4,862.35
MFC MORGAN STANLEY EMERGING MKTS DOMESTIC DEBT FD INC COM	80,957.02	54,720.00
MFC MORGAN STANLEY MKT VECTORS CHINESE RENMINBI USD ETNS	1,779.95	1,769.77
MFC MORGAN STANLEY QUAL MUN INC TR	1,539.90	0.00
MFC NEUBERGER BERMAN HI YIELD STRATEGIESF COM	838.97	13,649.16
MFC NEUBERGER BERMAN INCOME OPPORTUNITY FD INC COM SHS	43,337.92	52,801.42
MFC NEUBERGER BERMAN REAL ESTATE SECS INCOME FD INC COM	13,988.44	29,317.14
MFC NEW GERMANY FD INC COM	494.95	394.41
MFC NEW ZEALAND DOLLAR FD	52,143.95	1,134,765.00
MFC NFJ DIVID INT & PREM STRATEGY FD COMSHS	21,871.11	25,759.84
MFC NICHOLAS-APPLEGATE CONV & INC FD	13,779.80	14,541.96
MFC NICHOLAS-APPLEGATE CONV & INCOME FD II COM	12,721.49	14,574.43
MFC NICHOLAS-APPLEGATE GLOBAL EQUITY & CONV INCOME FD COM	9,231.33	17,187.05
MFC NICHOLAS-APPLEGATE INTL & PREM STRATEGY FD COM	10,457.65	18,008.77
MFC NUVEEN CAL QUAL INC MUN FD INC COM	8,997.86	8,142.47
MFC NUVEEN DIVID ADVANTAGE MUN FD	107.78	101.79
MFC NUVEEN EQUITY PREM & GROWTH FD COM	13,057.66	14,473.56
MFC NUVEEN FLOATING RATE INCOME OPPORTUNITY FD COM SHS	29,820.36	32,616.36
MFC NUVEEN GLOBAL GOVT ENHANCED INCOME FD COM	12,981.90	12,922.50
MFC NUVEEN MULTI-CURRENCY SHORT- TERM GOVT INCOME FD COM	1,084.07	1,041.38
MFC NUVEEN MULTI-STATEY INC & GROWTH FD II	29,850.34	24,634.33
MFC NUVEEN MULTI-STRATEGY INC & GROWTH FD	42,249.19	29,844.44
MFC NUVEEN QUAL PFD INC FD	4,933.65	2,615.03
MFC NUVEEN QUAL PFD INC FD 2	17,255.09	16,542.80
MFC NUVEEN QUAL PFD INC FD 3 COM	6,798.95	6,960.00
MFC OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT	264,142.52	213,984.00
MFC PARNASSUS INCOME TR FIXED INCOME FD	23,146.95	24,156.15
MFC PCM FD INC	36,217.88	23,167.60
MFC PENN WEST ENERGY TR TR UNIT	478,134.56	566,825.60
MFC PIMCO FLOATING RATE INCOME FD COM	16,070.24	13,836.90
MFC PIMCO GLOBAL STOCKSPLUS INCOME FD COM	43,504.80	250,478.00
MFC PIMCO HIGH INCOME FD COM SHS	15,487.68	18,385.41
MFC PIMCO MUN INCOME FD II COM	215.33	165.01
MFC PIMCO STRATEGIC GLOBAL GOVT FD INC COM	79,107.67	78,857.50
MFC PIONEER FLOATING RATE TR COM CORP PFD	315.29	2.41
MFC POWERSHARES ASIA EX-JAPAN	0.00	8,285.37
MFC POWERSHARES DB AGRICULTURE FUND	194,279.65	200,729.65
MFC POWERSHARES DB COMMODITY INDEX TRACKING FD UNIT BEN INT	337,667.19	345,653.87
MFC POWERSHARES DB G10 CURRENCY HARVEST FD COM UNIT BEN INT	20,100.09	18,784.21
MFC POWERSHARES DB MULTI-SECTOR COMM TR PWR SH DB PRECIOUS METAL FDCOM	173,926.55	214,789.29
MFC POWERSHARES DB MULTI-SECTOR COMMODITY TR PWR SH DB ENERGY FD COM UIT	30,458.66	22,682.35
MFC POWERSHARES DB U S DLR INDEX TR POWERSHARES DB US\$ INDEX BEARISH	113,071.27	112,375.81
MFC POWERSHARES DB U S DLR INDEX TR POWERSHARES DB US\$ INDEX BULLISH	311,514.55	312,742.68

MFC POWERSHARES EXCHANGE-TRADED FD TR	16,325.85	19,005.61
MFC POWERSHARES EXCHANGE-TRADED FD TR	196,480.25	162,968.51
MFC POWERSHARES EXCHANGE-TRADED FD TR AEROSPACE & DEFENSE PORT	7,544.78	6,913.81

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MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC BIOTECHNOLOGY & GENOME PORTFOLIO	31,696.97	30,219.75
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC BUYBACK ACHIEVERS PORT	11,064.68	9,234.55
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC CONSUMER STAPLES SECTOR	39,277.90	40,088.75
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC ENERGY EXPL & PRODTN PORTFOLIO	6,925.13	5,090.06
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC LARGE CAP GROWTH PORT	51,124.75	43,159.50
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MARKET PORT	10,904.04	7,910.18
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MEDIA PORTFOLIO	5,573.75	5,820.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MID CAP VALUE PORT	10,911.18	8,340.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC OIL SVC PORTFOLIO	5,840.45	5,088.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC PHARMACEUTICALS PORTFOLIO	3,607.88	3,800.96
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC RETAIL PORTFOLIO	10,581.15	10,646.86
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC SMALL CAP VALUE PORT	1,651.09	1,351.46
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC SOFTWARE PORTFOLIO	14,357.58	15,595.50
MFC POWERSHARES EXCHANGE-TRADED FD TR FINL PFD PORTFOLIO	51,398.26	53,040.00
MFC POWERSHARES EXCHANGE-TRADED FD TR FTSE RAFI US 1000 PORT	154,388.05	167,331.75
MFC POWERSHARES EXCHANGE-TRADED FD TR FTSE RAFI US 1500 SMALL-MID PORTFOLIO	44,562.08	67,351.20
MFC POWERSHARES EXCHANGE-TRADED FD TR GLOBAL LISTED PRIVATE EQUITY PORTFOLIO	13,034.34	14,272.12
MFC POWERSHARES EXCHANGE-TRADED FD TR HIGH YIELD EQUITY DIVID ACHIEVERS	568.80	785.95
MFC POWERSHARES EXCHANGE-TRADED FD TR INTL DIVID ACHIEVERS PORTFOLIO	28,429.01	31,606.61
MFC POWERSHARES EXCHANGE-TRADED FD TR LUX NANOTECH PORTFOLIO	3,501.09	3,147.00
MFC POWERSHARES EXCHANGE-TRADED FD TR VALUE LINE PORT	11,379.31	7,889.23
MFC POWERSHARES EXCHANGE-TRADED FD TR WATER RES PORT	112,825.24	96,131.62
MFC POWERSHARES EXCHANGE-TRADED FD TR WILDER HILL CLEAN ENERGY PORTFOLIO	172,837.53	124,096.10
MFC POWERSHARES EXCHANGE-TRADED FD TR WILDERHILL PROGRESSIVE ENERGY PORTFOLIO	1,135.45	1,177.02
MFC POWERSHARES EXCHANGE-TRADED FD TR ZACKS MICRO CAP PORTFOLIO	10,227.73	5,880.00
MFC POWERSHARES EXCHANGE-TRADED FD TR IIGLOBAL NUCLEAR ENERGY PORTFOLIO	5,155.75	5,610.00
MFC POWERSHARES EXCHANGE-TRADED FD TR IIGLOBAL WIND ENERGY PORTFOLIO	7,941.58	7,733.81
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR AGGREGATE PFD PORTFOLIO	31,405.57	32,382.03
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR EMERGING MARKETS SOVEREIGN	12,752.09	12,765.00
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR FTSE RAFI DEV MARKETS EX U.S. PORT	91,953.53	78,180.90
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR FTSE RAFI EMERGING MARKETS PORT	79,520.13	93,535.65
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR GLOBAL CLEAN ENERGY PORT	36,414.72	20,825.00
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR GLOBAL WATER PORT	5,180.95	5,448.00
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR HIGH YIELD USD BD PORTFOLIO	40,813.79	43,813.79
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR S&P 500 BUYWRITE PORTFOLIO	75,559.35	75,284.65
MFC POWERSHARES INDIA EXCHANGE TRADED FDTR POWER SHS INDIA PORT	9,665.72	11,038.93
MFC POWERSHARES QQQ TR UNIT SER 1	1,306,321.43	1,461,257.42
MFC PROSHARES TR II PROSHARES ULTRA SILVER	11,153.03	9,545.50
MFC PROSHARES TR II PROSHARES ULTRA GOLD	39,367.58	36,503.56
MFC PROSHARES TR II PROSHARES ULTRASHORTDJ UBS CRUDE OIL	61,739.29	26,754.00
MFC PROSHARES TR II PROSHARES ULTRASHORTEURO	79,265.35	82,523.10
MFC PROSHARES TR II PROSHARES ULTRASHORTGOLD	32,937.82	32,602.50
MFC PROSHARES TR II PROSHARES ULTRASHORTSILVER	34,894.39	25,387.00
MFC PROSHARES TR II PROSHARES ULTRASHORTYEN	40,340.30	43,665.00
MFC PROSHARES TR PROSHARES SHORT MIDCAP400	60,081.73	53,328.00
MFC PROSHARES TR PROSHARES SHORT RUSSELL2000	24,241.36	23,046.40
MFC PROSHARES TR PROSHARES SHORT DOW30	70,140.03	68,499.97
MFC PROSHARES TR PROSHARES SHORT FINLS	11,219.48	11,100.00
MFC PROSHARES TR PROSHARES SHORT MSCI EMERGING MARKETS	26,579.62	22,292.75
MFC PROSHARES TR PROSHARES SHORT OIL & GAS	4,073.95	3,834.57
MFC PROSHARES TR PROSHARES SHORT QQQ	52,365.48	45,224.65
MFC PROSHARES TR PROSHARES SHORT S&P500	773,476.52	708,613.92
MFC PROSHARES TR PROSHARES ULTRA MIDCAP400	73,015.56	97,304.46
MFC PROSHARES TR PROSHARES ULTRA RUSSELL1000 VALUE	1,820.95	2,341.83
MFC PROSHARES TR PROSHARES ULTRA RUSSELL2000	30,462.90	34,601.71
MFC PROSHARES TR PROSHARES ULTRA RUSSELL2000 VALUE	31.74	18.81
MFC PROSHARES TR PROSHARES ULTRA SEMICONDUCTORS	21,700.57	36,784.00
MFC PROSHARES TR PROSHARES ULTRA SMALLCAP600	234,642.52	182,487.00
MFC PROSHARES TR PROSHARES ULTRA TECHNOLOGY	47,468.44	68,176.50
MFC PROSHARES TR PROSHARES ULTRA BASIC MATERIALS	54,532.45	58,014.00
MFC PROSHARES TR PROSHARES ULTRA DOW30	154,341.96	169,598.45
MFC PROSHARES TR PROSHARES ULTRA FINLS	608,625.34	619,033.26
MFC PROSHARES TR PROSHARES ULTRA HEALTH CARE	18,303.78	24,980.00
MFC PROSHARES TR PROSHARES ULTRA OIL & GAS	163,338.95	194,431.77
MFC PROSHARES TR PROSHARES ULTRA QQQ	10,739,061.72	11,497,127.12
MFC PROSHARES TR PROSHARES ULTRA REAL ESTATE	336,660.15	352,096.03
MFC PROSHARES TR PROSHARES ULTRA RUSSELLMIDCAP GROWTH	33,361.78	45,956.61

MFC PROSHARES TR PROSHARES ULTRA S&P500	13,139,159.23	13,506,521.93
MFC PROSHARES TR PROSHARES ULTRAPRO S&P500	97,604.64	106,975.70
MFC PROSHARES TR PROSHARES ULTRAPRO SHORT S&P500	497,019.81	232,256.00



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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFC PROSHARES TR PROSHARES ULTRASHORT 20+ YR TREAS	426,506.37	426,723.40
MFC PROSHARES TR PROSHARES ULTRASHORT 7-10 YR TREAS	37,093.79	37,758.00
MFC PROSHARES TR PROSHARES ULTRASHORT CONSUMER SERVICES	17,412.76	11,298.00
MFC PROSHARES TR PROSHARES ULTRASHORT DOW30	301,710.81	269,621.03
MFC PROSHARES TR PROSHARES ULTRASHORT FINL	509,897.73	459,037.35
MFC PROSHARES TR PROSHARES ULTRASHORT FTSE/XINHUA CHINA 25	122,061.56	117,048.89
MFC PROSHARES TR PROSHARES ULTRASHORT INDUSTRIALS	6,394.39	4,864.00
MFC PROSHARES TR PROSHARES ULTRASHORT MIDCAP400	6,287.60	5,527.50
MFC PROSHARES TR PROSHARES ULTRASHORT MSCI EAFE	36,750.71	20,248.68
MFC PROSHARES TR PROSHARES ULTRASHORT QQQ	748,241.85	677,993.93
MFC PROSHARES TR PROSHARES ULTRASHORT REAL ESTATE	340,320.65	273,533.31
MFC PROSHARES TR PROSHARES ULTRASHORT RUSSELL MIDCAP GROWTH	5,157.95	1,306.00
MFC PROSHARES TR PROSHARES ULTRASHORT RUSSELL1000 VALUE	21,108.95	20,848.00
MFC PROSHARES TR PROSHARES ULTRASHORT S&P500	2,292,675.53	2,159,921.20
MFC PROSHARES TR PROSHARES ULTRASHORT SMALLCAP600	23,616.70	4,212.54
MFC PROSHARES TR PROSHARES ULTRASHORT TECHNOLOGY	61,332.43	22,419.98
MFC PROSHARES TR SHORT 20+ YR TREASURY	389,605.34	399,887.67
MFC PROSHARES TR ULTRASHORT BASIC MATERIALS PROSHARES	38,622.65	37,356.00
MFC PROSHARES TR ULTRASHORT RUSSELL 2000 PROSHARES	340,531.82	300,390.75
MFC PROSHARES ULTRA DJ AIG-CRUDE OIL	248,097.30	250,366.60
MFC PROSHARES ULTRASHORT OIL & GAS	65,673.93	58,018.11
MFC PUTNAM MASTER INTER INC TR SH BEN INT	11,988.95	12,060.00
MFC PUTNAM MUN OPPORTUNITIES TR SH BEN INT	373.77	351.36
MFC REGIONAL BK HOLDRS TR DEPOSITARY RCPT DEPOSITARY RCPT	45,284.46	45,912.00
MFC ROYCE FOCUS TR INC	21,294.44	15,825.00
MFC RYDEX ETF TR 2X S&P SELECT SECTOR	9,530.74	5,454.00
MFC RYDEX ETF TR 2X S&P SELECT SECTOR ETF	1,586.55	3,759.00
MFC RYDEX ETF TR INVERSE S&P 500 2X STRATEGY ETF	84,141.91	57,845.76
MFC RYDEX ETF TR RUSSELL TOP 50 ETF FD	4,698.32	4,179.50
MFC RYDEX ETF TR RYDEX S&P MIDCAP 400 PURE GROWTH	13,212.33	13,379.10
MFC RYDEX ETF TR RYDEX S&P MIDCAP 400 PURE VALUE ETF	3,684.43	2,811.20
MFC RYDEX ETF TR S&P 500 2X STRATEGY ETF	108,238.42	107,646.00
MFC RYDEX ETF TR S&P 500 EQUAL WEIGHTED INDEX FD	177,003.38	184,057.41
MFC SCHWAB STRATEGIC TR INTL EQUITY ETF	61,719.65	163,340.17
MFC SCHWAB STRATEGIC TR US BROAD MKT ETF	189,877.95	192,959.60
MFC SCHWAB STRATEGIC TR US LARGE-CAP ETF	10,513.29	63,166.00
MFC SCHWAB STRATEGIC TR US SMALL-CAP ETF	6,055.56	13,075.60
MFC SECTOR SPDR TR SHS BEN INT-HLTH CARE	129,896.51	145,028.39
MFC SELECT SECTOR SPDR TR CONSUMER STAPLES	50,505.32	54,606.66
MFC SELECT SECTOR SPDR TR ENERGY	239,400.77	259,198.02
MFC SELECT SECTOR SPDR TR FINANCIAL	306,772.50	344,567.72
MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS	64,555.61	69,692.96
MFC SELECT SECTOR SPDR TR TECHNOLOGY	331,507.34	400,201.05
MFC SELECT SECTOR SPDR TR UTILS	150,158.45	151,166.60
MFC SPDR GOLD TR GOLD SHS	14,443,380.35	16,178,914.08
MFC SPDR INDEX SHS FDS DJ EURO STOXX 50 ETF	6,502.68	6,638.63
MFC SPDR INDEX SHS FDS DOW JONES INTL REAL ESTATE ETF	419,029.79	327,912.55
MFC SPDR INDEX SHS FDS MSCI ACWI EX-US ETF	4,413.30	3,309.82
MFC SPDR INDEX SHS FDS RUSSELL / NOMURA SMALL CAP JAPAN ETF	16,128.30	13,020.00
MFC SPDR INDEX SHS FDS S&P BRIC 40 ETF	61,315.74	56,987.39
MFC SPDR INDEX SHS FDS S&P CHINA ETF	103,801.87	104,592.26
MFC SPDR INDEX SHS FDS S&P EMERGING EUROPE ETF	14,758.27	15,775.76
MFC SPDR INDEX SHS FDS S&P EMERGING MIDDLE EAT & AFRICA	31,680.18	31,194.50
MFC SPDR INDEX SHS FDS S&P EMERGING MKTSSM CAP ETF	19,839.53	24,066.61
MFC SPDR INDEX SHS FDS S&P INTL DIVIDENDEF	7,294.10	5,440.00
MFC SPDR INDEX SHS FDS S&P INTL SMALL CAP ETF	42,897.59	32,856.43
MFC SPDR S&P METALS & MINING ETF	61,763.34	71,720.30
MFC SPDR S&P PHARMACEUTICALS ETF	17,326.95	19,040.00
MFC SPDR SER TR BARCLAYS CAP 1-3 T BILL ETF	49,818.55	49,539.60
MFC SPDR SER TR BARCLAYS CAP AGGREGATE BD ETF	37,750.23	27,657.12
MFC SPDR SER TR BARCLAYS CAP HIGH YIELD BD ETF	124,566.78	138,045.19
MFC SPDR SER TR BARCLAYS CAP INTL TREAS BD ETF	79,856.78	81,927.66
MFC SPDR SER TR BARCLAYS CAP TIPS ETF	34,116.37	35,826.00
MFC SPDR SER TR DB INTL GOVT INFLATION- PROTECTED	238,039.05	245,839.86
MFC SPDR SER TR DJ GLOBAL TITANS ETF	21,989.15	17,661.26
MFC SPDR SER TR DOW JONES MID CAP ETF	9,173.45	9,660.00
MFC SPDR SER TR DOW JONES SMALL CAP GROWTH ETF	30,408.95	33,584.00

MFC SPDR SER TR DOW JONES SMALL CAP ETF	97,380.99	0.00
MFC SPDR SER TR DOW JONES TOTAL MKT ETF	15,037.14	16,062.12
MFC SPDR SER TR MORGAN STANLEY TECHNOLOGY ETF	9,237.29	11,522.98

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**SUPPLEMENTAL SCHEDULE**  
**FORM 5500, SCHEDULE H, PART IV, LINE 4i**  
**SCHEDULE OF ASSETS (HELD AT END OF YEAR)**  
**AS OF DECEMBER 31, 2009**

<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFC SPDR SER TR S&P BIOTECH ETF	29,598.93	31,111.20
MFC SPDR SER TR S&P DIVID ETF	72,835.44	79,221.86
MFC SPDR SER TR S&P HOMEBUILDERS ETF	78,011.55	80,833.83
MFC SPDR SER TR S&P OIL & GAS EQUIP & SVCS ETF	44,464.08	39,536.85
MFC SPDR SER TR S&P OIL & GAS EXPL & PRODTN ETF	33,707.24	36,924.16
MFC SPDR SER TR S&P RETAIL ETF	25,772.11	29,904.00
MFC SPDR SER TR SPDR BARCLAYS CAPITAL SHORT TE RM CORP BD ETF	92,925.58	95,713.68
MFC SUNAMERICA FOCUSED ALPHA GROWTH FD INC COM	1,116.77	1,381.76
MFC SWEDISH EXPT CR CORP ELEMENTS LKD ROGERS INTL	961.02	1,176.00
MFC SWEDISH EXPT CR CORP ELEMENTS LKD TOROGERS INTL	36,344.70	29,060.40
MFC SZO US POWERSHARES DB CRUDE SHORT POWERSHARES DB CRUDE OIL SHORT	19,365.21	19,200.00
MFC TAIWAN FD INC COM	29,217.14	25,940.20
MFC TDAX FDS INC TDAX INDEPENDENCE 2030 EXCHANGE	2,548.29	1,885.00
MFC TEMPLETON DRAGON FD INC COM	21,486.24	32,691.24
MFC TEMPLETON EMERGING MKTS INC FD DE	31,814.75	40,519.23
MFC TEMPLETON GLOBAL INCOME FD	102,938.22	105,127.00
MFC TEMPLETON RUSSIA & E EUROPEAN FD	115,846.60	30,940.00
MFC TURKISH INVT FD INC COM	5,516.40	7,460.46
MFC UNITED STATES OIL FUND LPUNITS	753,766.37	813,017.44
MFC UNITED STS 12 MONTH OIL FD LP UNIT BEN INT	140,361.73	104,144.04
MFC UTILITIES HOLDRS TR DEPOSITARY RCPT	10,953.95	9,854.00
MFC VAN KAMPEN MUN TR COM	4,789.31	5,216.00
MFC VAN KAMPEN SR INC TR	381,551.72	256,317.25
MFC VANGUARD BD INDEX FDS VANGUARD INTERMEDIATE TERM BD ETF	140,651.14	143,896.65
MFC VANGUARD BD INDEX FDS VANGUARD LONG TERM BD ETF	16,121.35	15,363.91
MFC VANGUARD BD INDEX FDS VANGUARD SHORTTERM BD ETF	172,758.24	172,883.45
MFC VANGUARD BD INDEX FDS VANGUARD TOTALBD MARKET ETF	797,181.96	812,080.92
MFC VANGUARD CNSMR STAPLES EFT	81,925.41	81,927.25
MFC VANGUARD ENERGY ETF	175,979.95	192,447.97
MFC VANGUARD EUROPEAN ETF	342,618.53	290,504.04
MFC VANGUARD EXTD MKT ETF	43,298.32	39,743.99
MFC VANGUARD FINANCIALS ETF	33,431.06	22,962.31
MFC VANGUARD GROWTH ETF	79,971.31	91,731.08
MFC VANGUARD HLTH CARE ETF	33,750.31	33,337.04
MFC VANGUARD INDEX TR MID-CAP GROWTH INDEX VIPER SHS	40,343.26	34,524.88
MFC VANGUARD INDEX TR VANGUARD MID-CAP VALUE ETF	35,556.61	35,496.00
MFC VANGUARD INFORMATION TECH ETF	76,157.28	87,702.89
MFC VANGUARD INTL EQUITY INDEX FDS VANGUARD FTSE ALL WORLD EX US ETF	461,633.09	506,617.28
MFC VANGUARD INTL EQUITY INDEX FDS FTSE ALL-WORLD EX USA SMALL CAP INDEX	86,294.50	117,840.24
MFC VANGUARD INTL EQUITY INDEX FDS TOTALWORLD STK INDEX FD ETF SHS	65,811.57	73,725.74
MFC VANGUARD LARGE-CAP ETF	533,298.50	572,423.14
MFC VANGUARD MATERIALS ETF	34,901.11	36,330.83
MFC VANGUARD MID-CAP ETF	386,084.82	364,950.84
MFC VANGUARD PAC ETF	254,267.45	228,965.41
MFC VANGUARD REIT ETF	1,619,853.56	1,675,003.23
MFC VANGUARD SCOTTS DALE FDS VANGUARD SHORT-TERM COPORATE BOND INDEX FUND	0.00	60,264.00
MFC VANGUARD SMALL-CAP ETF	665,245.29	695,282.27
MFC VANGUARD SMALL-CAP GROWTH ETF	76,042.57	81,972.99
MFC VANGUARD SMALL-CAP VALUE ETF	560,259.40	497,231.33
MFC VANGUARD SPECIALIZED PORTFOLIOS VANGUARD DIVIDEND APPRECIATION ETF	60,356.02	67,595.32
MFC VANGUARD TAX-MANAGED INTL FD EUROPE PACIFIC ETF	500,131.43	433,015.23
MFC VANGUARD TOTAL STK	2,082,715.29	2,559,346.76
MFC VANGUARD UTILS ETF	64,122.01	58,318.44
MFC VANGUARD VALUE ETF	366,529.74	319,913.64
MFC VANGUARD WHITEHALL FDS HIGH DIVIDENDYIELD ETF SHS	80,638.95	82,692.48
MFC VANGUARD WORLD FD VANGUARD MEGA CAP 300 ETF	9,965.16	12,713.82
MFC VANGUARD WORLD FD VANGUARD MEGA CAP 300 VALUE ETF	24,223.00	31,028.40
MFC WESTERN ASSET EMERGING MKTS DEBT FD INC COM	30,141.21	32,156.83
MFC WESTERN ASSET GLOBAL HIGH INCOME FD INC COM	68,783.14	74,366.54
MFC WESTERN ASSET GLOBAL PARTNERS INCOMEFD INC COM	79,305.94	80,809.61
MFC WESTERN ASSET VAR RATE STRATEGIC FD INC COM	875.40	1,201.90
MFC WISDOMTREE TR DREYFUS BRAZILIAN REALFD	10,459.10	10,612.00
MFC WISDOMTREE TR DREYFUS CHINESE YUAN FD	226,755.52	225,297.30
MFC WISDOMTREE TR DREYFUS EMERGING CURRENCY FD	12,762.17	28,841.96
MFC WISDOMTREE TR EMERGING MKTS SMALLCAPDIVID FD	8,167.67	7,031.57
MFC WISDOMTREE TR EUROPE SMALLCAP DIVID FD	6,748.01	4,550.42
MFC WISDOMTREE TR EUROPE TOTAL DIVID FD	4,437.95	4,482.00

MFC WISDOMTREE TR GLOBAL EQUITY INCOME FD	5,001.85	5,023.13
MFC WISDOMTREE TR INDIA EARNINGS FD	84,122.37	89,298.42
MFC WISDOMTREE TR INTL BASIC MATERIALS SECTOR FD	6,419.98	4,838.72

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFC WISDOMTREE TR INTL ENERGY SECTOR FD	14,750.60	13,644.80
MFC WISDOMTREE TR INTL FINANCIAL SECTOR FD	10,088.91	15,264.00
MFC WISDOMTREE TR INTL MIDCAP DIVID FD	11,987.67	10,941.90
MFC WISDOMTREE TR INTL REAL ESTATE SECTOR FD	35,697.82	26,047.02
MFC WISDOMTREE TR INTL SMALLCAP DIVID FD	435,964.76	387,381.21
MFC WISDOMTREE TR INTL UTILITIES SECTOR FD	2,975.01	2,507.56
MFC WISDOMTREE TR PACIFIC EX-JAPAN EQUITY INCOME FD	20,130.91	20,363.92
MFC WISDOMTREE TR PACIFIC EX-JAPAN TOTALDIVID FD	13,122.63	13,200.00
MFC WISDOMTREE TR SMALLCAP DIVID FD	5,939.92	5,219.22
MFC WORLD FDS INC NEW THIRD MILLENNIUM RUSSIA FD CL A	13,011.45	7,438.32
MFO 1ST EAGLE FDS INC FORMERLY 1ST EAGL	196,859.75	182,881.11
MFO 1ST EAGLE FUNDS OVERSEAS FD CL A	905,900.36	931,110.38
MFO 1ST EAGLE SOGEN FDS INC GLOBAL FD CL	910,451.12	901,879.99
MFO 1ST EAGLE SOGEN FDS INC GOLD FD	552,673.88	590,597.75
MFO 1ST EAGLE SOGEN FDS INC U S VALUE FD CL A	13,649.89	14,422.88
MFO 1ST SOURCE INCOME EQUITY FD	115,036.06	510,387.99
MFO 3RD AVE TR REAL ESTATE VALUE FD	157,780.31	130,864.78
MFO ABERDEEN FDS EQUITY LONG SHORT FD CLA	18,628.56	19,047.62
MFO ABERDEEN FDS GLOBAL FINL SVC FD CL A	23,199.30	19,236.99
MFO ABERDEEN FDS INTL EQUITY FD CL A	32,006.76	24,811.65
MFO ABERDEEN FDS NATURAL RES FD CL A	86,642.10	63,520.02
MFO ABERDEEN FDS NATURAL RES FD INSTL SVC CL	47,825.57	32,044.94
MFO ABERDEEN FDS SMALL CAP FD CL A	15,663.69	9,949.99
MFO ADVISORONE FDS AMERIGO FD CL N	313,474.66	331,024.16
MFO ADVISORONE FDS CLERMONT FD CL N	6,283.34	7,305.52
MFO ADVISORS INNER CIRCLE FD ACADIAN EMERGING MKTS INSTL CL	71,958.29	58,506.95
MFO ADVISORS INNER CIRCLE FD CAMBIAR OPPORTUNITY INV CL	67,394.42	56,870.05
MFO ADVISORS INNER CIRCLE FD CAMBIAR SMALL CAP FD INV CL	49,000.00	49,343.45
MFO ADVISORS INNER CIRCLE FD EDGEWOOD GROWTH FD RETAIL CL	19,491.36	18,986.25
MFO ADVISORS INNER CIRCLE FD II INC NEW CHAMPLAIN SMALL CO FD	3,309.54	2,755.49
MFO ADVISORS SER TR AI FRANK FD	4,427.99	3,772.46
MFO ADVISORS SER TR CHASE GROWTH FD MFO CHASE GROWTH FUND	53,927.20	44,123.87
MFO AEGIS VALUE FD INC COM	12,554.69	11,644.97
MFO AIG SER TR SUNAMERICA ALTERNATIVE	27,725,706.26	30,853,166.21
MFO AIM CONSTELLATION FD OPEN END FD	45,923.36	53,786.29
MFO AIM EQTY FD INC CHARTER FD RETAIL CLDBTFL	8,185.15	11,536.52
MFO AIM EQUITY FDS CAP DEVELOPMENT FD CLA SHS	44,149.35	31,661.71
MFO AIM INTL GROWTH FD CL A	60,352.99	81,517.50
MFO AIM INVT FDS CHINA FD CL A	11,852.82	12,095.69
MFO AIM INVT FDS DEVELOPING MARKETS FD CL Y	14,699.75	20,548.03
MFO AIM INVT FDS GLOBAL HEALTH CARE FD INV CL	19,052.47	15,462.20
MFO AIM INVT SECS FDS FORMERLY AIM PRIMERA DYNAMICS FD INV CL	1,522.99	1,399.67
MFO AIM SECTOR FDS ENERGY FD CL A	13,366.57	10,010.40
MFO AIM SECTOR FDS TECHNOLOGY FD INV CL	10,962.20	5,354.21
MFO ALGER CHINA U S GROWTH FD ALGER CHINA US GROWTH FD CL A	13,374.21	10,722.68
MFO ALGER FD CAP APPREC CL A	10,000.00	15,353.67
MFO ALGER FDS II ALGER SPECTRA FD CL A	39,703.39	59,485.17
MFO ALGER INSTL FD CAP APPREC INSTL PORTFOLIO CL I	22,782.35	21,586.57
MFO ALGER INSTL FD MID CAP CL I	13,050.87	9,015.37
MFO ALGER SMIDCAP GROWTH CL A	12,082.17	10,738.78
MFO ALLIANCE BERNSTEIN GROWTH & INC FD CL A	6,578.98	5,276.99
MFO ALLIANCE GLOBAL BD FD CL A	64,033.88	71,885.54
MFO ALLIANCEBERNSTEIN INTL VALUE FD CL A	10,421.96	8,155.74
MFO ALLIANCEBERNSTEIN SMALL/MID CAP VALUE FD CL A	26,318.02	21,998.00
MFO ALLIANZ FDS NACM FLEX-CAP VALUE FD CL D	6,041.38	3,078.93
MFO ALLIANZ FDS NFJ DIVID VALUE FD CL D	230,358.59	168,755.68
MFO ALLIANZ FDS NFJ INTL VALUE FD CL D	71,947.42	66,682.52
MFO ALLIANZ FDS NFJ LARGE CAP VALUE FD CL D	99,452.04	60,446.09
MFO ALLIANZ FDS NFJ SMALL-CAP VALUE FD ADMIN CL	0.00	11,406.03
MFO ALLIANZ FDS NFJ SMALL-CAP VALUE FD CL D	20,929.46	25,524.18
MFO ALLIANZ FDS OCC GROWTH FD CL D	63,061.14	77,072.22
MFO ALLIANZ FDS RCM GLOBAL SMALL-CAP FD CL D	61,753.13	43,011.26
MFO ALLIANZ FDS RCM TECHNOLOGY FD CL D	4,044.33	4,414.55
MFO ALLIANZ FDS RCM WELLNESS FD CL D	15,159.01	16,456.33
MFO ALPINE CYCLICAL ADVANTAGE PPTY FD CLY	15,133.02	6,952.01
MFO ALPINE EQUITY TR INTL REAL ESTATE EQUITY FD CL Y	407,214.75	267,463.60
MFO ALPINE EQUITY TR RLTY INCOME & GROWTH FD CL Y	112,284.06	90,535.86

MFO ALPINE SER TR DYNAMIC DIVIDEND FD	61,554.92	26,726.63
MFO ALPINE SER TR DYNAMIC INNOVATORS FD	52,000.00	36,882.33
MFO AMANA MUT FDS TR GROWTH FD	1,206,765.75	1,249,299.10

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO AMANA MUT FDS TR INCOME FD	1,204,068.61	1,220,879.80
MFO AMCAP FD INC CL A	56,799.06	47,051.46
MFO AMCAP FD INC CL R-5	186.17	167.82
MFO AMER BEACON INTL EQTY INV FD	76,676.86	60,727.93
MFO AMER CENTURY QUANTITATIVE EQTY FDS EQTY GROWTH FD INV CL	524,573.19	445,591.15
MFO AMER CENTY CAP PORTFOLIOS INC REAL ESTATE FD	84,893.37	69,788.67
MFO AMER CENTY CAP PORTFOLIOS INC VALUE FD INV	28,748.17	20,861.54
MFO AMER CENTY GLOBAL GOLD EQUITIES I	150,801.90	198,177.18
MFO AMER CENTY GOVT INC TR BENHAM ADJ RATE GOVT SECS FD	3,751.41	3,800.11
MFO AMER CENTY MUT FDS INC 20TH CENTY GROWTH FD INV	306,674.75	345,223.91
MFO AMER CENTY MUT FDS INC 20TH CENTY VISTA FD INV	23,295.79	15,189.07
MFO AMER CENTY QUANTITATIVE EQTY FDS UTILS FD INV CL	38,216.97	35,852.53
MFO AMER CENTY WORLD MUT FDS INC 20TH CENTY INTL DISCOVERY FD INV	5,992.38	3,831.73
MFO AMERICAN BALANCED FD INC CL F-1	8,779.01	7,505.17
MFO AMERICAN BALANCED FD INC CL R-5	85,432.46	79,121.05
MFO AMERICAN CENTY CAP PORTFOLIOS INC EQUITY INCOME FD INV	665,117.24	565,943.34
MFO AMERICAN CENTY CAP PORTFOLIOS INC MID CAP VALUE FD INV CL	56,950.72	60,224.87
MFO AMERICAN CENTY GOVT INCOME TR INFLATION-ADJ BD FD INVS CL	502,859.02	524,861.52
MFO AMERICAN CENTY INVT TR HIGH YIELD FDINVS CL	41,968.00	42,404.36
MFO AMERICAN CENTY INVT TR INFLATION PROTECTION BD FD INV CL	3,452.30	3,368.72
MFO AMERICAN CENTY MUT FDS INC CAPITAL VALUE FD INV SHS	25,582.24	20,766.01
MFO AMERICAN CENTY MUT FDS INC HERITAGE FD INSTL	21,432.94	16,372.09
MFO AMERICAN CENTY MUT FDS INC HERITAGE FD INV	225,318.08	182,107.17
MFO AMERICAN CENTY QUANTITATIVE EQUITY FDS SMALL CO FD INV CL	4,142.93	2,795.96
MFO AMERICAN CENTY TARGET MATS TR TARGET2020 FD INVS CL	24,389.78	24,805.87
MFO AMERICAN CENTY WORLD MUT FDS INC EMERGING MKTS FD INV	112,381.18	112,544.40
MFO AMERICAN CENTY WORLD MUT FDS INC INTL STK FD INVESTOR CLASS	4,660.45	4,543.96
MFO AMERICAN FDS INCOME SER U S GOVT SECS FD CL R-5	40,766.20	43,078.68
MFO AMERICAN HIGH INCOME TR CL R-5	173,704.76	169,780.38
MFO AMERISTOCK MUT FD INC COM	43,581.13	36,873.03
MFO AMERN AADVANTAGE FDS LARGE CAP VALUEFD INSTL CL	85,114.19	74,644.30
MFO AMERN AMCAP FD INC CL F	10,135.56	14,512.51
MFO AMERN BEACON BALANCED INV FD	5,994.67	5,294.88
MFO AMERN BEACON LARGE CAP VALUE INV FD	459,209.97	395,165.02
MFO AMERN BEACON SMALL CAP VALUE INV FD	37,715.62	35,546.52
MFO AMERN CAP WORLD GROWTH & INC FD CL F	219,821.45	196,175.14
MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT AGGRESSIVE INV CL	5,058.76	4,774.99
MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT VERY AGGRESSIV INV CL	6,491.84	5,429.15
MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT VERY CONSV INV CL	10,200.95	10,906.76
MFO AMERN CENTY AST ALLOCATION PORTFOLI LIVESTRONG 2025 PORTFOLIO INV CL	28,540.30	34,781.38
MFO AMERN CENTY AST ALLOCATION PORTFOLI LIVESTRONG 2035 PORTFOLIO INV CL	5,075.40	4,659.81
MFO AMERN CENTY AST ALLOCATION PORTFOLI LIVESTRONG 2045 PORTFOLIO INV CL	10,120.79	10,247.68
MFO AMERN CENTY GOVT INC TR BENHAM	60,248.20	59,450.16
MFO AMERN CENTY INTL BD FDS INTL BD FD INVS CL	149,950.74	148,687.04
MFO AMERN CENTY STRATEGIC AST ALLOCATIONSINC STRATEGIC ALLOCATION AGGRESSVE INV	51,968.35	42,660.64
MFO AMERN CENTY TR TARGET MATS TR 2015 INVSCL CERT OF OWN EVID	67,882.44	73,201.61
MFO AMERN CENTY ULTRA INV FD	120,029.32	101,705.98
MFO AMERN CENTY WORLD MUT FDS INC 20TH CENTY INTL GROWTH FD INV	56,412.77	47,186.13
MFO AMERN HI INC TR CL F	109,206.76	120,497.14
MFO AMERN INVT CO OF AMER CL F	39,686.01	46,687.60
MFO AMERN WA MUT INVESTORS CL F	7,813.33	6,823.33
MFO AMIDEX FDS INC AMIDEX35 ISR MUT FD	12,705.28	12,942.17
MFO ARBITRAGE FDS CL I	17,440.02	17,202.50
MFO ARBITRAGE FDS CL R	68,311.73	68,195.77
MFO ARIEL FUND	253,784.88	273,553.78
MFO ARIEL GROWTH APPRECIATION FD	126,475.88	118,304.52
MFO ARTIO GLOBAL HIGH INCOME-A	99,621.63	167,726.94
MFO ARTIO GLOBAL INVT FDS GLOBAL HI INC FD CL I SEE SEC 3241776	4,000.00	7,452.37
MFO ARTIO GLOBAL INVT FDS INTL EQUITY FDCL A	76,202.56	1,081,790.23
MFO ARTIO GLOBAL INVT FDS INTL EQUITY FDII CL A	22,765.73	132,970.21
MFO ARTIO GLOBAL INVT FDS INTL EQUITY FDII CL I	31,427.10	38,177.71
MFO ARTISAN FDS INC ARTISAN OPPORTUNISTIC VALUE FD INV SHS	55,523.19	45,349.48
MFO ARTISAN FDS INC GLOBAL VALUE FD INV SHS	12,302.56	15,316.35
MFO ARTISAN FDS INC INTERNATIONAL VALUE FD INV SHS	156,003.78	155,506.31
MFO ARTISAN FDS INC INTL FD INV SHS	873,602.54	741,117.40
MFO ARTISAN FDS INC INTL SMALL CAP FD INVESTOR SHS	35,389.92	36,671.65
MFO ARTISAN FDS INC MID CAP FD INV SHS	73,315.75	66,229.85

MFO ARTISAN FDS INC MID CAP VALUE FD INVSHS	304,159.56	336,594.19
MFO ARTISAN FDS INC SMALL CAP VALUE FD	34,255.24	35,810.90
MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y MONTAG & CALDWELL GROWTH FD CL N	65,548.82	55,704.26



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MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y OPTIMUM MID CAP FD CL N	25,409.61	24,720.74
MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y TAMRO SMALL CAP FD CL N	35,258.47	29,696.39
MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y VEREDUS AGGRESSIVE GROWTH FD CL N	7,385.34	4,545.32
MFO AVIEMORE FDS ETF MKT OPPORTUNITY FD	10.76	12,864.43
MFO BARON AST FD SH BEN INT	62,849.09	55,849.50
MFO BARON AST FD SMALL CAP FD	1,673,490.16	1,869,132.19
MFO BARON AST GROWTH FD	713,861.91	654,096.63
MFO BARON GROWTH FUND-INS	0.00	37,265.27
MFO BARON INVT FDS TR IOPPORTUNITY FD RETAIL CL #580	3,888.01	4,624.63
MFO BARON PARTNERS FD	1,263,890.85	934,870.97
MFO BD FD AMER INC COM STK OPEN END FD	89,767.36	80,751.86
MFO BERWYN FD INC	10,780.09	10,691.89
MFO BERWYN FDS INCOME FD	566,143.45	569,467.00
MFO BLACKROCK EQUITY DIVID FD CL A	41,771.64	48,096.39
MFO BLACKROCK FDS HLTHSC OP A	79,365.61	85,732.79
MFO BLACKROCK FDS II FOR ADDL ISSUES SEE09 LOW DURATION PORTFOLIO SVC CL	18,369.68	18,280.34
MFO BLACKROCK FDS II FORMERLY BLACKROCK FDS INFLATION PROTECTED BD PORT INSTL CL	0.00	17,400.11
MFO BLACKROCK FDS II U S OPPORTUNITIES PORTFOLIO CL A	20,752.60	19,708.53
MFO BLACKROCK FDS INTL OPPORTUNITIES PORTFOLIO INV A SHS	15,197.56	15,248.60
MFO BLACKROCK FDS INTL OPPORTUNITIES PORTFOLIO SVC SHS	35,558.38	30,857.48
MFO BLACKROCK GLOBAL ALLOCATION FD INC CL A	325,660.07	328,939.98
MFO BLACKROCK LIFEPATH 2030 INSTL	12,605.19	10,081.06
MFO BLAIR WILLIAM FDS EMERGING MKTS GROWTH FD CL N	351,239.80	250,298.78
MFO BLAIR WILLIAM FDS SMALL CAP GROWTH FD CL N	208,897.07	172,962.04
MFO BOND FD AMER INC CL F-1	11,320.39	10,900.57
MFO BOND FD AMER INC CL R-5	264,906.28	248,088.19
MFO BOSTON CO SMALL CAP TAX-SENSIT IVE EQUITY FD CL 1	19,077.94	15,422.70
MFO BRANDYWINE BLUE FD INC COM	1,575,750.51	1,484,024.38
MFO BRANDYWINE FD INC COM OPEN END FD	44,723.91	28,278.74
MFO BRIDGEWAY FD INC AGGRESSIVE INVESTORS 1 FD	27,154.99	16,819.53
MFO BRIDGEWAY FD INC AGGRESSIVE INVS II	149,272.50	101,251.38
MFO BRIDGEWAY FDS INC FORMERLY BRIDGEWAYFD LARGE-CAP VALUE FD CL N	7,417.97	18,937.69
MFO BRIDGEWAY FDS INC FORMERLY BRIDGEWAYFD SMALL-CAP VALUE FD CL N	78,861.44	62,285.20
MFO BRIDGEWAY FDS INC SMALL-CAP GROWTH FD CL N	58,343.88	40,956.70
MFO BRIDGEWAY FDS INC ULTRA SMALL COMPANY MARKET FUND	117,238.33	87,521.15
MFO BRIDGEWAY LARGE-CAP GROWTH FD	20,410.13	25,614.12
MFO BROWN CAP MGMT SMALL CO FD	174,756.06	205,483.12
MFO BRYCE CAP FDS VALUE FD	10,407.61	5,852.36
MFO BUFFALO BALANCED FD INC COM	3,306.90	3,215.01
MFO BUFFALO FDS MID CAP FD	51,118.98	65,812.02
MFO BUFFALO FDS SCIENCE & TECHNOLOGY FD	80,543.56	89,412.45
MFO BUFFALO HI YIELD FD INC COM	42,477.77	45,689.12
MFO BUFFALO SMALL CAP FD INC COM	503,262.28	556,067.35
MFO BUFFALO USA GLOBAL FD INC COM	94,043.19	91,003.69
MFO CALAMOS GROWTH & INC FD CL A	172,706.29	180,916.47
MFO CALAMOS INVT TR NEW GROWTH FD CL A #606	532,486.22	461,666.46
MFO CALAMOS INVT TR NEW MARKET NEUTRAL INCOME FD CL A	43,384.23	43,292.95
MFO CALAMOS INVT TR NEW VALUE FD CL A	40.11	35.85
MFO CALDWELL & ORKIN MKT OPPORTUNITY FD	149,124.28	142,116.19
MFO CALVERT FD INCOME PORTFOLIO CL A	35,774.69	33,305.77
MFO CALVERT IMPACT FD INC GLOBAL ALTERNATIVE ENERGY FD CL A	5,000.00	3,091.14
MFO CALVERT SHORT DURATION INCOME FD CL A	116,745.17	116,603.11
MFO CAP INC BLDR FD SH BEN INT OPEN END FD	65,825.55	51,367.92
MFO CAP WORLD GROWTH & INC FD INC OPEN END FD	71,660.12	55,286.89
MFO CAPITAL INCOME BLDR INC CL F-1 AMERICAN CAPITAL INCOME BLDR FD	436,634.00	355,908.42
MFO CAPITAL INCOME BLDR INC CL R-5	837,824.14	746,518.85
MFO CAPITAL WORLD BD FD CL F-1	6,999.38	7,086.08
MFO CAPITAL WORLD BD FD CL R-5	93,931.07	95,673.17
MFO CAPITAL WORLD GROWTH & INCOME FD CL F-2 SHS	25,751.64	35,376.58
MFO CAUSEWAY CAP MGMT TR INTL VALUE FD INV CL	89,237.29	65,932.45
MFO CAUSEWAY EMERGING MKTS FD INV CLASS	25,061.35	18,477.00
MFO CENTURY CAP MGMT TR SMALL CAP SELECTFD INV SHS	22,378.52	16,752.43
MFO CGM FOCUS FD	5,184,543.65	3,783,657.98
MFO CGM TR RLTY FD	982,396.37	774,864.21
MFO CL R-5 AMERN CAP WORLD GROWTH & INCOME FD	101,234.64	85,211.21
MFO CLIPPER FD INC COM OPEN END FD	66,236.64	51,400.59
MFO COHEN & STEERS ASIA PAC RLTY SHS INCL A	12,371.14	7,544.86

MFO COHEN & STEERS DIVID VALUE FD INC FORMER CL A SHS	4,771.13	5,784.87
MFO COHEN & STEERS INSTL GLOBAL RLTY SHSINC COM	64,832.31	47,098.84
MFO COHEN & STEERS INTL RLTY FD INC CL A	2,563.26	1,696.02

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MFO COHEN & STEERS INTL RLTY FD INC CL I	13,693.76	8,546.95
MFO COHEN & STEERS RLTY INC FD INC NEW FO CL A	12,248.92	7,151.28
MFO COHEN & STEERS RLTY SHS INC COM	886,300.43	657,469.14
MFO COHEN & STEERS UTIL FD INC CL A SHS	7,092.93	6,508.85
MFO COLUMBIA ACORN TR FD CL Z FUND CL Z	302,588.83	291,171.48
MFO COLUMBIA ACORN TR INTL CL Z DO NOTUSE SEE 2006447	3,394.29	76,720.05
MFO COLUMBIA ACORN TR SELECT CL Z	235,753.99	255,046.01
MFO COLUMBIA ACORN TR USA CL Z	3,692.53	3,688.97
MFO COLUMBIA FDS SER TR I EMERGING MKTS FD CL Z	442,993.38	368,951.80
MFO COLUMBIA FDS SER TR I ENERGY & NAT RES FD CL Z	426,349.37	346,667.17
MFO COLUMBIA FDS SER TR I FORMERLY COLUMBIA STRATEGIC INC FD CL Z	27,302.45	27,256.49
MFO COLUMBIA FDS SER TR I MID CAP GROWTHFD CL Z	5,000.00	5,216.19
MFO COLUMBIA FDS SER TR I SELECT LARGE CAP GROWTH FD CL Z	264,763.14	281,481.67
MFO COLUMBIA FDS SER TR I SELECT SMALL CAP FD CL Z	86,592.14	68,981.97
MFO COLUMBIA FDS SER TR I TECHNOLOGY FD CL Z	159,425.40	130,532.27
MFO COLUMBIA FDS SER TR I VALUE & RESTRUCTURING FD CL Z	1,925,881.80	1,729,501.58
MFO COLUMBIA FDS SER TR MARSICO 21ST CENTURY FD CL Z	270,531.90	210,957.76
MFO COLUMBIA FDS SER TR MARSICO GROWTH FD CL A	12,220.89	13,444.13
MFO COLUMBIA FDS SER TR MARSICO GROWTH FD CL Z	156,138.80	149,413.99
MFO COLUMBIA FDS SER TR MARSICO INTL OPPORTUNITIES FD CL Z	62,771.13	46,644.38
MFO COLUMBIA FDS SER TR MID CAP INDEX FDCL Z	5,057.77	5,227.76
MFO COLUMBIA FDS SER TR MID CAP VALUE FDCL Z	245,815.22	193,111.85
MFO COMMODITY REAL RETURN STRATEGY FD INSTL	5,518.77	6,456.99
MFO CONSTELLATION FDS CIP SHORT DURATIONFXD INC FD	1,289.84	1,273.06
MFO CONSTELLATION FDS CIP ULTRA SHORT DURATION FXD INC FD	105,163.53	101,569.42
MFO CONSTELLATION FDS TIP HEALTHCARE & BIOTECHNOLOGY FD CL II	2,964.62	2,450.96
MFO COVENTRY GROUP 1ST SOURCE MONOGRAMINCOME EQUITY FD DO NOT USE	7,884.34	0.00
MFO CRM MID CAP VALUE INV SH	317,084.75	289,443.36
MFO CROFT FDS CORP CROFT-LEOMINSTER VALUE FD	123,603.43	145,086.48
MFO CULLEN FDS TR HIGH DIVIDEND EQUITY FD	15,094.29	15,195.31
MFO CULLEN FDS TR INTL HIGH DIVIDEND FD RETAIL CL	39,345.04	27,409.43
MFO CULLEN FDS TR VALUE FD	102,781.33	90,141.22
MFO DAVIS N.Y VENTURE FD INC CL A	644,706.45	550,453.14
MFO DELAWARE POOLED TR DIVERSIFIED INCOME FD CL A	18,637.24	19,168.43
MFO DEUTSCHE BK AG LONDON BRH POWERSHARES DB BASE METALS DOUBLE	10,325.56	14,128.00
MFO DFA EMERGING MARKETS VALUE	89,272.95	82,794.44
MFO DFA GLOBAL BD FD OPEN END FD	180,125.87	181,128.54
MFO DFA INTL SMALL CO PORTFOLIO FD	104,719.28	101,004.43
MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS CORE EQUITY PORT	215,788.81	271,065.79
MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS PORTFOLIO	30,663.25	38,595.79
MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS SMALL CAP PORTFOLIO	109,353.39	117,703.96
MFO DFA INVT DIMENSIONS GROUP INC GLOBALREAL ESTATE SECS PORTFOLIO	79,124.77	80,136.37
MFO DFA INVT DIMENSIONS GROUP INC LWAS/DFA INTL HIGH BOOK TO MKT PORTFOLIO	33,968.45	23,755.29
MFO DFA INVT DIMENSIONS GROUP INC ASIA PACIFIC RIM SMALL CO PORT	53,981.86	45,627.29
MFO DFA INVT DIMENSIONS GROUP INC FIVE YR GOVT PORTFOLIO	71,922.93	71,414.30
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	105,835.55	105,618.01
MFO DFA INVT DIMENSIONS GROUP INC INTER GOVT BD PORTFOLIO	111,303.59	117,061.48
MFO DFA INVT DIMENSIONS GROUP INC INTL CORE EQUITY PORTFOLIO	527,163.50	476,370.59
MFO DFA INVT DIMENSIONS GROUP INC INTL REAL ESTATE SECS PORT	107,939.22	71,202.20
MFO DFA INVT DIMENSIONS GROUP INC INTL SMALL CAP VALUE PORTFOLIO	213,999.86	177,215.96
MFO DFA INVT DIMENSIONS GROUP INC INTL VECTOR EQUITY PORTFOLIO	56,745.40	66,120.15
MFO DFA INVT DIMENSIONS GROUP INC LARGE CAP HI BOOK MKT PORTFOLIO	451,590.87	438,259.44
MFO DFA INVT DIMENSIONS GROUP INC LARGE CAP INTL PORTFOLIO	48,432.93	47,643.47
MFO DFA INVT DIMENSIONS GROUP INC REAL ESTATE SECS PORTFOLIO	265,933.34	195,607.26
MFO DFA INVT DIMENSIONS GROUP INC SHORT TERM EXTENDED QUALITY PORT	5,139.80	5,354.61
MFO DFA INVT DIMENSIONS GROUP INC TWO YRGLOBAL FXD INCOME PORTFOLIO	211,438.22	208,687.49
MFO DFA INVT DIMENSIONS GROUP INC U S CORE EQUITY 1 PORT	33,270.91	27,419.92
MFO DFA INVT DIMENSIONS GROUP INC U S CORE EQUITY 2 PORT	431,674.54	369,811.77
MFO DFA INVT DIMENSIONS GROUP INC U S LARGE CO PORTFOLIO	349,561.92	313,059.85
MFO DFA INVT DIMENSIONS GROUP INC U S MICRO CAP PORTFOLIO	163,735.08	120,680.85
MFO DFA INVT DIMENSIONS GROUP INC U S TARGETED VALUE PORTFOLIO	35,950.24	41,803.54
MFO DFA INVT DIMENSIONS GROUP INC U S VECTOR EQUITY PORT	197,156.13	234,152.12
MFO DFA U.S SMALL CAP VALUE PORTFOLIO	317,603.56	259,449.85
MFO DFA US SMALL CAP PORTFOLIO	165,056.42	137,552.18
MFO DIAMOND HILL FDS FINL LONG-SHORT FD CL A	(286.39)	0.00
MFO DIAMOND HILL FDS LARGE CAP FD CL A	28,356.09	24,416.76
MFO DIAMOND HILL FDS LONG-SHORT FD	122,563.97	114,952.13

MFO DIAMOND HILL FDS SMALL CAP FD	31,220.29	29,012.24
MFO DIMENSIONAL FD ADVISORS INTL VALUE PORTFOLIO	219,099.73	221,975.62
MFO DIMENSIONAL INVT GROUP INC DFA INTL VALUE PORTFOLIO III	23,102.98	17,445.95

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO DIMENSIONAL INVT GROUP INC LWAS/DFA TWO YR FXD INCOME PORTFOLIO	34,326.92	34,528.29
MFO DIMENSIONAL INVT GROUP INC LWAS/DFA U S HIGH BOOK TO MKT PORTFOLIO	27,659.76	23,953.98
MFO DIMENSIONAL INVT GROUP INC US LARGE CAP VALUE PORTFOLIO III	58,348.16	42,833.57
MFO DIREXION FDS COMMODITY TRENDS STRATEGY FD INV CL	40,522.34	38,215.57
MFO DIREXION FDS MONTHLY 10 YR NOTE BULL2X FD	106,469.23	91,916.51
MFO DIREXION FDS MONTHLY COMMODITY BULL 2X FD	3,138.67	4,630.04
MFO DIREXION FDS MONTHLY EMERGING MKTS BULL 2X FD	25,807.29	31,628.93
MFO DIREXION FDS MONTHLY LATIN AMERN BULL 2X FD INV CL	5,491.95	6,604.21
MFO DIREXION FDS MONTHLY S&P 500 BULL 2XFD INV CL	3,540.00	4,167.95
MFO DIREXION FDS MONTHLY SMALL CAP BULL 2X FD	3,535.00	4,104.23
MFO DODGE & COX BALANCED FD COM	180,670.37	161,119.01
MFO DODGE & COX FDS GLOBAL STK FD	45,076.49	61,771.96
MFO DODGE & COX INC FD	1,174,876.38	1,210,402.28
MFO DODGE & COX INTL STK FD	4,122,044.78	3,473,163.45
MFO DODGE & COX STOCK FD OPEN END FD	1,128,751.24	1,016,955.17
MFO DOMINI SOCIAL INVT TR PACASIA SOCIALEQUITY FD INV SH	25,759.99	24,185.95
MFO DREMAN CONTRARIAN FDS CONTRARIAN SMALL CAP VALUE FD RETAIL CL	45,110.51	44,967.15
MFO DREYFUS / LAUREL FDS INC BD MKT INDEX FD CL R	23,304.10	23,228.03
MFO DREYFUS / LAUREL FDS INC BD MKT INDEX FD INV SHS	204,274.26	207,645.22
MFO DREYFUS APPRECIATION FD INC	21,168.66	17,513.23
MFO DREYFUS EMERGING ASIA FD CL A	5,000.00	5,966.21
MFO DREYFUS EMERGING MKTS FD CL A	50,617.71	57,094.91
MFO DREYFUS GNMA FD INC COM	10,256.23	10,730.54
MFO DREYFUS GREATER CHINA FD CL A	33,600.23	33,741.16
MFO DREYFUS GROWTH & VALUE FDS INC SMALLCO VALUE FD	249,597.58	299,426.10
MFO DREYFUS INDEX FDS INTL STK FD	72,846.72	59,004.04
MFO DREYFUS INDEX FDS S&P 500 INDEX FD	157,906.92	179,695.03
MFO DREYFUS INDEX FDS SMALL CAP STK FD	271,622.42	283,562.47
MFO DREYFUS INVT GRADE FDS INC FORMERLY DRE INFLATION ADJ SECS FD INV SHS	6,000.00	6,653.24
MFO DREYFUS MIDCAP INDEX FD	36,001.99	51,841.55
MFO DREYFUS MIDCAP VALUE FD CL A	5,013.34	5,296.17
MFO DREYFUS THIRD CENTY FD INC CL Z	377.02	359.26
MFO DRIEHAUS MUT FDS EMERGING MKTS GROWTH FD	835,101.39	723,736.17
MFO DRIEHAUS MUT FDS INTERNATIONAL DISCOVERY FD	171,357.65	139,736.45
MFO DRIEHAUS MUT FDS INTL SMALL CAP GROWTH FD	18,906.51	15,708.72
MFO DRYDEN HIGH YIELD FD INC CL A	88.86	0.00
MFO DWS EQUITY TR ALTERNATIVE ASSET ALLOCATION PLUS FD	12,946.15	13,620.46
MFO DWS GLOBAL / INTL FD INC EMERGING MKTS FIXED INCOME FD CL S	8,906.84	7,610.68
MFO DWS GLOBAL / INTL FD INC GLOBAL THEMATIC FD CL A	28,258.33	34,823.02
MFO DWS GLOBAL / INTL FD INC GLOBAL THEMATIC FD CL S	8,593.49	5,794.91
MFO DWS INTL FD INC EMERGING MKTS EQTY FD CL A	80,461.61	94,349.29
MFO DWS INVESTMENT TRUST CAP GROWTH FD CL S	14,724.61	18,654.03
MFO DWS INVESTMENT TRUST CAP GROWTH FD INSTL CL	75,701.09	69,551.18
MFO DWS VALUE SER INC SMALL CAP VALUE FDCL A	7,112.65	6,833.43
MFO EAGLE MID CAP STK FD MID CAP STK FD CL A (HMCAX US)	0.00	10,306.03
MFO EATON VANCE GROWTH TR WORLDWIDE HLTHSCIENCES FD CL A	4,760.78	4,648.49
MFO EATON VANCE MUT FDS TR FLTG RATE & HIGH INCOME FD ADVISERS	10,937.00	9,442.51
MFO EATON VANCE MUT FDS TR FLTG RATE FD ADVISERS CL	5,110.99	5,396.26
MFO EATON VANCE MUT FDS TR STRATEGIC INCFD CL A	141,706.95	151,463.74
MFO EATON VANCE SPL INVT TR DIVIDEND BUILDER FD CL A	72,682.86	51,310.62
MFO EATON VANCE SPL INVT TR GREATER INDIA FD CL A	61,128.52	56,558.18
MFO EATON VANCE SPL INVT TR LARGE CAP VALUE FD CL I	28,542.20	24,923.35
MFO EATON VANCE SPL INVT TR LARGE-CAP VALUE FD CL A	1,531.41	1,222.22
MFO EATON VANCE SPL INVT TR SMALL-CAP A	21,615.55	20,586.54
MFO EATON VANCE SPL INVT TR SPL EQUITIESFD CL A	25,000.00	20,701.87
MFO ENERVEST DIVERSIFIED INC TR	20,452.85	29,120.50
MFO EURO PAC GROWTH FD (FOR NTSI USE ONLY)DO NOT USE SEE 2310500	1,800.00	0.00
MFO EUROPACIFIC GROWTH FD CL F-1	1,217,466.75	1,182,707.34
MFO EUROPACIFIC GROWTH FD CL R-5	235,106.38	202,203.15
MFO EUROPACIFIC GROWTH FD OPEN END FD	45,755.81	39,911.21
MFO EUROPACIFIC GROWTH FD SHS CL F-2	78,538.38	85,665.45
MFO EVERGREEN GLOBAL OPPORTUNITIES FD CLA	847.44	1,085.94
MFO EVERGREEN INTL TR INTRINSIC WORLD EQUITY FUND CL A	40,797.36	25,151.90
MFO FAIRHOLME FDS INC COM	6,153,444.89	6,653,791.77
MFO FBR FDS GAS UTIL INDEX FD INV CL	10,043.90	10,789.45
MFO FBR FDS SMALL CAP FINL FD INV CL	189,206.37	193,172.37
MFO FBR FOCUS FD	252,453.45	248,872.40

MFO FEDERATED EQUITY FDS KAUFMAN SMALL CAP FD CL A	10,352.96	8,563.71
MFO FEDERATED EQUITY FDS KAUFMANN FD CL A SHS	6,996.22	7,031.39
MFO FEDERATED EQUITY FDS KAUFMANN FD CL K SHS	84,918.59	67,488.37

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO FEDERATED EQUITY FDS PRUDENT BEAR FDCL A SHS	820,922.19	660,467.35
MFO FEDERATED GNMA TR	602.80	50,741.41
MFO FEDERATED INCOME SECS TR SHORT-TERM INCOME FD INSTL SHS	52,308.47	53,041.77
MFO FEDERATED INCOME TR SH BEN INT INSTLSH	662,623.15	668,692.91
MFO FEDERATED TOTAL RETURN SERS INC TOTAL RETURN BD FD INSTL SVC	127,984.78	128,879.58
MFO FEDERATED U S GOVT BD FD SH BEN INT	15,616.19	13,944.58
MFO FEDT EQTY FDS CAP APPREAC FD CL A	82,561.61	88,430.74
MFO FID ADVISOR HI INC ADVANTAGE I	5,501.93	5,506.26
MFO FID ADVISOR HI INC ADVANTAGE T	9,336.91	7,965.04
MFO FID CAP & INC FD SH BEN INT	71,432.03	72,084.09
MFO FID CHINA REGION FD	65,623.12	69,348.15
MFO FID DIVERSIFIED INTL FD OPEN END FD	184,737.92	200,426.63
MFO FID EQTY INC FD SH BEN INT	84,073.30	74,790.71
MFO FID FINL TR CONV SEC FD	239,558.45	242,473.68
MFO FID FXD INC TR INFLATION-PROTECTED BD FD	32,026.04	32,573.58
MFO FID FXD INC TR SPARTAN HI INC FD	10,646.44	13,447.81
MFO FID GINNIE MAE FD	69,144.48	70,933.53
MFO FID INDEPENDENCE FD	120,703.60	91,024.54
MFO FID INVT TR EMERGING MKTS FD	82,034.47	63,305.81
MFO FID INVT TR EUROPE CAP APPRECIATION FD	15,817.53	10,736.16
MFO FID MID CAP STK FD	18,298.00	17,336.23
MFO FID SELECT AMER GOLD PORTFOLIO FD OPEN END FD	157,407.87	187,987.81
MFO FID SELECT COM EQPMT	138,113.65	164,525.66
MFO FID SELECT MATERIALS	14,202.34	13,917.08
MFO FID SELECT MATERIALS	51,633.86	48,988.96
MFO FID SELECT PORTFOLIOS CHEMS PORTFOLIO	11,747.62	9,881.11
MFO FID SELECT PORTFOLIOS COMPUTERS PORTFOLIO	10,780.00	11,155.83
MFO FID SELECT PORTFOLIOS DEFENSE & AEROSPACE PORTFOLIO	26,170.84	18,759.22
MFO FIDELITY ADV GLOB COMM ST	0.00	25,559.58
MFO FIDELITY ADVISOR SER I LEVERAGED CO STOCK FD INSTL CL	74,510.23	52,701.02
MFO FIDELITY ADVISOR SER I SMALL CAP FUND INSTL CL	26,000.00	39,180.83
MFO FIDELITY ADVISOR SER VII UTILS FD INSTL CL	18,690.52	13,759.54
MFO FIDELITY ADVISOR SER VIII EMERGING MARKETS FD INSTL CL	41,821.36	29,192.09
MFO FIDELITY ADVISOR SERIES II HIGH INCOME FD CL INSTL CL	325.15	5,594.59
MFO FIDELITY BALANCED FD OPEN END FD	66,695.00	58,288.65
MFO FIDELITY CAP TR FOCUSED STK FD	39,002.51	54,583.21
MFO FIDELITY COMWLTH TR ADVISOR STRATEGIC REAL RETURN FD INSTL	22,062.55	19,789.31
MFO FIDELITY COMWLTH TR LARGE CAP STK FD	148,776.15	155,757.93
MFO FIDELITY COMWLTH TR STRATEGIC REAL RETURN FD	79,835.31	74,179.50
MFO FIDELITY CONCORD STR TR SPARTAN TOTAL MKT INDEX FD FIDELITY	108,107.35	135,620.77
MFO FIDELITY CONCORD STR TR SPARTAN TOTAL MKT INDEX FD INV CL	100,989.89	92,595.28
MFO FIDELITY CONCORD STR TR SPARTAN INTLINDEX FD INV CL	89,636.37	94,302.04
MFO FIDELITY CONCORD STR TR SPARTAN INTLMKT INDEX FD FIDELITY	130,735.22	158,477.60
MFO FIDELITY CONTRAFUND ADVISOR NEW INSIGHTS FD INSTL CL	237,707.95	219,452.04
MFO FIDELITY CONTRAFUND INC OPEN END FD	1,178,275.80	1,118,717.76
MFO FIDELITY DVD GROWTH FD OPEN END FD	38,748.64	48,641.28
MFO FIDELITY EQTY INC FD REAL ESTATE INVT PORTFOLIO OPEN END FD	64,691.20	58,749.32
MFO FIDELITY GROWTH COMPANY FUND	278,285.36	374,318.45
MFO FIDELITY HASTINGS STR TR FIFTY FD	4,003.26	3,201.56
MFO FIDELITY HASTINGS STR TR GROWTH DISCOVERY FD	68,668.84	58,201.55
MFO FIDELITY HASTINGS STR TR MEGA CAP STOCK FD	54,422.60	51,367.57
MFO FIDELITY INVT TR CDA FD	259,901.24	243,325.58
MFO FIDELITY INVT TR INTL DISCOVERY FD	297,044.67	237,583.41
MFO FIDELITY INVT TR INTL SMALL CAP	55,445.18	29,344.38
MFO FIDELITY INVT TR NEW MKTS INCOME FD	95,280.85	94,523.65
MFO FIDELITY INVT TR S.E ASIA FD	130,098.00	89,558.41
MFO FIDELITY INVT TR WORLDWIDE FD OPEN END FD	5,213.05	3,815.02
MFO FIDELITY LOW PRICED STOCK FUND	288,593.46	297,888.67
MFO FIDELITY MAGELLAN FD INC OPEN END FD	270,617.67	202,252.25
MFO FIDELITY NEW LATIN AMER FD OPEN END FD	153,545.14	135,076.04
MFO FIDELITY OTC PORTFOLIO OPEN END FD	182,672.25	234,268.41
MFO FIDELITY OVERSEAS FD OPEN END FD	24,340.02	23,890.80
MFO FIDELITY PURITAN FD OPEN END FD	156,562.29	141,760.13
MFO FIDELITY PURITAN TR VALUE DISCOVERY FD	19,512.54	13,873.35
MFO FIDELITY SCH STR TR STRATEGIC INCOMEFD	138,251.90	146,046.56
MFO FIDELITY SECS FD BLUE CHIP GROWTH FD	67,218.49	91,764.31
MFO FIDELITY SECS FD INTL REAL ESTATE FD	24,035.68	15,700.01

MFO FIDELITY SECS FD LEVERAGED CO STOCK FD	107,929.68	93,252.79
MFO FIDELITY SECS FD SMALL CAP GROWTH FD	9,355.65	7,077.69
MFO FIDELITY SECS FD SMALL CAP VALUE FD	56,505.15	62,250.62



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO FIDELITY SELECT PORTFOLIOS AUTOMOTIVE PORTFOLIO	116,494.27	108,922.63
MFO FIDELITY SELECT PORTFOLIOS BOKERAGE & INVT MGMT PORTFOLIO	160,399.23	175,912.38
MFO FIDELITY SELECT PORTFOLIOS ENERGY PORTFOLIO	59,624.61	49,621.64
MFO FIDELITY SELECT PORTFOLIOS ENERGY SVC PORTFOLIO	6,152.28	4,114.39
MFO FIDELITY SELECT PORTFOLIOS MED DELIVER OPEN END FD	89,922.24	78,334.52
MFO FIDELITY SELECT PORTFOLIOS MEDICAL EQUIPMENT & SYS PORTFOLIO	12,470.13	12,436.19
MFO FIDELITY SELECT PORTFOLIOS NAT GAS PORTFOLIO	23,780.77	14,498.88
MFO FIDELITY SELECT PORTFOLIOS NATURAL RES PORTFOLIO	26,519.79	18,801.61
MFO FIDELITY SELECT PORTFOLIOS TRANSN PORTFOLIO	5,970.51	7,439.94
MFO FIDELITY SELECT SOFTWARE FD	50,000.00	61,513.74
MFO FIDELITY UN STR TR EXPORT & MULTINATIONAL FD	15,209.95	12,367.17
MFO FIDELITY VALUE FD OPEN END FD	21,577.55	19,478.95
MFO FIRST AMERN INVT FDS INC REAL ESTATESECS FD CL A	75,700.89	82,253.33
MFO FIRST AMERN INVT FDS INC SMALL CAP SELECT FD CL A	21,151.91	24,134.99
MFO FIRST EAGLE OVERSEAS I SHARE	19,013.78	14,911.36
MFO FIRTHAND FDS TECHNOLOGY VALUE FD	0.00	6,753.48
MFO FLEMING CAP MUT FD GROUP J P MORGAN MID CAP VALUE FD CL A	160,420.27	142,351.58
MFO FMI COM STK FD INC COM	157,026.98	175,370.66
MFO FMI FDS INC	1,512,118.38	1,567,283.02
MFO FMI FDS INC FOCUS FD	143,195.14	159,810.33
MFO FMI MUT FDS INC PROVIDENT TR STRATEGY FD	7,511.69	7,735.19
MFO FORESTER FDS INC VALUE FD	34,726.28	39,370.45
MFO FORUM FDS ABSOLUTE STRATEGIES FD INSTL SHS	66,883.41	69,268.84
MFO FORUM FDS MERK ASIAN CURRENCY FD INVSHS	20,072.31	20,114.10
MFO FORUM FDS MERK HARD CURRENCY FD INVSSH	6,579,016.67	6,460,830.18
MFO FORUM FDS POLARIS GLOBAL VALUE FD	78,344.81	56,330.02
MFO FORWARD FDS ACCESSOR SMALL TO FD MIDCAP ADVISOR	18,966.36	16,552.00
MFO FPA CAP FD INC COM STK OPEN END FD	2,089.55	1,937.27
MFO FPA FDS TR FPA CRESCENT PORTFOLIO INSTL CL SHS	101,467.26	106,143.20
MFO FPA NEW INCOME INC COM	374,486.86	352,708.86
MFO FPA PERENNIAL FD INC COM	19,822.89	17,998.33
MFO FRANKLIN / TEMPLETON GLOBAL TR HARD CURRENCY FD ADVISOR CL	11,905.25	12,230.84
MFO FRANKLIN / TEMPLETON GLOBAL TR HARD CURRENCY FD CL A	14,452.50	13,882.71
MFO FRANKLIN CUSTODIAN FDS INC FRANKLIN INCOME FD ADVISOR CL	258,577.62	220,674.36
MFO FRANKLIN CUSTODIAN FDS INC FRANKLIN UTILS FD CL A	22,752.63	27,144.89
MFO FRANKLIN GLOBAL TR INTL SMALL CAP GROWTH FD ADVISOR C	9,670.64	13,470.69
MFO FRANKLIN HIGH INCOME TR FD ADVISOR CL	7,995.83	7,534.61
MFO FRANKLIN HIGH INCOME TR FD CL A	22,671.31	28,770.37
MFO FRANKLIN MANAGED TR RISING DIVIDS FDCL A RISING DIVIDEND FUND CL I	64,819.56	65,936.65
MFO FRANKLIN STRATEGIC SER INCOME FD CL	31,813.11	0.00
MFO FRANKLIN STRATEGIC SER NAT RES FD CLA	38,028.64	46,339.52
MFO FRANKLIN VALUE INVS TR SMALL CAP VALUE FD CL A	25,815.24	21,219.98
MFO FREMONT MUT FDS INC U S MICRO-CAP FD	10,419.56	0.00
MFO FRKLN GOLD & PRECIOUS METALS FD F/K/A FRKLN GOLD FD SH BEN INT CL A	39,313.72	48,120.83
MFO FRKLN MICROCAP FD CL 1	7,565.00	6,093.46
MFO FRKLN MUT SHARES-1	85,992.80	65,703.27
MFO FRKLN TR RISING DIVIDEND FUND CL I DO NOT USE SEE 2696646	0.00	4.50
MFO FUNDAMENTAL INVS INC CL F-1	101,024.47	99,828.20
MFO FUNDAMENTAL INVS INC CL R-5	34,724.49	37,198.66
MFO FWD FDS ACCESSOR GROWTH FD ADVISOR CL	18.77	0.00
MFO FWD FDS INC INTL SMALL COS FD INV CL	108,556.79	71,924.59
MFO FWD GLOBAL INFRAS FND-A	5,000.00	0.00
MFO FWD STRATEGIC STRATEGIC RLTY FD CL A	110.75	3,592.03
MFO GABELLI AST FD SH BEN INT OPEN END FD	378,113.39	329,727.59
MFO GABELLI EQTY INC FD	355,031.28	328,563.53
MFO GABELLI SMALL CAP GROWTH FD OPEN ENDFD	340,851.80	332,924.92
MFO GABELLI UTILS FD CL AAA SHS	10,105.90	9,877.51
MFO GABELLI VALUE FD INC COM OPEN END FD	42,755.27	33,245.90
MFO GAMCO GLOBAL SER FDS INC TELECOMMUNICATIONS FD CL AAA	77,949.03	59,007.65
MFO GAMCO GOLD FD INC CL AAA	470,789.13	668,317.15
MFO GAMCO GROWTH FD	11,402.39	0.00
MFO GAMCO WESTWOOD FDS EQTY FD AAA	50,477.65	54,780.18
MFO GAMCO WESTWOOD FDS MIGHTY MITES FD AAA	70,285.33	60,890.13
MFO GATEWAY TR FD CL A	59,635.99	58,934.74
MFO GE FDS U S EQUITY FD CL A	3,263.26	3,319.95
MFO GOLDMAN SACHS SATELLITE S-IS	757.87	29,864.74
MFO GOLDMAN SACHS TR BRIC FD CL A	2,923.96	2,577.03

MFO GOLDMAN SACHS TR GS SHORT DURATION GOVT FD	86,489.01	84,916.88
MFO GOLDMAN SACHS TR HI YIELD FD CL A SHS	31,922.21	29,773.63
MFO GOLDMAN SACHS TR MID CAP EQUITY FD CL A	28,052.82	21,461.54

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO GOLDMAN SACHS TR SHORT DURATION GOVTFD CL A	15,700.27	15,711.23
MFO GREENSPRING FD OPEN END FD	38,134.09	39,915.36
MFO GROWTH FD AMER INC CAP OPEN END FD	81,361.17	64,834.74
MFO GROWTH FD AMER INC CL F-1	557,904.25	488,625.96
MFO GROWTH FD AMER INC CL R-4	25,378.75	21,265.63
MFO GROWTH FD AMER INC CL R-5	357,302.45	317,113.11
MFO GUINNESS ATKINSON FDS ALTERNATIVE ENERGY FD	96,016.57	46,976.41
MFO GUINNESS ATKINSON FDS ASIA FOCUS FD	15,085.48	12,898.48
MFO GUINNESS ATKINSON FDS ASIA PACIFIC DIV FD	2,445.01	1,839.73
MFO GUINNESS ATKINSON FDS CHINA & HONG KONG FD	336,838.02	328,206.24
MFO GUINNESS ATKINSON FDS GLOBAL ENERGY FD	30,175.38	23,924.86
MFO HANCOCK JOHN INVT TR GLOBAL OPPTY FD CL A	55,333.33	77,807.51
MFO HANCOCK JOHN INVT TR LARGE CAP EQUITY FD CL A	82,333.60	80,939.40
MFO HANCOCK JOHN INVT TR SMALL CAP INTRINSIC VALUE FD CL A	27,276.58	37,234.18
MFO HARBOR FD BD FD INSTL CL	491,569.05	495,247.37
MFO HARBOR FD CAP APPRECIATION FD INV CL	67,205.40	77,645.09
MFO HARBOR FD HIGH-YIELD BD FD INSTL CL	26,174.82	29,965.19
MFO HARBOR FD HIGH-YIELD BD FD INV CL	31,941.56	56,388.54
MFO HARBOR FD INTL FD INV CL	229,871.33	222,923.29
MFO HARBOR FD MID CAP GROWTH FD INV CL	15,768.12	12,211.51
MFO HARDING LOEVNER FDS INC EMERGING MKTS PORTFOLIO	1,434,880.00	1,573,369.13
MFO HARRIS ASSOC INVT TR OAKMARK GLOBAL SELECT FD CL I	4,829.46	7,653.26
MFO HARRIS ASSOC INVT TR OAKMARK INTL SMALL CAP FD CL I	313,111.76	302,620.65
MFO HARTFORD MUT FDS INC CAP APPRECIATION II FD CL A	44,268.85	39,630.76
MFO HARTFORD MUT FDS INC FLTG RATE FD CLI	4,035.00	4,035.65
MFO HARTFORD MUT FDS INC FOR FUTURE ISSUES SEE 416646 CAP APPREC FD CL A	205,734.37	197,824.95
MFO HARTFORD MUT FDS INC FOR FUTURE ISSUES SEE 416646 GLOBAL HEALTH FD CL A	31,566.96	33,119.18
MFO HARTFORD MUT FDS INC FOR FUTURE ISSUES SEE 416646 MIDCAP FD CL A	40,000.00	41,847.95
MFO HARTFORD MUT FDS INC S DIVID & GROWTH FD CL A	16,248.72	12,203.19
MFO HARTFORD-FORTIS SER FD INC GROWTH OPPTY FD CL A	25,185.48	30,977.72
MFO HBR FD CAP APPRECIATION FD	62,772.61	75,490.58
MFO HBR FD INTL FD	354,434.24	321,639.05
MFO HEARTLAND GROUP INC VALUE PLUS FUND INVESTOR CL	105,213.09	109,853.88
MFO HEARTLAND VALUE FD OPEN END FD	62,683.11	65,306.17
MFO HENDERSON GLOBAL FDS EUROPEAN FOCUS FD CL A SHS	5,139.17	4,967.81
MFO HENDERSON GLOBAL FDS INTL OPPORTUNITIES FD CL A SHS	28,701.92	20,675.16
MFO HENNESSY FDS TR CORNERSTONE GROWTH FD SER II	21,061.36	9,567.11
MFO HENNESSY MUT FDS INC CORNERSTONE GROWTH FD	325,961.29	161,339.32
MFO HENNESSY MUT FDS INC CORNERSTONE VALUE FD	31,649.96	38,246.11
MFO HENNESSY MUT FDS INC FOCUS 30 FD	104,136.84	91,706.25
MFO HIGHMARK GROUP BD FD FUD SHS	43,517.11	44,108.88
MFO HOOVER SMALL CAP EQUITY	94,280.95	64,182.90
MFO HOTCHKIS & WILEY FDS DIVERSIFIED VALUE FD CL A	41,184.35	26,515.02
MFO HUSSMAN INVT TR STRATEGIC GROWTH FD	496,500.85	459,153.80
MFO HUSSMAN INVT TR STRATEGIC TOTAL RETURN FD	316,869.62	320,530.65
MFO ICAP FDS INC EQTY PORTFOLIO	41,671.25	30,364.25
MFO ICAP FDS INC MAINSTAY INTL FD CL I	113,993.23	87,074.89
MFO ICAP FDS INC MAINSTAY SELECT EQUITY FD CL I	210,891.30	172,555.71
MFO ICON FDS ASIA-PACIFIC REGION FD	16,451.38	12,918.49
MFO ICON FDS ENERGY FD	523,950.94	469,508.04
MFO ICON FDS EQUITY INCOME FD CL I	20,245.77	17,232.78
MFO ICON FDS HEALTHCARE FD	27,547.30	21,320.99
MFO ICON FDS MATERIALS FD	86,279.60	57,796.88
MFO INCOME FD AMER INC CL A	28,225.80	22,692.46
MFO INCOME FD AMER INC CL F-1	26,773.60	21,187.17
MFO INCOME FD AMER INC CL R-5	183,562.59	173,010.29
MFO ING GLOBAL REAL ESTATE FD-W	17,316.46	24,576.99
MFO ING INTERNATIONAL SMALLCAP MULTI-MANAGER FUND CL W	24,029.97	17,015.58
MFO ING MUT FDS FOR FUTURE ISSUES SEE 44980Q RUSSIA FD CL A	18,474.32	24,433.83
MFO ING MUT FDS GLOBAL REAL ESTATE FD CL	24,547.13	22,639.36
MFO ING MUT FDS VALUE CHOICE FD CL A	22,842.33	22,123.64
MFO ING SER FD INC INDEX PLUS MID CAP FDCL A	19,219.87	12,773.22
MFO ING SER FD INC INDEX PLUS SMALL CAP FD CL A	12,153.75	7,663.40
MFO ING SR INC FD CL A	26.00	16,679.65
MFO INTECH RISK-MANAGED CORE-T	15,764.78	13,366.62
MFO INTERACTIVE INVTS TECH VALUE FD	31,364.41	0.00
MFO INTERNATIONAL DISCOVERY FD	3,000.00	6,958.17

MFO INTERNATIONAL FD	1,805,022.19	1,830,650.10
MFO INTREPID CAP MGMT FDS TR SH BEN INT	12,788.25	15,561.92
MFO INTREPID CAP MGMT FDS TR SMALL CAP FD	69,921.75	76,546.38

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO INVESCO ENERGY FDINV CL	3,945.65	4,988.39
MFO INVESTMENT CO AMER CL R-5	61,407.29	49,901.48
MFO IVA WORLDWIDE FD CL A	38,283.55	20,041.34
MFO IVA WORLDWIDE FD CL I	9,327.35	10,142.24
MFO IVY FD CL-A INTL GROWTH FD	29,504.14	27,286.87
MFO IVY FDS GLOBAL NAT RES FD CL A	134,361.66	104,342.49
MFO IVY FDS GLOBAL NAT RES FD CL Y	94,912.64	79,900.54
MFO IVY FDS INC ASSET STRATEGY FD CL A	729,215.93	722,530.13
MFO IVY FDS INC ASSET STRATEGY FD CL I	44,811.51	48,954.62
MFO IVY FDS INC ASSET STRATEGY FD CL Y	119,581.71	129,081.78
MFO IVY FDS INC CAPITAL APPRECIATION FD CL A	14,728.09	11,508.99
MFO JACOB INTERNET FD INC SHS	10,409.31	9,139.99
MFO JAMES ADVANTAGE FDS BALANCED GOLDEN RAINBOW FD CL A	54,134.06	58,161.96
MFO JAMES ADVANTAGE FDS SMALL CAP FD CL A	27,488.89	20,407.33
MFO JANUS BALANCED FUND-T	278,353.71	298,175.85
MFO JANUS CONTRARIAN FUND-T	1,676,822.77	1,294,504.36
MFO JANUS ENTERPRISE-T	195,400.54	211,309.90
MFO JANUS FLEXIBLE BOND F-T	0.03	0.04
MFO JANUS FORTY FUND CL S	0.00	30,307.74
MFO JANUS FUND-T	55,539.00	52,097.16
MFO JANUS GLOBAL LIFE SCIENCES-T	41,073.20	41,667.12
MFO JANUS GLOBAL OPPORTUNITIES-T	4,038.51	3,480.61
MFO JANUS GLOBAL RESEARCH-T	86,648.45	74,403.16
MFO JANUS GLOBAL TECHNOLOGY-T	84,349.05	80,538.85
MFO JANUS GROWTH & INCOME-T	466,497.05	394,611.83
MFO JANUS HIGH YIELD FUND-T	269,241.93	274,224.15
MFO JANUS ORION FUND-T	558,070.17	505,415.73
MFO JANUS OVERSEAS FUND-T	2,726,218.60	2,719,234.24
MFO JANUS PERKINS MID CAP VAL-I	5,039.00	6,055.93
MFO JANUS RESEARCH CORE FUND-T	318,223.08	247,423.49
MFO JANUS RESEARCH FUND-T	388,457.25	358,005.92
MFO JANUS SHORT-TERM BOND FUND-T	61,670.93	62,787.72
MFO JANUS SMART PORT GROWTH-T	67,155.11	68,419.45
MFO JANUS TRITON FUND-T	58,090.06	63,498.05
MFO JANUS TWENTY FUND-T	104,114.71	140,373.90
MFO JANUS WORLDWIDE FUND-T	123,820.40	93,280.41
MFO JAPAN FD INC CL S COM	26,189.94	23,137.08
MFO JENSEN PORTFOLIO INC CL J SHS	282,632.20	295,089.14
MFO JENSEN PORTFOLIO INC CL R SHS	29,447.22	30,472.66
MFO JOHN HANCOCK CLASSIC VALUE-A	84,653.39	49,766.61
MFO JPMORGAN TR I BD FD SELECT CL	133,173.01	0.00
MFO JPMORGAN TR I DISCIPLINED EQUITY FD SELECT CL	4,170.38	3,292.16
MFO JPMORGAN TR I EMERGING MKTS DEBT FD SELECT CL	11,953.69	10,162.94
MFO JPMORGAN TR I HIGHBRIDGE STATISTICALMKT NEUTRAL	104.05	100.63
MFO JPMORGAN TR I INTL OPPORTUNITIES FD CL A	1,158.02	1,463.42
MFO JPMORGAN TR I INTREPID EUROPEAN FD CL A	101,069.43	79,757.17
MFO JPMORGAN TR I RUSSIA FD CL A	1,900.00	1,066.02
MFO JPMORGAN TR I STRATEGIC INCOME OPPTYS FD SELECT CL	56,194.74	56,831.83
MFO JPMORGAN TR II CORE BD FD SELECT CL	25,650.88	26,500.53
MFO JPMORGAN TR II CORE PLUS BD FD SELECT CL	1,588.21	13,240.83
MFO JPMORGAN TR II EQUITY INCOME FD CL A	62,799.89	75,980.77
MFO JPMORGAN TR II HI YIELD BD FD SELECT CL DO NOT USE SEE 3162010	21,064.24	26,635.34
MFO KEELEY FDS INC SMALL CAP VALUE FD CLA SHS	206,090.08	158,875.40
MFO KINETICS MUT FDS INC MEDICAL FD	4,744.09	4,696.97
MFO KINETICS MUT FDS INC SMALL CAP OPPORTUNITIES FD	45,140.79	33,297.11
MFO KINETICS NEW PARADIGM FD	1,149,841.26	1,063,617.21
MFO LAUDUS ROSENBERG U.S DISCOVERY	23,301.15	18,723.13
MFO LAUDUS TR GROWTH INVS U S LARGE CAP GROWTH FD	128,459.49	133,637.31
MFO LAUDUS TR MONDRIAN EMERGING MKT FD INV SHS	4,042.40	4,046.51
MFO LAUDUS TR MONDRIAN INTL FIXED INCOMEFD INSTL SHS	105,322.30	98,253.38
MFO LAUDUS TR ROSENBERG INTL DISCOVERY FD INVS SHS	91,789.13	74,483.06
MFO LAUDUS TR ROSENBERG INTL SMALL	23,515.45	14,156.05
MFO LAUDUS TR ROSENBERG INTL SMALL CAP FUND	125,624.94	77,155.49
MFO LAUDUS TR ROSENBERG U S LARGE	70,780.05	54,629.74
MFO LAZARD FDS INC EMERGING MKTS PORTFOLIO OPEN SHS	1,047,160.68	940,435.88
MFO LAZARD FDS INC INTL SMALL CAPITALIZATION PORT OPEN SHS	39,357.11	18,119.00
MFO LAZARD FDS INC MID CAP PORTFOLIO OPEN SHS	22,816.36	15,395.97

MFO LEGG MASON CAPITAL MANAGEMENT OPPORTUNITY TRUST-FI	2,447.51	1,368.63
MFO LEGG MASON CAPITAL MANAGEMENT GROWTHTRUST INC-FI	5,561.90	4,018.42
MFO LEGG MASON PARTNERS INC TR FORMERLY GLOBAL HI YIELD BD FD CL A	0.00	250,635.10

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO LEND LEASE FDS U S REAL ESTATE SECS FD CL K	13,702.89	0.00
MFO LEUTHOLD CORE INVT FD	116,876.53	117,493.62
MFO LEUTHOLD FDS INC ASSET ALLOCATIO FD	42,472.52	42,516.06
MFO LEUTHOLD FDS INC SELECT INDS FD	47,310.95	37,022.53
MFO LKCM SMALL CAP EQTY PORTFOLIO	21,643.17	15,566.22
MFO LONGLEAF PARTNERS FDS TR INTL FD	107,428.14	86,807.55
MFO LONGLEAF PARTNERS FDS TR SH BEN INT	616,370.40	503,268.07
MFO LONGLEAF PARTNERS FDS TR SMALL CAP FD	163,102.71	128,956.18
MFO LOOMIS SAYLES BOND FUND-RET	4,903,696.48	4,900,802.83
MFO LOOMIS SAYLES FDS II	552,126.34	570,786.75
MFO LOOMIS SAYLES FDS II FORMERLY LOOMISSA INVT GRADE BD FD CL Y	316,135.13	333,118.73
MFO LOOMIS SAYLES FDS II FORMERLY LOOMISSA STRATEGIC INC FD CL Y	6,092.75	6,342.39
MFO LOOMIS SAYLES FDS II VALUE FD CL A	51,432.94	48,691.19
MFO LOOMIS SAYLES FDS SMALL CAP GROWTH FD RETAIL CL	9,880.92	8,501.74
MFO LOOMIS SAYLES INVT TR	1,016,550.51	1,042,260.82
MFO LOOMIS SAYLES INVT TR GLOBAL BD FD RETAIL CL	311,510.54	323,186.70
MFO LOOMIS SAYLES INVT TR SMALL CAP VALUE FD RETAIL CL	57,102.23	48,458.98
MFO LORD ABBETT SECS TR fundamental equity FD CL A	31,785.57	32,483.90
MFO MADISON MOSAIC EQUITY TR INVS FD	10,277.26	7,876.68
MFO MAINSTAY FDS HI YIELD CORP BD FD CL A	153,231.38	149,360.22
MFO MAIRS & POWER INCOME FD INC COM	18,471.69	19,393.89
MFO MANAGERS FDS BD FD BOND FUND	108,237.37	108,850.98
MFO MANAGERS FDS EMERGING MKTS EQUITY FD	8,870.96	8,217.55
MFO MANAGERS FDS INTERMEDIATE DURATION GOVT FD	59,904.63	60,451.06
MFO MANAGERS FDS PIMCO BD FD	25,603.95	25,911.61
MFO MANAGERS FDS SPL EQTY FD	12,712.42	7,028.09
MFO MANNING & NAPIER FD INC NEW EQUITY SER	137,615.13	146,681.52
MFO MANNING & NAPIER FD INC NEW PRO BLEND CONSERVATIVE TERM SER CL S	10,750.18	11,886.73
MFO MANNING & NAPIER FD INC NEW PRO BLEND EXTENDED TERM SER CL S	8,474.02	9,090.02
MFO MANNING & NAPIER FD INC NEW PRO BLEND MAXIMUM TERM SER CL S	193,198.82	193,601.30
MFO MANNING & NAPIER FD INC NEW PRO BLEND MODERATE TERM SER CL S	67,761.41	67,637.93
MFO MANNING & NAPIER FD INC NEW WORLD OPPTYS SER CL A	387,247.85	382,246.26
MFO MARKETOCRACY FDS MASTERS 100 FD	5,728.75	4,645.85
MFO MARSICO INVT FD 21ST CENTURY FD	563,349.16	477,389.30
MFO MARSICO INVT FD FOCUS FD	231,511.56	196,215.73
MFO MARSICO INVT FD GLOBAL FD	41,997.01	44,306.69
MFO MARSICO INVT FD GROWTH FD	309,196.72	247,091.20
MFO MARSICO INVT FD INTL OPPORTUNITIES FD	143,446.59	110,901.87
MFO MASSACHUSETTS INVS GROWTH STK FD INCSH BEN INT CL A	34,210.64	39,224.17
MFO MASTERS CONCENTRATED SELECT TR MASTERS SELECT EQTY FD	138,624.70	0.00
MFO MASTERS SELECT FDS TR INTERNATIONAL FD	165,650.29	140,514.77
MFO MASTERS SELECT FDS TR SMALLER COS FD	39,821.77	33,514.25
MFO MASTERS SELECT FDS TR VALUE FD	90,809.86	76,967.21
MFO MATTHEWS ASIAN FDS ASIA DIVIDEND FD	62,042.29	71,939.84
MFO MATTHEWS ASIAN FDS ASIA SMALL COS FD	27,873.31	29,502.67
MFO MATTHEWS INTL FDS ASIAN GROWTH & INCOME FD	511,443.50	537,267.15
MFO MATTHEWS INTL FDS ASIAN TECHNOLOGY FD CL I	63,602.96	64,362.05
MFO MATTHEWS INTL FDS ASIA-PACIFIC FD	70,617.35	78,033.50
MFO MATTHEWS INTL FDS CHINA FD CL I	2,706,675.39	2,677,580.25
MFO MATTHEWS INTL FDS INDIA FDS	331,434.22	353,270.40
MFO MATTHEWS INTL FDS JAPAN FD CL I	23,455.25	14,872.92
MFO MATTHEWS INTL FDS PAC TIGER FD CL I	835,130.44	912,894.73
MFO MATTHEWS KOREA FD	88,407.13	71,193.83
MFO MERGER SH BEN INT	305,239.54	315,921.35
MFO MERIDIAN FD INC COM OPEN END FD	771,679.11	725,088.69
MFO MERIDIAN FD INC VALUE FD	97,182.23	73,262.74
MFO METROPOLITAN WEST FDS HIGH YIELD BD FD CL M	47,133.34	29,948.50
MFO METROPOLITAN WEST FDS LOW DURATION BD FD	94,548.48	90,187.42
MFO METROPOLITAN WEST FDS TOTAL RETURN BD FD CL I	95,684.58	101,933.59
MFO METROPOLITAN WEST FDS ULTRA SHORT BDFD CL M	6,047.36	4,767.62
MFO METROPOLITAN W TOTAL RETURN BD	557,134.35	572,177.87
MFO METZLER / PAYDEN INVT GROUP EUROPEANEMERGING MKTS FD	282,441.17	254,893.94
MFO MFS SER TR I CORE EQUITY FD CL A	8,374.71	6,069.94
MFO MFS SER TR IV MID CAP GROWTH FD CL A	59,920.38	57,940.63
MFO MFS SER TR X EMERGING MKTS DEBT FD CL A	9,082.47	14,151.22
MFO MFS UTILS FD CL A	88,250.10	117,342.27
MFO MFS VALUE FD CL A	47,774.64	42,854.74

MFO MIDAS FD INC COM	25,622.09	30,794.19
MFO MORGAN STANLEY INSTITUTIONAL FD TR MID CAP GROWTH PORTFOLIO CL I FUND	13,293.07	15,019.88
MFO MUNDER SER TR FORMERLY MUNDER FDS TRTO MIDCAP CORE GROWTH FD CL A	61,375.67	50,475.01



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MFO MUTUAL GLOBAL DISCOVERY A 2596455	51,742.85	54,532.74
MFO MUTUAL GLOBAL DISCOVERY Z 2596459	150,012.14	146,920.48
MFO MUTUAL QUEST A 2596452	22,049.58	25,795.10
MFO MUTUAL SER FD INC SHS FD CL Z	64,243.76	51,593.33
MFO MUTUALS COM VICE FD	17,827.81	14,028.63
MFO N E INVS TR SH BEN INT	193,984.41	232,890.71
MFO NASDAQ 100 INV	75,830.07	79,631.85
MFO NAVELLIER PERFORMANCE FDS FUNDAMENTAL A PORTFOLIO	1,565.62	1,870.51
MFO NEEDHAM FDS INC GROWTH FD	28,375.83	24,235.52
MFO NEUBERGER & BERMAN EQTY FDS GENESIS FD	49,354.14	46,564.50
MFO NEUBERGER & BERMAN PARTNERS EQTY FDS PARTNER FD OPEN END FD	78,202.85	74,309.55
MFO NEUBERGER BERMAN EQUITY FDS INTL FD	32,330.12	22,025.51
MFO NEUBERGER BERMAN EQUITY FDS REGENCY FD	2,736.92	2,103.80
MFO NEUBERGER BERMAN EQUITY FDS SMALL CAP GROWTH FD INV CL	66,037.44	66,682.95
MFO NEUBERGER BERMAN EQUITY FDS SOCIALLY RESPONSIVE FD	115,574.18	117,666.87
MFO NEUBERGER BERMAN HI IN B-INV	26,848.84	150,691.57
MFO NEW ALTERNATIVES FD INC COM	15,171.82	13,405.42
MFO NEW ECONOMY FD CL F-1	2,260.13	2,968.92
MFO NEW ECONOMY FD CL R-5	9,200.79	8,131.55
MFO NEW PERSPECTIVE FD INC CL F-1	41,100.68	41,526.59
MFO NEW PERSPECTIVE FD INC CL R-5	142,113.69	128,456.99
MFO NEW WORLD FD INC NEW CL A	19,069.20	15,028.10
MFO NEW WORLD FD INC NEW CL F-1	59,927.64	65,811.53
MFO NEW WORLD FD INC NEW CL R-4	64,167.72	67,581.36
MFO NICHOLAS II INC CL N SHS	32,923.33	42,269.23
MFO NORTH TRACK FDS INC GENEVA GROWTH FDCL A	4,123.29	0.00
MFO NUVEEN INVT TR II TRADEWINDS INTL VALUE FD CL A	18,540.33	22,274.74
MFO NWQ MULTI-CAP VALUE FD CL A	16,460.51	10,215.78
MFO OAK ASSOCS FDS PIN OAK AGGRESSIVE STK PORTFOLIO	44,889.67	57,059.54
MFO OAK ASSOCS FDS RED OAK TECH SELECT PORTFOLIO	2,613.36	1,839.44
MFO OAKMARK EQTY & INC FD CL I	1,567,458.72	1,651,260.25
MFO OAKMARK FD CL I	397,131.42	374,502.70
MFO OAKMARK GLOBAL FD CL I	819,765.73	730,544.00
MFO OAKMARK INTL FD OPEN END FD	646,685.35	636,034.37
MFO OAKMARK SELECT FD CL I	1,920,869.75	1,739,217.37
MFO OBERWEIS FDS CHINA OPPTYS FD	549,638.55	512,677.17
MFO OBERWIES FDS EMERGING GROWTH PORTFOLIO	23,481.69	13,856.86
MFO OLD MUT ADVISOR FDS II FOCUSED FD CL	136,483.98	148,432.77
MFO OLD MUT ADVISOR FDS II TS&W MID-CAP VALUE FD CL Z	0.00	110,027.07
MFO OLSTEIN FDS ALL CAP VALUE FD ADVISERCL	14,917.47	10,788.09
MFO OPPENHEIMER CAP APPRECIATION CL A FD	4,137.53	4,329.13
MFO OPPENHEIMER COMMODITY STRATEGY TOTAL RETURN FD CL A	51,742.33	26,701.97
MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	333,431.50	349,633.31
MFO OPPENHEIMER DEVELOPING MKTS FDS CL Y	37,265.48	41,285.02
MFO OPPENHEIMER GLOBAL FD CL A	109,662.88	89,769.57
MFO OPPENHEIMER GLOBAL GROWTH & INC FD CL A FORMERLY SH BEN INT TO 11 /01/1993	27,546.75	23,852.52
MFO OPPENHEIMER INTL BD FD CL A	140,635.71	143,120.97
MFO OPPENHEIMER INTL SMALL CO FD CL A	178,274.43	145,317.24
MFO OPPENHEIMER MAIN STR SMALL CAP FD CLA	72,934.36	62,350.89
MFO OPPENHEIMER QUEST FOR VALUE FDS OPPORTUNITY VALUE FD CL A	5,421.12	5,117.06
MFO OPPENHEIMER QUEST FOR VALUE FDS SMALL- & MID- CAP VALUE FD CL A	65,954.94	46,355.65
MFO OPPENHEIMER SERS FD INC VALUE FD CL A	7,792.26	6,464.26
MFO OPPENHEIMER SR FLOATING RATE FD CL A	38,047.15	32,318.50
MFO OPPENHEIMER STRATEGIC INC FD SH BEN INT OPEN END FD	75,512.24	72,349.52
MFO OPTIQUE FDS INC INTL VALUE FD	86,802.58	102,484.04
MFO PARADIGM FDS VALUE FD	3,535.60	2,996.52
MFO PARNASSUS FD	10,028.89	12,649.20
MFO PARNASSUS INCOME TR EQUITY INCOME FD	710,452.97	783,169.91
MFO PAX WORLD FDS SER TR I BALANCED FD INDIVIDUAL INVS CL	25,136.30	20,729.93
MFO PAX WORLD FDS SER TR I HIGH YIELD BDFD INDIVIDUAL INVS CL	23,474.97	26,761.94
MFO PAYDEN & RYSEL INVT GROUP CL R	10,510.99	10,540.37
MFO PAYDEN & RYSEL INVT GROUP CORE BD FD INVT QUAL BD FD R	17,652.36	18,633.34
MFO PAYDEN & RYSEL INVT GROUP EMERGING MARKET BD FD	163,662.75	169,190.10
MFO PAYDEN & RYSEL INVT GROUP GNMA FD	15,557.75	15,461.72
MFO PAYDEN & RYSEL INVT GROUP HIGH INCOME FD	118,506.88	127,366.07
MFO PBHG FDS FOR FUTURE ISSUES SEE 69316L TS&W SMALL CAP VALUE FD PBHG CL	3,850.97	0.00
MFO PBHG FDS INC TECH & COMMUNICATIONS FD	2,800.00	0.00

MFO PERKINS MID CAP VAL-T	2,762,282.83	2,789,998.06
MFO PERKINS S/C VALUE FUND-T	217,100.62	243,084.10
MFO PERM PORTFOLIO FD INC	1,769,424.18	1,828,214.16

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MFO PERMANENT PORTFOLIO FD INC AGGRESSIVE GROWTH PORTFOLIO	28,994.24	29,329.56
MFO PERRITT FDS INC EMERGING OPPORTUNITIES FD	28,997.65	18,619.88
MFO PERRITT MICROCAP OPPORTUNITIES FD INC COM	90,140.09	74,854.88
MFO PFD SECS FD CL A	11,847.98	15,559.41
MFO PIMCO AST BACKED SEC PORTFOLIO FD #460	1,277,858.74	1,166,231.68
MFO PIMCO FDS DEVELOPING LOC MKT FD C	4,532.48	4,563.40
MFO PIMCO FDS EMERGING LOCAL BD FD INSTLCL USD	78,421.18	80,195.78
MFO PIMCO FDS FGN FD INSTL	62,180.54	60,280.64
MFO PIMCO FDS GLOBAL MULTI-ASSET FD INSTL CL	74,862.57	88,921.42
MFO PIMCO FDS GLOBAL MULTI-AST FD CL D	47,871.77	52,528.16
MFO PIMCO FDS MULTI MANAGER SER OPCAP RENAISSANCE FD CL D	13,340.74	9,090.15
MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REAL RETURN STRATEGY FD CL D	368,832.83	320,889.57
MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETURN STRATEGY FD INSTL	73,765.30	49,806.82
MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM FD CL D	35,781.24	35,916.76
MFO PIMCO FDS PAC INVT MGMT SER STOCKSPLUS TR SHORT STRATEGY FD INSTL	213,171.74	190,048.42
MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL	53,806.42	54,095.30
MFO PIMCO FDS PAC INVT MGMT SER EMERGINGMKTS BD FD CL D	117,020.85	114,010.45
MFO PIMCO FDS PAC INVT MGMT SER EMERGINGMKTS BD FD INSTL CL	34,332.26	32,949.78
MFO PIMCO FDS PAC INVT MGMT SER FGN BD FD INSTL UNHEDGED	61,251.31	61,381.21
MFO PIMCO FDS PAC INVT MGMT SER FLTG INCFD CL D USD	25,522.39	26,066.26
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I ALL AST ALL AUTH FD CL D	50,584.16	54,588.81
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I ALL AST ALL AUTH FD INSTL CL	37,852.81	41,065.98
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I INTL STOCKPLUS STRATEGY CL D	107,765.70	99,955.71
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005	40,382.83	40,838.05
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 ALL AST FD CL D	64,131.80	58,524.40
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 GNMA FD CL D	40,159.30	40,804.68
MFO PIMCO FDS PAC INVT MGMT SER FOREIGN BD FD CL D UNHEDGED	63,325.21	63,904.32
MFO PIMCO FDS PAC INVT MGMT SER HI YIELDFD CL D	693,667.85	803,971.98
MFO PIMCO FDS PAC INVT MGMT SER HIGH YIELD FD INSTL CL	59,986.35	70,125.89
MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE BD FD CL D USD	30,000.00	33,054.44
MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP BD FD INSTL CL	77,052.50	83,274.83
MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INSTL CL	11,199,618.67	11,431,844.78
MFO PIMCO FDS PAC INVT MGMT SER LOW DURATION FD CL D	100,455.42	102,224.03
MFO PIMCO FDS PAC INVT MGMT SER PVT ACCTPORTFOLIO SER MUN SECTOR	1,687,060.22	1,738,402.04
MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN BD PORTFOLIO INSTL CL FD#488	0.17	0.18
MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN FD INSTL CL	99,084.61	96,962.59
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD CL D	5,998,831.92	6,280,504.97
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL	781,520.57	800,923.83
MFO PIMCO FDS PAC INVT MGMT SER U S GOVTSECTOR PORTFOLIO INSTL CL	11,076,628.00	10,190,073.10
MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL	1,577,928.53	1,632,078.15
MFO PIMCO FDS PAPS INTL PORTFOLIO INSTL CL	5,537,795.87	4,950,199.58
MFO PIMCO HI YIELD PORTFOLIO FD #477	1,117,268.87	1,041,646.11
MFO PIMCO PAPS MORTGAGE PORTFOLIO INSTL CL	23,999,607.79	24,341,614.87
MFO PIMCO REAL RETURN BD FD CL D	501,869.78	503,925.24
MFO PIMCO UNCONSTRAINED BD FD CL D	7,943,701.75	7,943,993.48
MFO PIMCO UNCONSTRAINED BD-INS	74,509.51	77,890.82
MFO PIONEER EMERGING MARKETS FUND CL A SHS	23,720.13	24,030.70
MFO PIONEER EQUITY INCOME FUND CL A	190,241.46	150,488.67
MFO PIONEER FD CL A SHS	11,600.57	8,848.17
MFO PIONEER FUNDAMENTAL GROWTH FD CL A	6,307.75	3,149.16
MFO PIONEER HI YIELD FD CL A	592,427.12	581,030.95
MFO PIONEER SER TR III CULLEN VALUE FD CL Y	78,070.54	69,570.05
MFO PIONEER STRATEGIC INCOME FD CL A	4,607.69	4,604.76
MFO PREMIER INTER TERM INC CL A	122,007.25	121,843.75
MFO PRESIDIO FDS COM	3,692.97	3,211.47
MFO PRICE T ROWE GLOBAL TECHNOLOGY FD INC SHS BEN INT	50,099.90	55,470.82
MFO PRICE T ROWE GROWTH STK FD INC COM	169,911.00	164,546.55
MFO PRICE T ROWE HI YIELD FD	1,228,389.60	1,462,533.12
MFO PRICE T ROWE HLTH SCI FD INC COM	69,199.34	66,279.74
MFO PRICE T ROWE MEDIA & TELECOMMUNICATIONS FD INC COM	90,748.19	78,977.25
MFO PRICE T ROWE RETIREMENT FDS INC 2020FD	298,453.83	288,480.28
MFO PRICE T ROWE RETIREMENT FDS INC 2030FD	461,199.96	411,312.87
MFO PRIMECAP ODYSSEY FDS AGGRESSIVE GROWTH FD	46,827.91	64,251.52
MFO PRIMECAP ODYSSEY FDS GROWTH FD	23,100.13	26,575.98
MFO PRINCIPAL FDS INC HIGH YIELD FD CL A	57,039.62	63,740.42
MFO PROFESSIONALLY MANAGED FD ASTERICK XUPGRADER	630,090.34	450,201.61
MFO PROFESSIONALLY MANAGED PORTFOLIOS AKRE FOCUS FD RETAIL CL	15,067.18	15,308.25

MFO PROFESSIONALLY MANAGED PORTFOLIOS CAN SLIM SELECT GROWTH FD	147,550.54	149,278.81
MFO PROFESSIONALLY MANAGED PORTFOLIOS FUNDX ETF AGGRESSIVE UPGRADER FD	87,962.75	77,778.10
MFO PROFESSIONALLY MANAGED PORTFOLIOS FUNDX ETF UPGRADER FD	16,189.26	17,031.95

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO PROFESSIONALLY MANAGED PORTFOLIOS FUNDX TACTICAL UPGRADER FD	30,275.77	21,491.79
MFO PROFESSIONALLY MANAGED PORTFOLIOS HODGES FD	117,254.86	107,692.45
MFO PROFESSIONALLY MANAGED PORTFOLIOS OSTERWEIS FD OSTERWEIS FD	54,608.58	64,157.22
MFO PROFESSIONALLY MANAGED PORTFOLIOS OSTERWEIS STRATEGIC INC FD	15,049.95	16,408.52
MFO PROFESSIONALLY MANAGED PORTFOLIOS PORTFOLIO 21	28,016.62	24,913.84
MFO PROFESSIONALLY MANAGED PORTFOLIOS WINSLOW GREEN GROWTH FD	11,386.13	7,336.26
MFO PROFESSIONALLY MANAGED PORTFOLIOS WINSLOW GREEN SOLUTIONS FD	19,661.93	21,125.72
MFO PROFESSIONALLY MANAGED PORTFOLIOS FDASTERISK X AGGRESSIVE UPGRADER	561,639.28	409,143.84
MFO PROFESSIONALLY MANAGED PORTFOLIOS FDASTERISK X CONSERVATIVE UPGRADER	49,864.53	43,976.79
MFO PROFESSIONALLY MANAGED PORTFOLIOS FDASTERISK X FLEXIBLE INCOME FD	200,248.52	312,299.78
MFO PROFESSIONALLY MANAGED PORTFOLIOS X FLEXIBLE INC FD	102,309.15	0.00
MFO PROFUNDS BASIC MATLS ULTRASECTOR PROFUN INV CL	129,662.97	142,008.91
MFO PROFUNDS BEAR PROFUND INVS	5,688.61	4,798.45
MFO PROFUNDS BIOTECHNOLOGY ULTRASECTOR PROFUND	92,370.91	76,870.86
MFO PROFUNDS INTERNET ULTRASECTOR PROFUND INV CL	28,810.95	31,190.44
MFO PROFUNDS MOBILE TELECOMMUNICATIONS ULTRA	15,000.00	11,235.74
MFO PROFUNDS MUT FDS SMALL-CAP PROFUND INV CL	21,655.33	22,011.65
MFO PROFUNDS OIL & GAS ULTRASECTOR PROFUND INV CL	178,945.73	97,897.18
MFO PROFUNDS PHARMACEUTICALS ULTRASECTORPROFUND	33,387.00	33,946.94
MFO PROFUNDS PRECIOUS METALS ULTRASECTORPROFUND	24,570.26	25,399.30
MFO PROFUNDS RISING RATES OPPORTUNITY INV CL RISING RATES OPPORTUNITY	202,264.15	210,314.36
MFO PROFUNDS RISING RATES OPPORTUNITY 10PROFUND	18,000.00	17,507.85
MFO PROFUNDS SEMICONDUCTOR ULTRASECTOR PROFUND	48,072.00	51,268.58
MFO PROFUNDS TECHNOLOGY ULTRASECTOR PROFUND INV CL	16,680.00	16,932.34
MFO PROFUNDS ULTRA EMERGING MKTS PROFUNDINVS CL	66,746.50	83,821.02
MFO PROFUNDS ULTRA MID CAP PROFUND INVS CL	60,111.75	33,662.50
MFO PROFUNDS ULTRABULL PROFUND INVS CL	175,000.00	176,411.30
MFO PROFUNDS ULTRADOW 30 PROFUND INV CL	20,981.35	11,216.98
MFO PROFUNDS ULTRALATIN AMER PROFUND INVCL	222,697.72	228,656.83
MFO PROFUNDS ULTRASHORT INTL PROFUND INVS CL	5,658.26	2,256.41
MFO PROFUNDS ULTRASHORT SMALL-CAP FD INVCL	1,065.85	572.76
MFO PROFUNDS ULTRASMALLCAP PROFUND INV CL	1,735.80	2,738.54
MFO PRUDENT DOLLARBEAR FD CL A SHS	103,690.55	102,169.45
MFO PURISIMA FDS TOTAL RETURN FD	464,193.97	590,519.96
MFO QUAKER INVT TR MID-CAP VALUE FD CL A	24,878.78	18,240.90
MFO QUAKER INVT TR STRATEGIC GROWTH FD CL A	209,616.40	129,121.32
MFO QUANTITATIVE GROUP FDS QUANT EMERGING MKTS FD ORD SHS	31,238.21	31,589.11
MFO QUANTITATIVE GROUP FDS QUANT FOREIGNVALUE FD ORD SHS	94,604.12	65,039.92
MFO RAINIER FDS MID CAP EQUITY PORTFOLIO	152,169.18	132,362.01
MFO RBB FD INC FREE MARKET INTL EQUITY FD	127,737.70	103,915.46
MFO RBB FD INC FREE MARKET US EQUITY FD	140,550.57	119,747.76
MFO RBB FD INC ROBECO BOSTON PARTNERS SMALL CAP VALUE	67,155.05	46,847.65
MFO RBB FD INC SCHNEIDER SMALL CAP VALUEFD	5,046.69	9,221.91
MFO RBC FDS TR MICROCAP VALUE FD CL S	0.00	50,753.79
MFO REYNOLDS FDS BLUE CHIP GROWTH FD	3,000.00	3,421.11
MFO RIDGEWORTH FDS HIGH INCOME FD CL I	37,241.48	40,247.10
MFO RIDGEWORTH FDS INTERMEDIATE BD FD CLI	198,014.93	199,010.27
MFO RIDGEWORTH FDS LARGE CAP CORE EQUITYFD CL I	4,022.70	4,111.11
MFO RIDGEWORTH FDS SEIX FLTG RATE INC FDCL I	41,834.48	16,802.31
MFO RIDGEWORTH FDS SMALL CAP VALUE EQUITY FD CL I	4,365.90	4,512.27
MFO RIDGEWORTH FDS US GOVT SECS ULTRA SHORT BD FD CL I	10,712.99	60,615.33
MFO RIM CORE EQUITY PORTFOLIO PORTFOLIO	1,116,670.91	956,755.99
MFO RIM SMALL/MID EQUITY PORTFOLIO MID/CAP EQTY PORTFOLIO	209,312.53	170,075.87
MFO RIV RD DIVID ALL CAP VALUE CL N	8,133.32	7,747.14
MFO RIVERNORTH FDS CORE OPPORTUNITY FD	33,648.13	43,676.76
MFO ROBERTSON STEPHENS INVT TR CONTRARIAN FD	85,557.46	0.00
MFO ROBERTSON STEPHENS INVT TR GROWTH & INC FD	7,129.51	0.00
MFO ROBERTSON STEPHENS INVT TR INFO AGE FD	7,032.63	6,599.07
MFO ROWE PRICE NEW ERA FD INC	462,866.76	433,212.78
MFO ROWE PRICE SMALL CAP VALUE FD	23,339.11	23,358.07
MFO ROWE T PRICE BLUE CHIP GROWTH FD	125,875.92	126,300.40
MFO ROWE T PRICE EQTY INC FD SH BEN INT OPEN END FD	291,785.58	238,304.89
MFO ROWE T PRICE INSTL INCOME FDS INC HIGH YIELD	21,531.01	26,109.30
MFO ROWE T PRICE INTL FD INC DISCOVERY FD OPEN END FD	235,326.62	191,047.87
MFO ROWE T PRICE INTL FD INC INTL BD FD OPEN END FD	109,496.94	108,485.82
MFO ROWE T PRICE INTL FD INC INTL STK FDOOPEN END FD	25,315.27	30,712.99
MFO ROWE T PRICE INTL FD INC NEW ASIA FDOOPEN END FD	293,956.34	288,611.56

MFO ROWE T PRICE INTL FDS EMERGING MKTS STK FD	552,836.58	636,678.70
MFO ROWE T PRICE INTL FDS INC	275,314.25	198,739.06
MFO ROWE T PRICE INTL FDS INC AFRICA ANDTHE MIDDLE EAST FD	32,380.00	17,565.81

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO ROWE T PRICE INTL FDS INC GROWTH & INCOME FD	3,362.93	2,187.55
MFO ROWE T PRICE INTL FDS INC LATIN AMERFD	908,234.93	1,151,720.10
MFO ROWE T PRICE MID-CAP GROWTH FD INC COM	73,604.11	85,955.90
MFO ROWE T PRICE MID-CAP VALUE FD COM	104,173.78	96,692.41
MFO ROWE T PRICE NEW AMER GROWTH FD SH BEN INT OPEN END FD	35,455.49	30,897.38
MFO ROWE T PRICE NEW HORIZONS FD INC COM	6,053.21	5,100.68
MFO ROWE T PRICE PERS STRATEGY FDS INC	95,399.34	80,763.97
MFO ROWE T PRICE REAL ESTATE FD INC COM	80,794.65	49,134.27
MFO ROWE T PRICE SCI & TECH FD INC CAP STK	1,087.90	1,101.42
MFO ROWE T PRICE SHORT TERM BD FD INC COM	20,259.41	0.00
MFO ROWE T PRICE SPECTRUM FD GROWTH FD	330,902.20	280,777.79
MFO ROYCE FD 100 FD SVC CL	126,450.51	139,342.27
MFO ROYCE FD HERITAGE FD SVC CL	120,045.49	164,170.83
MFO ROYCE FD LOW PRICED STK FD SVC CL	373,858.74	393,627.91
MFO ROYCE FD MICRO-CAP FD INVT CL	148,566.27	140,629.34
MFO ROYCE FD OPPORTUNITY FD	157,923.03	127,190.07
MFO ROYCE FD PA MUT FD INVT CL	189,453.50	174,013.09
MFO ROYCE FD PREMIER FD INVT CL	138,570.37	139,306.11
MFO ROYCE FD PREMIER FD SVC CL	11,858.41	11,638.32
MFO ROYCE FD SPL EQTY FD INVT CL	36,677.26	39,986.19
MFO ROYCE FD TOTAL RETURN FD	373,505.28	364,612.73
MFO ROYCE FD VALUE FD SVC CL	519,880.19	494,133.18
MFO ROYCE FD VALUE PLUS FD SVC CL	1,079,408.38	995,161.42
MFO RS EMERGING GROWTH FD	22,149.84	17,741.71
MFO RS INVT TR GLOBAL NATURAL RES FD	185,298.69	178,706.80
MFO RS INVT TR PARTNERS FD	467,896.78	420,628.47
MFO RS INVT TR VALUE FD	124.06	69,176.32
MFO RTC CONCENTRATED EQTY	8,676,740.45	8,064,558.38
MFO RTC EMERGING MARKETS	6,000,000.00	11,313,003.59
MFO RTC EMERGING MARKETS	11,699,078.94	13,342,464.76
MFO RTC GLOBAL REAL ESTATE SEC	20,346,495.44	19,677,765.06
MFO RTC INFLATION PROTECTED SEC	14,193,457.64	15,217,743.45
MFO RTC QUANTITATIVE BD	68,037,612.83	74,697,614.03
MFO RTC WORLD EQTY	13,230,536.90	12,355,197.52
MFO RUSSELL SHORT-TERM INVT FD CL F	448,781,653.91	448,781,653.91
MFO RUSSELL TR CO COMMINGLED EMP BENEFI INTL INDEX FD SER I	30,839,828.97	28,615,083.49
MFO RYDEX COMMODITIES STRATEGY FD CL H	1,617.00	1,622.94
MFO RYDEX DOW 2X STRATEGY FUND CL H	3,547.08	4,271.97
MFO RYDEX INVERSE S&P 500 2X STRAT FD CL	60,046.96	54,882.03
MFO RYDEX OTC 2X STRATEGY FUND CL H	261.86	0.00
MFO RYDEX RUSSELL 2000 2X STRATEGY FD CL	3,535.00	3,958.49
MFO RYDEX SER FDS	397.48	7,056.99
MFO RYDEX SER FDS BASIC MATERIALS FD INVS CL	9,514.16	14,242.87
MFO RYDEX SER FDS ENERGY SVCS FD INVS CL	14,143.97	14,514.54
MFO RYDEX SER FDS EUROPE 1.25X STRATEGY FD CL H	8,446.68	8,457.72
MFO RYDEX SER FDS FINL SVCS FD INVS CL	16,688.00	16,581.73
MFO RYDEX SER FDS GOVT LONG BD 1.2X STRATEGY FD INVS CL	5,096.01	4,221.58
MFO RYDEX SER FDS INVERSE GOVT LONG BD STRATEGY FD INV CL JUNO	35,394.69	37,094.12
MFO RYDEX SER FDS INVERSE NASDAQ-100 STRATEGY FD INV CL	2,388.05	1,822.48
MFO RYDEX SER FDS NASDAQ-100 FD INV CL	304,223.35	320,847.62
MFO RYDEX SER FDS REAL ESTATE FD SER H SHS	33,089.00	34,553.72
MFO RYDEX SER FDS TELECOMMUNICATIONS FD INVS CL	30,687.00	16,661.11
MFO RYDEX SER FDS TRANSPORTATION FD INVSCL	16,845.00	16,821.83
MFO RYDEX SER FDS UTILITIES FD INVESTOR CL	16,723.00	16,355.09
MFO RYDEX SER TR URSA FD	34,966.15	30,446.22
MFO RYDEX STRENGTHENING DOLLAR 2X FD CL H	9,018,890.02	9,326,494.67
MFO RYDEX/SGI EQUITY FD	6,109.08	6,831.63
MFO RYDEX/SGI SER FDS ALL CAP OPPTY FD CL H	38,353.06	29,455.60
MFO RYDEX/SGI SER FDS MANAGED FUTURES STRATEGY FD CL H	174,197.50	170,535.68
MFO RYDEX/SGI SER FDS MULTI HEDGE STRATEGIES FD CL H	9,013.12	7,132.18
MFO SCHRODER CAP FDS DEL U S OPPTYS FD INV SHS COMP-INV	208,894.65	208,284.07
MFO SCHRODER SER TR	47,239.13	52,962.24
MFO SCHWAB CAP TR ASSET DIRECTOR CONSERVATIVE INV SHS	27,630.32	26,250.79
MFO SCHWAB CAP TR ASSET DIRECTOR HIGH GROWTH FD INV SHS	264,069.93	246,279.70
MFO SCHWAB CAP TR AST DIRECTOR-AGGRESSIVE GROWTH FD	539,667.94	429,330.34
MFO SCHWAB CAP TR AST DIR BALANCED GROWTH FD	445,318.07	436,424.28
MFO SCHWAB CAP TR BALANCED FD INV SHS	25,858.31	22,365.72

MFO SCHWAB CAP TR CORE EQUITY FD	717,001.46	643,947.39
MFO SCHWAB CAP TR DIVIDEND EQUITY FD	471,354.60	432,221.71
MFO SCHWAB CAP TR FINL SVCS FD	147,653.87	126,821.56



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO SCHWAB CAP TR FUNDAMENTAL INTL LARGE CO INDEX FD	90,807.86	81,069.80
MFO SCHWAB CAP TR FUNDAMENTAL US SMALL-MID CO INDEX FD	217,885.25	231,041.31
MFO SCHWAB CAP TR FUNDAMENTAL US LARGE CO INDEX FD	42,874.54	52,293.70
MFO SCHWAB CAP TR HEALTH CARE FD	712,067.20	709,941.44
MFO SCHWAB CAP TR HEDGED EQTY FD SELECT SH	44,576.12	47,934.62
MFO SCHWAB CAP TR INTL INDEX FD	328,147.29	352,746.87
MFO SCHWAB CAP TR LARGE CAP GROWTH FD	258,033.33	243,155.48
MFO SCHWAB CAP TR LAUDUS INTL MARKETMASTERS FD INV SHS	883,384.55	733,113.23
MFO SCHWAB CAP TR LAUDUS INTL MARKETMASTERS FD SELECT	73,759.82	53,869.52
MFO SCHWAB CAP TR LAUDUS SMALL-CAP MARKETMASTERS FD INV	8,882.86	8,327.54
MFO SCHWAB CAP TR PREMIER EQUITY FD	345,636.92	273,598.79
MFO SCHWAB CAP TR S&P 500 INDEX FD	540,902.87	4,744,017.52
MFO SCHWAB CAP TR TARGET 2010 FD	47,297.01	40,840.69
MFO SCHWAB CAP TR TARGET 2020 FD	269,346.77	262,476.80
MFO SCHWAB CAP TR TARGET 2025 FD	155,906.84	169,354.23
MFO SCHWAB CAP TR TARGET 2030 FD	116,400.16	114,111.59
MFO SCHWAB CAP TR TARGET 2040 FD	175,225.41	181,773.64
MFO SCHWAB CHARLES FAMILY FDS ADVISOR CASH RESVS PREMIER SWEEP SHS	257,782.38	257,782.38
MFO SCHWAB CHARLES FAMILY FDS ADVISOR CASH RESVS SWEEP SHS	451,946.13	451,946.13
MFO SCHWAB CHARLES FAMILY FDS INV MONEY FD	252,682.30	252,682.30
MFO SCHWAB CHARLES FAMILY FDS VALUE ADVANTAGE MONEY FD	7,223,543.37	7,243,543.37
MFO SCHWAB FAMILY FD MONEY MKT FD	185,173,366.52	184,755,373.09
MFO SCHWAB FUND EMG MKTS IDX-INS	40,019.13	44,325.90
MFO SCHWAB FUNDS INTERNATIONAL CORE EQUITY	82,704.83	54,702.85
MFO SCHWAB GOVT SEC FD	1,017,719.81	1,017,719.81
MFO SCHWAB INVTS 1000 INDEX FD	448,783.97	426,963.93
MFO SCHWAB INVTS GLOBAL REAL ESTATE FD SHS	94,218.65	75,636.62
MFO SCHWAB INVTS SCHWAB GNMA FD	211,454.12	212,256.39
MFO SCHWAB INVTS SCHWAB INFLATION PROTECTED FD PROTECTED FD SEL	261,847.94	263,158.49
MFO SCHWAB INVTS SCHWAB PREMIER INCOME FD	569,191.86	570,979.48
MFO SCHWAB INVTS U S GOVT BD FD SHORT TERM BOND MARKET INDEX FUND	105,813.50	102,475.89
MFO SCHWAB SMALL CAP INDEX SELECT	324,130.31	277,674.97
MFO SCHWAB TOTAL BOND MKT INDEX FD	20,352.77	18,784.68
MFO SCHWAB TOTAL STOCK MARKET INDEX FUND	667,230.87	660,489.65
MFO SCHWAB U.S TREAS MONEY FD	4,661,551.78	4,661,852.78
MFO SCHWAB YIELD PLUS FD SCHWAB YIELDPLUS FD	50,816.29	26,530.76
MFO SCHWAB YIELD PLUS FD YIELDPLUS FD INV SHS	59,110.34	0.00
MFO SCHWARTZ INVT TR	15,120.66	13,768.90
MFO SCHWARTZ INVT TR AVE MARIA CATHOLIC VALUES FD	37,037.31	28,383.56
MFO SCOUT FDS STOCK FD	164.69	32,036.64
MFO SCUDDER EQTY 500 INDEX PREMIER	2,497.00	0.00
MFO SELECTED AMER SH INC CAP STK OPEN END FD	418,874.84	375,410.01
MFO SELECTED AMERN SHS INC CL D	58,865.22	50,696.17
MFO SELECTED SPL SHS INC	3,953.37	2,932.99
MFO SELECTED SPL SHS INC CL D	11,246.89	8,021.41
MFO SELIGMAN VALUE FD SER INC LARGE-CAP VALUE FD CL A	33,259.02	27,727.29
MFO SENTINEL GROUP FDS INC SENTINEL SMALL CO FD CL A	7,600.00	8,324.63
MFO SEQUOIA FD INC COM STK OPEN END FD	86,576.42	83,299.69
MFO SIT LARGE CAP GROWTH FD	55,840.91	50,472.62
MFO SIT MID CAP GROWTH FD INC	27,464.90	23,240.11
MFO SKYLINE SPECIAL EQUITIES	13,200.00	14,749.53
MFO SMALL CAP FD	137,050.66	137,278.26
MFO SMALLCAP WORLD FD INC CL F-1	72,380.36	65,264.74
MFO SMALLCAP WORLD FD INC CL R-5	19,431.48	15,949.52
MFO SMALLCAP WORLD FD INC OPEN END FD	23,420.08	17,745.81
MFO SOUND SHORE FD INC COM	494,765.73	405,547.28
MFO STRATTON FDS INC SMALL-CAP VALUE FD	74,626.12	67,183.47
MFO STRATTON MULTI-CAP GROWTH FD	21,752.22	17,445.13
MFO STRONG ADVISOR COM STK Z	10,616.86	0.00
MFO STRONG ASIA PAC FD INC INV SER	152,087.38	0.00
MFO STRONG EQUITY FDS II INC SMALL CO VALUE FD	15,739.76	13,828.63
MFO SUNAMERICA INCOME FDS GNMA FD CL A	5,240,286.79	5,231,277.11
MFO T ROWE PRICE CAP APPRECIATION FD OPEN END FD	1,088,744.81	1,044,418.94
MFO T ROWE PRICE INTL FDS INC EMERGING MKTS FD #110	149,519.90	159,613.21
MFO T ROWE PRICE NEW INC FD INC	9,711.57	10,206.96
MFO TCW FUNDS INC EMERGING MARKETS INC FD	35,514.92	38,022.20
MFO TCW FUNDS INC VALUE OPPORTUNITES FD	7,600.54	5,556.61

MFO TCW GALILEO FDS INC DIVIDEND FOCUSED FD	94,781.56	72,768.78
MFO TCW GALILEO FDS INC OPPORTUNITY FD CL N	11,011.65	7,455.74
MFO TCW GALILEO FDS INC SELCT EQUITIES FD CL N	2,473.06	3,068.12

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MFO TCW GALILEO FDS INC SMALL CAP GROWTHFD CL N	109,882.74	116,346.04
MFO TCW GALILEO FDS INC TOTAL RETURN BD FD CL N SHS	243,557.52	240,973.35
MFO TCW TOTAL RETURN BD FD CL I SHS	148,937.64	152,242.12
MFO TEMPLETON CHINA WORLD FD FORMERLY TEMPL ADVISOR CL	55,276.44	88,962.21
MFO TEMPLETON DEVELOPING MKTS TR SH BEN INT CL A	19,592.91	26,122.27
MFO TEMPLETON GROWTH FD INC CL A	29,987.86	20,997.59
MFO TEMPLETON INC TR GLOBAL BD FD ADVISOR CL	251,688.78	255,465.27
MFO TEMPLETON INC TR GLOBAL BD FD CL A GLOBAL BD FD A	133,937.50	147,441.78
MFO TFS CAP INVT TR MKT NEUTRAL FD	121,088.96	133,847.54
MFO THIRD AVE TR INTL VALUE FD INSTL CL	138,288.49	117,307.47
MFO THIRD AVE TR SMALL-CAP VALUE FD INSTL CL	370,654.65	301,960.53
MFO THIRD AVE TR THIRD AVE FOCUSED CR FDINVS CL	12,643.24	12,924.14
MFO THIRD AVE TR VALUE FD INSTL CL	970,668.29	801,245.03
MFO THOMAS WHITE INTL FD	3,535.12	2,941.00
MFO THOMPSON PLUMB FDS INC BD FD	3,216.42	3,388.99
MFO THOMPSON PLUMB FDS INC GROWTH FD	84,658.91	53,665.80
MFO THORNBURG INC TR LTD TERM US GOVT FD	3,024.37	3,196.21
MFO THORNBURG INTL VALUE FD	865,832.11	956,769.32
MFO THORNBURG INVT TR GROWTH FUND CL A SHS	83,339.47	71,889.43
MFO THORNBURG INVT TR INTL VALUE FD CL A	155,413.51	137,632.36
MFO THORNBURG INVT TR INVT INCOME BUILDER FD CL A SHS	115,375.84	121,048.46
MFO THORNBURG INVT TR INVT INCOME BUILDER FD CL I	44,176.84	40,039.47
MFO THORNBURG INVT TR VALUE FD CL A	25,268.51	19,524.57
MFO TIP FDS TURNER NEW ENTERPRISE FD CL I	33,572.76	52,269.20
MFO TOCQUEVILLE GOLD FD	908,692.32	1,110,934.47
MFO TOCQUEVILLE INTL VALUE FD CL F	9,665.07	7,023.33
MFO TOCQUEVILLE TR DELAFIELD FD	8,142.49	40,761.82
MFO TOCQUEVILLE TR TOCQUEVILLE FD CL A	662,782.60	638,660.36
MFO TORRAY FD SH BEN INT	121,462.47	81,466.27
MFO TOTAL RETURN BD FD CL A	5,905.93	120,143.95
MFO TOUCHSTONE FDS GROUP TR SMALL CAP VALUE OPPTYS FD	161,012.58	122,358.73
MFO TOUCHSTONE INSTL FDS TR SANDS CAP INSTL GROWTH FD	26,000.00	38,321.99
MFO TOUCHSTONE STRATEGIC TR LARGE CAP GROWTH FD CL A	15,848.01	13,744.65
MFO TOUCHSTONE STRATEGIC TR MID CAP GROWTH FD CL A	208,876.34	178,701.18
MFO TRANSAMERICA FDS FORMERLY TRANSAMERICA TRANSAMERICA BALANCED CL P	29.70	9,982.78
MFO TRANSAMERICA FDS FORMERLY TRANSAMERICA TRANSAMERICA EQTY CL P	247.98	71,733.31
MFO TRANSAMERICA INVS INC PREMIER BALANCED FD INV SHS	11,354.21	0.00
MFO TRANSAMERICA INVS INC PREMIER DIVDERSIFIED EQUITY FD INVS CL	45,855.38	0.00
MFO TRANSAMERICA INVS INC PREMIER EQUITYFD INV SHS	90,666.91	0.00
MFO TURNER FDS LARGE CAP GROWTH FD INV CL	13,635.59	11,599.74
MFO TURNER FDS MIDCAP FD INSTL CL	1,675,802.67	1,520,474.27
MFO TURNER FDS SMALL CAP GROWTH FD	28,912.71	27,529.34
MFO TWEEDY BROWNE FD INC GLOBAL VALUE FD	215,058.48	221,753.53
MFO TWEEDY BROWNE FD INC VALUE FD	13.00	15.00
MFO U S GLOBAL ACCOLADE FDS EASTN EUROPEAN FD	439,421.61	296,274.89
MFO U S GLOBAL INVESTORS FDS	680,954.91	471,602.07
MFO U S GLOBAL INVESTORS FDS FORMERLY UNITE U S ALL AMERN EQTY FD	9,013.11	7,182.07
MFO ULTRA NASDAQ 100 INV	10,032.74	15,508.41
MFO ULTRA SHORT NASDAQ 100 INV	17,401.20	11,203.48
MFO UNIFIED SER TR AUER GROWTH FD	4,000.00	2,800.45
MFO UNIFIED SER TR IMS CAP VALUE FD	25,824.05	21,630.65
MFO UNIFIED SER TR ROOSEVELT MULTI-CAP FD	4,038.89	4,046.62
MFO UNIFIED SER TR SOUND MIND INVESTING MANAGED	5,039.00	5,802.31
MFO UNIFIED SER TR SYMONS VALUE INSTL FD	21,661.49	25,949.56
MFO US GLOBAL INVESTORS GOLD & PRECIOUS METALS FD	42,331.84	55,374.43
MFO USGI WOLD PRECIOUS MINERAL FUND	598,314.77	467,959.78
MFO UTD SVCS FDS CHINA REGION OPPORTUNITY FD	7,363.73	8,211.67
MFO VALUE LINE INC FD INC COM	6,421.38	6,113.26
MFO VALUE LINE LARGER COMPANIES	9,283.08	9,192.80
MFO VALUE LINE PREMIER GROWTH FD INC	272,761.00	257,716.20
MFO VALUE LINE SMALL-CAP GROWTH FD INC COM	212,259.66	181,137.22
MFO VAN ECK FDS INTL INVS FD A	27,307.51	37,042.11
MFO VAN ECK GLOBAL HARD AST CL A	5,400.76	5,929.27
MFO VAN KAMPEN AMERN CAP COMSTOCK FD CL A	74,049.84	57,804.86
MFO VAN KAMPEN AMERN CAP EQTY INC FD CL A	90,073.93	76,872.32
MFO VAN KAMPEN CAP GROWTH CL A	32,205.66	33,580.08
MFO VANGUARD / WELLINGTON FD INC ADMIRALSHS #521	111,021.91	111,522.07

MFO VANGUARD 500 INDEX FUND SIGNAL	605,248.74	569,359.55
MFO VANGUARD AST ALLOCATION FD INC COM	12,683.52	9,586.45
MFO VANGUARD AST ALLOCATION FD INC U S VALUE FD	31,205.79	20,882.58

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MFO VANGUARD BALANCED INDEX FD INC COM	10,140.25	10,232.05
MFO VANGUARD BD INDEX FDS COM	462,085.11	472,453.24
MFO VANGUARD BD INDEX FDS INTER TERM PORTFOLIO FD VANGUARD BD INDEX FD	150,525.41	152,412.64
MFO VANGUARD BD INDEX FDS LONG TERM PORTFOLIO FD	103,041.21	101,602.33
MFO VANGUARD BD INDEX FDS SHORT TERM PORTFOLIO FD	196,813.47	200,908.56
MFO VANGUARD BD INDEX FDS TOTAL BD MKT INDEX FD SIGNAL SHS	50,825.81	51,451.90
MFO VANGUARD CAP VALUE FD #328	38,144.04	41,530.58
MFO VANGUARD CHESTER FDS TARGET RETIREMENT 2020 FD	626,176.63	665,757.62
MFO VANGUARD CHESTER FDS TARGET RETIREMENT 2030 FD	41,924.37	34,475.15
MFO VANGUARD CHESTER FDS TARGET RETIREMENT 2040 FD	125,437.05	161,337.76
MFO VANGUARD CONV SECS FD SH BEN INT	11,095.14	10,129.79
MFO VANGUARD DEVELOPED MKTS INDEX FD INVSH S	47,641.79	35,110.60
MFO VANGUARD EMERGING MKTS STOCK IDX VEIEX	635,024.02	690,377.00
MFO VANGUARD EQTY INC FD INC COM	29,663.22	24,708.35
MFO VANGUARD EQTY INC FD INC GROWTH EQTYFD	36,364.19	32,880.72
MFO VANGUARD FENWAY FDS PRIMECAP CORE FDINVS SHS	222,245.25	250,444.98
MFO VANGUARD FIXED INCOME SECS FD INC GNMA PORTFOLIO	1,503,649.83	1,546,947.45
MFO VANGUARD FIXED INCOME SECS FD INC HIGH YIELD BD PORTFOLIO	305,951.65	302,876.86
MFO VANGUARD FIXED INCOME SECS FD INC INTER TERM U S TREAS PORTFOLIO	65,710.96	61,766.64
MFO VANGUARD FIXED INCOME SECS FD INC INTER-TERM INVT GRADE FD INV SHS	65,066.20	66,485.43
MFO VANGUARD FIXED INCOME SECS FD INC LONG-TERM INVT GRADE FD INV SHS	42,485.09	42,029.40
MFO VANGUARD FIXED INCOME SECS FD INC USTREAS BD PORTFOLIO	103,620.62	99,157.01
MFO VANGUARD FXD INC SECS FD INC INFLATION-PROTECTED SECS FD #119	1,294,998.47	1,308,654.22
MFO VANGUARD FXD INC SECS FD INC SHORT TERM GOVT BD PORTFOLIO	25,189.16	24,715.77
MFO VANGUARD FXD INC SECS FD INC SHORT TERM U S TREAS PORTFOLIO	72,039.27	72,311.68
MFO VANGUARD GROWTH & INC FD	73,317.71	56,409.53
MFO VANGUARD GROWTH INDEX	147,460.47	150,683.62
MFO VANGUARD HORIZON FDS INC CAP OPPORTUNITY PORTFOLIO	113,338.08	124,269.50
MFO VANGUARD HORIZON GLOBAL EQTY FD #129	875,083.81	620,723.79
MFO VANGUARD INDEX TR - 500 PORTFOLIO SHBEN INT OPEN END FD	637,692.45	600,759.23
MFO VANGUARD INDEX TR EXTD MKT PORTFOLIOOPEN END FD	179,563.23	180,342.65
MFO VANGUARD INDEX TR MID CAPITALIZATION STK PORT INV SH	319,755.95	335,404.57
MFO VANGUARD INDEX TRUST SMALL CAPITLIZATION GROWTH PORT INV	107,328.97	112,301.05
MFO VANGUARD INTL EQUITY INDEX FDS EUROPEAN PORTFOLIO	276,348.09	230,497.86
MFO VANGUARD INTL VALUE FD	308,225.14	252,231.70
MFO VANGUARD LARGE-CAP INDEX FD INV SHS	252,845.93	237,546.18
MFO VANGUARD LIFE STRATEGY INC FD PORTFOLIO	14,183.96	13,807.63
MFO VANGUARD MID-CAP GROWTH FD INVS SHS	64,606.39	66,843.40
MFO VANGUARD MORGAN GROWTH FD /VANGUARD MORGAN GROWTH FD INC 06/30/1998 COM	14,781.78	20,558.25
MFO VANGUARD PAC STK INDEX FD.	76,608.86	74,463.02
MFO VANGUARD PRIMECAP FUND	46,734.61	54,503.07
MFO VANGUARD SHORT TERM INVT GRADE INV.	549,733.16	558,178.22
MFO VANGUARD SMALL-CAP INDEX FD	323,429.17	329,279.45
MFO VANGUARD SMALL-CAP VALUE INDEX FUND	188,143.26	157,903.97
MFO VANGUARD SPECIALIZED PORTFOLIOS DIVID GROWTH FD	78,778.64	90,085.18
MFO VANGUARD SPECIALIZED PORTFOLIOS ENERGY FD	890,652.56	850,598.61
MFO VANGUARD SPECIALIZED PORTFOLIOS HEALTH CARE FD	740,237.79	741,767.14
MFO VANGUARD SPECIALIZED PORTFOLIOS PRECIOUS METALS & MNG FD	365,657.85	322,775.03
MFO VANGUARD SPECIALIZED PORTFOLIOS REITINDEX FD	574,976.14	512,953.44
MFO VANGUARD STAR FD LIFESTRATEGY GROWTHFD	11,313.24	10,959.39
MFO VANGUARD STAR FD STAR FD	24,262.40	21,813.83
MFO VANGUARD STRATEGIC EQTY FD	13,371.40	8,911.37
MFO VANGUARD TARGET RET FD 2025 #304	262,287.82	239,620.83
MFO VANGUARD TARGET RET FD 2035	43,146.09	40,275.79
MFO VANGUARD TARGET RET FD 2045 #306	40,124.47	30,921.79
MFO VANGUARD TOTAL INTL STK INDX FD	632,528.94	624,235.58
MFO VANGUARD TOTAL STK MKT INDEX FD INV SH	1,407,464.90	1,269,281.16
MFO VANGUARD TX-MANAGED FD TX-MANAGED INTL FD #127	10,971.30	8,895.65
MFO VANGUARD VALUE INDEX	352,709.56	266,846.38
MFO VANGUARD WELLESLEY INCOME FD COM	907,134.55	883,409.93
MFO VANGUARD WELLINGTON FD COM	918,508.59	927,619.50
MFO VANGUARD WHITEHALL FDS INTL EXPLORERFD INVS SHS	88,636.45	71,770.48
MFO VANGUARD WHITEHALL FDS SELECTED VALUE FD INVS SHS	74,480.82	60,153.61
MFO VANGUARD WINDSOR FDS COM	243,730.14	167,617.36
MFO VANGUARD WINDSOR II FD	275,437.00	205,226.58
MFO VANGUARD WORLD FD FTSE SOCIAL INDEX FD INV SHS	11,599.82	8,576.10
MFO VANGUARD WORLD FD INTL GROWTH FD	722,991.60	628,655.16

MFO VIRTUS GLOBAL INFRASTRUCTURE FD-A	4,639.12	5,493.54
MFO VIRTUS OPPORTUNITIES TR VIRTUS FOREIGN OPPORTUNITIES	28,207.10	21,282.04
MFO WASATCH ADVISORS FDS INC INCOME FD	24,156.81	22,400.26

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MFO WASATCH ADVISORS FDS INC MICRO CAP FD	343,636.33	225,718.87
MFO WASATCH CORE GROWTH FD	139,822.74	113,589.41
MFO WASATCH FDS INC GLOBAL OPPORTUNITIESFD	49,324.68	63,560.79
MFO WASATCH FDS INC GLOBAL SCI & TECHNOLOGY FD	64,762.87	54,689.87
MFO WASATCH FDS INC INTL GROWTH FD	50,597.65	52,232.67
MFO WASATCH FDS INC INTL OPPORTUNITIES FD	5,454.27	4,744.65
MFO WASATCH FDS INC MICRO CAP VALUE FD	20,575.33	25,597.73
MFO WASATCH FDS INC SMALL CAP VALUE FD	93,646.59	62,853.52
MFO WASATCH SMALL CAP GROWTH FD	225,375.24	231,227.64
MFO WASATCH-1ST SOURCE LONG/SHORT FUND	12,248.73	13,234.12
MFO WASH MUT INVESTORS FD INC CAP OPEN END FD	141,218.09	0.00
MFO WASHINGTON MUT INVS FD INC CL R-5	59,033.56	42,515.30
MFO WEITZ FDS HICKORY FD	8,073.98	5,361.92
MFO WEITZ FDS PARTNERS VALUE FD	41,399.55	31,151.04
MFO WEITZ FDS SHORT-INTERMEDIATE INCOME FD	212,145.83	213,550.32
MFO WEITZ FDS VALUE FD	157,619.03	100,913.78
MFO WELLS FARGO ADVANTAGE FDS INTL EQUITY FD INV CL	2,488.90	1,642.35
MFO WELLS FARGO C&B LARGE CAP VALUE INVESTORS	119,640.89	113,405.76
MFO WELLS FARGO C&B MID CAP VALUE INVESTORS	24,468.35	17,156.78
MFO WELLS FARGO FDS TR ADVANTAGE DISCOVERY FD INV CL	43,846.50	40,116.49
MFO WELLS FARGO FDS TR ADVANTAGE ENTERPRISE FD INV CL	1,225.67	1,283.22
MFO WELLS FARGO FDS TR ADVANTAGE OPPORTUNITY FD INV CL	114,663.69	102,776.46
MFO WELLS FARGO FDS TR ADVANTAGE SMALL/MID CAP VALUE FD INV CL	12,718.68	10,644.60
MFO WELLS FARGO FDS TR ADVANTAGE ASIA PAC FD INV CL	8,789.99	113,805.02
MFO WELLS FARGO FDS TR ADVANTAGE GOVT SECS FD INV CL	18,191.99	18,764.49
MFO WELLS FARGO FDS TR ADVANTAGE GROWTH & INCOME FD INV CL	4,776.92	5,166.80
MFO WELLS FARGO FDS TR ADVANTAGE GROWTH FD INV CL	143,629.51	124,057.49
MFO WELLS FARGO FDS TR ADVANTAGE LARGE CAP GROWTH FD INV CL	28,077.60	26,913.52
MFO WELLS FARGO FDS TR ADVANTAGE MID CAPDISCIPLINED FD INV CL	53,409.94	44,621.14
MFO WELLS FARGO FDS TR ADVANTAGE ULTRA SHORT TERM INCOME FD	3,658.44	3,394.92
MFO WELLS FARGO FDS TR INCOME PLUS FD INVESTOR CL	93,896.75	98,223.24
MFO WELLS FARGO SMALL CAP VALUE INVESTOR	24,246.58	22,366.61
MFO WESTCORE PLUS BD FD	195,045.93	197,047.31
MFO WESTCORE TR FLEXIBLE INCOME FD RETAIL CL	11,757.45	9,559.15
MFO WESTCORE TR SELECT FD	5,000.00	5,193.05
MFO WESTERN ASSET FDS INC CORE PLUS BD PORT FINL INTER CL	33,444.67	32,556.92
MFO WESTERN ASSET FDS INC NON-US OPPORTUNITY BD PORT INSTL CL	1,233,570.74	1,137,905.80
MFO WESTPORT FDS SMALL CAP FD CL R	100.00	102.26
MFO WESTPORT SELECT CAP EQTY CL I	31,246.12	25,722.49
MFO WESTPORT SELECT CAP FD CL R	1,916.22	1,843.99
MFO WEXFORD TR MUHLENKAMP FD	190,398.05	127,882.15
MFO WHITE OAKS GROWTH FD	175,773.39	203,868.21
MFO WILLIAM BLAIR BOND FD-N	22,548.44	23,075.23
MFO WILLIAM BLAIR GROWTH FD	20,000.00	23,325.48
MFO WILLIAM BLAIR INTL GROWTH FD GROWTH SHS	410,939.68	356,410.13
MFO WILSHIRE MUT FDS INC FORMERLY WILSHIRE 5000 INDEX FD PORTFOLIO	223,030.96	206,896.62
MFO WILSHIRE TARGET FDS INC LARGE CO GROWTH PORTFOLIO INVT CL	11,314.08	8,782.96
MFO WINTERGREEN FD INC COM	270,794.63	243,373.26
MFO WORLD FDS INC NEW EASTERN EUROPEAN EQUITY FD CL A	24,000.00	41,782.31
MFO WORLDWIDE HIGH DIVIDEND YIELD	3,140.01	4,518.19
MFO WRIGHT MANAGED EQTY TR INTL BLUE CHIP EQUITIES FD STD SH	56,850.00	56,459.55
MFO YACKTMAN FD INC COM	551,806.44	693,027.54
MFO YACKTMAN FD INC FOCUSED FD	259,157.87	288,372.53
MFO YELLOW PAGES INCOME FD	24,143.48	23,760.23
MGIC INVT CORP WIS COM	12,464.17	5,924.50
MGM MIRAGE 7.625 DUE 01-15-2017 BEO	20,252.08	15,550.00
MGM MIRAGE COM	403,470.97	308,173.92
MGM MIRAGE COM STK PUT OPT EXP 10/17/09 PR \$11 PER SH	2,797.90	0.00
MGM MIRAGE SR NT 6.75% DUE 09-01-2012 REG	20,000.00	17,850.00
MGP INGREDIENTS INC COM	66,049.52	53,856.00
MICHELIN (CGDE) EUR2(REGD)	515,558.17	510,011.40
MICROCHANNEL TECHNOLOGIES CORP COM	241,834.99	6,056.60
MICROCHIP TECHNOLOGY INC COM	5,656.84	5,810.00
MICROCHIP TECHNOLOGY INC COM	180,016.73	145,300.00
MICROMEM TECHNOLOGIES INC COM	11,163.03	492.90
MICROMET INC COM STK	5,958.95	6,660.00
MICRON TECH INC COM	61,818.72	84,458.88

MICRON TECH INC COM	262,578.31	499,488.00
MICRON TECH INC COM	358,557.35	243,936.00
MICROSOFT CORP COM	1,080,108.57	1,240,943.00



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MICROSOFT CORP COM	1,196,660.06	1,551,941.00
MICROSOFT CORP COM	1,579,545.99	2,103,810.00
MICROSOFT CORP COM	1,841,651.68	2,221,847.71
MICROSOFT CORP COM	3,749,796.58	6,412,047.00
MICROSTRATEGY INC CL A NEW	26,062.53	42,309.00
MICROVISION INC DEL COM	211,670.89	203,355.50
MID-AMER APT CMNTYS INC COM	18,158.95	19,312.00
MID-AMER APT CMNTYS INC PFD SER H 8.30% PFD STK	9,465.75	9,972.00
MIDDLEBY CORP COM	36,206.91	30,441.42
MIDDLESEX WTR CO COM	1,589.95	1,762.00
MIDFIRST BK OKLA CITY CTF DEP DTD 03-18-2009 1.75 09-20-2010	50,000.00	50,000.00
MIDFIRST BK OKLA CITY CTF DEP DTD 04-29-2009 1.1 07-29-2010	6,000.00	6,000.00
MIDFIRST BK OKLA CITY DTD 04-15-2009 .75C/D 02-16-2010	30,000.00	30,000.00
MIDFIRST BK OKLA CITY DTD 04-15-2009 .8 C/D 03-15-2010	90,000.00	90,000.00
MIDFIRST BK OKLA CITY DTD 05-13-2009 1.05 C/D 05-13-2010	95,000.00	95,000.00
MIDNIGHT HLDGS GROUP INC COM STK	859.95	0.20
MIDWAY GOLD CORP COM	53,909.39	22,620.00
MIGAMI INC COM STK	249.95	12.00
MILLENNIUM BIOTECHNOLOGIES GROUP INC COM	539.95	9.50
MILLENNIUM CELL INC COM	6,027.18	1.57
MILLER PETE INC COM ISIN US6005771000	16,693.75	87,725.00
MILLICOM INTERNATIONAL CELLULAR COM USD1.50 (POST-SUBD)	1,724.75	1,770.48
MILLIPORE CORP COM	15,635.11	14,470.00
MILLIPORE CORP COM	47,683.23	101,290.00
MINDSPEED TECHNOLOGIES INC COM NEW STK	11,160.15	11,790.66
MINERA ANDES INC COM	7,111.39	9,396.35
MINERALS TECHNOLOGIES INC COM	12,383.52	16,341.00
MIPS TECHNOLOGIES INC COMMON	270.96	874.00
MIRACLE APPLICATIONS CORP COM STK	0.00	3.15
MIRANDA GOLD CORP FORMERLY MIRANDA DIAM	8,690.71	4,140.00
MIRANT CORP NEW COM	22,368.89	23,760.12
MIRANT CORP NEW COM	91,059.84	97,728.00
MIRANT CORP NEW COM	294,774.79	293,184.00
MIRANT CORP NEW COM	758,231.31	655,724.34
MIRANT CORP NEW WT SER A EXP	133.92	33.12
MISS VAL UTILS INVT CO \$6.00 PR PFD STK NO PAR	0.00	309.88
MITSUBISHI CORP NPV	465,456.23	482,339.11
MITSUBISHI GAS CHM NPV	153,400.70	150,666.83
MITSUBISHI MATERLS NPV	184,341.78	181,201.06
MITSUBISHI UFJ FIN NPV	143,753.06	111,633.10
mitsui & CO LTD NPV	226,289.07	184,042.44
mitsui chemicals NPV	172,743.72	149,148.99
mitsui fudosan CO LTD NPV	382,562.07	453,405.85
mitsui mining & SM NPV	131,915.82	126,812.54
mitsumi electric NPV	263,017.16	304,416.30
MITUSBISHI TANABE SHS	110,274.83	111,927.55
MITUSBISHI TANABE SHS	133,593.41	136,800.33
MIZUHO FINANCIAL GROUP NPV	660,033.87	462,360.51
MKT VEC GOLD MTN CALL OPT EXP 03/20/10 PR \$55 PER SH	(718.82)	(324.00)
MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT	103,859.04	128,297.69
MLP BROOKFIELD INVTS CORP BROOKFIELD INFRASTRUCTURE LTD PART	29,021.17	19,256.04
MLP BUCKEYE GP HLDGS L P COM UNIT REPSTGLTD PARTNER INT BUCKEYE GP HLDGS L P	4,593.82	7,842.52
MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS	45,455.13	57,000.55
MLP CEDAR FAIR L P DEPOS UNIT	12,347.86	9,358.97
MLP CROSSTEX ENERGY L P COM UNITS REPSTGLTD PARTNER INT	1,913.56	1,119.69
MLP DORCHESTER MINERALS L P COM UNITS	10,027.61	10,474.27
MLP DUNCAN ENERGY PARTNERS L P COM UNIT REPSTG LTD PARTNER INT	11,233.95	11,875.00
MLP EL PASO PIPELINE PARTNERS L P COM UNIT LTD PARTNERSHIP INT	47,288.05	54,678.22
MLP ENBRIDGE ENERGY PARTNERS L P COM	164,173.25	202,111.12
MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	45,845.99	56,199.40
MLP ENTERPRISE PRODS PARTNERS L P COM UNIT	337,149.12	389,217.11
MLP EV ENERGY PARTNERS L P COM UNITS REPSTG LTD PARTNER INT	11,778.55	14,510.40
MLP FERRELLGAS PARTNERS L P UNIT LTD PARTNERSHIP INT	42,994.23	46,235.65
MLP GENESIS ENERGY L P UNIT LTD PARTNERSHIP INT	34,410.10	41,541.73
MLP ICAHN ENTERPRISES L P DEPOSITARY UNIT	15,688.90	16,052.51
MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	551,059.44	668,623.93
MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	95,468.72	116,494.60

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
MLP MARTIN MIDSTREAM PARTNERS L P UNIT LTD PARTNERSHIP INT	5,952.40	6,296.00
MLP MESABI TR CTF BEN INT	6,045.15	6,400.00
MLP NATURAL RESOURCE PARTNERS L P COM UNIT LTD PARTNERSHIP INT	16,091.93	16,890.63
MLP NAVIOS MARITIME PARTNERS L.P.	31,371.38	34,017.00
MLP PENN VA RES PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP INT	45,566.11	62,089.48
MLP PERMIAN BASIN RTY TR UNIT BEN INT	191,806.61	177,634.64
MLP SAN JUAN BASIN RTY TR UNIT BEN INT SAN JUAN BASIN RTY TR UNIT BEN INT	31,914.68	30,687.20
MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085	4,790.15	5,133.18
MLP TEEKAY LNG PARTNERS L P	25,067.41	36,826.92
MLP TEEKAY OFFSHORE PARTNERS LP COM STK UNIT	16,358.95	19,950.00
MLP TERRA NITROGEN CO L P COM UNIT	27,158.89	26,042.27
MLP TRANSMONTAIGNE PARTNERS L P COM UNITREPTG LTD PARTNERSHIP INT	6,096.35	6,331.88
MLP W P CAREY & CO LLC COM	3,077.18	2,930.92
MLP WILLIAMS COAL SEAM GAS RTY TR TR UNIT UNITS(BENEFICIAL INTEREST)	2,273.23	492.41
MOCON INC COM	4,048.95	3,045.24
MODINE MFG CO COM STK	189,494.61	206,016.00
MODUSLINK GLOBAL SOLUTIONS INC COM	51,794.39	46,156.05
MOHAWK INDS INC COM	6,917.19	4,760.00
MOHAWK INDS INC STEP CPN 6.5% DUE 01-15-2011	9,338.00	10,284.13
MOHEGAN TRIBAL GAMING AUTH SR SUB NT 8% DUE 04-01-2012/04-01-2009 BEO	7,000.00	5,958.75
MOLEX INC CL A	222,944.59	172,170.00
MOLEX INC COM	128,131.72	80,273.75
MOLEX INC COM	236,138.03	243,515.00
MOLEX INC COM	358,245.59	381,435.00
MOLINA HEALTHCARE INC COM	244,030.72	205,830.00
MOLSON COORS BREWING CO CL B CL B	29,980.84	31,046.87
MOLSON COORS BREWING CO CL B CL B	163,284.80	194,188.00
MOMENTA PHARMACEUTICALS INC COM STK	1,634.01	1,260.00
MONARCH GULF EXPL INC COM NEW	1,609.95	20.00
MONDI PLC GBP	248,400.44	144,812.88
MONEYGRAM INTL INC COM	9,138.64	10,290.24
MONOGRAM ENERGY INC COM NEW STK	6.56	0.00
MONOLITHIC PWR SYS INC COM	23,140.80	22,411.95
MONSANTO CO NEW COM	377,945.56	1,210,881.00
MONSANTO CO NEW COM	422,139.94	434,051.87
MONSANTO CO NEW COM	903,598.08	981,000.00
MONSANTO CO NEW COM	1,407,087.11	1,487,686.50
MONSTER WORLDWIDE INC COM	15,836.36	25,804.20
MONSTER WORLDWIDE INC COM	139,408.19	59,160.00
MONTHLY DTD 02-25-2009 3.55 02-25-2014	10,000.00	10,000.00
MONTHLY DTD 12-19-2008 3.35 06-21-2010	50,000.00	50,000.00
MONTHLY DTD 12-19-2008 3.9 12-19-2011	15,000.00	15,000.00
MONTPELIER RE HOLDINGS LTD COM	76,878.28	73,756.11
MONY GROUP INC 8.35 DUE 03-15-2010 BEO	10,247.50	10,128.01
MOODYS CORP COM	36,595.67	36,031.93
MOODYS CORP COM	95,616.20	144,720.00
MOOG INC CL A	9,111.95	5,846.00
MORG STAN SR NT FLTG RATE LKD TO USD LIB& S&P 500 INDEX RANGE DUE 3-26-2029	3,384,966.80	0.00
MORGAN ST GROUP INC DEPOS SH RESPRESENTING 1/8 SH 8.75% PFD STK	0.00	21,271.43
MORGAN STANLEY BK AG CTF DEP DTD 12/12/08 ACT/365 MTHLY 3.9 12-13-10	99,000.00	99,000.00
MORGAN STANLEY BK N A CTF DEP S/A DTD 11-12-2008 4.15 05-12-2010	55,000.00	55,000.00
MORGAN STANLEY BK N A MONTHLY DTD 11-28-2008 4.15 11-29-2010	25,000.00	25,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 11-28-2008 3.25 C/D 11-27-2009	10,000.00	0.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 10-15-2008 4.05 04-15-2010	23,000.00	23,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 10-15-2008 4.55 10-17-2011	56,000.00	56,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 10-22-2008 4.75 10-22-2012	10,000.00	10,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 12-05-2008 4.6 12-05-2012	30,000.00	30,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT MONTHLY DTD 01-02-2009 3.45 01-03-2012	10,000.00	10,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT MONTHLY DTD 12-05-2008 4.1 12-06-2010	30,000.00	30,000.00
MORGAN STANLEY BK N A SALT LAKE CY UTA 10/15/2008 ACT/365 4.25 10-15-2010	119,000.00	119,000.00
MORGAN STANLEY BK N A SALT LAKE CY UTA CTF DEP DTD 01/02/2009 3.15 01-03-2011	30,000.00	305.75
MORGAN STANLEY BK N A SALT LAKE CY UTA CTF DEP DTD 12-26-2008 3.15 12-27-2010	95,000.00	95,000.00
MORGAN STANLEY BK N A SALT LAKE CY UTA DTD 12-12-2008 3.6 06-14-2010	20,000.00	202.41
MORGAN STANLEY BK SALT LAKE CY UT CTF DEP DTD 10/08/2008 4.25 10-08-2010	119,000.00	119,000.00
MORGAN STANLEY BK SALT LAKE CY UT CTF DEP DTD 10/08/2008 5.05 10-08-2013	191,000.00	191,000.00
MORGAN STANLEY BK SALT LAKE CY UT DTD 10-08-2008 4.75 10-09-2012	56,000.00	56,000.00
MORGAN STANLEY COM STK USD0.01	211,746.22	224,757.68

MORGAN STANLEY COM STK USD0.01	457,232.61	387,760.00
MORGAN STANLEY COM STK USD0.01	515,065.83	568,320.00
MORGAN STANLEY COM STK USD0.01	587,036.71	500,240.00

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MORGAN STANLEY COM STK USD0.01	1,015,642.27	1,099,462.40
MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO	28,615.71	31,823.43
MORGAN STANLEY DEAN WITTER DISCOVER & COTR # TR 00709 11/13/8 10.75 13 NOV 2023	36,642.33	37,000.00
MORGAN STANLEY EMERGING	0.00	0.00
MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO	40,147.73	37,051.92
MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015	506,625.00	656,443.90
MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y NT 4% DUE 01-15-2010 BEO	9,781.80	10,008.94
MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y PERFORMANCE LEVERAGED UPSIDE SECS	0.00	338.80
MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017	99,717.00	103,144.00
MORGAN STANLEY GLOBAL MED TERM NT SER F 5.75% DUE 08-31-2012	92,029.50	96,531.84
MORGAN STANLEY INDIA INVT FD INC	16,806.88	8,851.75
MORGAN STANLEY NOTES 5.625 DUE 01-09-2012 BEO	142,385.60	147,745.08
MORGAN STANLEY SR GLOBAL MEDIUM TERM NT SER F VAR RT DUE 05-14-2010	400,000.00	402,868.80
MORNINGSTAR INC COM STK	16,236.51	17,257.38
MORTON CMNTY BK ILL CTF DEP DTD 08-17-2009 3.7 10-17-2017	7,000.00	7,000.00
MOSAIC CO COM	279,688.72	314,007.18
MOTOROLA INC COM	169,850.47	207,393.86
MOTOROLA INC COM	259,440.64	296,432.00
MOTOROLA INC COM	503,501.46	304,192.00
MOTOROLA INC COM	761,965.84	487,793.60
MOTOROLA INC COM	1,376,459.42	725,560.00
MOTORS LIQ CO COM STK	23,759.49	11,276.18
MOVE INC COM STK	5,468.95	3,320.00
MPHASE TECHNOLOGIES INC COM ISIN #US62472C1027	557.12	532.64
MRK+JF	(249.54)	0.00
MRS FIELDS FAMOUS BRANDS LLC / MRS FIELDSR SECD NT 10 DUE 10-24-2014	837.13	0.00
MRV COMMUNICATIONS COM STK USD0.0034	14,787.34	10,685.50
MS PWR & LT CO 4.56 PFD CUM \$100 PAR	0.00	3,066.00
MS+EE	(2,430.00)	0.00
MSC INDL DIRECT INC CL A COM	3,662.85	3,540.32
MSCI INC CL A CL A	3,008.95	3,180.00
MSCI INC CL A CL A	259,958.00	295,422.00
MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 BEO	42,860.55	19,994.75
MTN GROUP LTD ZAR0.0001	290,272.37	293,606.16
MTN PROV MNG INC COM NEW	7,706.95	5,400.00
MTR GAMING GROUP INC COM	377.89	292.50
MUELLER WTR PRODS INC COM SER A STK	11,365.53	10,510.44
MUENCHENER RUECKVE NPV(REGD)	191,700.45	206,393.33
MUENCHENER RUECKVE NPV(REGD)	423,684.47	420,892.74
MULTICELL TECHNOLOGIES INC COM NEW	53,709.18	2,775.00
MULTI-FINELINE ELECTRONIX INC COM	6,027.59	5,674.00
MULTI-FINELINE ELECTRONIX INC COM	28,026.45	42,555.00
MULTIMEDIA GAMES INC COM	1,471.57	721.20
MUNICIPAL MTG & EQUITY L L C COM	1,419.10	49.45
MURATA MANUFACTURING CO. NPV	353,662.76	360,444.81
MURPHY OIL CORP COM	34,450.07	31,052.70
MURPHY OIL CORP COM	248,865.10	238,480.00
MURPHY OIL CORP COM	291,456.55	281,840.00
MUT RISK MGMT LTD COM	3,133.73	0.20
MY VINTAGE BABY INC COM STK	7,953.40	8.10
MYCHECK INC COM STK	604.95	20.00
MYERS INDS INC COM	8,336.95	7,280.00
MYLAN INC	138,247.03	182,457.00
MYLAN INC	164,572.08	154,812.00
MYRIAD GENETICS INC COM	59,729.72	28,020.66
MYRIAD GENETICS INC COM	734,198.21	777,884.40
MYRIAD PHARMACEUTICALS INC COM	570.97	467.79
N AMERN ENERGY PARTNERS SER B PFD	0.00	0.46
N AMERN PALLADIUM LTD COM	89,717.24	76,979.00
N EUROPEAN OIL RTY TR CTF BEN INT	1,920.95	1,540.00
N V R INC COM	3,106.75	4,974.97
N V R INC COM	241,176.28	284,284.00
N W PIPE CO COM	25,585.70	18,802.00
NAAC REPERFORMING 2004-R1 REMIC PASSTRUCTF CL 144A A1 6.5 DUE 03-25-2034	63,536.12	72,602.62
NABORS INDUSTRIES COM USD0.10	49,962.16	58,927.88
NABORS INDUSTRIES COM USD0.10	187,202.89	267,058.00
NABORS INDUSTRIES COM USD0.10	204,666.66	170,742.00

NACCO IND INC CL A COM	36,717.00	29,880.00
NACCO IND INC CL A COM	239,552.97	201,739.80
NACEL ENERGY CORP COM STK	1,825.43	339.30

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NALCO HLDG CO COM	13,820.02	19,132.50
NAM TAI ELECTRS INC COM PAR \$0.01	3,627.82	3,952.54
NAMCO BANDAI HLDGS NPV	102,098.79	95,148.96
NAMEX EXPLORATIONS INC COM COM	1,539.95	0.00
NANOGEN INC COM	8,896.95	99.88
NANOLOGIX INC COM	3,681.80	21,600.00
NANOMETRICS INC COM DELAWARE	58,249.68	56,650.00
NASCENT WINE CO INC COM NEW COM NEW	7,478.85	80.00
NASDAQ OMX GROUP	(2,818.02)	0.00
NASDAQ OMX GROUP	119,825.78	77,298.00
NASDAQ OMX GROUP	173,823.52	168,549.28
NASDAQ OMX GROUP INC SEC 2598312	16,518.25	9,910.00
NASH FINCH CO COM	80,979.10	81,598.00
NAT HARMONY FOODS INC COM	2,082.42	4.25
NATIONAL BEVERAGE CORP COM	3,762.03	4,435.20
NATIONAL CITY CAP TR III TR PFD SECS	0.00	48,365.31
NATIONAL GRID ORD GBP0.11395	477,633.58	348,933.52
NATIONAL HEALTHCARE LOGISTICS INC COM	534.95	1.50
NATIONAL OILWELL VARCO COM STK	119,972.62	194,877.80
NATIONAL OILWELL VARCO COM STK	266,060.25	296,628.22
NATIONAL OILWELL VARCO COM STK	397,122.90	507,035.00
NATIONAL OILWELL VARCO COM STK	1,230,815.07	1,287,428.00
NATIONAL REP BK CHICAGO CTF DEP DTD 10-30-2008 4.7 10-30-2013	50,000.00	50,000.00
NATIONAL RETAIL PPTYS INC COM STK	62,177.08	77,520.56
NATIONAL STL CORP CL B CL B	3,120.00	5.25
NATIONWIDE HLTH PPTYS INC REIT	45,766.80	56,455.14
NATL AUSTRALIA BK LTD GLOBAL MEDIUM TRANCHE # SR 00013 VAR RT DUE 02-08-2010	400,000.00	400,040.40
NATL AUSTRALIA BK NPV	403,176.53	593,729.98
NATL BK OF CANADA COM NPV	112,353.01	259,201.07
NATL COAL CORP COM NEW	8,423.86	3,217.20
NATL FINL PARTNERS CORP COM	158,166.55	135,022.10
NATL FUEL GAS CO COM	14,733.51	21,342.25
NATL REP BK CHGO CTF DEP ACT/365 MONTHLYDTD 08-28-2008 4.75 08-28-2012	25,000.00	25,000.00
NATL RURAL UTILS COOP FIN CORP COLL TR BD 10.375 DUE 11-01-2018/10-30-2008 REG	10,815.40	13,350.14
NATL RYS MEX 1ST PFD 4	0.00	14.00
NATL SEMICONDUCTOR CORP COM	30,948.90	33,331.20
NATL SEMICONDUCTOR CORP COM	85,165.16	98,304.00
NATL SEMICONDUCTOR CORP COM	541,482.01	552,960.00
NATURAL ALTERNATIVES INTL INC COM NEW COM NEW	38,293.07	68,316.25
NATURAL GAS SVCS GROUP INC COM	11,148.45	9,425.00
NATURAL GAS SVCS GROUP INC COM	38,181.40	24,505.00
NATURALLY IOWA INC COM STK	399.95	30.00
NATURES SUNSHINE PRODS INC COM	40,115.09	42,000.37
NAUTILUS INC COM	136,731.00	57,327.20
NAVARRE CORP COM	19,858.39	26,712.00
NAVIGATORS GROUP INC COM	528,145.05	466,389.00
NAVIO CO LTD COM STK	21,835.52	28,586.25
NAVISITE INC COM NEW	5.12	8.00
NAVISTAR INTL CORP NEW COM	80,316.75	118,384.95
NAVISTAR INTL CORP NEW COM	1,113,557.68	989,440.00
NBTY INC COM	373,575.17	448,462.00
NCI BLDG SYS INC COM	1,072.30	0.00
NCR CORP COM	3,476.58	2,782.50
NEAH PWR SYS INC COM NEW COM NEW	16,117.15	9,409.20
NEC CORP NPV	78,141.86	56,669.48
NEKTAR THERAPEUTICS COM	1,063.11	1,864.00
NELNET INC CL A CL A	275,341.83	399,736.00
NELNET STUDENT LN TR 2008-4 ASSET BKD NTCL A-4 FLTG 04-25-2024 REG	110,000.00	114,839.45
NEO MATL TECHNOLOGIES INC COM STK	105,625.31	136,664.43
NEOGENOMICS INC COM NEW	8,700.72	6,750.00
NEOMEDIA TECHNOLOGIES INC COM	2,014.04	543.78
NEONODE INC COM STK	3,955.85	12.00
NEOPHARM INC COM	7,206.09	1,015.00
NESS ENERGY INTL INC COM	6,879.33	310.00
NESS TECHNOLOGIES INC COM	508.95	491.00
NESS TECHNOLOGIES INC COM	25,736.44	12,740.00
NESTLE SA COMSTK	681,554.28	785,418.73

NESTLE SA COMSTK	1,491,737.59	1,933,715.90
NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC	14,498.98	13,812.80
NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC	330,687.12	313,633.00

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NET BANK INC COM	14,472.05	0.00
NET VOICE TECHNOLOGIES CORP COM	1,460.40	0.00
NETAPP INC COM STK	30,087.35	42,950.00
NETAPP INC COM STK	185,281.87	312,949.00
NETAPP INC COM STK	382,710.61	495,216.00
NETFLIX INC COM STK	107,603.12	154,392.00
NETFLIX INC COM STK	286,044.34	318,365.11
NETFLIX INC COM STK	664,809.49	1,086,258.00
NETGEAR INC COM	34,646.42	41,015.79
NETGEAR INC COM	61,560.93	86,760.00
NETLIST INC COM STK	15,965.78	13,961.10
NETLOGIC MICROSYSTEMS INC COM	11,687.87	13,878.00
NETLOGIC MICROSYSTEMS INC COM	273,335.65	371,930.40
NETNUMBER COM INC SER C PFD STK	0.00	18,187.46
NETSOL TECHNOLOGIES INC COM NEW STK	1,238.95	1,070.00
NEUBERGER BERMAN HI YIELD STRATEGIES FD COM NPV DO NOT USE	14,232.09	0.00
NEURALSTEM INC COM STK	40,374.15	35,800.00
NEUROBIOLOGICAL TECHNOLOGIES INC COM NEWSTK	4,321.59	24.61
NEUROCRINE BIOSCIENCES INC COM	2,523.39	544.00
NEUROGESX INC COM	5,914.90	5,281.35
NEUROMEDICA INC SER A CONV PFD	0.00	3,882.00
NEUROSEARCH A/S NEUROSEARCH A/S COMMON STOCK ISIN #DK001022466 (5077333)	5,166.35	3,711.73
NEUSTAR INC CL A	12,595.46	13,017.60
NEUTRAL TANDEM INC COM STK	40,346.81	40,722.50
NEUTRAL TANDEM INC COM STK	274,534.69	219,310.00
NEVADA EXPL INC COM STK	11,417.59	5,796.00
NEW AMER HIGH INCOME FD INC COM NEW COM NEW	10,766.65	14,232.61
NEW CENTY FINL CORP MD COM	13,603.73	0.00
NEW ENERGY TECHNOLOGIES INC COM STK	7,444.01	36,594.95
NEW FLYER INDS INC / NEW FLYER INDS CDA ULC INCOME DEPOSIT SECS	1,136.79	958.63
NEW FRONTIER MEDIA INC COM	437.34	264.60
NEW GOLD INC CDA COM	20,540.47	20,020.00
New Israeli shekel	331.46	331.46
NEW SOUTH FED SVGS BK IRONDALE ALA CTF DEP ACT/365 MONTHLY 4 17 SEP 10	95,000.00	94,640.90
NEW SOUTH FED SVGS BK IRONDALE ALA CTF DEP DTD ACT/365 MONTHLY 3.65 18 JAN 10	6,000.00	5,994.00
New Taiwan dollar	162,275.44	162,275.44
NEW WORLD DEVELOPMENT CO HKD1	149,420.39	146,954.25
NEW WORLD DEVELOPMENT CO HKD1	175,206.20	269,416.13
NEW YORK CMNTY BANCORP INC COM	15,636.38	17,164.10
NEW YORK CMNTY BANCORP INC COM	341,801.75	448,359.00
NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02	12,342.30	13,176.66
NEW YORK TIMES CO CL A ISIN #US6501111073	1,948.95	1,236.00
NEW YORK TIMES CO CL A ISIN #US6501111073	58,021.71	39,552.00
New Zealand dollar	93.33	93.33
New Zealand dollar	110.60	110.60
New Zealand dollar	7,983.88	7,983.88
New Zealand dollar	21,829.50	21,829.50
NEWALLIANCE BANCSHARES INC COM	33,494.69	26,902.40
NEWALLIANCE BANCSHARES INC COM	106,973.68	105,688.00
NEWALTA INC COM - SEE TNT 2050994	11,368.64	0.00
NEWCASTLE INVT CORP NEW COM	13,808.36	1,463.00
NEWCASTLE INVT CORP NEW PFD SER D 8.375	986.13	769.00
NEWELL RUBBERMAID INC COM	35,353.21	48,010.93
NEWELL RUBBERMAID INC COM	190,581.94	115,471.93
NEWFIELD EXPLORATION	19,217.29	26,767.65
NEWLEAD HOLDINGS LTD SHS	338.26	86.40
NEWMARKET CORP COM	6,100.62	6,312.35
NEWMARKET CORP COM	171,567.33	252,494.00
NEWMONT MINING CORP NEW COM	265,601.84	301,115.14
NEWMONT MINING CORP NEW COM	454,292.33	636,366.81
NEWPORT CORP COM	36,236.00	31,246.00
NEWS AMER INC 6.65% DUE 11-15-2037	9,855.00	10,563.07
NEWS CORP CL A COM	22,102.36	19,104.97
NEWS CORP CL A COM	727,581.20	785,806.00
NEWS CORP CL A COM	1,079,000.20	839,197.00
NEXEN INC COM	4,892.55	4,786.00
NEXEN INC COM NPV	329,458.74	377,180.23



NEXEN INC SUB NT	2,689.95	2,475.00
NEXMED INC COM STK	11,692.40	11,400.00
NEXPRISE INC NEW COM NEW STK	111.75	0.43

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
NEXT ORD GBP0.10	139,689.33	287,857.79
NEXTECH SOLUTIONS INC LA COM STK	876.85	6.30
NEXTERA ENTERPRISES INC CL A CL A ISIN #US65332E1010	541.19	9.00
NEXTWAVE WIRELESS INC COM STK	13,933.51	6,334.90
NGAS RES INC COM	45,441.65	25,500.00
NGEX RESOURCES INC	139.96	42.41
NGK SPARK PLUG CO NPV	184,968.78	180,128.80
NGP CAP RES CO COM	6,517.56	4,717.94
NHK SPRING CO LTD NPV	43,535.67	83,458.31
NIAGARA MOHAWK PWR CORP 5.25% CUM PFD STK \$100 PAR	0.00	2,853.18
NIC INC COM	6,689.95	6,855.00
NICHOLAS-APPLEGATE EQUITY & CONV INCOME FD COM	16,331.10	23,234.69
NICOR INC COM	39,546.11	54,730.00
NICOR INC COM	86,702.59	88,697.63
NIGHTHAWK RADIOLOGY HLDGS INC COM STK	13,776.50	6,115.50
NIGHTHAWK SYS INC COM	92,265.92	1,449.20
NII HLDGS INC COM NEW CL B NEW	11,502.04	11,988.06
NII HLDGS INC NT CONV 3.125 DUE 06-15-2012 BEO	1,443.75	1,830.90
NII HOLDINGS INC COM STK USD0.001	(518.85)	0.00
NIKE INC CL B	238,032.12	289,862.83
NIKE INC CL B	268,453.61	376,665.07
NIKE INC CL B	292,074.26	706,949.00
NIKE INC CL B	508,042.39	685,013.76
NINTENDO CO LTD NPV	278,111.95	260,772.88
NIPPON MINING HLDG NPV	187,380.62	181,953.43
NIPPON TELEGRAPH & TELEPHONE CORP NPV	585,486.68	483,820.94
NISOURCE INC COM	27,744.96	31,524.86
NISOURCE INC COM	138,336.86	114,258.02
NISOURCE INC COM	297,192.87	262,998.00
NISSAN MOTOR CO LTD	225,102.62	325,127.95
NISSAN MOTOR CO LTD	694,562.99	585,579.91
NISSHIN SEIFUN GRP NPV	61,227.74	60,441.18
NITCHES INC COM	4,609.95	62.00
NITTO DENKO CORP NPV	96,124.22	110,470.90
NJ RES CORP COM	239,022.61	261,800.00
NL INDS INC COM NEW	1,147.44	694.00
NM SOFTWARE INC COM	23,072.00	1,925.00
NMC INC COM STK	6,139.14	1,860.00
NMT MED INC COM STK	4,205.91	494.00
NN INC COM	10,025.00	27,720.00
NNRF INC COM STK	1,934.95	1.38
NOBLE CORPORATION (SWITZERLAND) COM USD0.10	186,428.92	160,498.94
NOBLE ENERGY INC COM	4,035.53	5,483.94
NOBLE ENERGY INC COM	337,903.40	341,856.00
NOBLE GROUP HKD0.25	82,010.14	180,990.94
NOBLE GROUP HKD0.25	140,047.89	224,520.41
NOBLE INTL LTD COM	259.15	7.80
NOKIA OYJ EUR0.06	81,068.71	81,545.53
NOKIA OYJ EUR0.06	883,851.35	698,374.88
NORCAL CMNTY BANCORP COM STK	11,808.95	8,200.00
NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	771,316.26	986,825.81
NORDEA BK AG 3.7% DUE 11-13-2014	119,826.00	119,768.64
NORDIC AMER TANKER SHIPPING COM STK ISIN#BMG657731060	242,446.91	234,015.66
NORDSON CORP COM	1,155.10	917.70
NORDSTROM INC COM	73,642.32	92,570.81
NORDSTROM INC COM	77,437.66	172,868.00
NORDSTROM INC COM	479,533.96	520,295.10
NORFOLK SOUTHN CORP COM	72,455.99	87,980.21
NORFOLK SOUTHN CORP COM	275,866.48	524,200.00
NORFOLK SOUTHN CORP COM	465,434.37	539,926.00
NORTECH SYS INC COM	8,228.29	2,658.50
NORTEL NETWORKS CORP NEW COM NEW STK	0.00	1.29
NORTEL NETWORKS CORP NEW COM NEW STK	0.00	19.25
NORTEL NETWORKS CORP NEW COM NEW STK	591.42	23.35
NORTH AMERN SCIENTIFIC INC COM NEW STK	1,249.95	0.50
NORTHEAST UTILITIES COM	19,189.69	19,534.65
NORTHEAST UTILITIES COM	101,831.60	123,792.00

NORTHERN DYNASTY MINERALS LTD COM NEW STK	24,039.06	24,367.00
NORTHERN GREEGOLD RES LTD COM STK	8,124.51	3,357.20
NORTHERN OIL & GAS INC NEV COM STK	1,551.04	2,368.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
NORTHERN PPTY REAL ESTATE INVT TR TR UNIT REAL ESTATE INVT TR	9,459.45	10,444.75
NORTHERN TECHNOLOGIES INTL CORP COM STK	25,968.90	27,475.20
NORTHERN TRUST CORP COM	38,844.93	36,260.80
NORTHERN TRUST CORP COM	99,888.55	100,608.00
NORTHERN TRUST CORP COM	309,225.47	345,840.00
NORTHERN TRUST CORP COM	452,380.61	487,320.00
NORTHFIELD LAB INC COM	1,702.81	0.00
NORTHGATE MINERALS CORP	11,500.72	24,640.00
NORTHROCK RES INC COM STK	194.10	3,381.22
NORTHROP GRUMMAN CORP COM	75,395.70	77,810.05
NORTHROP GRUMMAN CORP COM	279,802.88	312,760.00
NORTHROP GRUMMAN CORP COM	376,272.03	476,288.80
NORTHROP GRUMMAN CORP COM	556,290.36	524,990.00
NORTHROP GRUMMAN CORP COM	679,267.36	677,795.60
NORTHSTAR NEUROSCIENCE INC COM	282.40	60.00
NORTHSTAR RLTY FIN CORP COM	26,127.07	30,150.66
NORTHWEST BIOTHERAPEUTICS INC COM NEW COM NEW	1,936.32	1,580.00
Norwegian krone	85.67	85.67
Norwegian krone	158.20	158.20
Norwegian krone	8,807.50	8,807.50
Norwegian krone	15,579.56	15,579.56
NOVA BIOSOURCE FUELS INC COM STK	15,471.09	21.00
NOVA CHEMICALS 6.5% DUE 01-15-2012	9,500.36	10,050.00
NOVA MEASURING INSTR	22,273.00	25,840.00
NOVAGOLD RES INC COM NEW	36,087.23	42,603.50
NOVARTIS AG CHF0.50(REGD)	633,809.44	684,867.16
NOVARTIS AG CHF0.50(REGD)	1,056,694.56	1,082,820.20
NOVASTAR FINL INC COM NEW STK	1,132.77	190.80
NOVATEL WIRELESS INC COM NEW	5,809.14	4,789.97
NOVATEL WIRELESS INC COM NEW	78,902.75	63,760.00
NOVAVAX INC COM	44,930.56	26,600.00
NOVELL INC COM	13,678.67	12,794.45
NOVELL INC COM	111,220.32	39,425.00
NOVELL INC COM	143,919.27	142,760.00
NOVELL INC COM	204,824.41	215,385.00
NOVELLUS SYS INC COM	113,030.14	63,018.00
NOVELLUS SYS INC COM	280,997.66	338,430.00
NOVO-NORDISK AS DKK1 SER'B'	148,801.23	145,558.65
NOVO-NORDISK AS DKK1 SER'B'	959,415.01	926,648.74
NOVOZYMES A/S SER'B'DKK10	222,511.88	251,132.47
NOWADAYS INC 5.00% CUM CL A STK \$100 PARDESP	0.00	4,935.83
NPC INTL INC 9.5% DUE 05-01-2014	24,081.25	24,750.00
NRG ENERGY INC	(536.66)	0.00
NRG ENERGY INC 7.375% DUE 01-15-2017	10,437.50	10,025.00
NRG ENERGY INC 7.375% DUE 02-01-2016	10,437.50	10,012.50
NRG ENERGY INC COM NEW	81,167.09	92,244.27
NRG ENERGY INC SR NT 7.25% DUE 02-01-2014/02-01-2010 REG	39,937.50	40,500.00
NSTAR COM	11,331.61	12,497.61
NU HORIZONS ELECTRS CORP COM	2,360.17	927.00
NU SKIN ENTERPRISES INC CL A	11,944.65	13,891.79
NU SKIN ENTERPRISES INC CL A	68,494.83	67,175.00
NU SKIN ENTERPRISES INC CL A	440,866.83	456,790.00
NUANCE COMMUNICATIONS INC COM	35,648.47	34,414.48
NUCLEAR SOLUTIONS INC COM	152,635.97	4,872.00
NUCOR CORP COM	212,872.03	405,855.00
NUCOR CORP COM	267,123.86	297,566.96
NUSTAR ENERGY LP UNIT COM UNIT	22,397.28	23,313.14
NUSTAR GP HLDGS LLC UNIT RESTG LTD LIABILITY CO INTS	3,618.57	3,143.10
NUTRACEA COM NEW	52,705.75	11,508.00
NUTRI PHARMACEUTICALS RESH INC COM NEW STK	1,689.90	80.00
NUTRI SYS INC NEW COM	58,964.75	66,236.25
NUTRI SYS INC NEW COM	229,106.24	295,803.30
NUTRIPURE BEVERAGES INC COM NEW	0.00	0.06
NUTRITION 21 INC COM	10,251.16	684.00
NUVASIVE INC COM	329,914.32	359,263.32
NUVEEN EQTY PREM OPPORTUNITY FD COM	55,676.03	62,040.00
NUVEEN INSD FLA PREM INC MUN FD MUN AUCTION RATE PFD SER TH	0.00	2,080.00

NUVEEN INVT QUAL MUN FD INC MUN AUCTION RATE PFD SER W	0.00	25,001.25
NUVEEN REAL ESTATE INC FD COM	31,034.89	22,624.00
NV ENERGY INC COM	99,096.94	106,468.00

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NV ENERGY INC COM	336,905.83	470,440.00
NV GEOTHERMAL PWR INC COM	24,278.93	22,608.80
NVIDIA CORP COM	110,713.20	149,085.08
NVIDIA CORP COM	227,422.76	281,134.00
NVIDIA CORP COM	289,950.60	468,868.00
N-VIRO INTL CORP COM NEW	119,797.10	119,500.00
NXSTAGE MED INC COM STK	1,350.15	1,670.00
NXT ENERGY SOLUTIONS INC COM STK	8,674.25	5,531.25
NXT NUTRITIONALS HLDGS INC COM STK	27,915.95	31,570.00
NY & CO INC COM STK	8,694.70	8,580.00
NYSE EURONEXT COM STK	155,376.12	144,210.00
NYSE EURONEXT COM STK	375,853.59	273,351.27
NYSE EURONEXT COM STK	576,572.20	179,630.00
NYSE EURONEXT COM STK CALL OPT EXP 9/19/09 PR \$35 PER SH	(1,145.02)	0.00
O CHARLEYS INC	18,141.02	15,065.00
O REILLY AUTOMOTIVE INC COM	130,904.20	141,044.00
O2DIESEL CORP COM	5,815.07	0.00
OCCIDENTAL PETE CORP C CRP OXY 7% DUE 11-01-2013/10-21-2008 BEO	178,444.80	206,816.94
OCCIDENTAL PETROLEUM CORP	128,013.42	196,053.50
OCCIDENTAL PETROLEUM CORP	132,070.72	227,780.00
OCCIDENTAL PETROLEUM CORP	247,716.21	281,483.12
OCCIDENTAL PETROLEUM CORP	367,547.36	740,285.00
OCCIDENTAL PETROLEUM CORP	594,994.99	1,805,970.00
OCEAN PWR TECHNOLOGIES INC COM NEW STK	19,081.69	16,127.90
OCEANEERING INTL INC COM	56,538.94	66,771.32
OCEANFREIGHT INC COM STK USD0.01	30,527.71	24,873.25
OCLARO INC COM	33,013.59	29,107.47
ODYSSEY HEALTHCARE INC COM	66,063.52	107,502.00
ODYSSEY HEALTHCARE INC COM	338,193.99	344,318.00
ODYSSEY MARINE EXPL INC COM	781.92	282.00
ODYSSEY RE HLDGS CORP PFD SER A 8.125% PFD	10,043.70	10,020.00
ODYSSEY THERA INC NEW SER A PFD STK	0.00	10,772.73
OFFICE DEPOT INC COM	48,607.38	70,446.90
OFFICE DEPOT INC COM	133,849.07	48,375.00
OGE ENERGY CORP COM	4,561.27	5,855.81
OGX PETROLEO E GAS COMSTK	663,010.27	822,630.67
OIL DRI CORP AMER COM	1,808.95	1,550.00
OIL STS INTL INC COM ISIN US6780261052	6,860.53	10,058.24
OIL STS INTL INC COM ISIN US6780261052	150,767.12	141,444.00
OIL STS INTL INC COM ISIN US6780261052	639,179.77	652,214.00
OILSANDS QUEST INC COM STK	340,828.68	171,094.70
OILSANDS QUEST INC WT EXP	13,263.65	0.00
OLD 2ND BANCORP INC DEL COM	2,804.66	909.48
OLD MUTUAL PLC ORD GBP0.10	392,318.95	383,636.55
OLD NATL BK EVNSVL IND CTF DEP DTD 07/09/2008 DTD 7-9-2008 4.25 DUE7-9-2010	30,000.00	30,000.00
OLD REP INTL CORP COM	263,891.12	264,052.00
OLIN CORP COM	6,485.21	8,906.15
OM GROUP INC COM	45,065.77	45,515.50
OM GROUP INC COM	60,884.87	62,780.00
OM GROUP INC COM	440,586.18	485,352.18
OMDA OIL & GAS INC COM NEW STK	309.95	2.50
OMEGA NAVIGATION ENTERPRISES INC USD0.01CLS'A'	2,015.08	936.00
OMEGA PROTEIN CORP COM	7,638.42	8,720.00
OMNI ENERGY SVCS CORP COM NEW COM NEW	6,210.82	2,520.00
OMNICARE INC COM	14,129.85	13,979.26
OMNICARE INC COM	107,564.92	89,466.00
OMNICARE INC COM	241,371.19	194,649.00
OMNICELL INC COM	13,244.95	5,845.00
OMNICOM GROUP INC COM	257,657.76	336,690.00
OMNICOM GROUP INC COM	362,362.45	325,728.00
OMNIVISION TECHNOLOGIES INC COM	13,242.12	15,463.80
OMNIVISION TECHNOLOGIES INC COM	133,402.17	126,411.00
OMNIVISION TECHNOLOGIES INC COM	189,251.60	180,172.00
OMNOVA SOLUTIONS INC COM	10,404.89	9,801.87
ON ASSIGNMENT INC COM	33,387.06	30,030.00
ON SEMICONDUCTOR CORP COM	44,272.60	48,862.80
ON TRACK INNOVATIONS COM ILS0.10	251.73	272.00

ON2 TECHNOLOGIES

2,818.57

3,050.00

ONCOLIN THERAPEUTICS INC COM STK

5,207.07

0.60

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ONCOLYTICS BIOTECH INC COM	8,866.61	7,830.00
ONCOTHYREON INC COM STK	24.11	26.95
ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'	26,771.94	35,828.00
ONEIDA FINL CORP COM STK	4,218.52	3,363.78
ONEOK INC COM STK	34,861.96	38,570.48
ONLINE PWR SUP INC COM	6,667.85	0.05
ONLINE RES CORP COM	298.00	157.80
ONO PHARMACEUTICAL NPV	107,088.02	102,546.85
ONT PROV CDA 40000 DUE 10-07-2019 BEO	239,587.20	229,810.32
ONYX ACCEP CORP CONV PFD	0.00	1,100.00
ONYX PHARMACEUTICALS INC DEL COM	26,496.77	24,616.26
OPEN TEXT CORP COM	3,635.00	4,065.00
OPENTV CORP OPENTV CORP ISIN NL0000470755	2,429.89	1,993.76
OPENWAVE SYS INC COM NEW	1,619.20	1,482.00
OPENWAVE SYS INC COM NEW	40,541.26	33,288.00
OPLINK COMMUNICATIONS INC COM NEW	9,904.15	9,178.40
OPLINK COMMUNICATIONS INC COM NEW	31,637.75	40,975.00
OPLINK COMMUNICATIONS INC COM NEW	246,336.55	293,020.42
OPNET TECHNOLOGIES INC COM ISIN US6837571081	58,986.46	62,262.22
OPTI CDA INC 7.875% DUE 12-15-2014	40,000.00	32,800.00
OPTI CDA INC 8.25% DUE 12-15-2014	25,137.50	20,593.75
OPTI CDA INC COM STK	32,158.01	36,402.44
OPTI INC COM	2,091.13	1,319.20
OPTICAL CABLE CORP COM NEW STK	14,099.15	6,600.00
OPTICON SYS INC COM NEW COM NEW	2,543.41	5.88
OPTION ONE MTG LN TR 2003-1 CL A-2 02-25-2033 BEO	312,142.13	214,237.75
OPTIONS MEDIA GROUP HLDGS INC COM STK	2,366.55	1,225.00
OPTIONSXPRESS HLDGS INC COM STK	1,608.14	1,545.00
OPTIONSXPRESS HLDGS INC COM STK	11,466.57	11,433.00
OPTIONSXPRESS HLDGS INC COM STK	1,203,146.87	874,470.00
ORACLE CORP COM	269,390.43	387,854.70
ORACLE CORP COM	330,537.64	0.00
ORACLE CORP COM	431,884.08	530,064.00
ORACLE CORP COM	1,037,238.35	1,252,447.98
ORACLE CORP COM	1,120,883.78	1,398,780.00
ORACLE CORP COM	1,401,752.23	2,611,056.00
ORACLE CORP COM USD0.01	8,634.97	393,588.41
ORAMED PHARMACEUTICALS INC COM STK	303.95	135.00
ORASURE TECHNOLOGIES INC COM	1,260.02	558.80
ORBITAL SCI CORP COM	14,885.71	10,682.00
ORCHESTRA THERAPEUTICS INC COM PAR \$0.0025 STK	1,681.51	9.03
ORE PHARMACEUTICAL HLDGS INC COM	788.95	260.00
OREXIGEN THERAPEUTICS INC COM	1,919.25	1,993.92
ORGANA TECHNOLOGIES GROUP INC COM NEW STK	8,919.22	0.09
ORIENT O/SEAS INTL USD0.10	38,694.15	83,553.45
ORIENTAL FINL GROUP INC COM	13,676.60	15,120.00
ORIENTAL FINL GROUP INC COM	336,480.89	383,432.40
ORIGEN MANUFACTURED HSG CONT TR SER 02-A SR/SUB ASTBKD CTF CL A-1 05-15-32	16,575.53	14,954.92
ORIGIN AGRITECH LIMITED	60,398.23	67,971.75
ORIGIN AGRITECH LTD COM STK CALL OPT EXP 01/16/10 PR \$12.50PER SH	(642.03)	0.00
ORIGINOIL INC COM STK	1,461.85	1,131.00
ORION CORPORATION SER'B'NPV	92,696.59	130,313.82
ORION ENERGY SYS INC COM STK	17,732.61	6,936.20
ORIX CORP NPV	333,528.23	411,433.57
ORKO SILVER CORP COM STK	7,331.82	8,584.50
ORMAT TECHNOLOGIES INC COM	9,373.00	9,662.94
ORTHOFIX INTL N.V COM STK USD0.10	55,702.80	74,328.00
ORTHOLOGIC CORP COM STK USD0.0005	1,617.45	720.00
ORTHOVITA INC CDT-COM STK ISIN# US68750U1025	1,047.45	877.50
OSHKOSH CORPORATION	70,836.88	93,126.93
OSHKOSH CORPORATION	517,750.61	585,074.00
OSI PHARMACEUTICALS INC COM	855.68	745.44
OSI PHARMACEUTICALS INC COM	147,181.26	110,777.10
OSI SYS INC COM	14,716.60	16,368.00
OSI SYS INC COM	28,983.24	32,736.00
OSI SYS INC COM	104,067.04	160,952.00
OSI SYS INC COM	254,830.60	373,408.64



OSIRIS THERAPEUTICS INC NEW COM	11,698.93	7,140.00
OSISKO MINING CORP COM NPV	34,177.95	40,348.50
OSTEOTECH INC COM	3,498.80	2,560.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
OTELCO INC INCOME DEP SECS IDS	3,408.16	3,961.75
OTTER TAIL CORP	19,253.02	16,753.48
OVERHILL FARMS INC COM	546.06	534.60
OVERSEAS PVT INVT CORP U S GOVT GTD SER 699-07-12-1G-TRANCHE B 0 DUE 7-12-16 REG	400,312.50	451,035.52
OVERSEAS PVT INVT RP US GOVT GTD SER 6992007 012-IG PARTN CTF TR A 3.98 7-12-10	338,714.68	360,688.61
OVERSEAS SHIPHOLDING GROUP INC COM	18,088.95	17,580.00
OVERSTOCK COM INC DEL COM	1,159.72	1,356.00
OWENS & MINOR INC NEW COM	3,099.90	3,219.75
OWENS & MINOR INC NEW COM	131,206.53	124,497.00
OWENS CORNING NEW COM STK	36,414.29	39,742.00
OWENS CORNING NEW WT EXP SER B WTS	48,258.30	3,748.50
OWENS ILL INC COM NEW	12,973.56	12,983.65
OWENS ILL INC COM NEW	125,632.82	151,202.00
OWENS ILL INC COM NEW	271,956.20	305,691.00
OXFORD INDS INC COM	30,167.04	24,816.00
OXIGENE INC COM	2,348.95	2,280.00
OXYGEN BIOTHERAPEUTICS INC COM NEW COM NEW	883.03	562.12
OYO GEOSPACE COM	1,168.62	1,072.25
P F CHANGS CHINA BISTRO INC COM STK	171,987.17	235,042.00
PAC GAS & ELEC CO 6.05% DUE 03-01-2034	54,835.77	57,421.87
PAC SUNWEAR CAL INC COM	1,439.78	1,194.00
PAC SUNWEAR CAL INC COM	82,733.46	59,302.00
PACCAR INC COM	45,054.69	42,924.78
PACCAR INC COM	149,581.05	359,943.48
PACCAR INC COM	687,270.66	634,725.00
PACCAR INC MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00002 6.375 DUE 02-15-2012	299,676.00	325,108.50
PACER INTL INC TENN COM	16,902.89	15,717.84
PACIFIC ASIA PETE INC COM STK	1,017.12	887.28
PACIFIC BASIN SHIP USD0.1	101,122.12	137,411.31
PACIFIC BOOKER MINERALS INC COM	4,836.69	4,054.80
PACIFIC COMOX RES LTD COM	7,394.90	1,404.20
PACIFIC CONTL CORP COM	5,584.17	5,793.73
PACIFIC ETHANOL INC COM	314,177.61	105,438.55
PACIFIC GAS & ELEC CO 8.25% DUE 10-15-2018/10-21-2008 BEO	78,674.40	97,683.84
PACIFIC GAS & ELEC CO SR NT FLT RT DUE 06-10-2010 BEO	1,000,000.00	1,004,001.00
PACIFIC OFFICE PPTYS TR INC COM REIT	1,973.95	1,945.00
PACTIV CORP COM	98,848.92	87,362.66
PACTIV CORP COM	141,705.62	154,496.00
PACTIV CORP COM	246,765.78	304,164.00
PAIN THERAPEUTICS INC COM ISIN US69562K1007	9,318.15	9,026.24
PAINCARE HLDGS INC COM STK	1,345.64	14.43
PAIVIS CORP COM NEW STK	258.95	0.00
PALADIN ENERGY LIMITED PALADINE RESOURCES COM	139,601.37	118,937.33
PALADIN HLDGS INC COM STK	33,485.97	100.20
PALATIN TECHNOLOGIES INC COM NEW STK	3,776.82	1,293.25
PALL CORP COM	72,614.66	117,034.60
PALM INC NEW COM	73,450.91	54,858.30
PALM INC NEW COM	196,549.33	204,916.40
PALM INC NEW COM	553,500.07	389,552.00
PALOMAR MED TECHNOLOGIES INC COM NEW	3,013.56	2,449.44
PALOMAR MED TECHNOLOGIES INC COM NEW	12,955.00	10,080.00
PAN AMERN SILVER CORP COM	316,689.88	329,244.68
PAN ORIENT ENERGY CORP	2,636.35	4,712.05
PANACOS PHARMACEUTICALS INC COM	12,894.74	850.00
PANCONTINENTAL URANIUM CORP COM STK	8,964.00	1,031.69
PANERA BREAD CO CL A	18,728.94	22,759.60
PANERA BREAD CO CL A	118,541.19	174,122.00
PANTRY INC COM ISIN #US6986571031	20,559.95	18,237.78
PANTRY INC COM ISIN #US6986571031	118,836.57	65,232.00
PAPA JOHNS INTL INC COM	96,240.62	91,104.00
PAR PHARMACEUTICAL COS INC COM	15,880.09	18,942.00
PAR PHARMACEUTICAL COS INC COM	87,473.24	116,358.00
PAR PHARMACEUTICAL COS INC COM	127,912.46	221,892.00
PAR PHARMACEUTICAL COS INC COM	218,005.03	334,678.08
PAR PHARMACEUTICAL COS INC COM	667,628.94	765,798.00
PARAGON SHIPPING INC CL A COM STK	18,144.00	19,110.00
PARAMOUNT ENERGY TRUST UNITS	2,449.10	2,489.55

PARAMOUNT GOLD MNG CORP COM	30,323.28	7,250.00
PAREXEL INTL CORP COM	97,239.00	105,750.00
PAREXEL INTL CORP COM	113,933.03	122,106.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
PAREXEL INTL CORP COM	332,688.21	466,710.00
PARK PL ENERGY CORP COM STK	17,347.37	18.00
PARKER COLO CTFS PARTN 4.2% 11-01-2014 BEO TAXABLE	25,013.00	25,920.75
PARKER DRILLING CO COM	97,481.05	94,817.25
PARKER-HANNIFIN CORP COM	43,405.01	43,104.00
PARKER-HANNIFIN CORP COM	129,980.29	235,024.56
PARKER-HANNIFIN CORP COM	165,259.14	220,908.00
PARMALAT S.P.A EUR1	33,592.82	39,898.73
PARTICIPANT LOANS OUTSTANDING	29,483,097.02	29,483,097.02
PARTICLE DRILLING TECHNOLOGIES INC COM	2,120.57	4.74
PARTNERRE HLDG LTD COM STK	169,353.49	173,211.20
PARTNERRE HLDG LTD COM STK	240,018.62	261,310.00
PARTNERRE HLDG LTD COM STK	310,817.03	343,436.00
PATRIOT COAL CORP-STOCK DISTRIBUTION	137,980.13	190,467.20
PATRIOT NATL BANCORP INC COM	7,115.76	3,100.00
PATRIOT SCIENTIFIC CORP COM	280,024.35	150,200.40
PATTERSON COS INC COM	95,104.86	72,748.00
PATTERSON-UTI ENERGY INC COM	17,230.77	18,849.80
PATTERSON-UTI ENERGY INC COM	386,555.70	415,601.25
PAXTON ENERGY INC COM	42,516.75	169.28
PAYCHEX INC COM	106,673.96	111,047.33
PAYCHEX INC COM	231,258.12	269,632.00
PAYMENT DATA SYS INC COM STK	929.95	40.00
PC CONNECTION INC COM	28,792.09	15,525.00
PC MALL INC COM	5,700.04	2,088.00
PCCW LIMITED HKD0.25(POST CONS)	15,358.43	385.92
PCS EDVENTURES COM INC COM	573.12	900.00
PDG REALTY SA EMPR COM NPV	387,408.11	426,905.51
PDL BIOPHARMA INC COM	37,111.77	32,954.99
PDL BIOPHARMA INC COM	221,177.14	194,824.00
PEABODY ENERGY CORP COM STK	290,979.66	334,554.00
PEABODY ENERGY CORP COM STK	359,126.45	381,061.07
PEABODY ENERGY CORP COM STK	784,918.41	917,763.00
PEABODY ENERGY CORP SR NT 6.875% DUE 03-15-2013/03-15-2009 BEO	5,016.56	5,056.25
PEAK ENERGY SVCS TR TR UNIT PEAK ENERGY SERVICES TRUST	9,540.75	1,075.92
PEARSON ORD GBP0.25	124,154.82	175,369.36
PECO II INC COM NEW COM NEW	4,935.90	1,071.40
PEDIMENT GOLD CORP COM	0.00	17,974.91
PEETS COFFEE & TEA INC COM	2,719.15	3,335.00
PEETS COFFEE & TEA INC COM	852,515.74	1,083,225.00
PEGASUS WIRELESS CORP NEV COM NEW STK	4,797.32	0.00
PELE MTN RES INC COM	1,084.95	977.50
PEMBINA PIPELINE INCOME FD TR UNIT	20,886.95	21,725.08
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	89,713.60	85,693.59
Pending foreign exchange purchases: Australian dollar	34,221.30	33,252.30
Pending foreign exchange purchases: Australian dollar	34,246.89	33,670.30
Pending foreign exchange purchases: Australian dollar	49,684.52	49,904.84
Pending foreign exchange purchases: Australian dollar	108,712.89	109,252.24
Pending foreign exchange purchases: Australian dollar	174,870.00	178,529.31
Pending foreign exchange purchases: Australian dollar	236,537.55	235,063.29
Pending foreign exchange purchases: Australian dollar	236,686.33	235,063.29
Pending foreign exchange purchases: Australian dollar	236,761.87	235,065.08
Pending foreign exchange purchases: Australian dollar	236,825.90	235,063.29
Pending foreign exchange purchases: Australian dollar	236,854.87	235,063.29
Pending foreign exchange purchases: Australian dollar	236,894.37	235,063.29
Pending foreign exchange purchases: Australian dollar	369,828.93	366,619.74
Pending foreign exchange purchases: Australian dollar	6,771,634.55	6,712,649.79
Pending foreign exchange purchases: British pound sterling	20,084.05	20,188.63
Pending foreign exchange purchases: British pound sterling	27,330.21	27,445.23
Pending foreign exchange purchases: British pound sterling	55,105.85	55,961.26
Pending foreign exchange purchases: British pound sterling	59,978.54	60,909.59
Pending foreign exchange purchases: British pound sterling	76,447.24	76,768.97
Pending foreign exchange purchases: British pound sterling	150,376.58	151,684.03
Pending foreign exchange purchases: British pound sterling	159,618.00	161,412.59
Pending foreign exchange purchases: British pound sterling	160,636.00	161,412.59
Pending foreign exchange purchases: British pound sterling	175,480.60	178,204.60
Pending foreign exchange purchases: British pound sterling	191,998.80	193,772.23

Pending foreign exchange purchases: British pound sterling	206,445.49	206,754.98
Pending foreign exchange purchases: British pound sterling	243,560.66	247,293.89
Pending foreign exchange purchases: British pound sterling	295,454.65	293,647.67

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
Pending foreign exchange purchases: British pound sterling	640,370.71	638,924.29
Pending foreign exchange purchases: British pound sterling	640,436.02	638,924.29
Pending foreign exchange purchases: British pound sterling	640,469.67	638,924.29
Pending foreign exchange purchases: British pound sterling	640,675.50	638,924.29
Pending foreign exchange purchases: British pound sterling	640,793.53	638,927.52
Pending foreign exchange purchases: British pound sterling	640,856.00	638,924.29
Pending foreign exchange purchases: British pound sterling	6,045,305.59	5,990,446.64
Pending foreign exchange purchases: Danish krone	4,926.24	4,746.65
Pending foreign exchange purchases: Danish krone	16,973.33	16,962.12
Pending foreign exchange purchases: Danish krone	71,918.59	71,804.62
Pending foreign exchange purchases: Danish krone	993,850.74	967,157.20
Pending foreign exchange purchases: Euro	8,670.85	8,645.70
Pending foreign exchange purchases: Euro	18,640.77	18,624.92
Pending foreign exchange purchases: Euro	20,832.45	20,821.29
Pending foreign exchange purchases: Euro	20,937.16	20,918.54
Pending foreign exchange purchases: Euro	31,374.83	31,346.93
Pending foreign exchange purchases: Euro	66,939.16	66,813.81
Pending foreign exchange purchases: Euro	82,190.73	82,120.93
Pending foreign exchange purchases: Euro	100,832.34	100,834.21
Pending foreign exchange purchases: Euro	143,444.63	143,448.01
Pending foreign exchange purchases: Euro	186,544.65	186,992.56
Pending foreign exchange purchases: Euro	267,536.94	268,178.92
Pending foreign exchange purchases: Euro	434,035.91	418,005.60
Pending foreign exchange purchases: Euro	570,380.00	573,834.99
Pending foreign exchange purchases: Euro	576,694.95	575,616.35
Pending foreign exchange purchases: Euro	1,478,624.80	1,442,955.42
Pending foreign exchange purchases: Euro	1,479,104.58	1,442,955.42
Pending foreign exchange purchases: Euro	1,479,821.74	1,442,955.42
Pending foreign exchange purchases: Euro	1,480,103.38	1,442,955.42
Pending foreign exchange purchases: Euro	1,480,126.44	1,442,958.29
Pending foreign exchange purchases: Euro	1,480,133.55	1,442,955.42
Pending foreign exchange purchases: Euro	6,101,710.86	5,936,728.04
Pending foreign exchange purchases: Euro	11,856,090.48	11,536,181.87
Pending foreign exchange purchases: Hong Kong dollar	12,126.66	12,128.50
Pending foreign exchange purchases: Hong Kong dollar	22,446.36	22,453.32
Pending foreign exchange purchases: Hong Kong dollar	75,056.14	75,010.84
Pending foreign exchange purchases: Hong Kong dollar	273,221.63	273,261.50
Pending foreign exchange purchases: Hong Kong dollar	998,185.37	997,798.53
Pending foreign exchange purchases: Japanese yen	19,972.40	19,819.50
Pending foreign exchange purchases: Japanese yen	20,159.93	19,906.13
Pending foreign exchange purchases: Japanese yen	20,291.69	19,946.36
Pending foreign exchange purchases: Japanese yen	24,713.97	24,524.77
Pending foreign exchange purchases: Japanese yen	30,374.61	30,142.08
Pending foreign exchange purchases: Japanese yen	55,004.59	54,068.50
Pending foreign exchange purchases: Japanese yen	67,765.82	66,912.70
Pending foreign exchange purchases: Japanese yen	122,438.75	120,897.33
Pending foreign exchange purchases: Japanese yen	135,172.74	133,471.02
Pending foreign exchange purchases: Japanese yen	139,475.00	132,241.84
Pending foreign exchange purchases: Japanese yen	164,989.46	161,187.21
Pending foreign exchange purchases: Japanese yen	184,345.25	182,024.48
Pending foreign exchange purchases: Japanese yen	186,748.96	184,397.93
Pending foreign exchange purchases: Japanese yen	189,728.64	181,226.29
Pending foreign exchange purchases: Japanese yen	238,249.35	236,477.14
Pending foreign exchange purchases: Japanese yen	342,932.41	331,922.36
Pending foreign exchange purchases: Japanese yen	490,830.73	488,446.16
Pending foreign exchange purchases: Japanese yen	656,511.01	619,406.63
Pending foreign exchange purchases: Japanese yen	656,754.12	619,406.63
Pending foreign exchange purchases: Japanese yen	656,762.35	619,406.63
Pending foreign exchange purchases: Japanese yen	656,896.32	619,406.63
Pending foreign exchange purchases: Japanese yen	656,903.79	619,406.61
Pending foreign exchange purchases: Japanese yen	657,270.84	619,406.63
Pending foreign exchange purchases: Japanese yen	986,018.03	936,088.59
Pending foreign exchange purchases: Japanese yen	2,136,260.99	2,027,643.30
Pending foreign exchange purchases: New Zealand dollar	4,929.71	4,997.11
Pending foreign exchange purchases: New Zealand dollar	4,939.38	4,963.18
Pending foreign exchange purchases: New Zealand dollar	5,087.28	5,064.98
Pending foreign exchange purchases: Norwegian krone	4,958.65	4,974.72

Pending foreign exchange purchases: Norwegian krone	9,756.05	9,881.11
Pending foreign exchange purchases: Norwegian krone	259,794.26	259,046.48
Pending foreign exchange purchases: Singapore dollar	19,861.83	19,834.73

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
Pending foreign exchange purchases: Singapore dollar	30,577.89	30,580.88
Pending foreign exchange purchases: Singapore dollar	66,923.63	66,857.48
Pending foreign exchange purchases: Singapore dollar	1,690,825.91	1,676,144.30
Pending foreign exchange purchases: Swedish krona	4,809.70	4,800.20
Pending foreign exchange purchases: Swedish krona	26,877.35	26,954.54
Pending foreign exchange purchases: Swedish krona	54,735.95	53,270.46
Pending foreign exchange purchases: Swedish krona	2,115,824.05	2,107,401.20
Pending foreign exchange purchases: Swedish krona	5,636,141.38	5,613,114.79
Pending foreign exchange purchases: Swiss franc	24,384.89	24,434.65
Pending foreign exchange purchases: Swiss franc	39,468.82	38,634.71
Pending foreign exchange purchases: Swiss franc	64,349.14	65,126.55
Pending foreign exchange purchases: Swiss franc	74,412.30	74,884.36
Pending foreign exchange purchases: Swiss franc	209,862.47	206,832.91
Pending foreign exchange purchases: Swiss franc	348,215.14	348,773.70
Pending foreign exchange purchases: Swiss franc	6,319,515.43	6,260,162.03
Pending foreign exchange purchases: United States dollar	4,888.75	4,888.75
Pending foreign exchange purchases: United States dollar	4,958.41	4,958.41
Pending foreign exchange purchases: United States dollar	9,949.51	9,949.51
Pending foreign exchange purchases: United States dollar	11,274.78	11,274.78
Pending foreign exchange purchases: United States dollar	15,004.37	15,004.37
Pending foreign exchange purchases: United States dollar	15,009.16	15,009.16
Pending foreign exchange purchases: United States dollar	19,908.75	19,908.75
Pending foreign exchange purchases: United States dollar	19,918.90	19,918.90
Pending foreign exchange purchases: United States dollar	20,484.02	20,484.02
Pending foreign exchange purchases: United States dollar	20,507.81	20,507.81
Pending foreign exchange purchases: United States dollar	20,821.17	20,821.17
Pending foreign exchange purchases: United States dollar	21,179.03	21,179.03
Pending foreign exchange purchases: United States dollar	21,501.12	21,501.12
Pending foreign exchange purchases: United States dollar	21,516.98	21,516.98
Pending foreign exchange purchases: United States dollar	22,270.18	22,270.18
Pending foreign exchange purchases: United States dollar	22,912.86	22,912.86
Pending foreign exchange purchases: United States dollar	24,612.69	24,612.69
Pending foreign exchange purchases: United States dollar	28,846.40	28,846.40
Pending foreign exchange purchases: United States dollar	29,189.80	29,189.80
Pending foreign exchange purchases: United States dollar	29,819.84	29,819.84
Pending foreign exchange purchases: United States dollar	30,023.35	30,023.35
Pending foreign exchange purchases: United States dollar	30,450.62	30,450.62
Pending foreign exchange purchases: United States dollar	30,737.47	30,737.47
Pending foreign exchange purchases: United States dollar	37,593.74	37,593.74
Pending foreign exchange purchases: United States dollar	39,481.72	39,481.72
Pending foreign exchange purchases: United States dollar	39,919.66	39,919.66
Pending foreign exchange purchases: United States dollar	40,030.48	40,030.48
Pending foreign exchange purchases: United States dollar	44,850.23	44,850.23
Pending foreign exchange purchases: United States dollar	46,985.16	46,985.16
Pending foreign exchange purchases: United States dollar	59,973.88	59,973.88
Pending foreign exchange purchases: United States dollar	64,991.91	64,991.91
Pending foreign exchange purchases: United States dollar	68,697.81	68,697.81
Pending foreign exchange purchases: United States dollar	69,494.38	69,494.38
Pending foreign exchange purchases: United States dollar	73,926.00	73,926.00
Pending foreign exchange purchases: United States dollar	78,466.71	78,466.71
Pending foreign exchange purchases: United States dollar	79,008.87	79,008.87
Pending foreign exchange purchases: United States dollar	79,349.80	79,349.80
Pending foreign exchange purchases: United States dollar	92,492.26	92,492.26
Pending foreign exchange purchases: United States dollar	94,294.16	94,294.16
Pending foreign exchange purchases: United States dollar	105,166.92	105,166.92
Pending foreign exchange purchases: United States dollar	107,455.24	107,455.24
Pending foreign exchange purchases: United States dollar	130,229.85	130,229.85
Pending foreign exchange purchases: United States dollar	143,408.00	143,408.00
Pending foreign exchange purchases: United States dollar	147,440.28	147,440.28
Pending foreign exchange purchases: United States dollar	189,666.35	189,666.35
Pending foreign exchange purchases: United States dollar	204,780.70	204,780.70
Pending foreign exchange purchases: United States dollar	231,215.05	231,215.05
Pending foreign exchange purchases: United States dollar	236,087.24	236,087.24
Pending foreign exchange purchases: United States dollar	240,037.50	240,037.50
Pending foreign exchange purchases: United States dollar	242,119.50	242,119.50
Pending foreign exchange purchases: United States dollar	264,446.70	264,446.70
Pending foreign exchange purchases: United States dollar	358,637.50	358,637.50



Pending foreign exchange purchases: United States dollar	366,177.50	366,177.50
Pending foreign exchange purchases: United States dollar	388,265.49	388,265.49
Pending foreign exchange purchases: United States dollar	389,179.44	389,179.44

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
Pending foreign exchange purchases: United States dollar	443,705.00	443,705.00
Pending foreign exchange purchases: United States dollar	511,157.79	511,157.79
Pending foreign exchange purchases: United States dollar	575,504.00	575,504.00
Pending foreign exchange purchases: United States dollar	639,269.94	639,269.94
Pending foreign exchange purchases: United States dollar	794,870.00	794,870.00
Pending foreign exchange purchases: United States dollar	979,037.71	979,037.71
Pending foreign exchange purchases: United States dollar	1,077,318.39	1,077,318.39
Pending foreign exchange purchases: United States dollar	1,721,496.00	1,721,496.00
Pending foreign exchange purchases: United States dollar	1,809,155.87	1,809,155.87
Pending foreign exchange purchases: United States dollar	2,674,116.18	2,674,116.18
Pending foreign exchange purchases: United States dollar	3,293,346.67	3,293,346.67
Pending foreign exchange purchases: United States dollar	3,400,474.31	3,400,474.31
Pending foreign exchange purchases: United States dollar	4,100,264.23	4,100,264.23
Pending foreign exchange purchases: United States dollar	5,636,141.38	5,636,141.38
Pending foreign exchange purchases: United States dollar	5,636,180.93	5,636,180.93
Pending foreign exchange purchases: United States dollar	7,568,769.64	7,568,769.64
Pending foreign exchange purchases: United States dollar	15,189,553.13	15,189,553.13
Pending foreign exchange sales: Australian dollar	(4,100,264.23)	(4,066,357.93)
Pending foreign exchange sales: Australian dollar	(443,705.00)	(446,323.28)
Pending foreign exchange sales: Australian dollar	(79,008.87)	(77,999.63)
Pending foreign exchange sales: Australian dollar	(59,973.88)	(58,883.59)
Pending foreign exchange sales: Australian dollar	(30,737.47)	(30,891.26)
Pending foreign exchange sales: Australian dollar	(24,612.69)	(24,569.71)
Pending foreign exchange sales: Australian dollar	(21,179.03)	(21,178.45)
Pending foreign exchange sales: Australian dollar	(20,507.81)	(20,593.22)
Pending foreign exchange sales: Australian dollar	(20,484.02)	(20,569.32)
Pending foreign exchange sales: Australian dollar	(19,908.75)	(20,031.01)
Pending foreign exchange sales: Australian dollar	(4,888.75)	(4,953.90)
Pending foreign exchange sales: British pound sterling	(7,568,769.64)	(7,500,707.34)
Pending foreign exchange sales: British pound sterling	(794,870.00)	(807,062.94)
Pending foreign exchange sales: British pound sterling	(389,179.44)	(377,855.85)
Pending foreign exchange sales: British pound sterling	(242,119.50)	(242,118.88)
Pending foreign exchange sales: British pound sterling	(240,037.50)	(242,118.88)
Pending foreign exchange sales: British pound sterling	(105,166.92)	(106,157.34)
Pending foreign exchange sales: British pound sterling	(69,494.38)	(67,991.11)
Pending foreign exchange sales: British pound sterling	(44,850.23)	(43,816.85)
Pending foreign exchange sales: British pound sterling	(28,846.40)	(28,851.92)
Pending foreign exchange sales: Danish krone	(639,269.94)	(622,223.01)
Pending foreign exchange sales: Danish krone	(147,440.28)	(147,355.04)
Pending foreign exchange sales: Danish krone	(20,821.17)	(20,750.69)
Pending foreign exchange sales: Danish krone	(4,958.41)	(4,970.68)
Pending foreign exchange sales: Euro	(15,189,553.13)	(14,780,702.29)
Pending foreign exchange sales: Euro	(1,809,155.87)	(1,787,654.37)
Pending foreign exchange sales: Euro	(1,721,496.00)	(1,721,504.96)
Pending foreign exchange sales: Euro	(575,504.00)	(573,834.99)
Pending foreign exchange sales: Euro	(511,157.79)	(512,384.80)
Pending foreign exchange sales: Euro	(366,177.50)	(358,646.87)
Pending foreign exchange sales: Euro	(358,637.50)	(358,646.87)
Pending foreign exchange sales: Euro	(264,446.70)	(257,592.77)
Pending foreign exchange sales: Euro	(231,215.05)	(231,031.69)
Pending foreign exchange sales: Euro	(189,666.35)	(183,284.52)
Pending foreign exchange sales: Euro	(143,408.00)	(143,458.75)
Pending foreign exchange sales: Euro	(30,450.62)	(30,345.29)
Pending foreign exchange sales: Euro	(29,189.80)	(29,163.80)
Pending foreign exchange sales: Euro	(22,912.86)	(22,893.36)
Pending foreign exchange sales: Euro	(21,516.98)	(21,505.42)
Pending foreign exchange sales: Euro	(11,274.78)	(11,259.18)
Pending foreign exchange sales: Hong Kong dollar	(3,400,474.31)	(3,398,643.07)
Pending foreign exchange sales: Hong Kong dollar	(40,030.48)	(40,003.49)
Pending foreign exchange sales: Hong Kong dollar	(30,023.35)	(30,002.56)
Pending foreign exchange sales: Hong Kong dollar	(22,270.18)	(22,277.15)
Pending foreign exchange sales: Hong Kong dollar	(15,009.16)	(15,012.05)
Pending foreign exchange sales: Hong Kong dollar	(15,004.37)	(15,007.15)
Pending foreign exchange sales: Japanese yen	(1,077,318.39)	(1,022,536.61)
Pending foreign exchange sales: Japanese yen	(979,037.71)	(967,123.26)
Pending foreign exchange sales: Japanese yen	(388,265.49)	(386,381.30)
Pending foreign exchange sales: Japanese yen	(107,455.24)	(107,458.14)

Pending foreign exchange sales: Japanese yen	(79,349.80)	(78,969.78)
Pending foreign exchange sales: Japanese yen	(78,466.71)	(75,773.01)
Pending foreign exchange sales: New Zealand dollar	(92,492.26)	(94,655.62)

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
AS OF DECEMBER 31, 2009**

<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
Pending foreign exchange sales: New Zealand dollar	(9,949.51)	(10,032.49)
Pending foreign exchange sales: Norwegian krone	(94,294.16)	(92,502.84)
Pending foreign exchange sales: Norwegian krone	(39,481.72)	(38,668.68)
Pending foreign exchange sales: Norwegian krone	(19,918.90)	(19,826.43)
Pending foreign exchange sales: Singapore dollar	(2,674,116.18)	(2,652,094.78)
Pending foreign exchange sales: Singapore dollar	(39,919.66)	(39,918.39)
Pending foreign exchange sales: Singapore dollar	(29,819.84)	(29,460.49)
Pending foreign exchange sales: Swedish krona	(5,636,180.93)	(5,615,296.47)
Pending foreign exchange sales: Swedish krona	(5,636,141.38)	(5,615,296.47)
Pending foreign exchange sales: Swedish krona	(236,087.24)	(235,181.07)
Pending foreign exchange sales: Swedish krona	(130,229.85)	(129,111.05)
Pending foreign exchange sales: Swedish krona	(73,926.00)	(71,822.98)
Pending foreign exchange sales: Swedish krona	(68,697.81)	(70,044.53)
Pending foreign exchange sales: Swedish krona	(64,991.91)	(65,172.30)
Pending foreign exchange sales: Swedish krona	(37,593.74)	(37,670.80)
Pending foreign exchange sales: Swedish krona	(21,501.12)	(21,681.36)
Pending foreign exchange sales: Swiss franc	(3,293,346.67)	(3,261,889.73)
Pending foreign exchange sales: Swiss franc	(204,780.70)	(203,207.95)
Pending foreign exchange sales: Swiss franc	(46,985.16)	(47,285.46)
Pending foreign exchange sales: United States dollar	(11,856,090.48)	(11,856,090.48)
Pending foreign exchange sales: United States dollar	(6,771,634.55)	(6,771,634.55)
Pending foreign exchange sales: United States dollar	(6,319,515.43)	(6,319,515.43)
Pending foreign exchange sales: United States dollar	(6,101,710.86)	(6,101,710.86)
Pending foreign exchange sales: United States dollar	(6,045,305.59)	(6,045,305.59)
Pending foreign exchange sales: United States dollar	(5,636,141.38)	(5,636,141.38)
Pending foreign exchange sales: United States dollar	(2,136,260.99)	(2,136,260.99)
Pending foreign exchange sales: United States dollar	(2,115,824.05)	(2,115,824.05)
Pending foreign exchange sales: United States dollar	(1,690,825.91)	(1,690,825.91)
Pending foreign exchange sales: United States dollar	(1,480,133.55)	(1,480,133.55)
Pending foreign exchange sales: United States dollar	(1,480,126.44)	(1,480,126.44)
Pending foreign exchange sales: United States dollar	(1,480,103.38)	(1,480,103.38)
Pending foreign exchange sales: United States dollar	(1,479,821.74)	(1,479,821.74)
Pending foreign exchange sales: United States dollar	(1,479,104.58)	(1,479,104.58)
Pending foreign exchange sales: United States dollar	(1,478,624.80)	(1,478,624.80)
Pending foreign exchange sales: United States dollar	(998,185.37)	(998,185.37)
Pending foreign exchange sales: United States dollar	(993,850.74)	(993,850.74)
Pending foreign exchange sales: United States dollar	(986,018.03)	(986,018.03)
Pending foreign exchange sales: United States dollar	(657,270.84)	(657,270.84)
Pending foreign exchange sales: United States dollar	(656,903.79)	(656,903.79)
Pending foreign exchange sales: United States dollar	(656,896.32)	(656,896.32)
Pending foreign exchange sales: United States dollar	(656,762.35)	(656,762.35)
Pending foreign exchange sales: United States dollar	(656,754.12)	(656,754.12)
Pending foreign exchange sales: United States dollar	(656,511.01)	(656,511.01)
Pending foreign exchange sales: United States dollar	(640,856.00)	(640,856.00)
Pending foreign exchange sales: United States dollar	(640,793.53)	(640,793.53)
Pending foreign exchange sales: United States dollar	(640,675.50)	(640,675.50)
Pending foreign exchange sales: United States dollar	(640,469.67)	(640,469.67)
Pending foreign exchange sales: United States dollar	(640,436.02)	(640,436.02)
Pending foreign exchange sales: United States dollar	(640,370.71)	(640,370.71)
Pending foreign exchange sales: United States dollar	(576,694.95)	(576,694.95)
Pending foreign exchange sales: United States dollar	(570,380.00)	(570,380.00)
Pending foreign exchange sales: United States dollar	(490,830.73)	(490,830.73)
Pending foreign exchange sales: United States dollar	(434,035.91)	(434,035.91)
Pending foreign exchange sales: United States dollar	(369,828.93)	(369,828.93)
Pending foreign exchange sales: United States dollar	(348,215.14)	(348,215.14)
Pending foreign exchange sales: United States dollar	(342,932.41)	(342,932.41)
Pending foreign exchange sales: United States dollar	(295,454.65)	(295,454.65)
Pending foreign exchange sales: United States dollar	(273,221.63)	(273,221.63)
Pending foreign exchange sales: United States dollar	(267,536.94)	(267,536.94)
Pending foreign exchange sales: United States dollar	(259,794.26)	(259,794.26)
Pending foreign exchange sales: United States dollar	(243,560.66)	(243,560.66)
Pending foreign exchange sales: United States dollar	(238,249.35)	(238,249.35)
Pending foreign exchange sales: United States dollar	(236,894.37)	(236,894.37)
Pending foreign exchange sales: United States dollar	(236,854.87)	(236,854.87)
Pending foreign exchange sales: United States dollar	(236,825.90)	(236,825.90)
Pending foreign exchange sales: United States dollar	(236,761.87)	(236,761.87)
Pending foreign exchange sales: United States dollar	(236,686.33)	(236,686.33)

Pending foreign exchange sales: United States dollar	(236,537.55)	(236,537.55)
Pending foreign exchange sales: United States dollar	(209,862.47)	(209,862.47)
Pending foreign exchange sales: United States dollar	(206,445.49)	(206,445.49)

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
AS OF DECEMBER 31, 2009**

<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
Pending foreign exchange sales: United States dollar	(191,998.80)	(191,998.80)
Pending foreign exchange sales: United States dollar	(189,728.64)	(189,728.64)
Pending foreign exchange sales: United States dollar	(186,748.96)	(186,748.96)
Pending foreign exchange sales: United States dollar	(186,544.65)	(186,544.65)
Pending foreign exchange sales: United States dollar	(184,345.25)	(184,345.25)
Pending foreign exchange sales: United States dollar	(175,480.60)	(175,480.60)
Pending foreign exchange sales: United States dollar	(174,870.00)	(174,870.00)
Pending foreign exchange sales: United States dollar	(164,989.46)	(164,989.46)
Pending foreign exchange sales: United States dollar	(160,636.00)	(160,636.00)
Pending foreign exchange sales: United States dollar	(159,618.00)	(159,618.00)
Pending foreign exchange sales: United States dollar	(150,376.58)	(150,376.58)
Pending foreign exchange sales: United States dollar	(143,444.63)	(143,444.63)
Pending foreign exchange sales: United States dollar	(139,475.00)	(139,475.00)
Pending foreign exchange sales: United States dollar	(135,172.74)	(135,172.74)
Pending foreign exchange sales: United States dollar	(122,438.75)	(122,438.75)
Pending foreign exchange sales: United States dollar	(108,712.89)	(108,712.89)
Pending foreign exchange sales: United States dollar	(100,832.34)	(100,832.34)
Pending foreign exchange sales: United States dollar	(82,190.73)	(82,190.73)
Pending foreign exchange sales: United States dollar	(76,447.24)	(76,447.24)
Pending foreign exchange sales: United States dollar	(75,056.14)	(75,056.14)
Pending foreign exchange sales: United States dollar	(74,412.30)	(74,412.30)
Pending foreign exchange sales: United States dollar	(71,918.59)	(71,918.59)
Pending foreign exchange sales: United States dollar	(67,765.82)	(67,765.82)
Pending foreign exchange sales: United States dollar	(66,939.16)	(66,939.16)
Pending foreign exchange sales: United States dollar	(66,923.63)	(66,923.63)
Pending foreign exchange sales: United States dollar	(64,349.14)	(64,349.14)
Pending foreign exchange sales: United States dollar	(59,978.54)	(59,978.54)
Pending foreign exchange sales: United States dollar	(55,105.85)	(55,105.85)
Pending foreign exchange sales: United States dollar	(55,004.59)	(55,004.59)
Pending foreign exchange sales: United States dollar	(54,735.95)	(54,735.95)
Pending foreign exchange sales: United States dollar	(49,684.52)	(49,684.52)
Pending foreign exchange sales: United States dollar	(39,468.82)	(39,468.82)
Pending foreign exchange sales: United States dollar	(34,246.89)	(34,246.89)
Pending foreign exchange sales: United States dollar	(34,221.30)	(34,221.30)
Pending foreign exchange sales: United States dollar	(31,374.83)	(31,374.83)
Pending foreign exchange sales: United States dollar	(30,577.89)	(30,577.89)
Pending foreign exchange sales: United States dollar	(30,374.61)	(30,374.61)
Pending foreign exchange sales: United States dollar	(27,330.21)	(27,330.21)
Pending foreign exchange sales: United States dollar	(26,877.35)	(26,877.35)
Pending foreign exchange sales: United States dollar	(24,713.97)	(24,713.97)
Pending foreign exchange sales: United States dollar	(24,384.89)	(24,384.89)
Pending foreign exchange sales: United States dollar	(22,446.36)	(22,446.36)
Pending foreign exchange sales: United States dollar	(20,937.16)	(20,937.16)
Pending foreign exchange sales: United States dollar	(20,832.45)	(20,832.45)
Pending foreign exchange sales: United States dollar	(20,291.69)	(20,291.69)
Pending foreign exchange sales: United States dollar	(20,159.93)	(20,159.93)
Pending foreign exchange sales: United States dollar	(20,084.05)	(20,084.05)
Pending foreign exchange sales: United States dollar	(19,972.40)	(19,972.40)
Pending foreign exchange sales: United States dollar	(19,861.83)	(19,861.83)
Pending foreign exchange sales: United States dollar	(18,640.77)	(18,640.77)
Pending foreign exchange sales: United States dollar	(16,973.33)	(16,973.33)
Pending foreign exchange sales: United States dollar	(12,126.66)	(12,126.66)
Pending foreign exchange sales: United States dollar	(9,756.05)	(9,756.05)
Pending foreign exchange sales: United States dollar	(8,670.85)	(8,670.85)
Pending foreign exchange sales: United States dollar	(5,087.28)	(5,087.28)
Pending foreign exchange sales: United States dollar	(4,958.65)	(4,958.65)
Pending foreign exchange sales: United States dollar	(4,939.38)	(4,939.38)
Pending foreign exchange sales: United States dollar	(4,929.71)	(4,929.71)
Pending foreign exchange sales: United States dollar	(4,926.24)	(4,926.24)
Pending foreign exchange sales: United States dollar	(4,809.70)	(4,809.70)
Pending trade purchases: Australian dollar	(49,875.41)	(49,931.00)
Pending trade purchases: Brazilian real	(272,503.39)	(272,190.35)
Pending trade purchases: British pound sterling	(395,360.14)	(399,300.32)
Pending trade purchases: British pound sterling	(264,965.05)	(267,489.35)
Pending trade purchases: Danish krone	(89,120.33)	(88,772.13)
Pending trade purchases: Euro	(899,022.35)	(895,363.82)
Pending trade purchases: Euro	(748,436.61)	(745,366.55)

Pending trade purchases: Euro	(73,391.26)	(73,087.24)
Pending trade purchases: Hong Kong dollar	(273,165.33)	(273,253.07)
Pending trade purchases: Hong Kong dollar	(34,569.90)	(34,580.62)

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
Pending trade purchases: Japanese yen	(869,654.42)	(856,087.52)
Pending trade purchases: Japanese yen	(495,018.38)	(488,427.71)
Pending trade purchases: Japanese yen	(239,660.25)	(236,469.43)
Pending trade purchases: Singapore dollar	(66,944.38)	(66,861.06)
Pending trade purchases: Singapore dollar	(30,620.62)	(30,582.51)
Pending trade purchases: Swedish krona	(31,517.92)	(31,753.90)
Pending trade purchases: Swiss franc	(373,370.75)	(373,200.03)
Pending trade purchases: United States dollar	(6,370,937.50)	(6,370,937.50)
Pending trade purchases: United States dollar	(6,176,007.83)	(6,176,007.83)
Pending trade purchases: United States dollar	(739,065.93)	(739,065.93)
Pending trade purchases: United States dollar	(662,677.57)	(662,677.57)
Pending trade purchases: United States dollar	(633,572.40)	(633,572.40)
Pending trade purchases: United States dollar	(594,727.20)	(594,727.20)
Pending trade purchases: United States dollar	(237,186.73)	(237,186.73)
Pending trade purchases: United States dollar	(198,415.50)	(198,415.50)
Pending trade purchases: United States dollar	(148,240.00)	(148,240.00)
Pending trade purchases: United States dollar	(128,250.00)	(128,250.00)
Pending trade purchases: United States dollar	(115,291.31)	(115,291.31)
Pending trade purchases: United States dollar	(114,530.00)	(114,530.00)
Pending trade purchases: United States dollar	(91,770.00)	(91,770.00)
Pending trade purchases: United States dollar	(76,950.00)	(76,950.00)
Pending trade purchases: United States dollar	(73,712.56)	(73,712.56)
Pending trade purchases: United States dollar	(37,440.50)	(37,440.50)
Pending trade purchases: United States dollar	(32,632.16)	(32,632.16)
Pending trade sales: Australian dollar	55,322.90	55,490.03
Pending trade sales: Australian dollar	81,776.62	82,413.07
Pending trade sales: British pound sterling	133,695.54	135,012.98
Pending trade sales: British pound sterling	386,012.99	388,815.83
Pending trade sales: Danish krone	20,775.80	20,751.66
Pending trade sales: Euro	11,302.50	11,259.24
Pending trade sales: Euro	81,279.44	81,015.11
Pending trade sales: Euro	213,293.95	212,338.82
Pending trade sales: Hong Kong dollar	22,269.31	22,276.46
Pending trade sales: Japanese yen	391,582.20	386,368.67
Pending trade sales: Swedish krona	59,084.28	59,350.34
Pending trade sales: Swiss franc	47,300.95	47,284.42
Pending trade sales: United States dollar	19,649.55	19,649.55
Pending trade sales: United States dollar	20,172.92	20,172.92
Pending trade sales: United States dollar	32,006.03	32,006.03
Pending trade sales: United States dollar	46,883.03	46,883.03
Pending trade sales: United States dollar	54,658.06	54,658.06
Pending trade sales: United States dollar	112,345.70	112,345.70
Pending trade sales: United States dollar	125,150.62	125,150.62
Pending trade sales: United States dollar	220,515.63	220,515.63
Pending trade sales: United States dollar	317,014.94	317,014.94
Pending trade sales: United States dollar	418,183.65	418,183.65
Pending trade sales: United States dollar	553,442.01	553,442.01
Pending trade sales: United States dollar	1,048,519.26	1,048,519.26
Pending trade sales: United States dollar	2,700,000.00	2,700,000.00
Pending trade sales: United States dollar	20,649,007.79	20,649,007.79
PENFORD CORP COM	139.42	36.39
PENGROWTH ENERGY TR TR UNIT NEW	558,946.71	453,110.76
PENN NATL GAMING INC COM	15,834.52	10,876.00
PENN NATL GAMING INC COM	190,592.20	207,383.40
PENN VA CORP COM	24,956.19	23,419.00
PENNANTPARK INVT CORP COM	7,563.43	7,582.00
PENNANTPARK INVT CORP COM	19,664.70	19,624.00
PENNANTPARK INVT CORP COM	439,608.38	452,244.00
PENNEY J C INC DEB 7.4 DUE 04-01-2037 REG PUT	10,462.50	9,925.00
PENNEY J.C CO INC COM	18,784.19	16,073.16
PENNEY J.C CO INC COM	234,582.32	172,965.00
PENNEY J.C CO INC COM	316,184.29	284,727.00
PENNEY J.C CO INC COM	556,202.42	492,285.00
PENNSYLVANIA REAL ESTATE INVT TR SR PFD 11%	0.00	40.00
PENSKE AUTOMOTIVE GROUP INC COM STK	58,987.25	53,130.00
PENSON WORLDWIDE INC COM	2,281.13	1,812.00
PENTAIR INC COM	6,693.08	6,024.76



PEOPLES BK OZARKS NIXA MO CTF DEP DTD 07-13-2007 5.5 07-13-2017	10,000.00	10,000.00
PEOPLES UTD FINL INC COM	30,263.28	30,215.68
PEOPLES UTD FINL INC COM	169,172.98	158,650.00

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
PEOPLES UTD FINL INC COM	279,378.41	287,240.00
PEP BOYS-MANNY MOE & JACK COM	83,164.97	70,218.00
PEPCO HLDGS INC COM	14,685.28	16,732.20
PEPCO HLDGS INC COM	144,801.79	101,100.00
PEPCO HLDGS INC COM	212,467.50	239,270.00
PEPCO HLDGS INC COM	258,809.34	286,450.00
PEPINNINI MINERALS LIMITED COM STK	18,078.45	1,889.00
PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	4,607.33	7,500.00
PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	101,068.18	146,250.00
PEPSICO INC COM	255,831.09	262,656.00
PEPSICO INC COM	457,648.77	486,400.00
PEPSICO INC COM	628,997.52	629,536.39
PEPSICO INC COM	733,816.89	772,160.00
PEPSICO INC COM	869,906.69	924,160.00
PEPSICO INC COM	1,415,586.50	2,583,392.00
PEPSICO INC PEPSICO 7.9% DUE 11-01-2018/10-24-2008 BEO	274,375.20	269,996.10
PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW	105,718.47	64,394.80
PERFICIENT INC COM STK	63,944.34	55,638.00
PERKINELMER INC COM	1,911.64	2,244.31
PERKINELMER INC COM	57,012.22	67,947.00
PERKINELMER INC COM	341,210.68	387,092.00
PERNOD RICARD NPV EUR 1.55	865,590.42	861,953.44
PERRIGO CO COM	31,578.72	33,297.84
PERRIGO CO COM	210,323.09	428,280.00
PERRIGO CO COM	750,490.56	832,656.00
PETMED EXPRESS INC COM STK	14,833.16	15,540.80
PETRO DEV CORP COM	15,801.07	15,478.50
PETRO DEV CORP COM	80,689.37	92,871.00
PETROBRAS ENERGIA S A SPONSORED ADR	22,730.67	20,319.00
PETROBRAS INTL FIN 5.75% DUE 01-20-2020	42,082.90	42,726.05
PETROBRAS INTL FIN 6.125% DUE 10-06-2016	49,813.91	53,625.00
PETROHAWK ENERGY CORP COM	40,566.71	41,790.58
PETROHAWK ENERGY CORP COM	606,884.36	707,705.00
PETROHAWK ENERGY CORP COM	1,326,167.33	1,409,196.59
PETROLIFERA PETE LTD COM PETROLIFERA PETE LTD	1,003.47	60.14
PETROQUEST ENERGY INC COM	45,761.40	53,331.00
PETSMART INC COM	5,405.90	6,729.46
PFIZER INC COM STK \$.11 1/9 PAR	222,691.26	216,461.00
PFIZER INC COM STK \$.11 1/9 PAR	464,238.40	529,329.00
PFIZER INC COM STK \$.11 1/9 PAR	649,788.53	716,686.00
PFIZER INC COM STK \$.11 1/9 PAR	695,593.70	664,662.60
PFIZER INC COM STK \$.11 1/9 PAR	931,823.53	1,024,097.00
PFIZER INC COM STK \$.11 1/9 PAR	1,333,933.73	1,412,523.86
PFIZER INC COM STK \$.11 1/9 PAR	3,614,149.62	3,995,615.40
PFIZER INC GLOBAL SR NT DTD 02/03/2004 4.5 DUE 02-15-2014 BEO	21,273.80	21,195.44
PFIZER INC NT 5.35 DUE 03-15-2015	21,913.00	21,919.18
PG& E CORP COM	51,578.10	55,216.47
PG& E CORP COM	235,241.42	255,264.05
PG& E CORP COM	296,508.70	450,965.00
PGT INC COM	7,878.18	3,045.00
PHARMACEUTICAL HOLDRS TR DEPOS RCPT	29,630.85	26,400.00
PHARMACEUTICAL PROD DEV INC COM	5,260.83	5,880.60
PHARMACIA PERPETUAL PFD STOCK	0.00	7,380.00
PHARMERICA CORP COM STK	26,475.42	20,707.52
PHH CORP COM NEW COM NEW	354.20	273.87
PHI INC COM NON VTG	429,067.29	426,689.10
PHILIP MORRIS INTL INC COM	499,761.50	640,927.00
PHILIP MORRIS INTL INC COM	580,368.20	776,630.04
PHILIP MORRIS INTL INC COM	852,392.09	854,531.63
PHILIP MORRIS INTL INC COM	1,078,828.74	1,211,737.55
PHILIP MORRIS INTL INC COM	1,258,234.01	2,496,242.00
PHILIPS ELEC(KON) EUR0.20	640,779.87	721,563.10
PHILLIP MORRIS INTL COM STK CALL OPT EXP01/16/2010 PR \$49 PER SH	0.00	(900.00)
PHILLIPS VAN HEUSEN CORP COM	8,618.99	0.00
PHILLIPS VAN HEUSEN CORP COM	106,922.78	105,768.00
PHILLIPS VAN HEUSEN CORP COM	339,846.94	341,712.00
PHOENIX COS INC NEW COM	2,517.90	2,780.00

PHYSICIANS ADULT DAYCARE INC COM	1,729.25	0.00
PHYTOMEDICAL TECHNOLOGIES INC COM	1,599.48	200.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
PICCOLO EDL SYS INC COM COM	13,409.36	12,139.00
PICO HLDGS INC COM NEW STK	15,106.96	13,092.00
PIEDMONT NAT GAS INC COM	15,488.48	16,050.00
PIER 1 IMPORTS INC COM	2,293.95	5,090.00
PILGRIM PETE CORP COM	6,085.79	108.22
PILGRIMS PRIDE CORP SR SUB NT 8.375 DUE 05-01-2017 BEO BD IN DEFAULT	20,912.48	27,750.00
PINETREE CAP COM STK	1,270,215.65	885,177.08
PINNACLE DATA SYSTEMS INC COM	265.95	47.00
PINNACLE ENTMT INC COM	1,326.07	898.00
PINNACLE GAS RES INC COM STK	1,409.47	165.00
PINNACLE MINES LTD CDA COM STK	49,623.25	45,415.20
PINNACLE W. CAP CORP COM	10,469.36	10,974.04
PINNACLE W. CAP CORP COM	110,223.61	106,082.00
PIONEER DRILLING CO COM STK	3,041.68	2,370.00
PIONEER DRILLING CO COM STK	5,128.30	7,900.00
PIONEER NAT RES CO COM STK	16,630.43	26,493.50
PIONEER NAT RES CO COM STK	170,223.72	149,327.00
PIPER JAFFRAY COS COM	48,558.95	50,610.00
PIPER JAFFRAY COS COM	403,561.92	415,002.00
PITCHSTONE EXPLORATIONS LTD COM STK	3,967.15	725.00
PITNEY BOWES INC COM	18,435.51	12,627.23
PITNEY BOWES INC COM	153,373.23	129,732.00
PITNEY BOWES INC COM	244,157.16	179,804.00
PITNEY BOWES INC COM	507,864.46	425,612.00
PIXELWORKS INC COM NEW STK	322.23	252.32
PKWY PPTYS INC REIT	1,308.54	1,457.40
PKWY PPTYS INC REIT	86,593.80	49,968.00
PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT	36,342.86	37,043.83
PLAINS EXPL & PRODTN CO COM	2,771.65	2,766.00
PLANAR SYS INC	185,773.92	186,303.00
PLANKTOS CORP COM STK	16,290.20	99.62
PLANTRONICS INC NEW COM	6,102.66	6,131.28
PLANTRONICS INC NEW COM	143,037.69	194,850.00
PLASTICON INTL INC COM	6,981.82	0.00
PLATCOM INC COM STK	995.22	0.00
PLATINUM GROUP METALS LTD COM NEW PLATNIUM GROUP METALS LIMITED NEW	696.45	1,060.00
PLATINUM RESH ORGANIZATION INC COM	4,583.24	4.51
PLATINUM UNDERWRITERS HLDGS INC COM USD0.01	283,162.66	325,465.00
PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B	19,839.18	16,000.00
PLEXUS CORP COM	4,162.84	5,696.00
PLEXUS CORP COM	130,331.70	125,400.00
PLUG PWR INC COM	1,330.44	731.30
PLUM CREEK TIMBER CO COM STK CALL OPT EXP 2/21/09 PR \$45 PER SH	0.00	(50.00)
PLUM CREEK TIMBER CO INC COM	139,620.28	166,144.00
PLUM CREEK TIMBER CO INC COM	211,846.27	222,940.44
PLUM CREEK TIMBER CO INC COM	308,247.41	388,928.00
PLURISTEM THERAPEUTICS INC COM STK	11,468.45	0.00
PLY GEM INDS INC 9% DUE 02-15-2012	23,800.00	21,250.00
PMC COML TR SH BEN INT SHS OF BEN INT USD0.01	2,147.78	1,300.77
PMC SIERRA INC COM	13,253.62	14,557.46
PMC SIERRA INC COM	276,580.46	298,770.00
PMC SIERRA INC COM	356,506.18	377,576.00
PMFG INC COM STK	13,163.00	16,210.00
PMI GROUP INC COM	30,490.25	16,380.00
PNC FINANCIAL SERVICES GROUP COM STK	140,411.90	127,441.55
PNC FINANCIAL SERVICES GROUP COM STK	201,877.97	211,160.00
PNC FINANCIAL SERVICES GROUP COM STK	388,756.59	448,715.00
PNC FINANCIAL SERVICES GROUP COM STK	972,777.27	669,746.73
PNM RES INC COM	4,868.55	5,060.00
PNM RES INC COM	68,398.96	70,840.00
POINDEXTER J B INC SR NT 8.75% DUE 03-15-2014/03-15-2009 REG	23,013.89	20,812.50
Polish zloty	0.00	0.00
POLO RALPH LAUREN CORP CL A	33,740.32	42,514.50
POLO RALPH LAUREN CORP CL A	54,480.09	56,686.00
POLO RALPH LAUREN CORP CL A	129,509.35	129,568.00
POLO RALPH LAUREN CORP CL A	274,802.33	316,469.84
POLYCOM INC COM	3,889.17	3,495.80

POLYMEDIX INC COM STK	2,433.35	3,593.63
POLYMET MNG CORP COM	25,379.06	30,600.00
POLYONE CORP COM	6,987.48	7,470.00

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POLYONE CORP COM	24,936.06	53,037.00
PONIARD PHARMACEUTICALS INC COM NEW STK	44.68	29.28
POPULAR INC COM	5,545.08	6,215.00
PORT SEATTLE WASH REV 5.74% 05-01-2019 BEO TAXABLE	26,070.42	25,589.75
PORTEC RAIL PRODS INC COM	6,648.07	8,032.50
PORTFOLIO RECOVERY ASSOCS INC COM	15,554.46	17,940.00
PORTLAND GEN ELEC CO COM NEW STK\	2,669.41	2,041.00
POSITIVEID CORP COM	10,298.30	4,400.00
POTASH CORP OF SASKATCHEWAN COM STK CALL OPT EXP 6/19/10 PR \$95 PER SH	0.00	(24,000.00)
POTASH CORP SASK INC COM	738,719.21	796,064.50
POTLATCH CORP NEW REIT	11,423.34	11,452.73
POTOMAC ELEC PWR CO PFD SER 57 \$2.44	0.00	11,463.00
POWELL INDS INC COM	36,228.43	28,377.00
POWER OIL & GAS INC COM STK	9,347.90	10,400.00
POWER-ONE INC COM	4,487.71	4,350.00
POWER-SAVE ENERGY CO COM STK	243.95	25.00
POWERSECURE INTL INC COM STK	43,958.95	36,050.00
POWERSHARES BUILD AMERICA PO	0.00	2,429.00
POWERSHARES DB AGRICULTURE DOUBLE LONG ETN	31,779.22	37,625.00
POWERSHARES DB GOLD DOUBLE SHORT ETN	22,309.69	21,450.60
POWERSHARES DB MULTI-SECTOR COMMODITY TRPWR SH DB BASE METALS FD COM UNIT PWR	91,584.74	101,250.00
POWERSHARES EXCHANGE-TRADED FD TR DWA TECH LEADERS PORTFOLIO DWA	24,049.61	19,923.40
POWERWAVE TECHNOLOGIES INC COM	17,860.00	15,750.00
POWERWAVE TECHNOLOGIES INC COM	33,772.29	42,978.60
PPG IND INC COM	88,759.48	106,012.25
PPG IND INC COM	206,443.49	269,284.00
PPG IND INC COM	345,569.06	345,268.92
PPL CORP COM ISIN US69351T1060	7,788.44	5,464.01
PPL CORP COM ISIN US69351T1060	160,114.30	171,243.00
PPL CORP COM ISIN US69351T1060	210,046.07	200,031.21
PPL CORP COM ISIN US69351T1060	215,469.71	329,562.00
PRAXAIR INC COM	17,784.43	17,166.66
PRAXAIR INC COM	261,720.01	674,604.00
PRE PAID LEGAL SVCS INC COM	58,657.61	52,911.04
PRECISION CASTPARTS CORP COM	98,038.14	131,020.65
PRECISION CASTPARTS CORP COM	434,227.78	419,330.00
PRECISION DRILLING TR TR UNIT COM STK	29,522.59	26,020.25
PRECISION DRILLING TR TR UNIT COM STK	338,007.66	335,348.75
PREFERREDPLUS TR SER ATT-1 TR CTF	0.00	12,500.00
PREFERREDPLUS TR SER QWS-1 TR CTF	1,956.64	1,625.20
PREFERREDPLUS TR SER UPC-1 TR CTF	2,025.73	1,761.54
PREMIER EXHIBITIONS INC COM	14,501.76	9,465.60
PREMIER FOODS ORD GBP0.01	103,883.10	88,240.35
PREMIER GOLD MINES LTD COM STK	27,169.65	78,569.79
PREMIER INFORMATION MGMT INC COM	3,167.95	7.50
PREMIUM EXPL INC COM STK	1,848.95	3,014.40
PRESTIGE BRANDS HLDGS INC COM	7,151.53	6,311.58
PRESTIGE BRANDS HLDGS INC COM	23,103.99	16,506.00
PRGX GLOBAL INC	14,895.81	20,064.45
PRICE NET U S A INC COM	119,611.81	3.91
PRICELINE COM INC COM NEW STK	97,355.69	104,836.80
PRICELINE COM INC COM NEW STK	203,490.12	262,200.00
PRICELINE COM INC COM NEW STK	613,052.43	1,136,200.00
PRIDE INTL INC DEL 7.375% DUE 07-15-2014	19,894.80	20,650.00
PRIDE INTL INC DEL COM	26,379.82	26,261.93
PRIMARY CORP COM NPV	5,253.47	233.45
PRIME STAR GROUP INC COM STK	698.41	0.30
PRIMEGEN ENERGY CORP COM STK	9,302.12	7,920.00
PRIMORIS SVCS CORP COM	8,363.71	9,147.79
PRIMUS GUARANTY LTD PFD STK	3,128.70	1,696.25
PRIN LIFE INC FUNDINGS TRS SECD NT FLT RT DUE 11-15-2010 REG	90,625.00	99,515.80
PRINCETON NATL BANCORP INC COM	6,387.70	2,810.60
PRINCIPAL FINL GROUP INC COM STK	24,067.95	24,040.00
PRINCIPAL FINL GROUP INC COM STK	255,698.67	211,552.00
PROASSURANCE CORP COM	252,813.52	278,217.80
PROBE MINES LTD COM STK	3,780.33	5,246.00
PROCERA NETWORKS INC COM	10,271.23	6,600.00

PROCTER & GAMBLE CO COM	280,353.03	284,475.96
PROCTER & GAMBLE CO COM	506,711.42	588,111.00
PROCTER & GAMBLE CO COM	1,035,613.08	1,084,640.20

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PROCTER & GAMBLE CO COM	1,073,223.04	1,188,348.00
PROCTER & GAMBLE CO COM	1,234,664.95	1,418,742.00
PROCTER & GAMBLE CO COM	2,672,026.09	4,821,661.38
PROCTER & GAMBLE CO NT 4.95% DUE 08-15-2014/08-10-2004 BEO	1,990.92	2,175.26
PROFINIUM FINL INC TRUMAN MINN CTF DEP DTD 03-12-2009 2.5 09-12-2011	2,000.00	2,000.00
PROGRESS ENERGY INC COM	54,131.10	55,837.74
PROGRESS ENERGY INC COM	301,450.98	315,777.00
PROGRESSIVE CORP OH COM	237,287.27	331,016.00
PROJ GROUP INC COM STK	279.95	0.00
PROLOGIS SER D PFD	0.00	7,576.50
PROLOGIS SH BEN INT SH BEN INT	23,129.25	27,249.88
PROLOGIS SH BEN INT SH BEN INT	292,834.78	177,970.00
PROLOGIS TR PFD SH BEN INT SER A	0.00	43,835.00
PROLOR BIOTECH INC COM	19,678.90	24,500.00
PROS HLDGS INC COM	48,831.17	67,275.00
PROSHARES TR ULTRA COM STK CALL OPT EXP 02/20/10 PR \$40 PER SH	(633.53)	(400.00)
PROSHARES TR ULTRA SHORT MSCI EMERGING MKT FD	102,577.59	86,829.40
PROSHARES TR ULTRASHORT SEMICONDUCTORS	56,104.60	20,009.00
PROSPECT CAP CORP COM	67,234.53	52,648.98
PROSPERITY BANCSHARES INC COM	228,943.82	287,741.70
PROTECTIVE LIFE 8.45% DUE 10-15-2039	19,628.50	19,310.96
PROTECTIVE LIFE CORP COM	126,548.13	120,815.00
PROTECTIVE LIFE CORP COM	245,892.11	236,665.00
PROTECTIVE LIFE SECD TRS SECD MEDIUM TERTRANCHE # TR 00002 4 DUE 04-01-2011	23,625.00	25,511.50
PROTERION CORP COM STK	1,548.25	0.90
PROTECTUS PHARMACEUTICAL INC COM	2,032.95	1,547.00
PROVIDENCE SVC CORP COM STK	4,094.72	6,320.00
PROVIDENT ENERGY TR TR UNIT	123,145.36	103,037.76
PROXIM CORP CL A NEW	1,302.56	1.00
PROXIM WIRELESS CORP COM STK	24,676.57	1,560.00
PRUDENTIAL FINL INC COM	54,042.80	67,920.36
PRUDENTIAL FINL INC COM	200,875.08	151,768.00
PRUDENTIAL FINL INC COM	262,083.90	288,608.00
PRUDENTIAL FINL INC COM	311,138.27	577,216.00
PRUDENTIAL FINL INC COM	491,500.44	626,976.00
PRUDENTIAL FINL INC JR SUB NTS PFD STK	47,387.90	53,100.00
PRUDENTIAL FINL INC MTN BOOK TRANCHE # TR 00023 6.1 DUE 06-15-2017	1,780.65	2,063.42
PRYSMIAN SPA EUR0.10	246,804.41	252,346.44
PSINET INC PFD CONV SER D 7	0.00	13,456.00
PSIVIDA CORP COM STK	13,596.11	8,975.00
PSYCHIATRIC SOLUTIONS INC COM	10,008.95	10,570.00
PUB SERVICE CO COL 4.25% CUM PFD STK \$100 PAR	0.00	329.40
PUB SERVICE CO COL 4.90% CUM PFD STK \$100 PAR	0.00	5,003.05
PUB SERVICE ENTERPRISE GROUP INC COM	74,497.15	62,287.06
PUB SERVICE ENTERPRISE GROUP INC COM	257,895.64	237,238.75
PUB SERVICE ENTERPRISE GROUP INC COM	296,716.05	462,175.00
PUB STORAGE COM	33,516.62	37,266.96
PUB STORAGE COM	275,600.29	301,365.00
PUB STORAGE DEP SHS REPSTG 1/1000TH PFD SER K	13,047.22	14,460.06
PUB SVC CO COLO 4.64% PFD	0.00	4,875.00
PUBLICIS GROUPE SA EUR0.40	220,610.97	209,567.38
PUDA COAL INC COM PAR \$.001 COM PAR \$.001	5,870.36	5,703.60
PULTE HOMES INC COM	43,132.94	56,367.92
PULTE HOMES INC COM	105,857.81	97,600.00
PULTE HOMES INC COM	120,065.00	87,170.00
PULTE HOMES INC COM	406,449.33	348,940.00
PULTE HOMES INC COM	1,492,985.20	1,092,720.00
PURADYN FILTER TECHNOLOGIES INC COM	15,672.70	4,560.00
PURAMED BIOSCIENCE INC COM STK	836.95	1,512.00
PURCHASEPRO COM INC COM NEW STK	5,067.64	0.00
PURE BIOFUELS CORP COM STK	149.76	17.00
PURE BIOSCIENCE COM	1,817.95	1,450.00
PURPLE BEVERAGE CO INC COM STK	5,992.00	2.50
PUT SWAPTION USD GSCMUS33 European 317U395B1 02-17-2010	(12,720.00)	(35,986.49)
PUT SWPTN USD 4.25 / LIBOR EUROPEAN 317U299B8 04-19-2010	(2,350.00)	(1,876.04)
PUT SWPTN USD BOFAUS6S 4.25 / 3M LIBOR EUROPEAN 317U334B5 12-29-2009	(1,580.00)	0.00
PUT SWPTN USD BOFAUS6S 4.25 / 3M LIBOR EUROPEAN 317U337B2 12-29-2009	(1,320.00)	0.00



PUT SWPTN USD BOFAUS6S 6M 4.25%/3MLIBOR European 317U299B8 04-19-2010	(14,170.00)	(24,388.51)
PUT SWPTN USD CSFBGB2L 4.25 / 3M LIBOR EUROPEAN 317U328B3 04-19-2010	(16,935.00)	(26,264.55)
PUT SWPTN USD DEUTGB2LGLO 4.25 / 3M LIBOR EUROPEAN 317U325B6 04-19-2010	(7,290.00)	(5,628.12)

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PUT SWPTN USD DEUTGB2LGLO 4.25 / 3M LIBOR EUROPEAN 317U345B2 12-29-2009	(416.25)	0.00
PUT SWPTN USD DEUTGB2LGLO 5 / 3M LIBOR EUROPEAN 317U366B6 04-19-2010	(1,348.75)	(956.68)
PUT SWPTN USD GSCMUS33 4.25 / 3M LIBOR EUROPEAN 317U294B3 04-19-2010	(4,205.00)	(3,752.08)
PUT SWPTN USD GSCOHKH1 4.25 / 3M LIBOR EUROPEAN 317U330B9 12-29-2009	(530.00)	0.00
PUT SWPTN USD RBOSGB2L 4.25 / 3M LIBOR EUROPEAN 317U339B0 12-29-2009	(3,245.38)	0.00
PUT SWPTN USD RBOSGB2RTCM 4.25 / LIBOR EUROPEAN 317U307B8 04-19-2010	(11,561.73)	(20,636.43)
PUT SWPTN USD RBOSGB2RTCM 6 / 3M LIBOR EUROPEAN 317U226B6 08-31-2010	(7,800.00)	(5,991.64)
PUTNAM HI INC FD NAME CHANGE TO PUTNAM HI INC SECS FD SEC # 2752685 EFF 9/30/05	15,041.90	21,630.30
PVPTL OKLA GAS & ELEC CO SER 4.20% CUM PFD STK	0.00	118.22
PVTPL AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2009 BEO	163,277.40	159,900.00
PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000	16,361.73	26,750.49
PVTPL AMERN COLOR GRAPHICS INC SER A PFD	0.00	5,049.65
PVTPL AMES TRUE TEMPER INC SR SUB NT 10%DUE 07-15-2012/07-15-2009 REG	25,802.78	22,687.50
PVTPL ANHEUSER BUSCH INBEV WORLDWIDE INCGTD NT 144A 5.375% DUE 01-15-2020 BEO	190,162.50	193,849.21
PVTPL ASIF GLOBAL FING XIX SR NT 144A 4.9% DUE 01-17-2013 BEO	9,987.60	9,202.53
PVTPL AVIGENICS INC SER D PFD STK	0.00	471.60
PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO	600,000.00	619,521.60
PVTPL BEST FRIENDS PET CARE INC SER E CONV PFD	0.00	3,012.94
PVTPL CALPINE CONSTR FIN CO L P / NT 144A 8 06-01-16/05-19-09 BEO	47,694.60	51,500.00
PVTPL CITIUS I FDG LTD PREF SHS 144A	0.00	9,375.68
PVTPL CMO GMAC COML MTG SECS INC MTG PT CTF 1998-C2 CL F 144A 6.5 05-15-35	93,750.00	151,009.35
PVTPL CMO NAAC REPERFORMING LN REMIC 04-R2 CTF CL 144A A-1 .0001 10-25-34 BEO	72,412.48	80,110.97
PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00080 3.75% DUE 10-15-2014 BEO	79,754.40	80,194.56
PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO	29,834.40	29,784.93
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.75% DUE 10-15-2014 BEO	49,241.00	53,534.70
PVTPL CSC HLDGS INC SR NT 144A 8.625% DUE 02-15-2019 BEO	19,039.20	21,525.00
PVTPL DUTCH HBR FIN SUB-TRUST III ASSET BKD CAP COMMITMENT 144A SECS	0.00	500.00
PVTPL ELIGIX INC SER A PFD STK	0.00	22,800.65
PVTPL ETHANEX ENERGY N.A, INC SERIES A PREFERRED STOCK	0.00	726.00
PVTPL EVERGREEN MEDIA CORP PFD CONV EXCHANGEABLE \$3.00 144A	0.00	4,637.60
PVTPL FREELIANT INC CL BCONVERTIBLE PFD STK SEE SEC 1335464	0.00	9,840.00
PVTPL GDR RELIANCE INDS LTD GLOBAL DEPOSITARY RCPTS 144A	600,727.40	651,494.39
PVTPL GLITNIR BANKI HF SUB NT FIXED/FLT RT 144A DUE 06-15-2016 BEO IN DEFAULT	100,000.00	10.00
PVTPL GROUP DL ESCR INC / REYNOLDS SR SECD NT 144A 7.75 DUE 10-15-2016	98,695.00	102,250.00
PVTPL HBOS CAP FDG NO 2 L P BONDS 144A DUE 06-30-2049/06-30-2014 BEO	28,240.50	19,500.00
PVTPL HERTZ VEH FING LLC 2009-2 ASSET BKD NT A-2 144A 5.29% DUE 03-25-2016 BEO	119,992.68	119,729.04
PVTPL ICICI BK LTD SUB NT 144A VAR RT DUE 04-30-2022/04-30-2017 BEO	121,958.54	109,520.99
PVTPL INDYMAC ABS INC 2006-H1 CL A VAR RT DUE 04-25-2036 REG	317,895.32	48,064.30
PVTPL JAMDAT SER C PFD	0.00	590.00
PVTPL LEVEL 3 FING INC SR GTD NT 9.25 DUE 11-01-2014/11-01-2010 REG	25,387.50	23,625.00
PVTPL LLOYDS TSB BK PLC NT 144A 2.8% DUE04-02-2012 BEO	202,446.00	204,034.40
PVTPL MACQUARIE BK LTD SR MEDIUM TERM NTS # TR 00004 2.6 DUE 01-20-2012	400,384.00	408,420.40
PVTPL PACIFIC LIFE GLOBAL FDG NT 144A 5.15 DUE 04-15-2013 BEO	99,073.00	104,489.70
PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO	143,425.00	76,798.34
PVTPL PERSEUS HLDG CORP 14% PFD	0.00	13,200.00
PVTPL PETE EXPT LTD NT CL A-1 144A 4.623DUE 06-15-2010 BEO SINKING FD 12-15-2008	33,332.96	32,828.96
PVTPL PETROLEUM EXPT LTD NT CL A-2 144A 4.633% DUE 06-15-2010/07-20-2005 BEO	44,444.03	43,774.26
PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO	157,805.20	164,827.65
PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO	492,140.00	549,425.50
PVTPL ROYAL BK SCOTLAND PLC MEDIUM TERM TRANCHE # TR 00066 3 DUE 12-09-2011	203,739.20	204,875.00
PVTPL RS GROUP COS INC SER B PFD	0.00	3,280.00
PVTPL SANDRIDGE ENERGY INC SR NT 144A 8.75% DUE 01-15-2020/12-16-2009 BEO	14,752.35	15,000.00
PVTPL SCIENTIFIC RES CORP PFD CONV \$1.65	0.00	14,798.77
PVTPL SENOMYX INC SER B PFD STK PAR \$.001	0.00	9,660.00
PVTPL SHINSEI FIN CAYMAN LTD PERP PFD SECS STEP-UP 144A VAR RT DU7-20-16 BEO	103,335.10	64,075.00
PVTPL SOUTHERN NAT GAS CO SOUTHERN NAT GAS 5.9% DUE 04-01-2017/03-26-2007 BEO	30,015.70	30,808.08
PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.664 DUE 09-15-2013 BEO	160,687.24	163,371.35
PVTPL T E NETWORK INC OC-PFD SER B STK	0.00	45,655.44
PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 10% DUE 05-01-2018/02-26-2009 BEO	47,531.87	54,880.00
PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 8.875 DUE 07-01-2019/06-15-2009 BEO	15,236.64	17,280.00
PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 9% DUE 05-01-2015/02-26-2009 BEO	47,531.88	52,920.00
PVTPL TL ACQUISITIONS INC SR TOGGLE NT 144A 10.5% DUE 01-15-2015/07-15-2009 BEO	19,744.80	19,125.00
PVTPL TNK-BP FIN S A SR MTN TRANCHE # TR00002 144A 7.5 DUE 07-18-2016 BEO	119,551.20	123,000.00
PVTPL VEDANTA RES PLC SR GLOBAL NT 144A 8.75% DUE 01-15-2014 BEO	100,000.00	102,250.00
PWR 3 MED PRODS INC COM STK	8,155.55	4,863.87
PYRAMID OIL CO COM	640.82	636.25
Q E P INC COM	1,189.67	1,900.00

QIAO XING MOBILE COMMUNIC CO LTD COM STKUSD0.00025	568.41	475.80
QIAO XING UNIVERSAL TELEPHONEINC 1 COM	1,547.46	438.00
QLOGIC CORP COM	12,323.58	18,870.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
QLOGIC CORP COM	120,716.16	58,497.00
QLOGIC CORP COM STK CALL OPT EXP 4/17/10 PR \$17.5 PER SH	0.00	(2,200.00)
QLT INC COM STK	3,609.46	4,960.00
QSOUND LABS INC COM NEW	1,352.95	36.00
QUADRAMED CORP COM NEW STK	12,045.95	8,390.00
QUAKER CHEM CORP COM	15,684.50	26,832.00
QUAL DISTR LLC / 9% DUE 11-15-2010	25,300.00	22,000.00
QUALCOMM INC COM	438,253.33	486,409.05
QUALCOMM INC COM	760,939.76	929,826.00
QUALCOMM INC COM	887,858.88	943,704.00
QUALCOMM INC COM	1,375,776.41	2,104,830.00
QUALCOMM INC COM	1,581,556.49	1,679,238.00
QUALCOMM INC COM	1,708,094.78	1,899,204.30
QUALITY SYS INC COM STK	15,592.92	15,907.55
QUANEX BLDG PRODS CORP COM STK	44,434.78	52,607.00
QUANEX BLDG PRODS CORP COM STK	232,945.85	271,520.00
QUANTA SVCS INC COM	102,389.88	96,906.00
QUANTA SVCS INC COM	134,529.67	120,872.00
QUANTA SVCS INC COM	461,216.50	445,976.00
QUANTUM CORP DSSG COM	43,625.98	44,536.00
QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC COM	2,102.82	1,698.30
QUEENSTON MNG INC COM	20,022.46	23,705.82
QUEPASA CORP COM NEW STK	1,010.32	525.00
QUEST CAP CORP COM	17,764.03	12,600.00
QUEST DIAGNOSTICS INC COM	52,298.17	60,681.12
QUEST DIAGNOSTICS INC COM	153,621.05	253,596.00
QUEST RESOURCE CORP COM NEW COM NEW	4,303.43	1,160.00
QUEST URANIUM CORP COM STK	130,990.25	191,425.00
QUESTAR CORP COM	11,465.23	11,467.38
QUESTAR CORP COM	206,270.58	199,536.00
QUESTCOR PHARMACEUTICALS INC COM	25,711.37	18,700.75
QUICKLOGIC CORP CDT-COM STK	1,002.74	1,177.38
QUICKSILVER GAS SVCS LP COM UNITS REPSTGLTD PARTNER INT	6,275.65	6,291.00
QUICKSILVER RES INC COM	3,316.63	5,553.70
QUIDEL CORP COM	1,775.65	1,378.00
QUIKSILVER INC COM	8,977.39	9,494.00
QWEST 7.5% DUE 02-15-2014	26,937.50	27,101.25
QWEST COMMUNICATIONS INTL INC COM	94,713.63	107,054.50
QWEST COMMUNICATIONS INTL INC COM	889,460.19	170,075.58
QWEST CORP NT FLTG RATE DUE 06-15-2013 REG	500,000.00	481,250.00
R G PREMIER BK P R HATO REY CTF DEP DTD 05/24/2006 DTD 05-24-2006 5.4 05-24-2011	95,000.00	100,027.40
RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO	75,000.00	91,444.05
RACKSPACE HOSTING INC COM STK	49,180.81	53,167.50
RAD+AZ	(345.04)	(32.00)
RADIAN GROUP INC 7.75% DUE 06-01-2011	16,653.25	17,550.00
RADIAN GROUP INC COM	4,313.31	4,386.00
RADIANT LOGISTICS INC COM STK	2,009.95	980.00
RADIANT PHARMACEUTICALS CORP COM	478.91	24.00
RADIOSHACK CORP DEL COM	10,617.20	12,317.16
RADIOSHACK CORP DEL COM	53,972.60	66,534.00
RADISYS CORP COM	22,342.42	16,235.00
RAE SYS INC COM	661.00	440.00
RAILAMERICA INC 9.25% DUE 07-01-2017	61,390.72	68,080.00
RAILAMERICA INC COM	10,011.60	9,760.00
RAIT FINL TR COM	979.75	455.07
RALCORP HLDGS INC NEW COM	1,242.27	1,253.91
RALCORP HLDGS INC NEW COM	513,417.21	489,622.00
RAM PWR CORP COM STK	6,738.89	7,006.73
RAMBUS INC DEL COM	227,718.80	446,886.00
RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT	52,821.56	20,988.00
RANCHER ENERGY CORP COM	190,840.75	1,696.96
RANDSTAD HLDGS NV EUR0.10	292,325.31	430,161.28
RANGE RES CORP COM	172,403.88	171,908.22
RANGE RES CORP COM	207,656.52	209,370.00
RAPTOR NETWORKS TECHNOLOGY INC COM	8,575.75	2,271.20
RARE ELEMENT RES LTD	158,616.61	222,602.80
RASER TECHNOLOGIES INC COM	14,241.25	3,100.00

RAYMOND JAMES FNCL INC COM STK	15,621.67	15,640.66
RAYMOND JAMES FNCL INC COM STK	401,226.26	404,090.00
RAYONIER INC REIT	182,773.77	202,405.14

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RAYTHEON CO USD0.01	226,886.65	236,571.85
RAYTHEON CO USD0.01	412,205.73	535,808.00
RBC BEARINGS INC COM	1,341.10	802.89
RBS CAP FDG TR VII GTD TR PFD SEC 6.08%	1,529.75	3,000.00
RC2 CORP COM	29,518.89	33,925.00
RCM TECHNOLOGIES INC COM NEW	968.95	752.97
RCN CORP COM NEW	4,367.76	3,689.00
REAL GOODS SOLAR INC CL A COM STK	4,016.25	3,150.00
REALITY RACING INC COM NEW STK	35,371.13	27.17
REALNETWORKS INC COM	6,270.62	6,307.00
REALNETWORKS INC COM	19,092.36	11,983.30
REALOGY CORP 10.5% DUE 04-15-2014	79,225.00	95,150.00
REAVES UTIL INCOME FD COM SH BEN INT COMSH BEN INT	4,620.59	6,301.55
RECEIVABLE FROM LEHMAN LBI	12,993.75	0.00
RECKITT BENCKISER GROUP PLC ORD GBP0.10	408,078.28	454,012.80
RECKITT BENCKISER GROUP PLC ORD GBP0.10	1,399,247.86	1,584,873.09
RED BACK MNG INC COM STK	2,555.08	4,521.30
RED BRH TECHNOLOGIES INC COM STK	1,308.95	210.00
RED HAT INC COM	14,237.56	18,849.00
RED HAT INC COM	76,931.00	117,420.00
RED HAT INC COM	120,387.00	160,680.00
RED HAT INC COM	586,415.62	648,900.00
RED ROBIN GOURMET BURGERS INC COM	2,100.43	1,790.00
RED ROBIN GOURMET BURGERS INC COM	88,537.12	53,700.00
RED ROCK PICTURES HLDGS INC COM	344.31	0.52
REDDY ICE HLDGS INC COM	552.03	429.00
REDENVELOPE INC COM STK	2,476.90	0.56
REDWOOD TR INC COM	26,507.26	11,946.04
REED ELSEVIER CAP 8.625% DUE 01-15-2019	69,728.40	85,173.83
REFLECT SCIENTIFIC INC COM	5,065.90	360.30
REGAL BELOIT CORP COM	57,384.42	62,328.00
REGAL BELOIT CORP COM	82,929.91	88,298.00
REGAL ENTMT GROUP CL A CL A	21,426.26	17,896.92
REGAL ENTMT GROUP CL A CL A	243,536.98	261,364.00
REGENCY CTRS CORP COM	3,788.26	3,506.00
REGI U S INC COM	10,776.28	2,210.00
REGIONS FINL CORP 6.375% DUE 05-15-2012	9,210.00	9,546.54
REGIONS FINL CORP 7.75% DUE 11-10-2014	9,972.50	10,024.74
REGIONS FINL CORP NEW COM	37,626.98	41,788.01
REGIONS FINL CORP NEW COM	89,787.07	74,377.40
REGIONS FINL CORP NEW COM	332,004.61	360,249.00
REGIONS FINL CORP NEW COM	594,683.95	171,046.86
REGIONS FINL CORP NEW FLTG RT DUE 06-26-2012	401,875.00	449,215.00
REGIONS FINL CORP NEW REGIONS FINL 7.375% DUE 12-10-2037 BEO	8,075.60	8,188.60
REGIS CORP MINN COM	49,273.67	60,723.00
REHABCARE GROUP INC COM	7,317.45	7,151.05
REHABCARE GROUP INC COM	52,162.03	103,462.00
REINSURANCE GROUP AMER INC COM NEW STK	531.21	524.15
RELIANCE STL & ALUM CO COM	15,092.75	15,127.00
RELIANCE STL & ALUM CO COM	224,467.05	242,032.00
RELIANCE STL & ALUM CO COM	354,634.18	371,692.00
RELIANCE STL & ALUM CO COM	687,332.87	708,808.00
RELIV INTL INC COM	3,490.80	1,222.36
RELM WIRELESS CORP COM	1,647.97	1,256.00
REMEC INC COM NEW	397.57	84.55
RENAISSANCE RE HLDGS LTD COM	8,235.90	7,972.50
RENASANT CORP COM	2,682.68	2,720.00
RENASANT CORP COM	47,183.18	47,600.00
RENAULT SA EUR3.81	57,301.29	94,610.67
RENT A CTR INC NEW COM	162,684.49	145,304.00
RENT A CTR INC NEW COM	181,700.38	177,200.00
RENT A CTR INC NEW COM	301,093.43	271,116.00
RENT A CTR INC NEW COM	552,694.62	524,512.00
RENTECH INC COM STK	127,551.70	93,172.50
RENTOKIL INITIAL ORD GBP0.01	129,449.33	128,108.65
REOR/MFO UMB NAME & CUSIP CHNG ONLY MFOSCOUT FDS STOCK FD 2053179 06/30/09	42,900.53	0.00
REORG B/ROCK G EQTY TRST-STK MRGR B/R GLOB OPPORTUNITIES 2014216-07/27/09	0.01	0.00

REORG CIT GROUP INC NEW COM WORTHLESS EFF 12/10/2009	1,231.17	0.00
REORG COVENTRY GROUP NAME CHANGE TO WASATCH-1ST SOURCE 2051089 3-13-09	361,995.00	0.00
REORG FRONTIER FINL CORP REV SPLIT FRONTIER FINANCIAL 2056184 EFF 11/25/09	10,718.93	0.00

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REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR 2053135 07/01/09	105,799.64	0.00
REORG IRISH INVT N/C TO NEW IRELAND FUNC 2612359 EFF 6/21/01	22,716.65	8,179.20
REORG JAMDAT MOBILE INC 8 SER C CONV REV SPL JAMDAT MOBILE INC 8 SER C	0.00	3,094.67
REORG LKEHED PIPLN PRTRNS LP NME CHNGE 2 ENBRDGE NRG PRTRNS LP 2307590 9-5-01	0.00	155.00
REORG MFO COLUMBIA FDS TR VIII INC FD CL Z CUSIP MERGER AS OF 3-27-06	18,264.46	17,962.71
REORG MFO LAUDUS TR ROSENBERG U S LARGEMERGER 2036598 EFF 03/26/09	70,071.18	0.00
REORG MFO OLD MUT MRGR MFO OLD MUT ADVIFD II FOCUS FD CL 2018701 EFF 12/04/09	29,034.64	0.00
REORG MFO SCUDDER GD & PRECIOUS METALS FD CL S N/C TO DWS 2021242 EFF 02-06-06	12,685.68	1,367.20
REORG MOBICLEAR INC N/C WTH CUSIP INTELLIGENT COMMUN EN 2056778 12/22/09	27,028.24	0.00
REORG QUANTUM CORP COM EXCH QUANTUM CORP DSSG COM @1 CORP ACT 8-3-99 2753014	109,134.40	0.00
REORG SOVEREIGN BANCORP INC STOCK MERGER TO BANCO SANTANDER EFF 1-30-09.	61,635.06	0.00
REORG/ TIME WARNER CABLE: EFF DATE 03/12/09: RATE 0.333333	4,925.60	0.00
REORG/AASTROM BIOSCIENCES REV STK SPLITAASTROM BIOSCIENCES 2058290 EFF 2/18/10	9,559.42	5,350.50
REORG/ABLEAUCTIONS COM REV SPLIT SINOCOKING COAL 2057980 EFF 2/5/10	0.00	4,259.40
REORG/ACCENTURE LTD BERMUDA CLASS A MAND EXCH ACCENTURE PLC 2054139 9/1/09	107,315.35	0.00
REORG/AFFILIATED COMPUTER CASH & STK MERGER XEROX CORP 2946695 EFF 2/8/10	55,538.95	59,690.00
REORG/AFFILIATED COMPUTER CASH & STK MERGER XEROX CORP 2946695 EFF 2/8/10	147,417.71	161,163.00
REORG/ALLION HEALTHCARE INC COM CASH MERGER EFF 01/13/10	1,076.90	1,312.00
REORG/AMERICAN ECOLOGY NAME CHANGE TO US ECOLOGY INC 2058387 EFF 2/22/10	4,076.87	2,556.00
REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	497,440.59	0.00
REORG/AQLN COMP ACQSTN PAN AMRCN SLVR &AQLN RES 2697332 & 2057857 1/13/10	66,304.51	57,824.00
REORG/ARACRUZ STK MRGR FIBRIA CELULOSE SA-SPON ADR 2056041 11/18/09	34,187.15	0.00
REORG/ARTIO INTERNATIONAL EQUITY FUN TOTAL CUSIP CHANGE 3227883	114,527.37	0.00
REORG/ASPECT MED SYS INC COM CASH MERGER EFF 11/9/09	4,908.21	0.00
REORG/ATLANTIC PWR CORP MAND EXCH TO ATLANTIC POWER CORP 2056473 EFF 11/30/09	10,514.65	0.00
REORG/ATLAS ENERGY RES LLC STOCK MERGERTO ATLAS AMERICA INC 2008137 EFF 9/29/09	2,374.29	0.00
REORG/AXSYS TECHNOLOGIES INC CASH MERGER EFF 9/3/09	11,728.08	0.00
REORG/BAYSWATER REV STK SPLIT BAYSWATER2057057 EFF 01/07/2010	211,613.40	36,183.03
REORG/BERKSHIRE REV/FWD SPLIT/MAND EXCHBERKSHIRE HATHAWAY 2057560 EFF 1/21/10	6,310,755.07	6,036,382.00
REORG/BEVSYS INTL INC NEW NAME CHANGE TO RATATE BLACK INC 2029093 EFF 10/26/06	9,130.00	0.00
REORG/BHC FINCL MANDATORY STK MRGR FIRSEV INC WIS .847446 5-30-97 2322833	1,523.95	0.00
REORG/BNH BANCSHARES INC EXCH FOR CASH @ 15.5 EFF 8-28-97	5,058.00	0.00
REORG/BUILDERS FIRSTSOURCE-RIGHTS ISSUE-BUILDERS-2056702-EXP-12/17/09	2,356.84	1,601.28
REORG/BURLINGTON NORTHN CASH MERGER EFF2/12/10	177,064.08	226,698.68
REORG/BURLINGTON NORTHN CASH MERGER EFF2/12/10	245,505.46	707,598.50
REORG/CANPLATS RES CASH & STK MERGER CAMINO MINERALS CORP 2057992 EFF 2/8/10	24,161.61	68,407.84
REORG/CARAUSTAR INDS INC COM FINAL DISTRIBUTION EFF 08/20/09	5,748.22	0.00
REORG/CARDINAL COMMUNICATIONS INC WORTHLESS SECURITY OFF RECORD 05/29/09	37,277.24	0.00
REORG/CELL GEN-STK MERGER TO BIOSANTE PHARMACEUTICALS INC 2069312 9/30/09	1,121.33	0.00
REORG/CENTEX CORP COMMON STK-STK MERGERTO PULTE HOMES INC 2752339 08/19/09	0.05	0.00
REORG/CHIPOTLE-NAME CHANGE-CHIPOTLE-2019626-EFF 12/22/09	33,561.01	0.00
REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD 2057600 2/8/10	14,728.95	14,856.00
REORG/CMKM DIAMOND GEN MERGER EFFEC 04-14-06	22,283.46	0.00
REORG/COLUMBIA CONSERVATIVE HI YIELD FDTO 4716763 EFF 3/27/06	44,491.70	45,211.68
REORG/COLUMBIA REAL ESTATE EQTY TO COLUMBIA REAL ESTATE 2021984 EFF 3/27/06	35,623.25	0.00
REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	448,273.83	0.00
REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC 2052566 EFF 6/4/09	21,419.00	0.00
REORG/CROWN AMERN REALTY TR SER A PFD STOCK MERGER TO PENN REAL ESTATE INV	0.00	2,632.00
REORG/D & E COMUNICTION CASH & STK MRGRTO WINDSREAM CORP COM 2026169 11/10/09	1,178.12	0.00
REORG/DELAFIELD-N/C-CU/C MFO TOCQUEVILEDELAFIELD FD INC 2055023 09/25/09	34,746.73	0.00
REORG/DEX MEDIA FINAL DISTRIBUTION EFF 1/29/10	7,695.00	2,550.00
REORG/DIREXION REV STCK SPLIT DIREXION DAILY FINL BEAR 3X 2053310 07/09/09	1,359,442.38	0.00
REORG/DIREXION REV STK SPLIT DIREXION DAILY FIN BULL 3X 2053308 07/09/09	1,088,905.68	0.00
REORG/DOMINION RES INC CONV PFD PUR CONT SETTLEMENT TO DOMINION RES 2280211	0.00	1.04
REORG/EDEN ENERGY CORP REV STK SPLIT EDEN ENERGY CORP 2057837 EFF 01/29/10	2,710.52	12.96
REORG/EMBARQ CORPORATION STOCK MERGER TO CENTURYTEL INC SEC 2117900 EFF 7/1/09	22,566.37	0.00
REORG/ENERGY-FINAL DISTRIBUTION ENERGY PARTNERS LTD COM STK 2054771 9/21/09	1,281.64	0.00
REORG/ENSCO INTL-MANDATORY EXCHANGE-ENSCO-2056772-EFF- 12/23/09	29,094.28	0.00
REORG/EPICEPT CORP REV STK SPLIT EPICEPT CORP 2057205 EFF 01/15/10	6,709.95	2,900.00
REORG/EV INNOVATIONS INC REV STK SPLIT & N/C LI-ION MOTORS CORP 2057831 2/1/10	0.00	68.60
REORG/FCSTONE-STK MERGER-INTERNATIONAL ASSETS HLDG CORP 2422306 10/1/09	175.83	0.00
REORG/GENENTECH INC CASH MERGER EFF 3/26/09	71,751.47	0.00
REORG/GENERAL MTRS CORP COM NAME CHANGETO MOTORS LIQ CO COM 2053403 EFF 7/15/09	86,128.40	0.00
REORG/GMAC INC FORMERLY GMAC LLC MAND EXCH GMAC INC 3295246 EFF 01/04/2010	91,964.76	62,370.00
REORG/GMAC INC MANDATORY EXCH GMAC INC 3294402 EFF 1/4/10	817,803.21	587,000.00
REORG/GMAC INC MANDATORY EXCHANGE GMAC INC 3294824 EFF 01/04/2010	142,120.00	118,200.00
REORG/GMAC INC MANDATORY EXCHANGE GMAC INC 3295105 EFF 01/04/2010	83,250.46	23,160.00



REORG/GMAC LLC MAND EXCH TO GMAC INC 8 12/31/18 3294437 EFF 1/4/10	0.00	0.00
REORG/GRT PNTHR RES LTD N/C AND CUSIP CHNG GRT PNTHR SLVR LTD 2057114 1/12/10	10,354.31	10,080.00
REORG/HARRIS STRATEX NAME CHANGE AVIAT NETWORKS 2057800 EFF 1/28/10	20,119.41	20,204.84

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REORG/HARRIS STRATEX NAME CHANGE AVIAT NETWORKS 2057800 EFF 1/28/10	65,958.94	73,246.00
REORG/HARVEST ENERGY CASH MERGER EFF 12/22/09	107,384.92	90,221.78
REORG/HLTH CORP COM-STOCK MERGER WEBMD HEALTH CORP 2016991 EFF 10/23/09	1,076.56	0.00
REORG/HOLLIS-EDEN PHARMACEUTICALS N/C HARBOR BIOSCIENCES 2058292 EFF 2/18/10	5,611.20	1,113.00
REORG/HYDROGENICS NAM CHNG HYDROGENICS CORP NEW COMM STK 2055821 10/26/09	3,301.17	0.00
REORG/I2 TECHNOLOGIES CASH & STK MERGERJDA SOFTWARE GRP 2427115 EFF 1/28/10	8,960.17	10,363.04
REORG/IDEARC INC 8 FIRST DISTRIBUTION EFF 12/31/09	2,001.00	213.75
REORG/ING-STK MERGER ING CLARION GLOBALREAL ESTATE INCOME FD 2006945 10/1/09	306.59	0.00
REORG/JENNISON 20/20 N/C & CUSIP/C PRUDENTIAL JENNISON 2058179 EFF 02/12/10	47,498.29	67,452.76
REORG/JENNSN N/C & CUSP CHG MFO PRUDNTLHLTH SCI CL A 2058361 EFF 2/12/10	30,460.80	29,895.84
REORG/JENSN N/C & CUSP CHG MFO PRUDNTLJEN SML CO CL A 2058379 EFF 2/12/10	24,263.74	21,266.04
REORG/JNNSN N/C & CUSIP CHG MFO PRDNTL JNNSN UTILITY A 2058172 2/12/10	9,639.20	5,726.28
REORG/JULIUS BAER INVT FDS GLOBAL HIGH INCOME FD CL A CUSIP CHANGE 3227512	93,469.60	0.00
REORG/KOGER EQTY INC SER A PFD NM CHG TO CRT PPTYS INC 1001060 EFF 7/1/04	0.00	2,019.19
REORG/LEHMAN BROS INCOME FDS NEU BER HIGH INC C/CHANGE 3248177 06/01/2009	108,055.70	0.00
REORG/LIBTY MAND EXCH LIBERTY ENTMTNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	2,015.50	0.00
REORG/LIVEWIRE-REV STK SPLIT-LIVEWIRE MOBILE-2056739-EFF 12/21/09	(905.63)	0.00
REORG/LUMBER LIQ INC N/C FORMATION OF HOLDING LUMBER LIQ HLDG 2056954 12/31/09	1,326.55	1,608.00
REORG/MAGELLAN STK MRGR MAGELLAN MIDSTREAM PARTNERS LP 2003970 09/29/09	13,076.66	0.00
REORG/MARVEL ENTERTAINMENT CASH & STK MERGER DISNEY 2279496 EFF 12/31/09	38,204.46	61,651.20
REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	370,609.30	0.00
REORG/METRICOM INC DESP SEC EFF 10/8/02	2,914.86	0.05
REORG/MFO ALLEGIANT N/C MFO PNC LARGE CAP VALUE FD 2058130 EFF 2/5/10	19,076.11	11,945.12
REORG/MFO ALLEGIANT NAME CHANGE MFO PNC2058062 EFF 2/5/10	10,009.98	7,099.19
REORG/MFO ARTIO GLOBAL HI INC N/C WITH CUSIP CHANGE 2048170 2/27/09	1,500.00	0.00
REORG/MFO ARTIO GLOBAL N/C WITH CUSIP CHANGE 2048160 EFF 2/27/09	11,243.86	0.00
REORG/MFO ARTIO INTERNATIONAL N/C WITH CUSIP CHANGE 2048163 EFF 2/27/09	1,176,525.00	0.00
REORG/MFO JANUS ADVISER MERGER TO MFO JANUS FORTY FD CLS 2053271 07/06/09	20,000.00	0.00
REORG/MFO JANUS ADVISER MRGR MFO JANUS PERKINS MID CAP VAL-I 2053260 07/06/09	5,039.00	0.00
REORG/MFO JENNISON N/C & CUSIP CHG PRUDENTIAL JENNISON 2058180 EFF 2/12/10	22,107.54	22,905.76
REORG/MFO SCHWAB-MERGER MFO SCHWAB CAP TR INTL INDEX FD SELECT 2811818 08/21/09	170,788.40	0.00
REORG/MFO SCHWAB-MERGER MFO SCHWAB CAP TR S&P 500 INDX SLCT 2811839 09/09/09	659,238.05	0.00
REORG/MFO UMB NAM & CUSIP CHNG ONLY MFOSCOU INTL DISCOVERY FD 2053173 06/30/09	3,000.00	0.00
REORG/MFOJNNISN N/C CUSIP CHG MFOPRDNTLJNNISN NTRL RES-A 2058169 2/12/10	37,526.27	38,231.58
REORG/MIDCAP SPDR TR N/C TO SPDR S&P 400 ETF TR CU 2057756 EFF 1/27/10	143,341.60	171,678.03
REORG/NAVIDEC FINL /C AND CUSIP CHANGE TWO RIVS WTR CO 2057200 EFF 1/15/10	0.00	10.40
REORG/NOBLE CORPORATION STK MERGER TO NOBLE CORP SWITZ 2051409 EFF 3/27/09	0.05	0.00
REORG/NORTHWESTN CAP FING III TR PFD SECS	0.00	551.73
REORG/NOVEN PHARMACEUTICALS INC COM-CASH MERGER EFF 8/27/2009	9,608.75	0.00
REORG/NYFIX INC DE COM CASH MERGER EFF 11/30/09	6,219.36	0.00
REORG/ORE PHRMCTCLS-STK MRGR ORE PHRMACEUTICAL HLDGS INC 2055492 10-21-09	788.95	0.00
REORG/PEROT SYS CORP CDT-CL A COM STK CASH MERGER EFF 11/3/09	2,278.60	0.00
REORG/PETRO-CDA COM STOCK MERGER SUNCOREENERGY INC NEW COM 2053449 08/01/2009	2,360.63	0.00
REORG/PFD WYNDHAM INTL FRAC CU 983101502 CASH MERGER EFF 8/17/05	0.00	5,179,737.23
REORG/POLARIS GEOTHERMAL INC-TAKE-OVER RAM POWER CONTRA 2055816 10/20/2009	3,289.45	0.00
REORG/PRIMUS TELECOMMUNICATIONS GROUP INC FINAL DISTRIBUTION EFF 7/1/09	2,102.50	0.00
REORG/R H DONNELLEY CORP DELETION OF WORTHLESS POSITION EFF 10/21/09	19,749.01	19.25
REORG/RELIANT ENERGY INC COM N/C & C/C TO RRI ENERGY INC 2052113 EFF 05/04/2009	462.12	0.00
REORG/S & P 500 COVERED CALL FD LIQUIDATION EFF 1/29/10	2,185.08	2,048.01
REORG/SCHERING CASH & STK MRGR TO MERCK& CO INC NEW 2055872 EFF 11/3/09	50,930.14	0.00
REORG/SPAIN FD INC N/C AND CUSIP CHANGEIBERO-AMERICA FD INC 2057650 EFF 1/25/10	57,694.59	57,097.86
REORG/STAR COMMUNICATIONS INC DESP SEC EFF 7/2/02	8,210.67	0.00
REORG/STARENT NETWORKS-CASH MERGER- EFF12/18/09	25,662.13	0.00
REORG/STET-SOCIETAL FINANZIA TELEFONICAN/C TELECOM ITALIA SPA 7-18-97 2853962	0.00	1,000.00
REORG/SUNCOR STK MRGR SUNCOR ENERGY INCNEW COM 2053449 08/03/2009	236,765.70	0.00
REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	40,411.60	47,871.33
REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	377,464.73	192,553.50
REORG/TBS INTL CHANGE IN DOMICILE TBS INTL 2057056 EFF 01/08/10	11,498.64	9,922.50
REORG/TEPPCO STK MRGR TO ENTERPRISE PRODS PARTNERS LP 2307889 10/26/09	8,477.81	0.00
REORG/THORNBURG MTG INC NAME CHANGE TO TMST INC 2054079 EFF 8/7/09	27,800.44	468.05
REORG/TICKETMASTER ENTMT INC STK MERGERLIVE NATION INC 2019355 EFF 1/27/10	1,119.14	1,014.26
REORG/TICKETMASTER ENTMT INC STK MERGERLIVE NATION INC 2019355 EFF 1/27/10	256,720.15	464,360.00
REORG/TIM HORTONS COUNTY OF INCORP CHANG TIM HORTONS INC 2054804 09/28/2009	9,618.17	0.00
REORG/TIMBERWEST FST CORP MAND CONV TO TIMBERWEST FST CORP 2052229 5/11/09	24,759.31	0.00
REORG/TRUE ENERGY PLAN OF ARRANGEMENT BELLATRIX EXPL LTD COM 2055980 11/02/09	279.43	0.00
REORG/TWEEN BRANDS INC COM-STOCK MERGERTO DRESS BARN INC 2281610 EFF 11/25/09	6,508.95	0.00
REORG/VERICHIP CORP COM NAME CHANGE TO POSITIVEID CORP 2055975 11/10/09	5,197.90	0.00

REORG/VISTA PRINT.COM STATE OF INC CHANGE TO VISTAPRINT NV 2054430 8/31/09	18,133.56	0.00
REORG/WALTER STK MERGER TO WALTER INVSTMNT MANAGEMENT CORP 2051419 4/20/09	797.16	0.00
REORG/WARNER CHILCOTT LTD STOCK MERGER TO WARNER CHILCOTT PLC 2054122 8/20/09	3,589.49	0.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
REORG/WATSON WYATT STOCK MERGER TOWERS WATSON & CO 2056940 EFF 1/4/10	48,086.06	52,272.00
REORG/WESTERN STK MRGR WESTERN ASSET EMRGING MKTS DEBIT FD 4835728 9/14/09	15,846.62	0.00
REORG/WESTPAC BKG CORPORATION M/E TO WESTPAC BKG CORP 2924545 4/30/09	0.00	4,345.94
REORG/WILLBROS GROUP INC STK MERGR TO WILLBROS GROUP INC 969203108 3/3/09	3,266.25	0.00
REORG/WILLIS GROUP STOCK MERGER WILLIS GROUP 2056808 EFF 01/04/2010	588.25	687.49
REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	90.74	0.00
REP AWYS HLDGS INC COM USD0.001	10,343.15	11,070.00
REPUBLIC BK INC BOUNTIFUL UTAH CTF DEP DTD 03-18-2009 3.65 03-18-2015	7,000.00	7,000.00
REPUBLIC SVCS INC COM	20,155.79	22,368.13
REPUBLIC SVCS INC COM	228,445.86	247,287.85
RES-CARE INC	4,898.48	5,006.40
RES-CARE INC	16,212.13	12,320.00
RES-CARE INC	474,169.68	297,920.00
RESEARCH IN MOTION COM STK CALL OPT EXP 1/21/07 PAR \$70 PER SH	0.00	(192.00)
RESEARCH IN MOTION LTD COM	1,581,962.52	1,516,340.54
RESMED INC COM	7,758.38	9,408.60
RESOURCE CAP CORP COM	49,708.28	36,900.00
REVLON INC CL A NEW COM STK	3,993.32	15,189.93
REVLON INC CL A NEW COM STK	88,759.97	81,648.00
REX ENERGY CORP COM STK	17,526.59	30,708.00
REX STORES CORP COM	1,198.95	1,406.00
REYNOLDS AMERICAN INC COM	125,359.31	133,551.62
REYNOLDS AMERICAN INC COM	173,041.23	243,662.00
REYNOLDS AMERN INC REYNOLDS AMER 6.75 DUE 06-15-2017 BEO	49,954.00	51,780.30
REYNOLDS AMERN INC SR SECD NT 7.25% DUE 06-01-2012 BEO	43,798.80	43,972.52
RF MICRO DEVICES INC COM	76,761.87	81,366.66
RF MICRO DEVICES INC COM	175,670.57	164,088.00
RHYTHMS NETCONNECTIONS INC COM	780.60	0.04
RICKS CABARET INTL INC COM NEW ISIN #US7656413033	2,292.67	856.00
RIM SEMICONDUCTOR CO COM	6,088.51	8.56
RIMA INTL HLDGS INC CL A CL A	1,112.95	0.03
RINO INTL CORP COM STK	186,129.64	181,439.30
RIO TINTO FIN USA 6.5% DUE 07-15-2018	180,249.70	186,741.60
RIO TINTO ORD GBP0.10	413,363.02	415,004.23
RITCHIE BROS AUCTIONEERS INC COM	8,539.74	6,729.00
RITE AID CORP COM	350,018.08	312,026.40
RITE AID CORP COM STK CALL OPT EXP 1/16/2010 PR \$5 PER SH	0.00	(40.00)
RIVER HAWK AVIATION INC COM NEW STK	2,629.90	0.01
RIVERBED TECHNOLOGY INC COM	3,549.99	3,445.50
RIVERSIDE RES INC COM STK	3,919.15	3,872.40
RIVIERA HLDGS CORP COM	12,481.95	140.00
RLI CORP COM	3,284.85	3,193.72
RLTY INC CORP COM	120,469.44	128,553.92
RMD ENTMT GROUP COM PAR \$0.001 COM STK	13,410.60	0.03
ROANOKE TECH CORP COM NEW	825.90	0.00
ROBBINS & MYERS INC COM	390,154.76	397,488.00
ROBERT HALF INTL INC COM	120,224.08	109,593.00
ROBERT HALF INTL INC COM	195,510.10	260,350.20
ROCHE HLDGS AG GENUSSSCHEINE NPV	1,857,133.41	1,780,161.93
ROCHESTER MED CORP COM	14,871.51	11,130.00
ROCKGATE CAP CORP	200,423.23	83,017.83
ROCK-TENN CO CL A CL A	2,738.05	2,772.55
ROCK-TENN CO CL A CL A	66,315.00	75,615.00
ROCK-TENN CO CL A CL A	163,969.13	232,390.10
ROCK-TENN CO CL A CL A	189,196.38	297,419.00
ROCK-TENN CO CL A CL A	410,036.74	544,428.00
ROCKWELL AUTOMATION	28,421.63	29,874.96
ROCKWELL AUTOMATION	90,802.38	187,920.00
ROCKWELL AUTOMATION	270,358.51	263,088.00
ROCKWELL COLLINS INC COM	38,262.10	40,856.34
ROCKWELL COLLINS INC COM	109,621.57	238,048.00
ROCKWOOD HLDGS INC COM	5,884.53	7,232.92
ROCKY BRANDS INC COM STK	1,132.90	1,524.00
ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03	1,300.85	809.99
ROCKY MTN ENERGY CORP NEV COM	3,496.00	0.00
ROFIN SINAR TECHNOLOGIES INC COM	3,209.14	1,888.80
ROGERS 6.8% DUE 08-15-2018	29,977.40	33,597.69

ROGERS CABLE INC SR SECD 2ND PRIORITY NT6.75% DUE 03-15-2015/03-14-2015 REG	20,287.50	22,610.94
ROGERS COMMUNICATIONS INC CL B NON VTG CL B	26,654.40	27,714.00
ROGERS WIRELESS INC SR SECD NT 6.375 DUE03-01-2014 REG	10,000.00	11,071.94

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ROLLS ROYCE GROUP ORD GBP0.20	353,264.54	543,900.59
ROLLS ROYCE GROUP ORD GBP0.20	366,284.76	433,116.43
ROOSEVELT FINL GROUP INC 6.50% CUM CONV PFD STK	0.00	7,400.44
ROPER INDS INC NEW COM	9,820.25	7,861.99
ROPER INDS INC NEW COM	131,348.14	130,925.00
ROSETTA RES INC COM	25,570.06	81,713.00
ROSETTA RES INC COM	28,454.78	27,350.16
ROSETTA STONE INC COM	85,353.17	66,235.50
ROSS STORES INC COM	8,547.79	8,809.66
ROSS STORES INC COM	149,141.34	145,214.00
ROSS STORES INC COM	184,868.80	170,840.00
ROUSE CAP GTD QRTLY INC PFD SECS	0.00	14,665.32
ROVI CORP COM	2,370.11	3,187.00
ROWAN COMPANIES INC COM	33,752.37	35,124.19
ROWAN COMPANIES INC COM	60,490.57	72,448.00
ROWAN COMPANIES INC COM	88,581.80	140,368.00
ROWAN COMPANIES INC COM	131,100.29	187,912.00
ROWAN COMPANIES INC COM	290,889.69	297,806.56
ROYAL BK SCOTLAND 6.4% DUE 10-21-2019	119,869.20	119,614.80
ROYAL BK SCOTLAND GROUP PLC NT 5.05% DUE01-08-2015 REG	61,525.00	60,722.34
ROYAL BK SCOTLAND GROUP PLC SUB NT 5 DUE10-01-2014 BEO	44,075.00	44,188.25
ROYAL BK SCOTLAND GROUP PLC SUB NT 5 DUE11-12-2013 REG	36,200.00	35,923.40
ROYAL BK SCOTLAND PLC GTD MED TERM BKTRANCHE # TR 00003 2.625 DUE 05-11-12	1,206,635.00	1,217,180.40
ROYAL CARIBBEAN CONV PFD STK	0.00	18,848.68
ROYAL CARIBBEAN CRUISES COM STK	17,249.94	22,150.89
ROYAL CARIBBEAN CRUISES COM STK	640,144.35	682,560.00
ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST)	111,679.69	135,812.39
ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST)	1,511,466.63	1,276,454.95
ROYAL DUTCH SHELL 'A'SHS EUR0.07 (UK LIST)	838,744.07	728,613.70
ROYAL DUTCH SHELL 'A'SHS EUR0.07 (UK LIST)	936,768.23	821,698.22
ROYAL DUTCH SHELL 'B'ORD EUR0.07	1,429,807.20	1,062,192.66
ROYAL GOLD INC COM STK USD0.01	33,298.23	34,135.78
ROYAL KPN NV 8 DUE 10-01-2010	32,316.90	31,500.00
ROYAL OAK MINES INC COM	263,952.24	0.00
ROYALE ENERGY INC	738.27	658.75
ROYALITE PETE CO INC COM STK	19,766.07	31.77
RPM INTL INC	122,989.29	145,067.40
RRI ENERGY INC COM	0.00	514.80
RRI ENERGY INC COM	12,477.63	18,876.00
RRI ENERGY INC COM	1,584,820.47	1,088,516.00
RRSAT GLOBAL COMMUNICATIONS COM STK	2,327.12	1,130.00
RTI INTL METALS INC COM	27,019.03	27,687.00
RUBICON MINERALS CORP COM	66,767.64	77,715.00
RUBICON TECHNOLOGY INC COM MON STK	27,995.42	20,310.00
RUBY TUESDAY INC COM	1,316.24	3,600.00
RUDDICK CORP COM	263,336.88	334,490.00
RUGGEDCOM INC COM	3,484.57	3,426.26
RUSHNET INC COM COM	4,274.50	0.00
RUSINA MINING NL ORD NPV	10,552.90	2,398.30
RUSSIAN FEDERATION 7.5%-VAR BDS 3/30 USDREGS	336,974.12	416,345.55
RUSSIAN FEDN US\$ BD 144A 7.5% DUE 03-31-2030/09-30-2009 REG	4,165.36	5,299.24
RWE AG (NEU) NPV	185,554.77	225,450.80
RXI PHARMACEUTICALS CORP COM STK	1,307.62	1,589.26
RYDER SYS INC COM	9,736.87	12,351.00
RYDER SYS INC COM	47,178.39	65,872.00
RYDER SYS INC COM	93,851.86	156,446.00
RYDER SYS INC COM	138,025.75	234,669.00
RYLAND GROUP INC COM	21,786.99	21,670.00
RYLAND GROUP INC COM	288,755.35	275,800.00
RYLAND GROUP INC COM	1,074,333.45	1,046,070.00
S A P AG ADR COM STK CALL OPT EXP 03/20/10 PR \$50 PER SH	(199.54)	(210.00)
S W AIRLS CO NT 5.25 DUE 10-01-2014/09-30-2014 BEO	5,055.25	5,065.62
S W AIRLS CO NT 6.5 DUE 03-01-2012/02-28-2012 BEO	10,071.30	10,447.21
S&P N AMERN NAT RES SECTOR INDEX FD	11,084,856.28	10,913,986.81
S&P N AMERN TECH SECTOR INDEX FD	31,842.89	38,062.44
S&P N AMERN TECH SOFTWARE INDEX FD	18,407.63	20,857.15
S.C. ELEC & GAS CO 7.70% PFD STK \$100 PAR	0.00	287.50

S.W BK ST LOUIS MO DTD 04-18-2008 5.2 10-18-2018	10,000.00	10,000.00
S.W. AIRL CO COM	208,746.36	230,805.99
S.W. AIRL CO COM	327,460.27	486,712.37

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S.W. AIRL CO COM	341,666.78	447,141.60
S1 CORP COM STK	19,393.60	20,212.00
SABRE HLDGS CORP SR NT 8.35% DUE 03-15-2016/03-13-2006 REG	46,136.26	45,500.00
SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE 09-25-2035 REG	47,518.78	30,512.38
SAEHAN BK LOS ANGELES CALIF CTF DEP DTD 03-27-2009 3.4 03-27-2014	36,000.00	36,000.00
SAFE BULKERS INC COM STK	4,106.20	4,818.00
SAFEGUARD SCIENTIFICS INC COM NEW COM NEW	202,719.00	262,214.23
SAFEWAY INC COM NEW	37,950.72	35,490.43
SAFEWAY INC COM NEW	240,300.96	274,641.00
SAFEWAY INC COM NEW	455,398.27	236,319.00
SAFEWAY INC COM NEW	488,359.19	540,766.00
SAHARA ENERGY LTD COM	1,258.96	0.00
SAIA INC COM STK	32,949.57	34,086.00
SAIC INC COM STK USD0.0001	33,130.58	33,334.40
SAIC INC COM STK USD0.0001	159,300.24	157,202.00
SAIC INC COM STK USD0.0001	163,537.39	168,566.00
SAIC INC COM STK USD0.0001	348,850.29	371,224.00
SAIC INC COM STK USD0.0001	363,878.17	364,613.94
SAINSBURY(J) ORD GBP0.28571428	0.00	0.00
SAINSBURY(J) ORD GBP0.28571428	99,785.49	99,886.89
SAKER AVIATION SVCS INC COM	0.00	2.50
SAKS INC COM	1,339.37	931.52
SALESFORCE COM INC COM STK	28,682.29	33,491.58
SALESFORCE COM INC COM STK	94,216.69	198,441.30
SALESFORCE COM INC COM STK	153,459.78	213,933.00
SALESFORCE COM INC COM STK	451,232.35	833,601.00
SALLIE MAE BK 3.35% DUE 04-29-2013	8,000.00	81.22
SALLIE MAE BK MURRAY UT CTF DEP ACT/365 MONTHLY 4.35 10-29-2010	10,000.00	10,000.00
SALLIE MAE BK MURRAY UT CTF DEP SEMI ANNU DTD 11-13-2008 5 11-13-2013	160,000.00	160,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 05-13-2009 3.05 05-14-2012	10,000.00	10,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 06-03-2009 2.5 06-03-2011	10,000.00	10,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 06-10-2009 3.65 06-10-2014	10,000.00	10,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 10/29/08 ACT/365 SEMI-ANNU 4.15 4/29/10	3,000.00	3,031.05
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 10-01-2008 4 04-01-2010	19,000.00	19,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 10-22-2008 4.25 10-22-2010	3,000.00	3,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 11-13-2008 4.7 11-13-2012	10,000.00	10,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 11MAY 08 ACT/365 SEMI ANNU 4.3 05 NOV 10	130,000.00	133,464.50
SALZGITTER AG ORD NPV	338,932.81	344,469.65
SAMPO OYJ SER'A'NPV	214,747.20	223,352.05
SAMSUNG ELECTRONIC KRW5000	156,633.54	171,693.06
SAMSUNG ELECTRONIC KRW5000	530,045.21	576,888.69
SAMSUNG ELECTRONIC PFD KRW5000	145,198.50	136,327.77
SAN GOLD CORP COM STK	5,807.49	6,963.20
SAN WEST INC COM	4,489.65	853.40
SANDERSON FARMS INC COM	122,798.95	126,990.81
SANDERSON FARMS INC COM	138,440.29	139,128.00
SANDISK CORP COM	68,743.20	84,331.91
SANDISK CORP COM	332,090.79	179,738.00
SANDRIDGE ENERGY 9.875% DUE 05-15-2016	43,097.85	47,362.50
SANDRIDGE ENERGY INC COM	146,950.45	108,463.86
SANDY SPRING BANCORP INC CMT-COM	29,253.90	11,557.00
SANGAMO BIOSCIENCES INC COM STK	31,144.67	19,832.00
SANGART INC PFD STK "D-1"	0.00	29,768.08
SANLAM ZAR0.01	48,505.71	71,176.95
SANMINA-SCI CORP COM NEW COM NEW	42,787.03	113,597.97
SANMINA-SCI CORP COM NEW COM NEW	103,920.49	94,670.49
SANOFI-AVENTIS EUR2	833,059.04	791,701.71
SANOFI-AVENTIS EUR2	1,471,778.36	1,671,588.03
SANSWIRE CORP COM STK	347.99	97.38
SANTANDER BANCORP COM	10,108.95	12,280.00
SANTARUS INC COM	7,603.71	11,550.00
SANTEN PHARM CO NPV	120,796.38	143,886.63
SANU RES LTD COM STK	139.96	0.00
SAP AG ORD NPV	266,734.72	346,653.24
SARA LEE CORP COM	23,021.35	25,643.08
SARA LEE CORP COM	252,439.95	231,420.00
SATCON TECH CORP COM	7,641.24	11,280.00



SAVE WORLD AIR INC COM	312.99	55.00
SAVIENT PHARMACEUTICALS INC COM STK	7,183.95	6,805.00
SAVINGS BK ME GARDINER ME DTD 04-06-20091 C/D 04-06-2010	240,000.00	240,000.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
SBA COMMUNICATIONS CORP CL A COM	13,896.75	13,664.00
SBA COMMUNICATIONS CORP CL A COM	904,174.83	1,216,096.00
SBC COMMUNICATIONS 5.1% DUE 09-15-2014	58,023.40	64,539.60
SCANA CORP NEW COM	105,867.64	113,040.00
SCANSOURCE INC COM	57,982.00	48,060.00
SCANTEK MED INC COM	322.44	1.35
SCHEIN HENRY INC COM	19,232.44	21,040.00
SCHEIN HENRY INC COM	610,045.55	625,940.00
SCHIMATIC CASH TRANSACTIONS NETWORK COM INC COM	11,484.28	450.00
SCHLUMBERGER LTD COM STK	227,313.28	292,905.00
SCHLUMBERGER LTD COM STK	365,014.14	402,428.04
SCHLUMBERGER LTD COM STK	672,515.48	885,224.00
SCHLUMBERGER LTD COM STK	1,050,438.87	976,350.00
SCHLUMBERGER LTD COM STK	1,063,651.67	2,128,443.00
SCHLUMBERGER LTD COM STK	1,068,522.32	1,009,610.99
SCHNEIDER ELECTRIC EUR8	792,453.36	819,184.30
SCHNEIDER ELECTRIC EUR8	1,206,144.90	1,313,405.80
SCHNITZER STL INDS INC CL A	28,585.48	38,160.00
SCHNITZER STL INDS INC CL A	165,700.92	162,180.00
SCHOLASTIC CORP COM	3,791.20	0.00
SCHULMAN A INC COM	58,957.36	56,504.00
Schwab CAP TR SMALL CAP EQTY FD SELECT SHS	825,089.16	597,436.80
Schwab CHARLES CORP COM NEW	84,063.99	87,458.72
Schwab CHARLES CORP COM NEW	326,284.38	488,379.00
Schwab CHARLES FAMILY FDS CASH RESVS	2,458,628.30	2,458,628.30
SCHWEITZER-MAUDUIT INTL INC COM	71,169.70	103,695.90
SCHWEITZER-MAUDUIT INTL INC COM	71,637.98	161,805.00
SCHWEITZER-MAUDUIT INTL INC COM	405,078.97	520,590.00
SCICLONE PHARMACEUTICALS INC DEL COM	4,548.80	3,728.00
SCIENT INC COM NEW	577.76	0.01
SCIENTIFIC GAMES CORP	47,309.69	24,269.40
SCOTT PAPER CO \$3.40 CUM PFD STK NO PAR	0.00	20,894.89
SCOTTS MIRACLE-GRO COMPANY CL A CL A	18,049.23	18,082.60
SCOTTS MIRACLE-GRO COMPANY CL A CL A	103,430.51	102,206.00
SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK	97,673.52	99,600.00
SEA CONTAINERS LTD CL A CL A	2,207.73	0.00
SEABRIDGE GOLD IN COM STK CALL OPT EXP 2/20/10 PR \$30 PER SH	(140.29)	(85.00)
SEABRIDGE GOLD INC COM STK CALL OPT EXP 1/22/11 PR \$20 PER SH	0.00	(7,900.00)
SEABRIDGE GOLD INC SEABRIDGE GOLD INC	76,505.29	82,518.00
SEACHANGE INTL INC COM	13,630.50	11,826.00
SEACOAST BKG CORP FLA COM	1,485.72	173.50
SEACOR HLDGS INC COM	5,055.70	4,956.25
SEAGATE TECHNOLOGY HLDGS COM USD0.00001	58,444.01	76,453.93
SEAGATE TECHNOLOGY HLDGS COM USD0.00001	148,617.00	218,280.00
SEAGATE TECHNOLOGY HLDGS COM USD0.00001	319,883.16	456,569.00
SEAHAWK DRILLING INC COM STK	1,391.62	901.60
SEALED AIR CORP NEW COM STK	110,957.33	96,839.80
SEALY CORP COM	3,101.53	1,896.00
SEARCHGUY COM INC COM	731.68	8.70
SEARS HLDGS CORP COM	112,309.05	116,579.65
SEARS HLDGS CORP COM	128,762.54	107,984.30
SEASPAN CORP COM	96,083.75	66,077.32
SEATTLE GENETICS INC COM	55,440.31	60,960.00
SECOM CO NPV	207,608.52	217,579.79
SECURE TECHNOLOGIES GROUP INC COM	20.47	0.07
SECURITY CAP INDL TR SER C PFD STK N/CPROLOGIS TR EFF 7-1-98 SEE SEC 1747780	0.00	6,937.90
SEERTECH CORP COM STK	11.14	0.00
SEI INVTS CO COM	44,716.58	32,634.29
SELECT COMFORT CORP OC-CAP STK OC-CAP STK	30,401.41	11,736.00
SELECT SECTOR SPDR TR CNSMR DISCRETIONARY-SHS BEN INT	42,120.25	47,171.67
SELECT SECTOR SPDR TR INDL	223,144.49	227,461.73
SEMBCORP INDUSTRIE NPV (POST REORG)	92,724.22	133,188.45
SEMBCORP MARINE NPV	87,640.16	151,139.27
SEMGROUP CORP WT EXP	2.59	0.00

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SEMICONDUCTOR HOLDRS TR DEPOS RCPT	35,476.66	41,880.00
SEMPRA ENERGY INC COM STK	4,904.27	5,597.94
SEMPRA ENERGY INC COM STK	227,343.16	376,409.52
SENATOR MINERALS INC COM STK	1,659.95	577.50
SENECO TECHNOLOGIES INC COM NEW	25,612.20	18,150.00
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	89,855.82	106,995.02
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	319,079.82	360,855.00
SENSIENT TECHNOLOGIES CORP COM	2,053.45	1,987.10
SENTO CORP COM NEW COM NEW	3,711.95	27.00
SENTRY PETROLEUM LTD COM	4,633.85	2,280.00
SEQUENOM INC COM NEW STK	43,227.38	40,199.40
SERACARE LIFE SCIENCES INC DEL COM STK	698.95	3,850.00
SERVICE CORP INTL COM	22,613.73	26,235.35
SERVICE CORP INTL COM	170,688.00	196,560.00
SEVEN SEAS PETROLEUM INC CAYMAN ISLANDS	19,974.62	0.00
SG PFD CAP II LLC	0.00	4,803.00
SHANDONG ZHOUYUAN SEED & NURSE CO COM STK	427.01	13.34
SHARP CORP NPV	402,025.71	301,995.62
SHAW GROUP INC COM	135,028.62	123,625.00
SHAW GROUP INC COM	191,002.26	186,242.50
SHAW GROUP INC COM	211,393.35	218,500.00
SHAW GROUP INC COM STK CALL OPT EXP 1/16/10 PR \$31 PER SH	0.00	(50.00)
SHEAR WIND INC COM STK	131,264.55	93,683.80
SHELLS SEAFOOD RESTAURANTS INC COM	277.56	0.06
SHERWIN-WILLIAMS CO COM	17,550.26	19,951.42
SHERWIN-WILLIAMS CO COM	76,067.63	160,290.00
SHERWIN-WILLIAMS CO COM	215,689.70	249,990.75
SHIMING U S INC COM STK	929.95	10.00
SHIN-ETSU CHEMICAL NPV	571,053.12	574,928.23
SHINSEI BANK LTD STK	3,741.33	980.82
SHIP FINANCE INTERNATIONAL COMMON STK	53,514.09	37,486.08
SHOREBANK CHICAGO ILL CTF DEP DTD 02-19-2009 2.4 02-19-2011	75,000.00	75,000.00
SHUFFLE MASTER INC COM	2,473.56	2,060.00
SHUFFLE MASTER INC COM	27,621.30	34,608.00
SIERRA GEOTHERMAL PWR CORP COM	4,525.45	3,844.10
SIERRA WIRELESS INC COM STK	4,484.95	3,180.00
SIGA TECHNOLOGIES INC COM	22,958.26	19,140.00
SIGMA DESIGNS INC COM	34,996.54	22,791.00
SIGMA-ALDRICH CORP COM	69,882.66	171,802.00
SIGMA-ALDRICH CORP COM	138,009.06	133,714.05
SIGMATRON INTL INC COM	475.34	1,518.00
SIGNATURE BK NY N Y COM	2,031.70	2,392.50
SILGAN HLDGS INC COM	69,080.06	81,032.00
SILGAN HLDGS INC COM	92,773.72	109,972.00
SILICON GRAPHICS INC COM	2,985.25	0.00
SILICON IMAGE INC COM STK	23,018.64	11,223.00
SILICON IMAGE INC COM STK	35,473.05	13,158.00
SILICON STORAGE TECH INC COM	495.64	640.00
SILICON VY BK CALIF NT 6.05% DUE 06-01-2017	9,095.00	9,037.74
SILVER FALCON MNG INC COM STK	136,714.45	165,564.04
SILVER SPRUCE RES INC COM	108,002.05	8,230.28
SILVER STD RES INC COM	480,338.99	494,174.52
SILVER WHEATON CORP COM	110,785.66	147,796.80
SILVER WHEATON CORP COM	692,459.71	932,997.34
SILVERADO GOLD MINES LTD COM NEW	135,161.47	13,475.02
SILVERCORP METALS INC COM SILVERCORP METALS INC	150,726.13	200,706.00
SIMON PROPERTY GROUP INC COM	55,852.22	90,447.47
SIMON PROPERTY GROUP INC COM	418,255.00	630,146.29
SIMPSON MFG INC COM	5,570.72	6,164.51
SIMS METAL MGMT LTD	3,515.91	3,120.00
SINA CORPORATION COM STK USD0.133	14,504.59	20,331.00
SINCLAIR BROADCAST GROUP INC CL A	98,880.40	100,347.00
Singapore dollar	192.79	192.79
Singapore dollar	339.49	339.49
Singapore dollar	4,982.57	4,982.57
Singapore dollar	33,476.98	33,476.98
SINGAPORE EXCHANGE NPV	154,469.94	153,257.85

SINGAPORE PETROLEUM CO COM STK	(8,485.92)	0.00
SINGAPORE TELECOMMUNICATIONS NEW COM STK	446,283.25	464,642.35
SINO GOLD LTD SINO GOLD LTD	4,219.29	0.00

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SINOHUB INC COM	3,208.35	4,000.00
SINOVAC BIOTECH LTD	34,576.29	26,586.00
SIRIUS XM RADIO INC COM STK	785,006.08	871,259.40
SIX FLAGS INC SR NT 9.75 DUE 04-15-2013/04-15-2009 BD IN DEFAULT	24,556.25	7,343.75
SKANSKA AB SER'B'NPV	117,316.81	161,235.21
SKECHERS U S A INC CL A CL A ISIN #US8305661055	187,215.76	244,103.00
SKF AB SER'B'NPV	75,470.01	79,028.13
SKINNY NUTRITIONAL CORP COM	68,981.40	35,424.00
SKINVISIBLE INC COM STK	509.95	260.00
SKYWAY COMMUNICATIONS HLDG CORP COM STK	15,065.95	0.00
SKYWEST INC COM	99,744.00	118,440.00
SKYWORKS SOLUTIONS INC COM	53,060.91	60,307.50
SL- CORE USA SUB FD	401.25	601.80
SL- CORE USA SUB FD	2,475.74	3,713.70
SL- CORE USA SUB FD	4,234.08	6,351.15
SL- CORE USA SUB FD	4,716.58	7,074.75
SL- CORE USA SUB FD	5,453.03	8,179.20
SL- CORE USA SUB FD	6,600.04	9,900.00
SL- CORE USA SUB FD	19,157.17	28,735.95
SL GREEN RLTY CORP COM STK	4,138.45	5,024.00
SLM CORP COM	10,059.74	14,013.75
SLM CORP COM	273,795.15	144,256.00
SLM CORP COM	423,992.83	185,955.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625 DUE 08-01-2033	16,965.50	15,079.18
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 5 DUE 04-15-2015 BEO	8,834.00	8,711.31
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00101 VAR RT DUE 10-25-2011	77,000.00	93,611.20
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5% DUE 10-01-2013 BEO	142,469.70	147,190.40
SLM CORP MEDIUM TERM NTS BOOK ENTRY NT 5.05% DUE 11-14-2014 BEO	26,786.40	27,059.37
SLM CORP MEDIUM TERM NTS BOOK ENTRY TR #00057 5.375% DUE 05-15-2014 REG	175,732.70	179,862.15
SMART BALANCE INC COM STK	1,721.95	1,800.00
SMART BALANCE INC COM STK	156,140.12	139,380.00
SMARTHEAT INC COM	2,018.89	2,148.96
SMARTIRE SYS INC COM	1,014.37	0.50
SMART-TEK SOLUTIONS INC COM NEW COM	0.00	4.80
SMILE COMMUNICATIONS INC COM STK	8,513.25	10,755.05
SMITH & WESSON HLDG CORP COM	48,898.91	23,276.19
SMITH A O CORP COM	47,121.52	73,763.00
SMITH A O CORP COM	100,537.22	121,492.00
SMITH INTL INC COM	47,360.02	45,093.48
SMITH INTL INC COM	261,544.12	184,756.00
SMITH MICRO SOFTWARE INC COM STK	5,238.60	3,660.00
SMITH MICRO SOFTWARE INC COM STK	313,209.46	313,218.66
SMITHFIELD FOODS INC COM	1,781.39	2,308.88
SMITHFIELD FOODS INC COM	73,949.27	82,026.00
SMITHS GROUP ORD GBP0.375	546,122.52	456,060.23
SMOKEFREE INNOTEC INC COM COM	0.00	46.00
SMOOTH GLOBAL CHINA HLDGS INC COM STK	318.95	0.66
SMUCKER J M CO COM NEW COM NEW	5,214.38	7,780.44
SMUCKER J M CO COM NEW COM NEW	12,279.04	18,339.75
SMUCKER J M CO COM NEW COM NEW	76,106.07	115,472.50
SMUCKER J M CO COM NEW COM NEW	120,656.93	201,552.00
SNAP-ON INC COM	50,445.47	67,616.00
SNAP-ON INC COM	230,260.71	283,142.00
SNP SPLIT CORP 6% CLASS'A'PRF CAD25	0.00	5,400.36
SOAPSTONE NETWORKS INC COM STK	15,124.61	1,181.60
SOCIETE DE FINANCEMENT DE L ECONOMIE FRASR NT 144A 3C7 2.875 09-22-14	348,127.50	347,276.30
SOCIETE GENERALE EUR1.25	1,235,867.09	758,968.11
SOFTNET TECHNOLOGY CORP COM NEW STK	23,308.17	13.50
SOHU COM INC COM	8,428.63	8,592.00
SOHU COM INC COM	55,188.32	45,824.00
SOJITZ CORPORATION	176,217.91	173,570.68
SOLAR ENERTECH CORP COM	394,512.10	129,580.62
SOLAR PWR INC COM	4,009.95	1,230.00
SOLARWINDS INC COM	43.81	46.02
SOLIGENIX INC COM	2,034.90	875.00
SOLO CUP CO 8.5% DUE 02-15-2014	41,044.79	48,875.00
SOLUCORP INDS LTD COM	2,154.95	170.00

SOLUTIA INC COM NEW COM NEW	5,092.85	5,080.00
SOLVAY SA NPV	91,661.48	97,025.44
SOMAXON PHARMACEUTICALS INC COM	1,698.15	540.00

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SOMERSET TR CO PA DTD 02-12-2009 3.9 02-12-2019	10,000.00	9,877.20
SONIC AUTOMOTIVE 8.625% DUE 08-15-2013	4,716.50	4,975.00
SONIC CORP COM	12,525.79	9,314.75
SONIC FDRY INC COM NEW COM NEW	8,194.80	1,697.50
SONIC SOLUTIONS COM	782.85	1,179.00
SONICBLUE INC COM	48,948.90	2.48
SONICWALL INC COM	21,244.15	32,723.00
SONICWALL INC COM	121,127.67	121,760.00
SONOSITE INC COM	1,042.37	708.90
SONOVA HOLDING AG COMMON STOCK	93,514.81	219,477.14
SONUS NETWORKS INC COM ISIN US8359161077	52,875.60	60,979.00
SONUS NETWORKS INC COM ISIN US8359161077	431,289.74	200,101.85
SONY CORP NPV	109,565.26	110,148.62
SORL AUTO PTS INC COM	13,550.25	12,914.85
SOUNDBITE COMMUNICATIONS INC COM STK	2,776.92	2,655.00
SOURCE PETE INC COM	139.95	0.30
SOURCEFIRE INC COM	26,824.65	29,414.00
South African rand	40.92	40.92
South African rand	128.87	128.87
South African rand	4,467.90	4,467.90
South African rand	5,160.41	5,160.41
SOUTH FINL GROUP INC COM	2,913.16	2,030.81
SOUTH JERSEY INDS INC COM	3,227.44	3,436.20
South Korean won	636.54	636.54
SOUTHERN CMNTY FINL CORP COM	1,302.15	908.00
SOUTHERN CO COM STK	100,956.98	104,843.45
SOUTHERN CO COM STK	494,056.77	726,376.00
SOUTHERN UN CO NEW COM	7,637.05	8,285.50
SOUTHERN UN CO NEW COM	176,937.16	192,950.00
SOUTHERN UN CO NEW SOUTHN UN CO 7.2 DUE 11/01/66 DUE 11-01-2066/11-01-2009 BEO	3,053.75	2,565.00
SOUTHN COPPER CORP DEL COM	177,856.56	215,373.14
SOUTHN NAT GAS CO SOUTHN NAT GAS CO 8 DUE 03-01-2032/02-28-2032 BEO	17,437.50	17,249.57
SOUTHWALL TECHNOLOGIES INC COM	25,018.90	35,250.00
SOUTHWEST GAS CORP COM	25,683.65	27,674.10
SOUTHWEST WTR CO COM STK	5,197.44	2,356.00
SOUTHWESTERN ENERGY CO COM	142,950.17	163,301.60
SOUTHWESTERN ENERGY CO COM	425,266.10	448,260.00
SOUTHWESTERN MED SOLUTIONS INC COM PAR \$0.001 COM PAR \$0.001	1,469.37	2.00
SOVRAN SELF STORAGE INC COM	57,641.40	64,314.00
SPARROW INNOVATIONS INC COM STK	217.47	0.00
SPARTAN MTRS INC COM	24,753.15	25,335.00
SPARTAN STORES INC COM	55,497.35	44,299.00
SPARTAN STORES INC COM	397,530.63	305,806.00
SPARTECH CORP COM NEW	13,550.91	18,660.49
SPDR DOW JONES REIT ETF	33,890.90	26,817.33
SPDR GOLD TRUST COM STK CALL OPT EXP 1/16/10 PR \$118 PER SH	0.00	(1,060.00)
SPDR KBW BK ETF	13,989.50	12,816.28
SPDR KBW CAP MKTS ETF	10,247.60	13,351.14
SPDR KBW REGL BKG ETF	6,269.92	4,227.50
SPDR S&P 500 ETF TRUST	2,430,181.07	2,682,313.66
SPECTRA ENERGY CORP COM STK	33,612.54	33,898.85
SPECTRA ENERGY CORP COM STK	314,169.18	360,299.17
SPECTRASCIENCE COM PAR \$0.01	14,267.90	6,000.00
SPECTRUM BRANDS 12% DUE 08-28-2019	24,036.20	5,693.80
SPECTRUM BRANDS INC COM NEW COM NEW	0.00	14,445.00
SPECTRUM PHARMACEUTICALS INC COM	12,857.45	11,100.00
SPHERION CORP COM STK ISIN# US8484201053	30,334.92	27,538.00
SPIRE CORP COM	23.28	26.80
SPIRIT AEROSYSTEMS HLDGS INC CL A	18,642.99	21,846.00
SPIRIT EXPL INC COM STK	408.95	10.00
SPOKANE CNTY WASH WASTEWTR SYS REV 5.494% 12-01-2020 BEO	15,256.00	15,450.45
SPONGETECH DELIVERY SYS INC COM STK	233,320.37	37,887.24
SPORTS CONCEPTS INC COM STK	39.12	0.00
SPOTMAGIC INC SER B PFD STK	0.00	43.00
SPRINT CAP CORP 7.625% DUE 01-30-2011	48,150.50	51,187.50
SPRINT CAP CORP 8.75% DUE 03-15-2032	12,020.67	9,425.00
SPRINT CAP CORP NT 8.375 DUE 03-15-2012 BEO	121,410.63	108,675.00

SPRINT NEXTEL CORP	449,321.46	431,670.73
SPRINT NEXTEL CORP	851,931.45	572,058.00
SPRINT NEXTEL CORP	970,646.65	327,570.00



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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
SPRINT NEXTEL CORP	1,145,738.50	295,881.72
SPX CORP COM	14,632.39	13,675.00
SPX CORP COM	104,786.10	98,460.00
SPX CORP COM	207,338.77	191,450.00
SPX CORP COM	234,281.01	273,500.00
SRS LABS INC COM	24,771.52	19,058.00
SSAB AB SER 'A' NPV	70,767.24	70,890.06
SSO+AL	(5,617.93)	(4,680.00)
ST JOE CO COM	38,776.11	35,158.15
ST JUDE MED INC COM	26,669.78	25,378.20
ST JUDE MED INC COM	117,129.30	126,523.20
ST JUDE MED INC COM	187,692.62	334,698.00
ST JUDE MED INC COM	680,719.34	750,385.56
STAAR SURGICAL CO COM NEW PAR \$0.01	2,279.37	1,426.00
STAGE STORES INC COM NEW COM NEW	292,628.36	367,092.00
STANCORP FINL GROUP INC COM	37,020.70	40,020.00
STANCORP FINL GROUP INC COM	216,040.92	272,136.00
STANCORP FINL GROUP INC COM	533,860.54	486,243.00
STANDARD CHARTERED ORD USD0.50	418,804.21	432,863.41
STANDARD CHARTERED ORD USD0.50	677,143.02	841,535.55
STANDARD MTR PRODS INC COM	339.49	357.87
STANDARD MTR PRODS INC COM	35,978.63	31,524.00
STANDARD PAC CORP NEW SR NT 6.5% DUE 08-15-2010/09-07-2005 REG	10,091.67	9,950.00
STANLEY ELECTRIC NPV	99,591.82	136,746.81
STANLEY INC COM	8,816.25	8,277.82
STANLEY WKS COM	77,488.26	118,473.00
STAPLES INC COM	30,574.04	33,891.68
STAPLES INC COM	103,247.33	108,466.49
STAPLES INC COM	306,168.14	486,882.00
STAPLES INC COM	1,436,661.67	1,576,219.00
STAR BULK CARRIERS CORP COM STK	9,558.77	6,686.22
STARBUCKS CORP COM	261,909.63	468,118.00
STARBUCKS CORP COM	434,590.62	521,156.00
STARBUCKS CORP COM	533,942.32	645,241.86
STARBUCKS CORP COM	1,091,920.22	1,388,212.00
STARBUCKS CORP COM STK CALL OPT EXP 04/17/10 PR \$24 PER SH	(438.08)	(540.00)
STARFIELD RES INC COM	14,869.90	1,820.00
STARRETT L S CO CL A	4,275.27	4,405.00
STARTEC GLOBAL COMMUNICATIONS CORP COM	2,228.65	0.00
STARTECH ENVIRONMENTAL CORP COM	4,009.95	380.00
STARVOX COMMUNICATIONS INC CL A PAR \$0.01 COM STK	0.00	0.16
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	74,669.85	56,683.50
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	146,001.58	243,921.90
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	162,247.18	186,507.00
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	364,487.61	449,811.00
STATE STR CORP COM	27,111.80	34,832.00
STATE STR CORP COM	211,082.23	235,575.96
STATE STR CORP COM	521,752.94	365,648.92
STATE STR CORP COM	612,564.25	592,144.00
STATE STR CORP COM	778,523.34	792,428.00
STATE STR CORP COM	1,463,617.10	1,349,740.00
STATION CASINOS INC SR NT 7.75 DUE 08-15-2016/08-15-2011 BD IN DEFAULT	41,062.50	6,250.00
STATION CASINOS INC SR SUB NT 6.875 DUE 03-01-2016 BD IN DEFAULT	5,125.00	25.00
STATOIL ASA	79,778.89	86,512.43
STATOIL ASA NOK 2.5	17,031.45	25,065.80
STATOILHYDRO ASA NOK2.50	590,461.20	498,813.46
STD MICROSYSTEMS CORP COM	43,387.26	43,638.00
STD PAC CORP NEW COM	25,651.62	27,863.00
STEAK N SHAKE CO COM NEW COM NEW	7,502.78	13,937.16
STEC INC COM STK	380,079.25	341,130.18
STEEL DYNAMICS INC COM	3,130.77	4,083.80
STEEL DYNAMICS INC SR NT 6.75% DUE 04-01-2015/04-01-2011 BEO	35,012.50	34,693.75
STEELCASE INC CL A COM	6,341.40	6,523.04
STEELCASE INC CL A COM	98,703.19	45,156.00
STEELCLOUD INC COM	3,108.95	2,600.00
STEIN MART INC COM	2,379.49	5,534.89
STEIN MART INC COM	21,519.90	31,980.00

STEINWAY MUSICAL INSTRS INC ORD COM	6,234.75	3,182.00
STELLARONE CORP COM STK	510,248.23	395,531.52
STEM CELL INNOVATIONS INC COM STK	5,814.92	120.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
STEMCELLS INC COM	69,744.80	48,283.20
STEPAN CO COM	22,506.27	32,405.00
STEREOTAXIS INC COM STK	12,708.01	5,895.00
STERICYCLE INC COM	36,762.02	39,722.40
STERICYCLE INC COM	143,453.76	132,408.00
STERIS CORP COM	7,496.72	8,269.11
STERIS CORP COM	148,262.69	143,849.71
STERLING CONSTR INC COM	2,211.69	2,296.80
STERLING CONSTR INC COM	31,177.34	44,114.00
STERLING MNG CO COM	7,267.95	76.00
STERLING OIL & GAS CO COM STK	0.00	137.57
STERLING SVGS BK SPOKANE WASH CD ACT/365SA DTD 03-11-2009 1.5 06-11-2010	10,000.00	10,000.00
STERLING SVGS BK SPOKANE WASH CTF DEP DTD 09-30-2008 4.05 03-30-2010	95,000.00	95,000.00
STERLING SVGS BK SPOKANE WASH CTF DEP DTD 10 JAN 08 ACT/365 SEMI-ANNU 4.1%	5,000.00	5,078.70
STERLING SVGS BK SPOKANE WASH CTF DEP DTD 10-01-2008 3.75 02-01-2010	10,000.00	10,000.00
STERLING SVGS BK WA DTD 02-18-2009 1.7 DUE 05-18-2010	75,000.00	75,234.75
STEWART INFORMATION SVCS CORP COM	1,799.42	1,360.01
STIFEL FINL CORP COM	225,579.64	303,308.80
STILLWATER MNG CO COM	2,162.58	3,792.00
STILLWATER MNG CO COM	356,620.64	422,770.08
STOCKERYALE INC COM USD0.001 (RESTRICTED)	2,270.13	451.20
STOCKHOUSE INC COM STK	42,964.41	1,190.00
STOKELY-VAN CAMP INC 5.00% PR PFD STK \$20 PAR	0.00	0.63
STONE ENERGY CORP COM	10,857.74	10,866.10
STONEPATH GROUP INC COM	115.15	0.01
STONERIDGE INC COM	22,071.84	18,020.00
STORAGENETWORKS INC COM	973.06	0.00
STORM CAT ENERGY CORPORATION	584.03	0.30
STRATA OIL & GAS INC	838.85	200.00
STRATASYS INC COM	6,177.76	4,396.20
STRATEGIC HOTELS & RESORTS INC	3,668.95	3,720.00
STRATEGIC MGMT & OPPORTUNITY CORP COM COM	1,151.89	7.58
STRATEGIC RES INC COM NPV	0.00	82.00
STRATHMORE MINERALS CORP COM NPV	21,185.96	9,080.40
STRAYER ED INC COM	927,686.95	934,956.00
STRIKER OIL & GAS INC COM STK	45,178.49	1,622.00
STRUCTURED ADJ RATE MTG LN TR 2004-16 MTG PASSTHRU CTF 1-A2 ADJ 11-25-2034 REG	67,981.21	50,478.95
STRUCTURED ASSET SECS CORP SER 2005-RF3 CL 1A 06-25-2035 BEO	104,475.17	135,082.97
STRYKER CORP	55,143.61	69,157.46
STRYKER CORP	298,558.06	392,886.00
STURM RUGER & CO INC COM	7,872.68	6,765.18
SUBN PROPANE 6.875% DUE 12-15-2013	24,457.25	25,000.00
SUBURBAN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT UNIT LTD PARTNERSHIP INT	67,832.67	78,676.42
SUCAMPO PHARMACEUTICALS INC CL A COM STK	366.65	282.80
SUCCESSFACTORS INC COM STK	68,345.56	67,149.00
SUEDZUCKER AG NPV	83,853.27	86,910.08
SUIZA CAP TR II TR CONV PFD SECS	0.00	15,190.63
SUMCO CORPORATION NPV	238,423.05	221,622.52
SUMITOMO CORP COM	2,120.95	1,519.41
SUMITOMO METAL MINING CO LTD NPV	236,586.69	221,121.73
SUMITOMO MITSUI FINANCIAL GROUP NPV	933,359.51	390,581.50
SUMITOMO REALTY & DEVELOPMENT NPV	269,522.03	243,821.36
SUMMIT RES LTD COM STK	27,040.89	26,189.80
SUN CAL ENERGY INC COM	46,924.81	2,058.32
SUN COMMUNITIES INC COM	52,388.27	57,275.00
SUN HEALTHCARE GROUP INC COM NEW COM NEW	4,743.79	5,135.20
SUN HEALTHCARE GROUP INC COM NEW COM NEW	60,728.14	64,190.00
SUN HUNG KAI PROP HKD0.50	376,444.51	385,813.93
SUN HYDRAULICS CORP COM	2,756.66	3,236.00
SUN MEDIA CORP CDA 7.625% DUE 02-15-2013	16,237.50	13,668.75
SUN TR BANKS INC COM	62,883.88	69,003.98
SUN TR BANKS INC COM	205,565.48	196,813.00
SUN TR BANKS INC COM	579,421.79	275,944.00
SUN TR BANKS INC COM	695,497.75	669,570.00
SUN TR BANKS INC COM	759,184.44	513,337.00
SUNAMERICA INC DEB DTD 04/28/1993 8.125%DUE 04-28-2023 BEO	9,510.00	9,237.50
SUNAMERICA INC TR 37 7.0 MTN DUE 02-13-2026 BEO	7,710.00	7,237.50

SUNCOR ENERGY INC COM NPV 'NEW'	481,927.08	417,133.24
SUNCOR ENERGY INC NEW COM STK	237,020.87	260,093.46
SUNOCO INC COM	48,560.88	43,221.60

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
SUNOCO INC COM	81,113.13	86,130.00
SUNOCO INC COM	206,442.87	174,870.00
SUNOCO INC COM	213,237.97	172,260.00
SUNOCO INC COM	283,162.14	225,086.40
SUNOPTA INC COM	2,729.78	3,360.00
SUNPOWER CORP COM CL A	32,211.52	25,408.64
SUNPOWER CORP COM CL B STK	19,116.90	7,835.30
SUNPOWER CORP COM CL B STK	63,333.91	62,850.00
SUNRISE MNG CORP COM STK	4,036.70	8.70
SUNRISE SENIOR LIVING	7,856.40	8,372.00
SUNRISE SOLAR CORP COM STK	6,543.90	1,800.00
SUNSHINE MNG & REFNG CO COM P	273.41	0.00
SUNTECH POWER HOLDINGS-ADR COM STK CALL OPT EXP 1/22/2011 PR \$22.5 PER SH	0.00	(3,900.00)
SUN-TIMES MEDIA GROUP INC COM CL A STK	12,074.35	8.14
SUNTRUST BK ATL GA MT SUB BK NTS BE TR #SB 00002 6.375 DUE4-1-11 BE	306,717.00	311,818.20
SUNTRUST PFD CAP I NORMAL PFD PURCHASE SECS PPS DUE 12-15-2011/12-15-2011 REG	10,360.46	7,370.00
SUPER VALU INC COM	51,533.52	47,878.57
SUPER VALU INC COM	128,490.21	73,552.77
SUPERGEN INC COM	168,263.27	76,228.90
SUPERIOR ENERGY SVCS INC COM	9,380.05	8,501.50
SUPERIOR ENERGY SVCS INC COM	192,790.16	320,628.00
SUPERIOR INDS INTL INC COM	341,728.93	346,392.00
SUPERIOR OFFSHORE INTL INC COM	2,935.81	6.44
SUPERIOR WELL SVCS INC COM STK	221,477.75	235,147.40
SUPERVALU INC SR NT 7.5% DUE 11-15-2014/11-15-2010 REG	38,965.00	40,600.00
SUPPORT COM INC COM	1,396.95	528.00
SUREBEAM CORP CL A	462.77	0.00
SURFECT HLDGS INC COM	5,756.53	3.60
SUSTAINABLE PWR CORP COM STK	172,709.45	98,719.76
SUTRON CORP COM STK	5,799.95	3,595.00
SVC CORP INTL SR NT 7.5 DUE 04-01-2027 REG	30,000.00	26,700.00
SVENSKA CELLULOSA SER'B'NPV	231,931.34	247,658.45
SVENSKA HANDELSBKN SER'A'SEK4.30	110,865.80	152,037.50
Swedish krona	79.20	79.20
Swedish krona	124.05	124.05
Swedish krona	127.57	127.57
Swedish krona	4,193.15	4,193.15
Swedish krona	5,742.22	5,742.22
Swedish krona	16,246.27	16,246.27
SWEDISH MATCH NPV	84,628.65	115,554.32
SWIFT ENERGY CO COM	2,239.85	3,114.80
SWIRE PACIFIC 'A'HKD0.60	132,948.57	138,641.41
Swiss franc	607.21	607.21
Swiss franc	719.44	719.44
Swiss franc	1,933.47	1,933.47
Swiss franc	156,711.00	156,711.00
SWISS MEDICA INC COM	275.45	2.25
SWISS REINSURANCE AG CHF0.1(REGD)	308,517.64	190,548.54
SWISSCOM SWISSCOM AG EUROCLEAR COMMON STOCK #ISIN CH0008742519	4,967.95	0.00
SWS GROUP INC COM	53,109.76	49,610.00
SXC HEALTH SOLUTIONS CORP COM	10,650.39	14,027.00
SYBASE INC COM	34,129.35	40,882.80
SYBASE INC COM	261,132.12	350,672.00
SYCAMORE NETWORKS INC COM NEW COM NEW	13,017.60	11,291.40
SYKES ENTERPRISES INC COM	107,686.98	234,324.00
SYMANTEC CORP COM	33,476.57	34,527.70
SYMANTEC CORP COM	174,962.65	205,735.00
SYMANTEC CORP COM	799,321.26	395,190.10
SYMMETRY MED INC COM STK	26,929.26	25,792.00
SYMYX TECHNOLOGIES INC COM	15,519.90	11,000.00
SYNAPTICS INC COM	37,537.56	40,611.25
SYNBIOTICS CORP COM NEW	10,919.96	480.00
SYNCORA HOLDINGS LTD COM STK	13,438.87	5,700.00
SYNERGIE WELLNESS PROD LTD INC COM	569.19	0.10
SYNERON MEDICAL LTD COM	7,332.93	7,126.90
SYNGENTA AG REG CHF0.1	441,743.10	437,715.48

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
SYNNEX CORP COM STK	103,310.19	156,366.00
SYNNEX CORP COM STK	160,906.34	282,072.00
SYNOPSYS INC COM	176,286.14	169,328.00
SYNOPSYS INC COM	234,029.82	229,484.00
SYNOPSYS INC COM	318,526.39	372,076.00
SYNOVIS LIFE TECHNOLOGIES INC COM	7,900.30	6,455.00
SYNOVUS FINL CORP COM	9,235.16	8,200.00
SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP	10,389.95	5,060.00
SYNTAX-BRILLIAN CORP COM	2,374.15	6.63
SYNTEL INC COM	10,559.69	8,442.66
SYNTEL INC COM	64,058.68	104,582.50
SYNTHES INC CHF0.001	880,820.30	962,260.36
SYNTROLEUM CORP COM	9,130.12	9,802.10
SYSCO CORP COM	104,225.02	105,934.48
SYSCO CORP COM	265,812.79	449,834.00
SYSTEMAX INC COM	2,023.98	1,571.00
SYSTEMS EVOLUTION INC COM PAR \$0.01 COM PAR \$0.01	0.00	0.53
T GARANTI BANKASI TRY1	76,453.30	120,765.16
T GARANTI BANKASI TRY1	141,812.65	233,456.96
T IS BANKASI SER'C'TRY1	174,371.33	190,061.37
T ROWE PRICE GROUP INC	24,955.50	27,838.04
T ROWE PRICE GROUP INC	167,478.30	372,750.00
T-3 ENERGY SVCS INC COM	3,272.25	5,100.00
T-3 ENERGY SVCS INC COM	33,029.00	63,750.00
TABCORP HOLDINGS LTD NPV	212,943.93	231,916.85
TAKEDA PHARMACEUTICAL CO NPV	683,487.23	587,095.93
TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM	2,758.15	3,115.50
TALBOTS INC COM	871.85	891.00
TALEO CORP COM CL A COM CL A	4,012.55	4,704.00
TALISMAN ENERGY INC COM	11,095.95	13,048.00
TAMM OIL & GAS CORP COM STK	101,856.44	72,691.50
TAMPA ELEC CO 8.00% CUM SER E PFD STK \$100 PAR	0.00	37.40
TANGER FACTORY OUTLET CTRS INC COM	179,068.27	205,087.40
TANZANIAN RTY EXPL COM STK	3,189.52	3,315.50
TAPESTRY PHARMACEUTICALS INC COM NEW COMNEW	69.12	0.14
TARA GOLD RES CORP COM STK	334.95	195.00
TARGA RES PARTNERS LP COM UNIT LTD PARTNERSHIP INT	10,508.95	12,155.00
TARGET CORP COM STK	262,077.94	277,788.52
TARGET CORP COM STK	494,546.41	991,585.00
TARGET CORP COM STK	659,304.47	661,459.75
TARGET CORP COM STK	784,071.63	880,334.00
TARGET CORP COM STK CALL OPT EXP 1/16/10PR \$49 PER SH	0.00	(16,750.00)
TARGET CORP NT 4 DUE 06-15-2013/06-14-2013 BEO	85,046.22	93,788.55
TARGETED GENETICS CORP COM NEW STK	5,607.47	4,200.00
TARGETS TR VIII TARGETED GROWTH ENHANCEDTERMS SECS	0.00	880.00
TASEKO MINES LTD COM	31,052.27	68,735.36
TASER INTL INC COM	84,705.81	66,378.90
TASTY BAKING CO COM	511.45	336.50
TASTY FRIES INC COM PAR \$0 001	20,048.95	153.00
TAYLOR DEVICES INC COM	6,978.95	4,610.00
TBC GLOBAL NEWS NETWORK INC COM	1,152.84	0.01
TCF FNCL CORP COM	20,696.51	18,204.68
TCI COMMUNICATIONS INC 7.875% DUE 02-15-2026 REG	181,243.19	173,746.17
TCI MUSIC INC SER A CONV PFD STK	0.00	21,154.47
TD AMERITRADE HLDG CORP COM STK	95,160.94	95,117.04
TDA INDS INC SEMI-ANNU DTD 03-27-2009 3.25 03-27-2013	20,000.00	20,000.00
TDS CAP II GTD TR ORIG PFD SECS 8.04	0.00	20,552.75
TEACHERS INS & 6.85% DUE 12-16-2039	110,674.70	113,711.18
TECH DATA CORP COM	35,836.16	37,887.92
TECH DATA CORP COM	483,703.66	513,260.00
TECHNE CORP COM	812,906.29	891,280.00
TECHNITROL INC COM	14,076.44	2,190.00
TECK RESOURCES LIMITED	183,596.46	239,929.17
TECK RESOURCES LIMITED	854,677.61	884,741.00
TECK RESOURCES LTD 10.25% DUE 05-15-2016	4,732.70	5,825.00
TECK RESOURCES LTD 10.75% DUE 05-15-2019	9,489.30	11,950.00
TECK RESOURCES LTD 9.75% DUE 05-15-2014	4,763.50	5,768.75

TECO ENERGY INC COM	1,184.97	1,698.32
TECO ENERGY INC COM	113,488.73	95,698.00
TEEKAY SHIPPING CORP SR NT 8.875 DUE 07-15-2011 BEO	18,448.23	18,652.50

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
TEEKAY TANKERS LTD COM STK	39,558.95	42,650.00
TEKELEC COM	24,851.25	22,920.00
TEKELEC COM	35,012.83	35,571.84
TEKMIRA PHARMACEUTICALS CORP COM STK	143,716.23	130,847.25
TEKRON INC COM STK	3,522.60	0.00
TELE2 AB SER'B'NPV	169,867.62	221,559.73
TELECOM CORP OF NZ NPV	270,166.48	169,526.09
TELECOM CORP OF NZ NPV(AUST LISTING)	114,553.09	146,422.95
TELECOM ITALIA CAP 5.25% DUE 10-01-2015	9,937.00	10,455.47
TELECOM ITALIA CAP GTD SR NT 4.95% DUE 09-30-2014/09-30-2006 REG	49,825.50	51,823.85
TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-2013/05-15-2005 REG	24,927.40	26,294.78
TELECOM ITALIA SPA DI RISP EUR0.55	155,246.92	176,471.11
TELECOM ITALIA SPA EUR0.55	489,943.57	345,081.52
TELECOMMUNICATION SYS INC CL A	3,176.11	3,726.80
TELECOMMUNICATION SYS INC CL A	7,123.00	9,680.00
TELEDYNE TECHNOLOGIES INC COM	3,914.95	3,836.00
TELEFLEX INC COM	14,939.54	12,394.70
TELEFLEX INC COM	297,490.74	414,953.00
TELEFONICA EMISIONES S A U TELEFONICA EMISIONES SAU 6.221 DUE 07-03-2017 BEO	265,495.20	264,530.16
TELEFONICA SA EUR1	138,436.71	164,524.91
TELEFONICA SA EUR1	496,865.24	568,576.70
TELEFONICA SA EUR1	1,437,968.00	1,504,888.77
TELEPHONE & DATA SYS INC SR NT PFD STK	0.00	1,193.14
TELESTONE TECHNOLOGIES CORP COM STK	1,002.95	992.00
TELETECH HLDGS INC COM	14,425.40	15,022.50
TELETECH HLDGS INC COM	56,122.50	70,105.00
TELIK INC COM STK	60.77	39.22
TELLABS INC COM	64,053.01	63,178.64
TELLABS INC COM	147,162.14	59,640.00
TELLABS INC COM	221,388.22	220,753.20
TELLABS INC COM	271,434.52	337,392.00
TELSTRA CORP LTD NPV	114,706.96	131,470.03
TELUS CORPORATION NON VOTING SHS NPV	66,996.87	78,287.18
TEMPLE INLAND INC COM	3,544.62	5,530.82
TEMPLETON EMERGING MARKETS FD CLOSED ENDFD ST CHANGED FROM MD TO DE	67,671.22	95,282.85
TEMPUR-PEDIC INTL INC COM	21,860.19	25,756.70
TENARIS S.A. USD1	394,976.86	410,977.32
TENCENT HOLDINGS LTD	212,043.08	284,502.50
TENET HEALTHCARE CORP COM	19,227.43	19,511.80
TENET HEALTHCARE CORP COM	142,426.75	64,141.00
TENET HEALTHCARE CORP COM	182,391.51	281,519.70
TENET HEALTHCARE CORP SR NT DTD 11/06/2001 6.875% DUE 11-15-2031 BEO	2,279.38	2,400.00
TENET HEALTHCARE CORP SR NT STEP UP 02-01-2015 08-08-2006	87,581.34	94,785.00
TENGASCO INC COM NEW	2,621.99	1,912.50
TENNECO INC	4,455.95	6,737.40
TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG	59,329.20	59,451.30
TERADATA CORP DEL COM STK	3,067.80	5,028.80
TERADATA CORP DEL COM STK	62,814.02	150,864.00
TERADATA CORP DEL COM STK	735,019.60	898,898.00
TERADYNE INC COM	4,732.00	5,365.00
TERADYNE INC COM	147,744.38	50,431.00
TERADYNE INC COM	260,206.61	479,094.50
TEREX CORP NEW COM	132,287.20	130,211.13
TEREX CORP NEW COM	144,581.31	176,903.30
TEREX CORP NEW COM	587,031.84	639,050.79
TERM B DELAYED DRAW 8.625% DUE 02-01-2012 BEO	(7,378.50)	0.00
TERRA INDS INC COM	51,732.10	60,058.07
TERRA INDS INC COM	241,536.92	254,944.80
TERRACO GOLD CORP FORMERLY TERRACO ENERGY CORP TO 04/29/2003 COM NPV	2,471.90	1,030.40
TERRESTAR CORP COM STK	29,671.91	14,572.82
TESCO CORP COM	2,531.21	3,873.00
TESCO ORD GBP0.05	359,171.40	321,796.32
TESCO ORD GBP0.05	430,749.61	423,587.97
TESORO CORP	153,905.47	150,405.00
TESORO CORP	168,390.14	51,490.00
TESORO CORP	215,076.91	162,373.50
TESORO CORP	340,307.78	307,585.00



TESORO CORP FORMERLY TESORO PETE CORP T SR NT 6.25 DUE 11-01-2012 BEO	16,842.36	19,975.00
TESSERA TECHNOLOGIES INC COM STK	9,620.73	8,144.50
TETRA TECH INC NEW COM	5,523.41	5,434.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
TETRA TECHNOLOGIES INC DEL COM	5,098.24	13,850.00
TEUTON RES CORP COM STK	78,425.20	29,842.05
TEXAS CAP BK N A DALLAS TEX DTD 04-22-2009 .25 C/D 05-22-2009	212,000.00	0.00
TEXAS INSTRUMENTS INC COM	118,397.10	113,349.61
TEXAS INSTRUMENTS INC COM	598,855.75	888,646.00
TEXAS INSTRUMENTS INC COM	870,021.93	977,250.00
TEXAS ROADHOUSE INC COMMON STOCK	2,238.66	2,807.50
TEXAS ROADHOUSE INC COMMON STOCK	83,676.00	85,348.00
TEXAS ROADHOUSE INC COMMON STOCK	215,253.03	277,830.20
TEXTRON INC COM	76,269.41	103,763.18
TEXTRON INC COM	144,470.99	137,313.00
TEXTRON INC COM	682,634.41	659,271.69
TFM S A DE C V TFM SA DE CV SRNT 9.375 DUE 05-01-2012 BEO	16,900.00	20,750.00
TGC INDS INC COM NEW COM NEW	4,450.46	4,320.55
THE TRACKING CORP COM STK	43,662.90	555.00
THERMO FISHER CORP	21,172.14	28,614.00
THERMO FISHER CORP	77,290.56	90,134.10
THERMO FISHER CORP	169,435.99	161,192.20
THERMO FISHER CORP	373,523.30	534,128.00
THERMO FISHER CORP	374,138.36	419,672.00
THERMO TECH TECHNOLOGIES INC COM	6,480.19	5,815.25
THERMOGENESIS CORP COM NEW	628.95	576.90
THESTREET COM INC COM	4,548.79	2,044.80
THOMAS & BETTS CORP COM	1,471.91	1,789.50
THOMAS & BETTS CORP COM	90,626.16	89,475.00
THOMAS COOK GROUP ORD EUR0.10	99,406.04	118,842.16
THOMPSON CREEK METALS CO INC COM STK	21,049.45	19,924.00
THOMPSON CREEK METALS CO INC COM STK	275,737.74	262,528.00
THORNBURG MTG INC MTN 8% DUE 05-15-2013/05-15-2009	2,569.31	325.00
T-HQ INC COM NEW	19,874.81	7,560.00
T-HQ INC COM NEW	106,513.62	88,200.00
THRESHOLD PHARMACEUTICALS INC COM NEW STK	13,409.34	6,899.40
THYSSENKRUPP AG	6,331.45	3,787.83
THYSSENKRUPP AG NPV	392,217.97	481,430.09
THYSSENKRUPP AG NPV	615,753.92	644,769.09
TIANYIN PHARMACEUTICAL CO INC COM	4,763.19	5,460.00
TICC CAP CORP COM	7,742.01	8,984.25
TIDEWATER INC COM	4,413.55	4,795.00
TIDEWATER INC COM	202,748.85	215,775.00
TIDEWATER INC COM	229,637.35	230,160.00
TIDEWATER INC COM	313,795.58	350,035.00
TIDEWATER INC COM	513,582.45	433,947.50
TIENS BIOTECH GROUP USA INC COM	4,738.95	3,300.00
TIER TECHNOLOGIES INC CL B DELAWARE	396,373.21	399,792.00
TIERONE CORP COM	3,717.59	390.66
TIFFANY & CO COM	47,379.57	52,202.00
TIFFANY & CO COM	112,369.80	146,200.00
TIGER TELEMATICS INC COM NEW	1,122.47	0.06
TIM HORTONS INC COM	0.00	10,678.50
TIMBERLAND CO CL A	9,406.22	8,965.00
TIMBERLAND CO CL A	76,125.25	102,201.00
TIMBERWEST FOREST STAPLED UNIT NPV	7,986.87	2,483.88
TIME WARNER CABLE 6.75% DUE 06-15-2039	48,565.50	52,365.25
TIME WARNER CABLE INC COM	31,187.86	33,236.17
TIME WARNER CABLE INC COM	358,794.42	372,468.61
TIME WARNER CABLE INC COM	696,292.20	401,896.90
TIME WARNER CABLE INC NT 8.25% DUE 04-01-2019 REG	126,415.40	142,931.28
TIME WARNER CABLE INC NT 8.75% DUE 02-14-2019 BEO	138,300.70	170,628.36
TIME WARNER INC USD0.01	159,279.41	130,902.77
TIME WARNER INC USD0.01	494,350.34	513,330.24
TIME WARNER INC USD0.01	760,315.47	719,758.00
TIME WARNER INC USD0.01	1,675,413.85	927,118.24
TIMETRADE COM INC SER B CONV PFD STOCK	0.00	310.00
TITAN INTL INC ILL COM	4,038.95	4,055.00
TITAN MACHY INC COM	25,418.08	23,080.00
TITAN URANIUM EXPL INC	304,714.49	111,745.25
TITANIUM METALS CORP COM NEW	68,979.98	28,796.00

TITANIUM METALS CORP COM NEW	195,324.86	238,193.25
TITANIUM METALS CORP COM NEW	328,684.80	510,816.00
TIVO INC COM	176,918.49	187,953.34

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
TJX COS INC COM NEW	43,287.02	43,901.52
TJX COS INC COM NEW	153,576.49	416,670.00
TLC VISION CORP COM	107.36	0.79
TN GAS PIPELN CO DEB DTD 03/13/1997 7.625 DUE 04-01-2037 REG	67,790.00	67,380.72
TNT NV EURO.48	899,908.47	709,386.85
TNX T V HLDGS INC COM	1,229.95	1.20
TOKAI RIKA CO NPV	54,690.30	112,521.72
TOKYO ELEC POWER NPV	246,867.53	218,071.31
TOKYO ELECTRON NPV	172,630.99	198,223.66
TOLL BROS INC COM	88,444.87	83,516.40
TONOGOLD RES INC COM STK	576.56	233.31
TOOTIE PIE CO INC COM STK	1,573.95	238.00
TOOTSIE ROLL INDS INC COM	1,928.45	1,787.50
TOP SHIPS INC COM STK	9,359.66	6,396.33
TORCH ENERGY RTY TR UNIT BEN INT UNITS BENEFICIAL INTEREST NPV	3,506.98	2,850.00
TORCHMARK CORP COM	8,491.53	9,317.40
TORCHMARK CORP COM	71,576.94	101,085.00
TORCHMARK CORP SER A ADJBL RATE PFD STK	0.00	45,451.50
TORONTO DOMINION BK ONT COM NEW COM NEW	2,149.17	3,198.72
TORRENT ENERGY CORP COM	495.66	0.68
TORTOISE CAP RES CORP COM	1,859.16	727.17
TORTOISE ENERGY CAP CORP FORMERLY TORTOISE MLP INVT CORP TO 04/28/2005 COM	12,887.20	13,728.00
TORTOISE ENERGY INFRASTRUCTURE CORP COM	35,578.49	34,476.37
TORVEC INC OC-COM ISIN US8914791079	8,241.08	1,272.00
TOSHIBA CORP COM STK	18,931.45	10,978.00
TOSHIBA CORP NPV	565,665.29	463,257.05
TOSOH CORP NPV	92,348.56	90,821.02
TOTAL EUR2.5	735,828.11	700,535.94
TOTAL SYS SVCS INC COM	3,242.76	2,538.69
TOTAL SYS SVCS INC COM	139,573.67	94,846.84
TOUR CFG INC COM STK	740.77	0.01
TOURNIGAN VENTURES CORP COM	57,761.41	10,295.47
TOUSA INC IN DEFAULT SR SUB NT 7.5% DUE 03-15-2011/03-15-2009 BEO	18,931.25	1,250.00
TOWER GROUP INC COM	393,707.73	381,583.00
TOYOTA TSUSHO CORP NPV	148,184.55	206,452.24
TRACTOR SUPPLY CO COM	19,623.00	23,041.95
TRACTOR SUPPLY CO COM	91,314.93	111,216.00
TRADESTATION GROUP INC COM	2,691.69	1,578.00
TRAILER BRDG INC COM	5,758.95	4,800.00
TRANS WORLD AIRLS INC COM PAR \$.01 NEW	109,460.03	36.34
TRANSATLANTIC HLDGS INC COM	31,919.09	36,477.00
TRANSCANADA CORP COM STK	20,479.76	24,059.00
TRANSCAT INC COM	8,103.24	7,750.00
TRANSCPT PHARMACEUTICALS INC COM STK	1,781.95	0.00
TRANSDIGM GROUP INC COM	4,733.95	4,749.00
TRANSOCEAN LTD	460,905.93	414,000.00
TRANSOCEAN LTD	923,748.95	962,550.00
TRANSOCEAN LTD	1,066,400.75	1,325,131.20
TRAVELERS COS INC COM STK	13,491.12	15,307.02
TRAVELERS COS INC COM STK	183,629.76	274,230.00
TRAVELERS COS INC COM STK	214,316.74	258,274.80
TRAVELERS COS INC COM STK	353,439.32	363,978.00
TRAVELERS COS INC COM STK	527,529.67	742,066.38
TRAVELERS COS INC JR SUB DEB FXD / FLTG RATE 6.25 DUE 03-15-2067/03-15-2017BEO	47,181.70	45,549.50
TRAVELZOO INC COM STK	10,962.58	9,807.42
TRAVIS PERKINS ORD GBP0.10	166,828.17	160,953.97
TREAS INTL INC COM NEW	2,104.90	0.00
TREASURY METALS INC COM STK	4,785.19	11,559.64
TREATY ENERGY CORP COM	0.00	115.79
TREE COM INC COM	21.02	18.30
TREEHOUSE FOODS INC COM	12,826.69	16,670.94
TRENDSETTER SOLAR PRODS INC COM STK	1,866.18	130.00
TREX CO INC COM	1,761.99	3,528.00
TRIAD GTY INC COM	1,234.73	253.80
TRIANGLE CAP CORP COM	0.00	0.00
TRICO MARINE SVCS INC COM NEW	3,195.78	2,270.00
TRIDENT MICROSYSTEMS INC COM	479.01	372.00

TRIDENT MICROSYSTEMS INC COM	39,433.80	26,040.00
TRIX MINERALS CORP COM NPV	28,311.40	0.00
TRIMAS CORP COM NEW COM NEW	1,922.63	934.26

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TRINITY IND INC COM	32,102.25	33,590.21
TRINITY IND INC COM	89,099.73	101,152.00
TRINSIC INC COM NEW	7,332.56	0.20
TRIQUINT SEMICONDUCTOR INC COM	13,879.13	13,140.00
TRIUMPH GROUP INC NEW COM	50,310.22	62,725.00
TRIUMPH GROUP INC NEW COM	311,158.89	262,962.50
TRONOX INC COM CL A	468.95	39.00
TRONOX WORLDWIDE LLC / TRONOX FIN CORP SR NT 9.5 12-1-12/12-1-09 BD IN DEFAULT	4,535.00	4,100.00
TRUBION PHARMACEUTICALS INC COM STK	19,599.95	3,850.00
TRUE NORTH ENERGY CORP COM STK	3,064.89	26.20
TRUE RELIGION APPAREL INC COM STK	43,554.58	42,416.06
TRUE RELIGION APPAREL INC COM STK	243,990.52	245,732.10
TRUEBLUE INC COM STK	2,681.59	2,725.04
TRUEBLUE INC COM STK	83,443.70	91,822.00
TRUSTCASH HLDGS INC COM STK	5,418.90	270.90
TSAKOS ENERGY NAV LTD SHS	30,730.07	21,257.00
TTM TECHNOLOGIES INC COM	5,868.38	5,765.00
TTM TECHNOLOGIES INC COM	44,913.60	51,885.00
TUBE MEDIA CORP COM	2,409.95	25.00
TUESDAY MORNING CORP COM NEW ISIN US8990355054	19,487.90	19,350.00
TUESDAY MORNING CORP COM NEW ISIN US8990355054	34,376.77	17,286.00
TUFCO TECHNOLOGIES INC COM	1,099.38	620.00
TUI TRAVEL PLC ORD GBP0.10	130,467.62	155,167.16
TUPPERWARE BRANDS CORPORATION	10,007.04	14,660.66
TUPPERWARE BRANDS CORPORATION	254,305.66	293,856.70
TUPRAS(T PETR RAF) TRY1	505,058.47	379,141.30
TURBOSONIC TECHNOLOGIES INC COM	1,208.95	860.00
Turkish lira	482.77	482.77
Turkish lira	4,686.04	4,686.04
TURKIYE HALK BANKA TRY1	135,077.07	298,920.15
TURKIYE VAKIFLAR TRY1	79,464.69	172,676.08
TUTOR PERINI CORP COM	703.92	632.80
TUTOR PERINI CORP COM	395,722.05	169,952.00
TUTOR PERINI CORP COM	928,694.35	588,504.00
TW TELECOM INC CL A STK	3,792.50	3,430.00
TX CAP BANCSHARES INC COM	38,465.82	37,692.00
TX CAP BANCSHARES INC COM	414,310.95	344,393.20
TX CAP BK N A DALLAS TEX DTD 01-21-2009 1 C/D 04-21-2009	10,000.00	0.00
TXU CORP 6.5% DUE 11-15-2024	33,738.40	18,788.64
TXU CORP 6.55% DUE 11-15-2034	144,371.50	71,861.26
TYCO ELECTRONICS LTD F	8,788.32	8,887.10
TYCO ELECTRONICS LTD F	341,889.44	282,938.75
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	19,740.70	27,325.78
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	214,566.83	214,080.00
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	861,307.43	877,728.00
TYCO INTL FIN S A 6.375% DUE 10-15-2011	87,592.60	107,230.00
TYCO INTL FIN S A 6.75% DUE 02-15-2011	89,398.30	94,459.77
TYCO INTL LTD / 7% DUE 12-15-2019	41,929.41	62,137.57
TYCO INTL LTD / TYCO INTL FIN S A NT 6.875% DUE 01-15-2021 REG	109,774.03	137,999.36
TYHEE DEV CORP	14,327.56	5,664.60
TYSON FOODS INC CL A COM (DELAWARE)	3,099.85	3,158.02
TYSON FOODS INC CL A COM (DELAWARE)	136,489.05	103,068.00
TYSON FOODS INC CL A COM (DELAWARE)	230,081.06	224,541.00
U A L CORP COM STK CALL OPT EXP 02/20/10 PR \$11 PER SH	0.00	(7,800.00)
U A L CORP NEW COM STK CALL OPT EXP 01/17/09 PAR \$60 PER SH	0.00	(188,000.00)
U M H PPTYS INC COM STK	9,633.32	9,988.60
U S AUTO PTS NETWORK INC COM	579.95	520.00
U S AWYS GROUP INC COM	1,040,911.62	1,189,362.24
U S CONCRETE INC COM ISIN #US90333L1026	543.31	209.30
U S GEOTHERMAL INC COM STK	16,973.42	15,606.00
U S GLOBAL INVS INC CL A CL A STK	6,362.78	6,224.37
U S GOLD CORP COM PAR \$0.10 COM PAR \$0.10	34,801.37	32,155.68
U S MICROBICS COM	0.04	0.00
U S PRECIOUS METALS INC DEL COM STK	119,458.07	83,659.50
U S SHIPPING PARTNERS L P	4,203.55	0.00
U S SUSTAINABLE ENERGY CORP COM STK	139,958.35	9,440.00
U S W 6.875% DUE 09-15-2033	5,827.31	3,424.97

U S W 7.2% DUE 11-10-2026	6,894.00	7,356.57
U.S. CELLULAR CORP COM	3,753.34	4,113.77
UAL CORP CAPITAL TRUST I TR ORIGINATED PFD SECS 13.25%	1,307.60	0.00

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UAL CORP COM NEW STK	20,367,195.98	34,976,604.70
UAL CORP COM STK CALL OPT EXP 1/16/10 PR \$11 PER SH	(3,206.50)	0.00
UAL CORP COM STK CALL OPT EXP 1/16/10 PR \$15 PER SH	(350.29)	(765.00)
UAL CORP COM STK CALL OPT EXP 1/16/10 PR \$9 PER SH	0.00	(3,440.00)
UAL CORP COM STK CALL OPT EXP 1/22/11 PR \$2.5 PER SH	0.00	(24,400.00)
UAL CORP COM STK PUT OPT	0.00	900.00
UAUA+AL	(64,806.54)	(220,900.00)
UBE INDUSTRIES NPV	83,376.12	79,405.06
UBROADCAST INC COM	0.00	1,585.95
UBS AG CHF0.10	239,364.85	261,346.69
UBS AG JERSEY BRH E TRACS LKD TO UBS BLOOMBERG CONSTANT DUE 05-14-2018 REG	20,225.55	20,240.00
UBS AG SHS COM	16,989.88	19,232.40
UBS AG STAMFORD BRH MT SR DEP TRANCHE # SR 00047 5.875 07-15-2016 REG	771.35	55,539.90
UCO+BJ	(1,933.49)	(5,375.00)
UDS GROUP INC COM	29,426.22	11.80
UEX CORP COM	75,066.87	32,231.42
UGI CORP NEW COM	22,180.55	21,771.00
UGI CORP NEW COM	504,541.90	466,867.00
UIT ALTAGAS INC TR CTF OF OWN EVID UNDIVINT \$1000 UNIT VALUE REG	17,479.20	17,932.60
UIT BLDRS INDEX FDS TR BLDRS EUROPE 100 ADR INDEX UNDIV INT \$1000 UNIT VALUE REG	7,903.80	5,327.48
UIT BLDRS INDEX FDS TR EMERGING MKTS 50 ADR INDEX FD	165,939.52	191,508.98
UIT BLDRS INDEX FDS TR UIT NSDQ BLDRS ASIA50 CTF OF OWN EVID UNDIV INT \$1000	35,009.95	25,720.00
UIT FT UNIT 391 N E-ECONOMY GRWTH & TREASCTF OWN EVID UNDIV INT \$1000 UNIT VAL REG	2,184.17	3,119.96
UIT NAL OIL & GAS TR TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	3,249.09	2,621.20
UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UNDIV \$1000 UIT VAL REG	42,266.08	50,097.17
UIT WESTSHORE TERMS INC FD TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VAL REG	23,209.96	30,690.45
ULTRA PETE CORP COM NPV	199,663.97	208,165.50
ULTRALIFE CORPORATION	6,525.45	1,490.40
UMICORE COMMON STOCK NPV	161,037.47	157,740.91
UMPQUA HLDGS CORP COM	11,866.25	16,762.50
UNDER ARMOR INC CL A	143,049.81	147,639.78
UNI SER TR SOUND MIND INVESTING FD	149,299.32	187,800.03
UNIBAIL-RODAMCO SE EUR5	172,189.14	176,109.57
UNICAPITAL CORP NEW COM	28,538.07	93.95
UNICO INC COM PAR \$.001 STK	42,894.71	105.87
UNICREDIT SPA EUR0.50	531,440.54	566,479.69
UNICRU INC SER E CONV PFD STK (REST)	0.00	11,873.40
UNIFIRST CORP MASS COM	33,456.88	33,677.00
UNIFIRST CORP MASS COM	42,719.07	52,921.00
UNILEVER CAP CORP NT 7.125% DUE 11-01-2010/10-24-2000 BEO	49,552.00	52,704.55
UNILEVER NV CVA EUR0.16	375,007.05	416,926.08
UNION ELEC CO PFD \$3.50	7,312.95	5,325.00
UNION PAC CORP COM	80,685.92	102,240.00
UNION PAC CORP COM	106,923.83	116,540.37
UNION PAC CORP COM	247,715.09	356,050.80
UNION PAC CORP COM	427,716.51	875,430.00
UNION SVGS BK DANBURY CONN DTD 03-20-2009 1.2 C/D 03-19-2010	50,000.00	50,000.00
UNIONBANCAL CORP PFD STK	0.00	5,950.00
UNIQUE PIZZA & SUBS CORP COM	50,199.11	462.23
UNISYS CORP COM NEW COM NEW	26,377.24	44,344.00
UNISYS CORP COM NEW COM NEW	200,062.20	231,360.00
UNIT CORP COM	18,188.84	17,000.00
UNIT CORP COM	34,871.80	25,500.00
UNIT CORP COM	324,274.40	352,580.00
UNITED BANCORP INC OHIO COM	26,857.69	25,590.00
UNITED ENVIRONMENTAL ENERGY CORP DEL COMNEW STK	9.01	0.00
UNITED GUARDIAN INC COM	32,997.00	35,588.00
UNITED NAT FOODS INC COM	51.12	53.48
UNITED NAT FOODS INC COM	75,101.20	80,220.00
UNITED ONLINE INC COM	6,558.36	5,294.42
UNITED ONLINE INC COM	136,982.64	77,652.00
UNITED ONLINE INC COM	349,279.67	402,086.37
UNITED PARCEL SVC INC CL B	328,221.74	332,572.40
UNITED PARCEL SVC INC CL B	420,155.68	481,908.00
UNITED PARCEL SVC INC CL B	893,407.42	894,972.00
UNITED PARCEL SVC INC CL B	1,775,896.14	1,548,990.00
UNITED PARCEL SVC INC SR NT 4.5% DUE 01-15-2013/01-15-2008 REG	189,192.50	202,007.62



UNITED PARCEL SVC INC SR NT 5.5% DUE 01-15-2018/01-15-2008 REG

3,706.06

4,299.52

United States dollar

(6,962.50)

(6,962.50)

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
AS OF DECEMBER 31, 2009**

<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
United States dollar	300,280.73	300,280.73
United States dollar	589,470.05	589,470.05
United States dollar	807,299.63	807,299.63
United States dollar	2,459,608.10	2,459,608.10
United States dollar	3,367,048.02	3,367,048.02
United States dollar	4,481,343.55	4,481,343.55
United States dollar	4,715,548.28	4,715,548.28
United States dollar	7,100,000.00	7,100,000.00
United States dollar	9,985,236.61	9,985,236.61
UNITED STATES NATURAL GAS FUND LP UNIT	719,446.53	688,363.20
UNITED STATES TREAS BD STRIPPED PRIN PMT00077 05-15-2039 (UNDDATE) REG	7,428.25	6,193.35
UNITED STATES TREAS BDS 1.75 DUE 1-15-2028 REG	23,086.10	24,748.53
UNITED STATES TREAS BDS 7.5% 11/15/2016 USD1000 7.5% DUE 11-15-2016 REG	25,328.84	25,212.50
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	2,281,481.56	2,129,543.75
UNITED STATES TREAS BDS DTD 011509 01-15-2029	1,388,548.99	1,382,304.20
UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029	157,940.23	169,208.66
UNITED STATES TREAS BILLS 01-07-2010	999,996.25	999,999.00
UNITED STATES TREAS NTS DTD 00109 4.5% DUE 11-15-2015 REG	40,072.60	43,331.24
UNITED STATES TREAS NTS DTD 00139 4.5% DUE 09-30-2011 REG	19,963.88	21,196.88
UNITED STATES TREAS NTS DTD 00171 4.125%DUE 08-31-2012 REG	34,807.90	37,411.71
UNITED STATES TREAS NTS DTD 00260 1% DUE08-31-2011 REG	3,094,556.57	3,101,574.80
UNITED STATES TREAS NTS DTD 00268 3.25% DUE 12-31-2016 REG	1,528,431.69	1,517,089.86
UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG	1,821,623.43	1,769,859.20
UNITED STATES TREAS NTS NT 1% DUE 07-31-2011 REG	299,759.68	300,456.90
UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG	2,400,738.88	2,310,343.75
UNITED STATES TREAS NTS TIPS 01/15/19 2.125% DEB 15/01/19 USD 01-15-2019	5,176.89	5,341.81
UNITED STATES TREAS NTS T-NOTE 4.375 DUE 12-15-2010 REG	39,937.04	41,462.52
UNITED STATES TREAS NTS T-NT 1% DUE 09-30-2011 REG	1,799,086.09	1,799,508.60
UNITED STATES TREAS NTS T-NT 4.25% DUE 01-15-2011 REG	26,230.03	25,937.50
UNITED STATES TREAS SEC STRIPPED INT PMT00522 11-15-2029 (UNDDATE) REG	14,818.90	11,362.50
UNITED STATES TREAS SEC STRIPPED INT PMT02-15-2019 (UNDDATE) REG	30,655.25	34,730.45
UNITED STATES TREAS SEC STRIPPED INT PMT08-15-2011 (UNDDATE) REG	29,738.50	49,304.70
UNITED STS OIL & GAS CORP COM STK	4,008.95	2,050.00
UNITED STS STL CORP NEW COM	148,878.11	209,456.00
UNITED STS STL CORP NEW COM	200,973.12	244,725.03
UNITED STS STL CORP NEW COM	223,486.59	369,304.00
UNITED TECHNOLOGIES CORP COM	428,802.30	540,426.26
UNITED TECHNOLOGIES CORP COM	502,778.74	569,788.84
UNITED TECHNOLOGIES CORP COM	789,069.99	1,769,955.00
UNITED TECHNOLOGIES CORP COM	927,266.08	992,563.00
UNITED TECHNOLOGIES CORP UNITED TECH CORP 5.375 DUE 12-15-2017/12-07-2007 BEO	10,368.40	10,714.46
UNITED WESTN BANCORP INC COM STK	7,401.97	2,760.00
UNITEDHEALTH GROUP 4.875% DUE 02-15-2013	4,950.46	5,253.75
UNITEDHEALTH GROUP 4.875% DUE 02-15-2013	79,160.80	83,701.12
UNITEDHEALTH GROUP 4.875% DUE 04-01-2013	78,902.40	83,833.60
UNITEDHEALTH GROUP INC COM	151,556.59	155,545.72
UNITEDHEALTH GROUP INC COM	256,899.84	286,512.00
UNITEDHEALTH GROUP INC COM	530,102.58	487,680.00
UNITEDHEALTH GROUP INC COM	645,017.44	733,897.44
UNITEDHEALTH GROUP INC COM	699,448.03	963,168.00
UNITIL CORP COM	2,684.92	2,618.18
UNITRIN INC COM	8,724.61	12,482.97
UNITRIN INC COM	39,770.82	39,690.00
UNITRIN INC SR NT 6% DUE 05-15-2017/05-11-2007	8,310.00	8,993.46
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW STK	6,455.42	0.00
UNIVERSAL DETECTION TECHNOLOGY COM NEW STK	9,791.55	45.02
UNIVERSAL ENERGY CORP DEL COM NEW STK	6,509.95	1.00
UNIVERSAL FST PRODS INC COM	1,847.71	1,546.02
UNIVERSAL FST PRODS INC COM	123,171.69	128,835.00
UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT	3,501.05	3,203.00
UNIVERSAL POTASH CORP COM STK	2,499.85	60.00
UNIVERSAL PWR CORP COM STK	1,598.15	1,507.00
UNIVERSAL TRAVEL GROUP COM NEW STK	12,573.24	10,596.30
UNUM GROUP	4,938.70	4,880.00
UNUM GROUP	235,275.52	175,758.08
UNVL AMERN FINL CORP COM	60,588.54	63,180.00
UNVL CORP VA COM	6,822.87	6,750.28

UNVL EXPRESS INC COM	1,429.85	0.00
UNVL GUARDIAN HLDGS INC COM	3,428.68	10.00
UNVL HEALTH SERVICES INC CL B COM	19,576.03	19,833.33

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
UNVL HEALTH SERVICES INC CL B COM	185,998.20	213,500.00
UNVL HEALTH SERVICES INC CL B COM	205,648.56	219,600.00
UNVL HEALTH SERVICES INC CL B COM	268,929.47	280,600.00
UNY CO JPY50 (8270)	68,495.40	67,087.29
UPLIFT NUTRITION INC COM STK	93,699.85	35,070.00
UPM-KYMMENE CORP NPV	132,759.16	131,927.31
UPSNAP INC COM	2,662.95	15.00
UQM TECHNOLOGIES INC COM	10,911.57	19,241.65
URACAN RES LTD COM STK	68,939.53	54,544.08
URANERZ ENERGY CORP COM STK	109,585.63	69,208.10
URANIUM ENERGY CORP COM	51,387.26	57,267.00
URANIUM HUNTER CORP COM STK	759.95	10.00
URANIUM ONE INC COM	97,315.49	62,421.89
URANIUM PARTN CORP COM	12,887.91	7,579.78
URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001	119,776.32	54,522.93
URBAN OUTFITTERS INC COM	14,772.60	18,649.67
URBAN OUTFITTERS INC COM	390,418.23	524,150.20
UR-ENERGY INC COM	69,307.60	58,989.99
UROPLASTY INC COM NEW	94,002.30	73,500.00
URS CORP NEW COM	6,619.56	6,678.00
URS CORP NEW COM	396,775.75	404,063.52
URSTADT BIDDLE PPTYS INC SR PFD STK SER D 7.5%	0.00	950.00
US BANCORP	89,970.15	102,190.85
US BANCORP	131,126.57	135,060.00
US BANCORP	437,364.51	418,686.00
US BANCORP	1,213,038.97	1,170,835.14
US BANCORP DEL DEPOSITARY SHS REPSTG 1/1000TH PFD SER B	8,233.95	10,265.00
US CENTRAL FEDERAL CRED 1.9 DUE 10-19-2012	419,731.20	419,671.56
US ENERGY INITIATIVES CORP COM STK	1,515.30	120.00
US FARMS INC COM NEW STK	1,365.40	21.50
US NATURAL GAS FUND LP COM STK CALL OPT EXP 4/17/10 PR \$13 PER SH	0.00	(102.00)
US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG	571,740.78	555,169.04
US TREAS BDS INFL IX 2.375 DUE 01-15-2027 REG	27,675.81	30,475.14
US TREAS BDS INFLATION INDEXED 3.625 DUE 04-15-2028 REG	350,141.02	512,111.46
US TREAS BILLS 02-11-2010 DTD 00486	1,499,941.67	1,499,944.50
US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	10,796.05	12,107.80
US TREAS INFL IX NT 2.375 DUE 04-15-2011REG	64,478.34	67,295.58
US TREAS NTS 2.625 DUE 12-31-2014 REG	1,006,075.40	997,110.00
US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG	19,413.18	23,011.48
US TREAS NTS INFL IX 2 DUE 04-15-2012 REG	52,129.70	55,661.40
US TREAS NTS INFL IX 2.375 DUE 01-15-2017 REG	14,559.26	16,214.62
US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG	53,523.33	60,763.00
US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG	5,173.82	6,186.87
US TREAS SEC 4.5 DUE 08-15-2039 REG	623,079.81	566,859.52
USA MOBILITY INC COM STK	42,370.64	38,697.74
USANA HEALTH SCIENCES INC CDT-SHS	5,228.80	5,167.80
USB CAP VI GTD TR PFD SECS	2,454.95	2,140.00
USB CAP XI GTD TR PFD SECS 6.60	6,980.14	7,254.00
USCORP COM NEW	2,938.80	875.00
USEC INC COM	324,401.96	283,321.50
USFREIGHTWAYS CORP 8.5% DUE 04-15-2010	5,495.00	3,900.00
USG CORP COM NEW	133,167.01	71,655.00
USG CORP SR NT 6.3 DUE 11-15-2016 REG	13,087.89	14,240.00
U-STORE-IT TR COM	68,702.06	93,696.00
UTD CMNTY BKS INC BLAIRSVILLE GA CTF DEPD TD 08/27/2008 ACT/365 4.3 08-27-2010	50,000.00	50,000.00
UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG	124,917.93	128,710.00
UTD O/S BANK NPV	288,970.92	347,900.85
UTD RENTALS INC COM	984.95	490.50
UTD STATES TREAS NTS INFLATION-INDEXED NT 4.350325 DUE 01-15-2011 BEO	30,405.65	32,205.73
UTD STATIONERS INC COM	55,249.50	56,850.00
UTD STATIONERS INC COM	138,564.76	159,180.00
UTD THERAPEUTICS CORP DEL COM STK	57,097.11	63,180.00
UTD THERAPEUTICS CORP DEL COM STK	268,975.76	300,105.00
UTI WORLDWIDE INC ORD NPV	1,928.95	1,432.00
UTI WORLDWIDE INC ORD NPV	44,454.58	52,984.00
UTSTARCOM INC COM	266.52	328.50
UWINK INC DEL COM STK	433.15	13.33

UYM+BJ	(437.28)	(475.00)
V F CORP COM	22,491.63	23,369.86
V F CORP COM	90,701.73	173,432.32

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
V F CORP COM	926,315.58	900,852.00
VA ELEC & PWR CO 1999 SER A SR NT LIQUIDS PRFD STK	0.00	7,801.58
VA PWR CAP TR I TR PFD SECS 8.05	0.00	210.90
VAALCO ENERGY INC COM NEW COM NEW	59,072.79	50,882.65
VAIL RESORTS INC COM	4,485.16	3,780.00
VAL NATL BANCORP COM	320,051.20	347,598.00
VALASSIS COMMUNICATIONS INC COM	169.74	164.34
VALASSIS COMMUNICATIONS INC COM	90,056.00	93,126.00
VALASSIS COMMUNICATIONS INC COM	139,343.96	189,904.00
VALE OVERSEAS LTD VALE OVERSEAS 6.875 1121 36 6.875% DUE 11-21-2036 BEO	95,932.17	99,916.10
VALEANT PHARMACEUTICALS INTL COM STK	1,276.54	1,589.50
VALENCE TECHNOLOGY INC COM	9,208.95	9,100.00
VALEO EUR3	169,038.16	401,493.29
VALERO ENERGY CORP 4.75% DUE 06-15-2013	2,867.46	3,058.65
VALERO ENERGY CORP COM STK NEW	268,465.90	221,467.76
VALERO ENERGY CORP COM STK NEW	313,959.79	266,325.00
VALERO ENERGY CORP COM STK NEW	404,839.82	256,275.00
VALIDUS HOLDING LTD COM STK USD0.175	5,166.95	5,388.00
VALLEY FORGE COMPOSITE TECHNOLOGIES INC COM	23.03	82.00
VALLOUREC(USIN A T EUR4	92,126.99	93,125.02
VALLOUREC(USIN A T EUR4	115,012.24	212,077.67
VALMONT INDS INC COM	14,815.57	17,730.64
VALUECLICK INC COM STK ISIN#US92046N1028	52,166.80	21,454.40
VAN KAMPEN MUN TR AUCTION PFD SER B	0.00	25,080.27
VANDA PHARMACEUTICALS INC COM	12,739.21	11,250.00
VANDERBILT MTG & FIN INC 1997B MFD HSG SR/SUB PASSTHRU IB-2 8.155 10-07-26 BEO	15,586.84	12,791.05
VANDERBILT MTG & FIN INC 1997C MFD HSG SR/SUB PASSTHRU IB-2 7.83 08-07-2027 REG	17,257.67	13,174.61
VANDERBILT MTG & FIN INC SER 2000B CL IB-2 9.25 DUE 07-07-2030 REG	121,261.07	96,493.44
VANGUARD EMERGING MARKETS ETF	1,300,669.34	1,412,519.33
VANGUARD INDUSTRIALS ETF	3,375.04	3,759.56
VANGUARD NAT RES LLC COM UNIT REPSTG LTDLIABILITY CO INTS	137,785.62	160,045.44
VANSTAR FING TR PFD CONV TR SECS	0.00	960.00
VAR RT DUE 03-20-2010	84,000.00	97,169.67
VARIAN MEDICAL SYSTEMS INC	21,717.12	22,347.45
VARIAN MEDICAL SYSTEMS INC	165,503.33	163,975.00
VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	343,224.78	469,310.40
VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	393,045.42	513,084.00
VASCO DATA SEC INTL INC COM	42,286.21	18,953.04
VASCULAR SOLUTIONS INC COM	31,617.11	28,526.00
VASOMEDICAL INC COM	180.05	60.00
VAXGEN INC COM NEW	3,348.20	306.25
VCA ANTECH INC COM STK	208,237.79	228,516.40
VCG HLDG CORP COM STK	453.96	104.50
VECTOR GROUP LTD COM STK	27,185.01	24,597.76
VEECO INSTRS INC DEL COM	75,754.50	99,120.00
VELOCITY EXPRESS CORP COM PAR NEW STK	924.47	35.00
VENTAS INC REIT	98,542.76	188,082.00
VENTAS RLTY LTD PARTNERSHIP / VENTAS CAPSR NT 2012 9 5-1-12/4-30-12 BEO	10,000.00	10,450.00
VERASUN ENERGY CORP COM	1,446.77	2.52
VERENIUM CORP COM NEW COM NEW	9,216.69	4,873.50
VERIFONE HLDGS INC COM	6,401.62	8,026.20
VERIFONE HLDGS INC COM	118,586.05	139,230.00
VERIFONE HLDGS INC COM	303,479.78	340,704.00
VERIFONE HLDGS INC COM	855,152.17	1,221,948.00
VERIGY LTD ORD SHS	16,251.55	7,523.10
VERISIGN INC COM	126,015.26	128,472.00
VERISIGN INC COM	982,270.09	1,064,136.00
VERIZON COMMUNICATIONS CALL OPTION W/STK \$35.00 PER SHARE 01/16/2010	0.00	(4.00)
VERIZON COMMUNICATIONS COM	901,624.95	958,910.51
VERIZON COMMUNICATIONS COM	2,448,204.95	2,560,220.14
VERIZON COMMUNICATIONS INC BD 5.5 DUE 04-01-2017/03-31-2017 BEO	10,399.69	10,558.63
VERIZON COMMUNICATIONS INC COM STK CALL OPT EXP 4/17/10 PR \$32 PER SH	0.00	(510.00)
VERIZON COMMUNICATIONS INC NT 4.35% DUE 02-15-2013/02-12-2008 BEO	39,448.00	41,840.92
VERIZON COMMUNICATIONS INC NT 8.95% DUE 03-01-2039 BEO	146,224.50	202,958.10
VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO	123,041.95	121,529.24
VERIZON WIRELESS 5.25% DUE 02-01-2012	498,365.00	530,312.50
VERIZON WIRELESS 8.5% DUE 11-15-2018	19,801.20	24,807.64

VERMILION ENERGY TRUST UNITS	11,747.70	13,915.85
VERMILLION INC COM NEW STK	4,414.76	6,862.50
VERMONT PURE HLDGS LTD NEW COM	7,023.44	6,360.00

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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
VERSANT CORP COM NEW COM NEW	24,306.21	23,820.86
VERSAR INC COM	16,198.79	6,100.00
VERTEX PHARMACEUTICALS INC COM	18,274.16	23,567.50
VERTICAL COMPUTER SYS INC COM NEW	6,450.97	4,872.00
VERTRO INC COM	3,008.95	2,100.00
VESTAS WIND SYSTEM DKK1	775,464.11	540,336.07
VIACOM INC NEW CL A	2,951.95	3,150.00
VIACOM INC NEW CL B	20,375.61	30,921.94
VIACOM INC NEW CL B	24,320.40	23,784.00
VIACOM INC NEW CL B	599,582.33	492,745.02
VIASPACE INC COM STK	1,473.19	121.90
VICTORY ENERGY CORP COM NEW COM NEW	1,010.95	4.13
VILLAGE SUPER MKT INC CL A NEW CL A NEW	5,263.63	5,464.00
VION PHARMACEUTICALS INC COM NEW STK	95.66	9.45
VIPER NETWORKS INC COM	116.95	5.40
VIPER RES INC NEV COM	1,636.24	289.20
VIRAGEN INC COM NEW	5,411.19	0.00
VIRAL GENETICS INC DEL COM	1,094.30	754.60
VIRGINIA MINES INC COM STK	30,937.68	48,239.91
VIOPHARMA INC COM STK	40,009.33	39,105.79
VISA INC COM CL A STK	937,990.14	1,178,915.41
VISA INC COM CL A STK	1,061,654.98	1,067,012.00
VISA INC COM CL A STK	1,133,936.96	1,661,740.00
VISHAY INTERTECHNOLOGY INC COM STK	13,929.17	16,700.00
VISHAY INTERTECHNOLOGY INC COM STK	565,512.01	619,352.90
VISION-SCIENCES INC DEL COM STK	822.81	246.60
VISTA GOLD CORP REORGANIZATION SHS COM STK	76,003.87	73,745.00
VISTAPRINT NV COM USD0.001	31,910.10	34,789.24
VISTAPRINT NV COM USD0.001	169,874.58	324,095.20
VISTEON CORP COM	17.74	2.60
VISTEON CORP NT 8.25 DUE 08-01-2010 BD IN DEFAULT	8,935.00	2,550.00
VITESSE SEMICONDUCTOR CORP COM	3,742.37	1,019.20
VIVENDI SA EUR5.50	476,754.53	415,604.15
VIVENDI SA EUR5.50	528,859.12	544,081.86
VIVUS INC COM	115,364.41	110,308.00
VMWARE INC CL A COM CL A COM	37,098.15	38,692.94
VODAFONE GROUP ORD USD0.11428571	229,369.79	241,635.40
VODAFONE GROUP ORD USD0.11428571	1,305,769.10	1,202,549.80
VOEST-ALPINE AG NPV	91,474.88	89,301.89
VOIP INC COM NEW STK	3,601.45	0.00
VOLCANO CORP COM STK	3,485.74	4,345.00
VOLCOM INC COM	36,176.10	40,276.44
VOLTERRA SEMICONDUCTOR CORP COM	2,610.61	3,346.00
VOLTERRA SEMICONDUCTOR CORP COM	343,102.86	367,104.00
VONAGE HLDGS CORP COM	43,272.30	38,430.00
VORNADO RLTY TR COM	340,791.02	303,189.90
VORNADO RLTY TR PFD SER E 7%	2,536.95	2,332.00
VORNADO RLTY TR PFD SER I 6.625%	0.00	0.00
VSE CORP COM	1,077.39	1,758.12
VULCAN MATERIALS CO COM	33,133.25	34,989.05
VULCAN MATERIALS CO COM	171,301.06	126,408.00
VULCAN MATERIALS CO COM	175,704.86	173,811.00
VULCAN MATERIALS CO COM	461,623.08	579,370.00
VYTERIS INC FORMERLY VYTERIS HLDGS NEV INC TO 05/02/2007 COM NEW COM NEW	654.97	15.30
W & T OFFSHORE INC COM	53,036.28	53,696.88
WA MUT FIN CORP SR NT 6.875 DUE 05-15-2011 BEO	9,535.00	10,514.35
WA MUT INC UNIT TR PFD INC EQTY REDEMABLE SECS PIERS CAP TR & 1WT EXP	1,202.28	3,300.00
WA MUT INVS FD INC (FOR NTSI USEONLY)DO NOT USE SEE 2901111	762.36	107,892.89
WA REAL ESTATE INVT TR SH BEN INT	15,599.55	15,689.59
WABASH NATL CORP COM	3,509.38	3,780.00
WABCO HLDGS INC COM STK	6,792.39	7,272.78
WABTEC CORP COM	5,035.41	4,784.45
WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 04-04-2006 0 04-01-2011	10,000.00	10,000.00
WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 09/30/2008 ACT/365 4.25 09-30-2010	100,000.00	100,000.00
WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 09/30/2008 ACT/365 5.05 09-30-2013	34,000.00	34,000.00
WACHOVIA BK N A CHARLOTTE N C DTD 09-30-2008 3.55 C/D 09-30-2009	95,000.00	0.00
WACHOVIA CAP TR III FXD-FLTG RATE BD DUE 08-29-2049 REG	80,100.50	61,200.00



WACHOVIA CAP TR IV GTD TR PFD SECS	9,568.45	11,045.00
WACHOVIA CORP 5.75% DUE 02-01-2018	211,091.03	219,149.28
WACHOVIA CORP NEW 5.625% DUE 10-15-2016	163,811.20	204,498.40

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
AS OF DECEMBER 31, 2009**

<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP ACT/365 SEMI ANNU 4.05 03-19-2010	120,000.00	120,788.40
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP ACT/365 SEMI ANNU 4.25 09-20-2010	150,000.00	153,468.00
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP ACT/365 SEMI ANNU D 505 09-19-2013	90,000.00	96,363.90
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP DTD 06-11-2008 4.7 06-11-2013	10,000.00	10,000.00
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP DTD 09-30-2008 5.05 09-30-2013	30,000.00	30,000.00
WACHOVIA PFD FDG CORP PERP PFD SECS SER A 7.25%	3,434.95	2,778.75
WACKER CHEMIE AG NPV(BR)	115,873.12	120,168.73
WADDELL & REED FINL INC CL A COM	131,137.48	243,098.40
WALGREEN CO COM	235,184.29	238,680.00
WALGREEN CO COM	313,938.01	337,771.60
WALGREEN CO COM	536,499.99	987,768.00
WALMART STORES COM STK CALL OPT EXP 03/20/10 PR \$57.50 PER SH	(185.83)	0.00
WAL-MART STORES INC COM	164,183.22	172,109.00
WAL-MART STORES INC COM	263,138.81	293,975.00
WAL-MART STORES INC COM	497,309.76	518,465.00
WAL-MART STORES INC COM	943,221.61	919,340.00
WAL-MART STORES INC COM	949,173.98	997,287.20
WAL-MART STORES INC COM	1,206,063.89	1,245,385.00
WAL-MART STORES INC COM	1,750,739.37	3,105,445.00
WAL-MART STORES INC NT 5.8 DUE 02-15-2018 REG	27,993.04	28,065.08
WALT DISNEY CO	244,603.40	301,612.80
WALT DISNEY CO	339,942.24	387,999.75
WALT DISNEY CO	478,303.31	624,618.00
WALT DISNEY CO	1,135,382.31	1,638,300.00
WALTER ENERGY INC	23,386.59	26,987.19
WALTER INVT MGMT CORP	42.93	42.99
WAR EAGLE MNG INC COM NEW	3,292.95	267.20
WARNER CHILCOTT PLC COM	20,639.60	23,402.34
WARNING MODEL MGMT LLC COM	15,390.78	0.00
WARREN RES INC COM	1,207.70	245.00
WARRIOR ENERGY N.V COM STK	4,061.95	128.80
WASH POST CO CL B COM	9,729.97	5,275.20
WASH POST CO CL B COM	118,189.98	65,060.80
WASH POST CO CL B COM	206,094.40	219,800.00
WASH POST CO CL B COM	224,089.80	219,800.00
WASHINGTON MUT BK HENDERSON NEV CTF DEP DTD 04-18-2007 5.1 04-18-2017	10,000.00	10,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 07-18-2007 5.25 C/D 07-16-2010	96,000.00	98,166.72
WASHINGTON MUT INC 7.75% NON CUMULATIVE PERP CONV PFD CONV PFD	261,429.47	488,454.10
WASHINGTON MUT INC 8.25% DUE 12-31-2040	8,287.50	9,000.00
WASHINGTON MUT INC DEPOSITARY SHS REPSTG1/40000 PERP PFD	3,634.16	8,000.00
WASHINGTON MUTUAL INC	601,657.50	453,411.36
WASTE MGMT INC DEL COM STK	117,873.23	132,606.91
WASTE MGMT INC DEL COM STK	434,398.84	503,769.00
WASTE MGMT INC DEL COM STK	532,507.05	453,966.87
WASTE MGMT INC DEL WMI 7.375 DUE 08-01-2010 BEO	89,633.70	93,227.76
WATERS CORP COM	53,090.62	65,119.96
WATERS CORP COM	83,287.93	123,920.00
WATERS CORP COM	107,927.13	167,292.00
WATSCO INC COM	3,558.60	4,898.00
WATSCO INC COM	223,058.15	236,083.60
WATSON PHARMACEUTICALS INC COM	551.79	792.20
WATSON PHARMACEUTICALS INC COM	117,451.19	118,830.00
WATSON PHARMACEUTICALS INC COM	176,072.77	237,660.00
WATSON PHARMACEUTICALS INC COM	354,660.08	538,696.00
WATTS WTR TECHNOLOGIES INC	1,845.46	1,855.20
WATTS WTR TECHNOLOGIES INC	48,852.48	49,472.00
WAVE SYS CORP CL A NEW STK	2,077.45	2,130.00
WD 40 CO COM STK	43,930.61	50,971.17
WEATHERFORD INTL LTD	175,895.82	184,974.48
WEB COM GROUP INC COM	12,506.59	6,915.27
WEBMD HEALTH CORP COMMON STOCK	3,708.95	3,849.00
WEIGHT WATCHERS INTL INC NEW COM	33.03	35.93
WEIGHT WATCHERS INTL INC NEW COM	1,468,830.76	1,035,180.00
WEIS MKT INC COM	4,400.95	4,363.20
WELLCARE HLTH PLANS INC COM	5,649.11	9,741.40
WELLCARE HLTH PLANS INC COM	63,426.61	47,788.00
WELLCARE HLTH PLANS INC COM	157,626.56	150,348.40

WELLMAN INC COM  
WELLPOINT INC COM

10,646.13 0.00  
98,553.09 112,208.25

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
WELLPOINT INC COM	229,054.63	238,989.00
WELLPOINT INC COM	331,900.26	384,714.00
WELLPOINT INC COM	465,876.80	577,071.00
WELLPOINT INC COM	487,668.78	728,625.00
WELLPOINT INC COM	678,301.48	723,903.51
WELLPOINT INC NT 5% DUE 01-15-2011/01-10-2006 BEO	4,645.15	5,185.70
WELLPOINT INC NT 7% DUE 02-15-2019 REG	39,936.00	44,737.12
WELLPOINT INC WELLPOINT INC 5.875 20170615 5.875 DUE 06-15-2017 BEO	9,924.60	10,302.52
WELLS FARGO & CO COM STK CALL OPT EXP 1/16/10 PR \$29 PER SH	(228.04)	(76.00)
WELLS FARGO & CO NEW BD 4.875% DUE 01-12-2011 BEO	10,255.00	10,380.68
WELLS FARGO & CO NEW COM STK	51,236.64	48,582.00
WELLS FARGO & CO NEW COM STK	410,049.88	492,567.50
WELLS FARGO & CO NEW COM STK	669,161.85	650,459.00
WELLS FARGO & CO NEW COM STK	1,058,267.34	1,121,142.39
WELLS FARGO & CO NEW COM STK	1,573,053.32	929,751.52
WELLS FARGO & CO NEW COM STK	4,261,748.99	3,756,117.33
WELLS FARGO & CO NEW DEP SHS SER J	34,546.89	51,143.00
WELLS FARGO & CO NEW SUB GLOBAL NT 6.375% DUE 08-01-2011 BEO	86,430.55	90,552.97
WELLS FARGO CAP IX TR ORIGINATED PFD SECS 5.625 TOPRS	2,291.32	2,103.00
WELLS FARGO CAP X 5.95% DUE 12-15-2086	99,900.00	87,000.00
WELLS FARGO CAP XII ENHANCED TR PFD SECSTRUPS PFD STK	96,769.60	97,546.00
WELLS FARGO CAP XV C CRF WFC DUE 12-29-2044/09-26-2017 BEO	100,000.00	107,000.00
WELLS FARGO FINL INC NT DTD 04/18/2002 6.125% DUE 04-18-2012 BEO	9,822.50	10,711.19
WELLSTONE FILTERS INC COM PAR \$0.001 COMSTK	52,834.23	3.40
WENDYS / ARBYS GROUP INC COM STK	32,229.07	30,675.98
WERNER ENTERPRISES INC COM	69,511.30	61,349.00
WERNER ENTERPRISES INC COM	131,390.16	130,614.00
WESCO FNCL CORP CAP	2,313.87	2,058.00
WESCO INTL INC COM	1,737.84	2,241.83
WESCO INTL INC COM	367,348.61	256,595.00
WEST CANYON ENERGY CORP COM NEW COM NEW	3,874.86	30.00
WEST TIMMINS MINING INC COM	2,652.95	0.00
WESTELL TECHNOLOGIES INC CL A	492.94	360.00
WESTERN COPPER CORP COM	759.60	156.43
WESTERN METALS COM STK	68,685.75	0.00
WESTERN STD ENERGY CORP COM	2,120.95	118.80
WESTERN UNION CO	92,878.98	98,516.06
WESTERN UNION CO	111,942.24	101,601.50
WESTERN UNION CO	268,042.64	355,039.75
WESTERN UNION CO	563,407.58	664,010.10
WESTERN WIND ENERGY CORP COM	6,045.85	8,976.00
WESTJET AIRLS LTD LTD VAR STG SHS COM STK	110,593.63	178,476.21
WESTLAKE CHEM CORP SR NT 6.625% DUE 01-15-2016/01-15-2011 REG	6,980.85	6,693.75
WESTN CORP FED CR 1.75% DUE 11-02-2012	179,775.00	179,191.80
WESTN DIGITAL CORP COM	81,949.52	118,763.50
WESTN DIGITAL CORP COM	148,957.83	463,575.00
WESTN DIGITAL CORP COM	167,252.75	269,315.00
WESTN REFNG INC COM	173,040.13	93,967.62
WESTPAC BKG CORP 2.25% DUE 11-19-2012	499,580.00	498,821.00
WESTPOINT STEVENS INC SR NT 7.875 DUE 06-15-2008 BEO	3,239.00	0.00
WESTPORT INNOVATIONS INC COM STK	740.21	1,158.00
WEX PHARMACEUTICALS INC COM	16,041.70	1,888.80
WEYERHAEUSER CO COM	6,803.98	7,549.46
WEYERHAEUSER CO COM	287,600.19	248,055.00
WGL HLDGS INC COM	3,715.69	3,580.56
WHARF(HLDGS) HKD1	74,406.03	85,774.63
WHIRLPOOL CORP COM	11,945.57	14,357.48
WHIRLPOOL CORP COM	115,890.40	164,465.74
WHITE ELECTR DESIGNS CORP COM	278,238.22	294,069.90
WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK	8,853.36	8,723.34
WHITEHALL ENTERPRISES INC COM	34,413.44	61.90
WHITING USA TR I TR UNIT COM STK	11,324.56	12,345.13
WHITNEY HLDG CORP COM	100.73	38.19
WHITNEY HLDG CORP COM	353,378.93	341,169.50
WHOLE FOODS MKT INC COM	178,548.95	297,009.00
WHOLE FOODS MKT INC COM	195,770.89	183,682.86
WHOLE FOODS MKT INC COM	251,734.13	104,310.00

WHOLE FOODS MKT INC COM	682,778.43	647,820.00
WHOS YOUR DADDY INC COM NEW STK	300,369.37	103,604.06
WILDHORSE ENERGY LTD	19,609.75	23,279.80

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
WILEY JOHN & SONS INC CL A	8,405.54	12,396.48
WILEY JOHN & SONS INC CL A	100,602.06	125,640.00
WILLBROS GROUP INC COM	1,293.20	1,687.00
WILLBROS GROUP INC COM	57,215.08	97,846.00
WILLIAM HILL ORD GBP0.10	808,112.03	261,592.69
WILLIAMS CO INC COM	118,151.15	129,936.32
WILLIAMS CO INC COM	302,675.93	335,172.00
WILLIAMS CO INC COM	344,889.30	531,216.00
WILLIAMS COS INC 7.75 DUE 06-15-2031 BEO	69,615.00	92,115.74
WILLIAMS COS INC 7.875 DUE 09-01-2021 BEO	21,700.00	22,940.40
WILLIAMS COS INC 8.75% DUE 01-15-2020	11,400.00	11,929.71
WILLIAMS COS INC DEB SER A 7.5% DUE 01-15-2031 BEO	2,846.77	3,236.20
WILLIAMS CTLS INC COM NEW COM NEW	3,800.35	2,367.00
WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT	12,299.85	12,268.00
WILLIAMS PIPELINE PARTNERS L P COM UNIT REPSTG LTD PARTNER INTS	1,569.30	2,380.00
WILLIS LEASE FIN CORP COM	932.95	1,500.00
WILMAR INTERL LTD NPV	118,162.51	145,219.93
WILMINGTON TR CORP NEW COM	419,356.48	169,058.00
WILSHIRE BANCORP INC COM	1,955.96	1,187.55
WIND PWR HLDGS PFD SER A	0.00	18,234.00
WINDSTREAM CORP COM STK	106,913.90	127,520.50
WINDSTREAM CORP COM STK	113,077.42	132,231.68
WINDSTREAM CORP SR NT 8.625 DUE 08-01-2016 BEO	37,439.85	35,612.50
WINMARK CORP COM	7,461.80	8,596.00
WINN DIXIE STORES INC COM NEW STK	5,027.82	3,935.68
WINNEBAGO INDS INC COM	26,042.65	24,400.00
WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW	4,212.79	2,172.00
WIRELESS RONIN TECHNOLOGIES INC COM STK	42,377.10	33,210.00
WIS ENERGY COM	139,197.44	159,456.00
WISDOMTREE DIVID EX-FINLS FD	4,115.13	4,480.12
WISDOMTREE INTL DIVID EX-FINLS FD	43,508.99	54,216.94
WI-TRON INC COM	2,484.62	36.30
WITS BASIN PRECIOUS MINERALS INC COM STK	7,848.85	2,886.00
WIZZARD SOFTWARE CORP NEW COM	5,230.76	1,013.20
WMS INDS INC COM STK	20,070.65	23,200.00
WMS INDS INC COM STK	280,669.85	407,000.00
WOLSELEY GBP0.10	312,359.96	322,083.15
WOLTERS KLUWER EUR0.12	918,219.25	826,749.49
WOLVERINE WORLD WIDE INC COM	2,955.07	2,876.85
WOLVERINE WORLD WIDE INC COM	25,519.10	27,220.00
WOODWARD GOVERNOR CO COM	1,264.65	1,288.50
WOODWARD GOVERNOR CO COM	164,854.63	166,989.60
WORDLOGIG CORP COM STK	84,535.88	13,750.00
WORLD ACCEP CORP S C NEW COM	153,637.99	159,443.50
WORLD ACCESS INC (NEW)	49,848.86	5.12
WORLD FUEL SERVICE COM STK USD0.01	64,684.07	43,461.07
WORLD FUEL SERVICE COM STK USD0.01	182,122.71	310,764.00
WORLD HEART CORP	117,753.01	2,284.75
WORLD HLTH ALTERNATIVES INC COM	1,925.86	2.21
WORLD HOCKEY ASSN CORP COM NEW STK	4,613.85	345.00
WORLD SVGS BK FSB OAKLAND CAL CTF DEP 07-06-2007 5.3 07-06-2010	23,000.00	23,000.00
WORLD SVGS BK FSB OAKLAND CALIF CTF DEP DTD 11-28-2007 4.6 11-29-2010	100,000.00	103,070.00
WORLD WRESTLING ENTMNT	4,743.87	4,250.70
WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078	29,911.28	20,925.00
WORLDSPACE INC CL A CL A COM STK	1,037.90	143.00
WORTHINGTON INDS INC COM	5,031.75	5,273.90
WP STEWART CO LTD NEW	7,426.10	819.00
WPP PLC ORD GBP0.10	352,316.42	439,421.44
WPP PLC ORD GBP0.10	1,103,311.24	902,718.11
WRT ENERGY CORP CONV PFD STK	0.00	31.04
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	109,253.10	114,705.58
WYNDHAM WORLDWIDE CORP COM STK	10,902.00	19,121.16
WYNDHAM WORLDWIDE CORP COM STK	181,502.90	99,801.16
WYNN RESORTS LTD COM	76,029.00	104,814.00
WYNN RESORTS LTD COM	368,960.91	341,227.80
XCEL ENERGY INC COM	74,316.44	80,008.63

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FORM 5500, SCHEDULE H, PART IV, LINE 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
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<u>Identity of Issue/Description of Investment</u>	<u>Historical Cost</u>	<u>Current Value</u>
XCEL ENERGY INC COM	282,163.07	265,356.10
XENONICS HLDGS INC COM STK	46,202.51	16,363.87
XEROX CORP COM	57,713.19	58,836.89
XEROX CORP COM	328,159.46	423,846.00
XEROX CORP COM	355,784.17	200,129.76
XEROX CORP COM	473,271.45	393,390.00
XILINX INC COM	17,018.01	18,273.53
XILINX INC COM	278,280.05	190,456.00
XL CAP LTD COM STK	8,214.24	0.00
XL CAP LTD COM STK	16,688.99	29,328.00
XL CAP LTD COM STK	27,998.10	27,495.00
XL CAP LTD COM STK	401,762.83	172,302.00
XLE+DW	(2,140.00)	0.00
XM SATELLITE RADIO INC SR NT 9.75% DUE 05-01-2014/05-01-2009	25,268.23	18,500.00
XOMA LTD COM BERMUDA	13,715.72	6,813.30
XSTRATA CANADA COR NEW 2005 PRF CAD25 SER'2'	0.00	2,795.87
XSTRATA PLC ORD GBP	511,012.69	504,459.35
XSUNX INC COM	498,601.25	263,585.73
XTO ENERGY INC 6.75% DUE 08-01-2037	9,655.00	11,778.92
XTO ENERGY INC COM	488,015.49	739,827.00
XTO ENERGY INC COM	608,242.59	671,504.44
XTO ENERGY INC SR NT 7.5 DUE 04-15-2012/04-14-2012 BEO	29,624.88	28,990.83
XTO ENERGY INC XTO ENERGY INC 5.65% DUE 04-01-2016/03-30-2006 BEO	147,520.50	163,939.80
XTREME OIL & GAS INC COM STK	75.68	0.00
XYBERNAUT CORP COM	32,422.70	0.00
XYRATEX (BERMUDA) LTD COM NPV	24,568.95	26,620.00
YAHOO INC COM	174,301.14	187,331.92
YAHOO INC COM	1,513,996.38	543,672.00
YAMANA GOLD INC COM STK	383,330.48	421,549.34
YAMATO KOGYO CO NPV	66,661.48	64,707.74
YANGARRA RES LTD COM STK	7,047.35	701.40
YELLOW ROADWAY CORP CONTINGENT SR NT CONV 5% DUE 08-08-2023/08-13-2010 REG	2,730.00	1,407.50
YELLOWCAKE MNG INC COM	2,255.04	38.22
YOHO RES INC	25,864.33	9,638.88
YONGYE INTL INC COM STK	8,616.70	5,691.00
YORA INTL INC COM NEW STK	2,272.10	0.00
YOUBET COM INC	1,872.39	3,340.68
YRC WORLDWIDE INC COM	38,446.12	20,807.72
YTAC HOLDINGS INC SER A PFD STK	0.00	500.00
YTB INTL INC CL A COM STK	260,368.83	24,926.16
YTB INTL INC CL B CL B	43.70	0.88
YUHE INTL INC COM STK	2,718.95	4,725.00
YUKON GOLD CORP INC COM	7,365.85	680.00
YUM BRANDS INC COM	157,131.93	446,916.60
YUM BRANDS INC COM	284,814.03	293,038.42
ZAGG INC COM STK	8,393.52	5,880.00
ZALE CORP NEW COM STK	2,440.22	1,360.00
ZAP COM NEW	7,473.92	2,945.25
ZAREBA SYS INC COM	3,010.35	2,537.74
ZEBRA TECHNOLOGIES CORP CL A	923.56	1,105.65
ZEP INC COM STK	363.23	311.76
ZHONE TECHNOLOGIES INC NEW COM STK	258.58	170.39
ZHONGPIN INC COM STK	29,762.17	33,561.50
ZIMMER HLDGS INC COM	38,021.22	42,972.97
ZIMMER HLDGS INC COM	213,831.21	348,749.00
ZIMMER HLDGS INC COM	642,123.73	833,451.00
ZIMMER HLDGS INC COM	1,190,426.69	1,194,022.00
ZION BANCORP COM STK CALL OPT EXP 08/22/09 PR \$13 PER SH	(836.61)	0.00
ZION OIL & GAS INC COM STK	141,805.26	214,214.00
ZIONS BANCORP COM	95,535.69	87,244.00
ZIONS BANCORP COM	187,242.19	48,754.00
ZIX CORP COM	4,312.25	3,933.00
ZOLL MED CORP COM	61,855.72	69,472.00
ZOLTEK COS INC COM	66,230.03	64,125.00
ZOLTEK COS INC COM	278,708.07	239,770.50
ZORAN CORP COM	29,732.98	28,741.05
ZORAN CORP COM	164,408.18	113,815.00

ZORAN CORP COM	256,647.90	298,305.80
ZWEIG TOTAL RETURN FD INC COM	112,100.42	99,949.82
ZYGO CORP COM	6,792.84	6,730.00
<b>Grand Total</b>	<b><u>2,718,237,838.95</u></b>	<b><u>2,833,532,255.04</u></b>

<b>Reconciliation</b>	<b>(in millions)</b>
Investments per Statements of Net Assets Available for Benefits	2,828
add: Pending trade receivables - net	6
Asset per schedule of assets held for investment purposes (above)	<u>2,834</u>



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**SIGNATURES**

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

United Airlines Pilot Directed Account Plan

Date: June 25, 2010

/s/ R. Douglas Rose

R. Douglas Rose

Member

Retirement and Welfare Administration Committee,  
the Plan Administrator

**EXHIBIT INDEX**

<u>Exhibit No.</u>	<u>Description</u>
23	Consent of Independent Registered Public Accounting Firm

**CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM**

We consent to the incorporation by reference in Registration Statement Nos. 333-132111, 333-134165, 333-150986, 333-154745, and 333-165084 on Form S-8 of our report dated June 25, 2010, relating to the financial statements and supplemental schedules of the United Airlines Pilot Directed Account Plan appearing in this Annual Report on Form 11-K of the United Airlines Pilot Directed Account Plan for the year ended December 31, 2009.

/s/ Deloitte & Touche LLP

Chicago, IL  
June 25, 2010