

UAL CORP /DE/
Form 11-K
June 29, 2007

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

FORM 11-K

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

For the fiscal year ended December 31, 2006

OR

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

For the transition period from _____ to _____

Commission file number: 001-06033

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

United Airlines Pilot Directed Account Plan

Benefits Administration WHQHR
United Air Lines, Inc.
P.O. Box 66100
Chicago, IL 60666

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

UAL Corporation

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

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, 2006 and 2005, and the related statement of changes in net assets available for benefits for the year ended December 31, 2006. 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, 2006 and 2005, and the changes in net assets available for benefits for the year ended December 31, 2006 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, 2006, (2) assets (held at end of year) to net assets available for benefits as of December 31, 2006, and (3) assets (held at end of year) as of December 31, 2006, 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 2006 financial statements and, in our opinion, are fairly stated in all material respects when considered in relation to the basic financial statements taken as a whole.

/s/ Deloitte & Touche LLP

Chicago, Illinois

June 29, 2007

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UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN**STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS****AS OF DECEMBER 31, 2006 AND 2005****(In millions)**

| | 2006 | 2005 |
|--|-----------------|-----------------|
| ASSETS: | | |
| Participant-directed investments: | | |
| Cash and cash equivalents net of offsets (Note 3) | \$ 619 | \$ 484 |
| Equity securities net of offsets (Note 3) | 1,792 | 1,360 |
| Asset-backed securities | 21 | 25 |
| Corporate and international bonds | 92 | 75 |
| Government securities and other fixed income instruments net of offsets (Note 3) | 119 | 87 |
| Other | 20 | 18 |
| Securities on loan (Note 3) | 223 | 209 |
| Total investments | 2,886 | 2,258 |
| Contribution receivable: | | |
| Employer contribution | 15 | 33 |
| Employee contribution | | 2 |
| Accrued income net | 4 | 3 |
| Collateral received for securities loaned (Note 3) | 229 | 215 |
| Total assets | 3,134 | 2,511 |
| LIABILITIES: | | |
| Pending trade payables net | (58) | (37) |
| Excess contributions payable | (21) | |
| Obligation for collateral received for securities loaned (Note 3) | (229) | (215) |
| Total liabilities | (308) | (252) |
| NET ASSETS AVAILABLE FOR BENEFITS | \$ 2,826 | \$ 2,259 |

See notes to financial statements.

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN**STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEAR ENDED DECEMBER 31, 2006****(In millions)**

| | |
|---|---------------|
| ADDITIONS: | |
| Contributions: | |
| Employer contributions | \$ 425 |
| Participant contributions | 25 |
| Rollover contributions (Note 1) | 1 |
| Total contributions | 451 |
| Investment income: | |
| Income from securities lending | 1 |
| Net appreciation in fair value of investments | 231 |
| Dividends | 28 |
| Interest | 43 |
| Net investment income | 303 |
| Total additions | 754 |
| DEDUCTIONS: | |
| Benefits paid to participants | (152) |
| Excess contributions payable | (21) |
| Administrative expenses | (14) |
| Total deductions | (187) |
| INCREASE IN NET ASSETS | \$ 567 |
| NET ASSETS AVAILABLE FOR BENEFITS: | |
| Beginning of year | 2,259 |
| End of year | \$ 2,826 |

See notes to financial statements.

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2006 AND 2005, AND FOR THE YEAR ENDED DECEMBER 31, 2006

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) 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.

Bankruptcy of Plan Sponsor On December 9, 2002, the Company filed a voluntary petition for relief under Chapter 11 of the United States Bankruptcy Code in the United States Bankruptcy Court for the Northern District of Illinois, Eastern Division. On February 1, 2006, UAL Corporation (UAL) emerged from bankruptcy protection. Pursuant to the Plan of Reorganization, Company contributions of UAL common stock and proceeds from the sale of UAL convertible notes were made to the Plan participants, as discussed below.

Equity Distribution The Bankruptcy Court's approval of the Company's Plan of Reorganization provided employees with shares of new stock in UAL upon exit from bankruptcy. These equity distributions directly reflect the economic contributions that employees made during the restructuring. The distribution for employees is in direct proportion to the labor savings of each employee group provided during the bankruptcy reorganization process.

For eligible pilots, approximately 5% of the ALPA shares were allocated to pilots on furlough status with the remainder allocated to active pilots on a seniority-based formula. Some pilots opted to have United sell their claim to these shares in advance of United's emergence from bankruptcy. The cash proceeds from this sale were distributed in the same manner as described below for the share distribution which included contributions to the Plan.

UAL shares were deposited directly into the Plan to the extent allowable under section 415(c) of the Internal Revenue Code. Any additional equity beyond these limits was distributed in the form of cash. Three equity distributions occurred in 2006 for a value of \$217,426,030. An additional equity distribution related to the 2006 plan year occurred on April 27, 2007 for a value of \$184,272, and is included in Employer contribution receivable in the Statement of Net Assets Available for Benefits at December 31, 2006. The above equity distributions are included in Employer contributions in the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2006.

Convertible Notes Distribution The Bankruptcy Court's approval of the Plan of Reorganization provided that UAL convertible notes be issued to eligible employees to partially offset the retirement

benefits that active employees lost when United's defined benefit pension plans were terminated. For ALPA, eligible employees include those who were on the United Pilots System Seniority list as of January 1, 2005.

In ALPA's case, \$550 million face amount of convertible notes were sold and a portion of the proceeds of the sale totaling \$14,594,115 were distributed to eligible participants in the Plan on August 14, 2006 to the extent allowable under section 415(c) of the Internal Revenue Code. Allocation among the eligible participants was based on a pilot's projected benefit to age 60 considering recoveries from the PBGC. The actual amounts allocated depend on the demographics of the eligible members and the final proceeds from the sale of the convertible notes. The second and final distribution proceeds of \$4,716,420 from the sale of UAL convertible notes as part of the bankruptcy reorganization occurred on March 8, 2007, and are included in Employer contribution receivable in the Statement of Net Assets Available for Benefits at December 31, 2006. The above notes distributions are included in Employer contributions in the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2006. The remainder of the net proceeds were paid directly to current and former ALPA members who were eligible for a distribution, but were not eligible for 401(k) plan participation.

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

- **Company Contributions:** Prior to June 1, 2005, United's contributions to the Plan were 9% of a pilot's actual eligible earnings. Effective June 1, 2005, as a result of the termination of the Company's defined benefit plans, the Plan has been amended such that the Company will make an additional direct contribution to the Plan equal to 6% of a pilot's actual eligible earnings annually. Contributions accrued without interest from June 1, 2005, to the Company's exit from bankruptcy on February 1, 2006. This amount was contributed in February 2006. Company contributions on behalf of a participant are allocated directly to each participant's account. Company cash contributions made in 2006, in addition to the Notes and Equity distributions discussed above, were \$178,646,178.
- **Voluntary pre-tax contributions:** Eligible employees may elect to contribute to the Plan in any whole percentage from 1% to 60% of eligible earnings. Eligible employees may also make a supplemental election to contribute an additional pre-tax contribution in an amount equal to 1% to 90% of their net pre-tax pay. Section 402(g) of the Internal Revenue Code (IRC) limits the amount of pretax 401(k) contributions to a maximum of \$15,000 in 2006. Lower limits may apply to certain highly compensated participants if the Plan does not pass certain nondiscrimination tests required by law. Section 415(c) of the IRC limits the total amount of contributions from all qualified defined contribution retirement plans to the lesser of 100% of annual taxable earnings or \$44,000.
- **Voluntary pre-tax catch-up contributions:** Participants age 50 or older at any time during the Plan year can make additional pre-tax catch-up contributions to the Plan. This catch-up contribution is available only to the extent the participant has contributed the maximum amount of 401(k) contributions permitted under the Plan and the participant has not exceeded the annual catch-up contribution limit. For calendar year 2006, the maximum amount is \$5,000. This amount is scheduled to be adjusted for cost of living increases (in multiples of \$500) as set forth in Section 414 (v)(2)(C).
- **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, 2006, include \$1,397,094, which were transferred from other qualified plans as rollovers under the IRC Sections 402(c) and 408(d).

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

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

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

If a participant does not allocate his/her account balance among the investment funds, the unallocated balance will be invested in the Money Market Fund. Below is a rollforward of the Money Market Fund for the year ended December 31, 2006. Participants may reallocate their fund balances or change their future contribution allocation at any time.

| | 2006 |
|-------------------------------|---------------|
| ADDITIONS: | |
| Contributions | \$ 109 |
| Investment earnings | 18 |
| Transfers-in | 335 |
| Total additions | 462 |
| DEDUCTIONS: | |
| Benefits paid to participants | (73) |
| Transfers-out | (354) |
| Total deductions | (427) |
| NET CHANGE | 35 |
| MONEY MARKET FUND: | |
| Beginning of year | 362 |
| End of year | \$ 397 |

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 5% to 9.25% at December 31, 2006). 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.

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 pre-tax contributions, or

periodic payments in substantially equal amounts over the life, life expectancy or period of 10 years and more are not eligible for rollover distributions. If a participant's account does not exceed \$5,000, total distribution of the account will be made in a lump-sum payment upon termination of employment or death. Participants must begin to receive plan benefits not later than April 1st of the year following the year in which they reach age 70½. 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 half of the account. The surviving spouse may elect to defer distribution until participant would have attained age 70½ or may elect an earlier distribution.

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

Discretionary withdrawals of after-tax contributions and earnings

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

After reaching age 59½, Rollover contributions (as adjusted for earnings and losses) may be withdrawn at any time. After Rollover contributions are depleted, pre-tax contributions (but no earnings) can be withdrawn.

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

2. SIGNIFICANT ACCOUNTING POLICIES

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

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

Investment Valuation and Income Recognition The Plan's domestic investments are stated at fair value as determined by market prices quoted on U.S. securities exchanges. The fair value of foreign securities and foreign currency deposits is based on market prices quoted on foreign securities exchanges, and this value is converted to U.S. dollars using the exchange rate in effect at Plan year-end. Investments are shown in the statement of net assets available for benefits net of offsets, which include foreign currency forward contract payables and receivables and various foreign currency future contracts.

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

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

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

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

Payment of Benefits Benefit payments to participants are recorded upon distribution. Amounts relating to participants who have elected to withdraw from the Plan but have not yet been paid were \$907,937 and \$1,701,267 at December 31, 2006 and 2005, respectively.

3. INVESTMENTS

The Plan's investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2006 and 2005, are as follows (in millions):

| | 2006 | 2005 |
|--|--------|--------|
| Frank Russell Short-Term Investment Fund | \$ 397 | \$ 362 |

During 2006, the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year) appreciated in value by \$231 million during the year ended December 31, 2006, as follows (in millions):

| | |
|---|---------------|
| Cash and cash equivalents net of offsets | \$ 1 |
| Equity securities net of offsets | 221 |
| Government securities and other fixed income instruments net of offsets | 2 |
| Net Gain on In-Kind Schwab IBA Benefit Distributions | 7 |
| Total | \$ 231 |

The Trustee is authorized to engage in the lending of certain Trust assets. Securities lending is an investment management strategy that utilizes the existing securities (government bonds, corporate bonds, or equities) of the Trust to earn additional income (approximately \$ 631,567 and \$427,319 in 2006 and 2005, respectively). It involves the loaning of securities by the Lending Agent (The Northern

Trust Company) to a select group of approved broker-dealers. In return for the loaned securities, the Lending Agent simultaneously receives collateral from a borrower (such as in the form of cash, U.S. government securities and irrevocable bank letters of credit) as a precaution against possible default of any borrower on the return of the loan. Each loan is collateralized to the extent of 102% for domestic securities and 105% for international securities of the fair value of the loan (including any accrued interest if appropriate to particular securities). The collateral is marked-to-market on a daily basis to maintain the margin requirement.

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

As of December 31, 2006, the investment managers were as follows:

| | |
|-------------------------------------|--|
| Money Market Fund | - Russell Trust Company |
| Short Term Bond Fund | - Pacific Investment Management Company |
| Diversified Bond Fund | - Western Asset Management Company - Pacific Investment Management Company - Russell Trust Company |
| International Equity Fund | - Arrowstreet Capital, Limited Partnership - Marsico Capital Management, LLC - MFS Institutional Advisors, Inc. - The Boston Company Asset Management - Russell Trust Company |
| Value Equity Fund | - Dodge & Cox Incorporated - Jacobs Levy Equity Management, Inc. - MFS Institutional Advisors, Inc. - Russell Trust Company |
| Growth Equity Fund | - Marsico Capital Management, LLC - Montag & Caldwell, Inc. - Suffolk Capital Management, LLC - Turner Investment Partners, Inc. - Russell Trust Company |
| Small Cap Equity Fund | - BlackRock Financial Management, Inc. - CapitalWorks Investment Partners, LLC - Jacobs Levy Equity Management, Inc. - Martingale Asset Management, L.P. - Peregrine Capital Management, Inc. - Turner Investment Partners, Inc. - Russell Trust Company |
| S&P 500 Index Fund | - PanAgora Asset Management |
| Individual Brokerage Account Option | - Self-directed account with Charles Schwab |

4. DERIVATIVE FINANCIAL INSTRUMENTS

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

5. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

The Plan holds investments managed by Russell. Russell is the trustee as defined by the Plan, and, therefore, these transactions qualify as party-in-interest transactions. Total fees and commissions paid by the Plan to Russell for plan year 2006 totaled \$13,513,948.

The Plan invested in shares of UAL common stock. UAL is the parent company of United and, as such, investment activity related to the 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 duration clause of any currently effective collective bargaining agreement with ALPA. If the Plan is terminated, employer contributions would cease and all amounts credited to a participant's account at the time of termination shall be retained in the Plan and will be distributed in accordance with ERISA and the normal distribution rules of the Plan.

7. FEDERAL INCOME TAX STATUS

The IRS has determined and informed the Company by a letter, dated September 5, 2003, that the Plan and related trust were designed in accordance with applicable regulations of the Internal Revenue Code. The Plan has been amended since receiving the determination letter; however, the Company and the Plan administrator believe that the Plan is currently designed and operated in compliance with the applicable requirements of the Internal Revenue Code, and the Plan and related trust continue to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

8. RECONCILIATION TO FORM 5500

At December 31, 2006 and 2005, certain participants had requested distributions from the plan, but were not paid until the following January. No liability is recorded in the financial statements for such transactions. However, these amounts are included as a benefit payable in the Form 5500. The reconciliation between the financial statements and the Form 5500 is as follows (in millions):

| | 2006 | 2005 |
|---|----------|----------|
| Net assets available for plan benefits per financial statements | \$ 2,826 | \$ 2,259 |
| Less amounts allocated to withdrawing participants | (1) | (1) |
| Net assets available for plan benefits per Form 5500 | 2,825 | 2,258 |
| Benefits paid to participants per financial statements | \$ 152 | |
| Add amounts allocated to withdrawing participants at December 31, 2006 | 1 | |
| Less amounts allocated to withdrawing participants at December 31, 2005 | (1) | |
| Benefits paid to participants per Form 5500 | \$ 152 | |

9. PLAN AMENDMENT

During 2006, the Plan was amended, primarily to maximize the amount the Company could contribute to the Plan due to the Equity Distribution and the UAL Convertible Notes Distribution (Note 1) and to specify that contributions of Equity and Convertible Notes proceeds are available for hardship withdrawal and age 59½ in-service withdrawal. The amendment also clarified the accelerated vesting provisions upon termination or partial termination of the Plan, indicating that upon termination or partial termination of the Plan, the accounts of affected participants will vest in full. Finally, the amendment changed the default investment option from a specified fund to a fund selected from time to time by the Plan Administrator.

SUPPLEMENTAL SCHEDULES

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

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

FOR THE YEAR ENDED DECEMBER 31, 2006

| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| ###REORG SCUDDER GLOBAL FD EXCH GLOBAL INTL FD 5-21-98 SEE SEC 2349245 | \$ (10,000.00) | \$ |
| ##ABLAZE TECHNOLOGIES INC COM | (11,061.65) | 8,736.81 |
| ##ADANAC MOLY CORP FORMERLY ADANAC GOLD CORP TO 10/13/2004 | (1,389.95) | |
| ##ADR POLYUS GOLD TEMP LINE DO NOT USE SEE SEC #2026301 | | 4,965.68 |
| ##ALCHEMY ENTERPRISES LTD COM NEW STK | (2,709.95) | |
| ##AMREP CORP COM | (136,554.77) | 89,875.47 |
| ##APOLLO GOLD CORP YUKON COM DO NOT USE SEE 2009928 | (29,506.80) | 28,155.31 |
| ##AVINO SILVER & GOLD MINES LTD COM | (1,658.95) | 36,308.41 |
| ##BIOMAG CORP COM | (1,795.85) | |
| ##CAMTEK LTD COM STK | (654.95) | 634.33 |
| ##FINI GROUP INC COM STK | (409.95) | 440.02 |
| ##INSEQ CORP COM COM | (4,437.40) | 3,139.94 |
| ##INTL FOOD PRODS GROUP INC COM NEW COM NEW | (6,009.95) | 9,982.81 |
| ##IPATH DOW JONES-AIG COMMODITY DO NOT USE SEE 2020430 | (69,438.95) | 49,788.52 |
| ##KLONDIKE GOLD CORP COM | (432.95) | |
| ##MEDIQUIP HLDGS INC COM STK | (497.45) | |
| ##MICRON ENVIRO SYS INC COM COM | (31,599.15) | |
| ##MICRON ENVIRO SYS INC COM NEW STK | (5,431.65) | 4,669.90 |
| ##REALITY RACING INC COM COM | (4,500.90) | |
| ##REALITY RACING INC COM NEW STK | (19,009.95) | 17,134.64 |
| ##RED REEF LABORATORIES INTL INC COM | (1,832.80) | 109.28 |
| ##RUSHNET INC COM COM | (13,239.79) | 10,209.85 |
| ##SNIFFEX INC COM | (189.95) | |
| ##SYNGAS INTL CORP COM | (1,352.95) | 105.04 |
| ##TRAC FINL GROUP INC COM STK | (4,059.30) | |
| ##VERIDIUM CORP NEW COM STK | (79,496.48) | 41,778.08 |
| ##WASTE INDS USA INC COM | (29,886.90) | 27,589.20 |
| ##YAMANA GOLD INC COM STK | (259,280.82) | 123,022.91 |
| #REOR/WESTN GAS RES INC CASH MERGER EFF 8/23/06 | (156,057.67) | 72,234.85 |
| #REORG ADR FUJI PHOTO FILM CO LTD (NEW) N/C TO 2028241 EFF 10-02-2006 | (16,983.42) | 36,846.61 |
| #REORG ADR MITTAL STL CO N V CL A N Y REGISTRY SH N/C TO 2010268 EFF 01-30-07 | (90,076.14) | 63,682.27 |
| #REORG FALCONBRIDGE CASH MERGER EFFECTIVE 10-13-06 | (29,146.85) | 32,059.81 |
| #REORG IRISH INVT N/C TO NEW IRELAND FUNC 2612359 EFF 6/21/01 | (26,312.46) | 17,185.16 |
| #REORG ISONICS CO REVERSE SPLIT TO ISONICS CORP NEW SEC 2017623 EFF 2-13-07 | (16,408.60) | 11,947.32 |
| #REORG KFX INC COM N/C TO 2028187 EFF 09-29-2006 | (155,424.70) | 14,786.59 |
| #REORG MLP ALLIANCE CAP MGMT HLDG L P UNIT LP INT ALLIANCE CAP MGMT 2020541 | (203.96) | 14,788.68 |
| #REORG MRO SOFTWARE INC CASH MERGER EFFECTIVE 10-02-06 | (2,026.95) | 134,887.61 |
| #REORG NORTEL NETWORKS REV SPLIT TO NORTEL NETWORKS 2-029160 REV EFF 12-1-06 | (204,010.00) | 215,049.21 |
| #REORG PARAMETRIC TECH CORP REV SPLIT TOPARAMETRIC TECH TO 2019851 EFF 02-28-06 | (57,953.85) | 632.98 |
| #REORG QUANTUM CORP COM EXCH QUANTUM CORP DSSG COM @1 CORP ACT 8-3-99 2753014 | (18,171.75) | 16,711.96 |

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| #REORG SCHICK TECHNOLOGIES N/C TO SIRONADENTAL SYSTEMS 2025566 EFF 06/21/06 | (99,491.85 |) 108,696.52 |
| #REORG STARWD HOTELS & RESORT N/C STARWD HOTELS & RESORT WORLDWIDE 2843946 | | 76.24 |
| #REORG STRATEX NETWORKS INC COM STOCK MERGER 2010183 EFF 01-26-07 | (55,018.43 |) 67,236.41 |
| #REORG/@RD INC CASH & STK MERGER TO TRIMBLE NAV 2868468 EFF 2/16/07 | (221,792.86 |) 317,319.77 |
| #REORG/1ST AVE NETWORKS INC N/C TO FIBERTOWER CORP 2027609 EFF 08/29/2006 | (15,997.90 |) 16,007.60 |
| #REORG/1ST HORIZON PHARMACEUTICALS CORP N/C TO SCIELE 2025580 EFF 6/19/06 | (2,399.85 |) 2,428.97 |
| #REORG/1ST MAJESTIC RES CORP N/C TO 2027896 EFF DATE 11-23-06 | (4,919.95 |) |
| #REORG/ADR LOGITHECH INTL S A TO LOGITECH INTL S.A 2028655 EFF 10/23/06 | (79,131.05 |) 71,078.15 |
| #REORG/ADR VODAFONE GROUP PLC SPONSORED ADR REVERSE SPLIT 2026812 EFF 07/13/06 | (73,381.41 |) 102,150.88 |
| #REORG/AFLEASE GOLD & URANIUM RES LTD SCHEME OF ARRANGEMENT # 2018986 1/9/06 | (6,137.95 |) |
| #REORG/ALANCO TECHNOLOGIES REV SPLIT TO ALANCO TECH INC 2028265 EFF 10/16/06 | (1,284.95 |) |
| #REORG/ALBERTSONS INC CASH & STK MERGER TO SUPER VALUE SEC 2850804 EFF 6/2/06 | (2,584.00 |) 220,140.92 |
| #REORG/ALERIS INTL INC CASH MERGER EFF 12/19/06 | (4,877.95 |) 4,664.30 |
| #REORG/AMERADA HESS CORP NAME CHANGE TO HESS CORP SEC #2024112 EFF 5/05/06 | (266,358.95 |) 1,340,052.43 |
| #REORG/AMERITRADE HLDG CORP N/C TO AMERITRADE HOLDIN # 2019659 EFF 1/24/06 | (175,624.54 |) 24,499.59 |
| #REORG/AMERN PHARMACEUTICALS PARTNERS N/C TO ABRAXIS 2022955 EFF 4/19/06 | (26,755.20 |) |
| #REORG/AMERN PWR CONVERSION CASH MERGER EFF 2/14/07 | (104,621.81 |) 17,015.51 |
| #REORG/AMERN RET CORP CASH MERGER EFF 7-25-06 | (8,562.35 |) 92,186.18 |
| #REORG/AMSOUTH BANCORP STK MERGER TO REGIONS FINL CORP # 2008590 EFF 11/6/06 | (25,433.91 |) 19,615.38 |
| #REORG/AO TATNEFT ADR TERMINATION EFF 10/30/06 | (7,085.75 |) 6,979.83 |
| #REORG/ARAMARK CORP CL B EFFECTIVE 01/26/07 | (0.48 |) 1,069,090.77 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| #REORG/ARCHIPELAGO HLDGS STK MERGER TO NYSE GROUP INC CU 62949W103 EFF 3/7/06 | (142,985.50) |) 46,315.89 |
| #REORG/ATI TECHNOLOGIES PLAN OF ARRANGEMENT TO ADV 2002030 EFF 10/25/06 | (503,994.42) |) 873,459.30 |
| #REORG/BARNABUS ENERGY INC N/C TO OPEN ENERGY CORP SEC # 2023163 EFF 4/21/06 | (10,266.85) |) 3,439.93 |
| #REORG/BAYSWATER VENTURE PLAN OF ARRANGEMENT TO 2027254 EFF 8/16/06 | (30,268.85) |) |
| #REORG/BELLSOUTH CORP STK MERGER TO AT &T SEC# 2017924 EFF 12/29/06 | (1,863,992.61) |) 2,124,350.93 |
| #REORG/BOOTS GROUP ORD GBP 0.25, MANDATORY EXCHANGE EFFEC 02-13-06 | (7,131.56) |) 54,791.40 |
| #REORG/BROADWING CASH/STOCK MERGER TO 2473558 EFF 01-03-2007 | (642,486.46) |) 738,567.86 |
| #REORG/BURL RES INC CASH & STK MERGER TO CONOCOPHILLIPS 2197249 EFF 3/31/06 | (22,637.96) |) 701,944.13 |
| #REORG/CABG MED INC FINAL LIQ TO ESCR CABG MED 6066502 EFF 4/28/06 | (2,389.15) |) 2,352.00 |
| #REORG/CAL DR INTL N/C TO HELIX ENERGY SOLUTIONS GROUP 2020999 EFF 3/3/06 | (601,330.28) |) 158,183.59 |
| #REORG/CAMBIOR INC PLAN OF REORG TO IAMGOLD CORP SEC # 2003084 EFF 11/8/06 | (99,270.30) |) 97,887.47 |
| #REORG/CANWEST PETE CORP N/C TO OILSANDSQUEST INC SEC # 2028986 EFF 11/1/06 | (893,142.99) |) 570,465.92 |
| #REORG/CAP TITLE GROUP INC CASH MERGER EFF 9/8/06 | (18,497.85) |) 23,179.33 |
| #REORG/CDA SOUTH PETE LTD PLAN OF ARRANGEMENT TO 2029008 EFF 10/25/06 | (3,029.15) |) 3,162.98 |
| #REORG/CELSION CORP REV SPLIT TO CELSIONCORP NEW SEC # 2020998 EFF 2/28/06 | (1,312.95) |) |
| #REORG/CENDANT CORP N/C REV SPLIT TO AVIS BUDGET 2026884 EFF DATE 9-5-06 | (85,191.70) |) 254,610.60 |
| #REORG/CENTRACORE PPTYS TR EFF 01-23-2007 | (133,698.50) |) 119,503.80 |
| #REORG/CERTEGY INC N/C TO FID NATIL INFOSVCS SEC # 2019850 EFF 1/31/06 | (379,162.37) |) 17,459.46 |
| #REORG/CHAPARRAL RES INC CASH MERGER EFF 9/29/06 | (43,872.28) |) 47,216.92 |
| #REORG/CHORDIANT SOFTWARE INC REV SPLIT TO CHORDIANT SOFTWARE 170404305 2/20/07 | (14,709.95) |) 14,689.59 |
| #REORG/CIENA CORP REV SPLIT TO CIENA CORP SEC # 2027942 EFF 9/22/06 | (1,782,870.69) |) 1,394,987.68 |
| #REORG/CIRCLE GROUP HOLDINGS NAME CHANGETO Z TRIM HOLDINGS 2025017 EFF 6/22/06 | (972.95) |) 1,305.00 |
| #REORG/CLICK COMM INC CASH MERGER EFF 10/26/06 | (42,455.30) |) 61,875.58 |
| #REORG/CNS INC CASH MERGER EFFECTIVE 12/19/06 | (2,181.66) |) 311,079.81 |
| #REORG/COML NET LEASE RLTY INC N/C TO NATL RETAIL PPTYS INC 2023879 EFF 5/1/06 | (1,171.57) |) 200,013.32 |
| #REORG/COMPUTER ASSOC INTL INC NAME CHANGE TO CA INC 2020021 | (3.98) |) 5,541.82 |
| #REORG/CONOLOG CORPORATION REV SPLIT TO 2026951 EFF DATE 8-3-06 | (4,180.75) |) 8,826.53 |
| #REORG/CONOR MEDSYSTEMS INC CASH MERGER EFF 2/2/07 | (949,833.83) |) 987,958.85 |
| #REORG/COOPER CAMERON CORP N/C TO CAMERON INTL CORP 2024099 EFF 5/5/06 | (1,887,298.14) |) |
| #REORG/CRAY INC REV SPLIT TO 2025429 EFFDATE 6-8-06 | (13,928.21) |) 13,906.53 |
| #REORG/DENISON MINES INC STK MERGER TO INTL URANIUM CORP 2006997 EFF 12/4/06 | (15,141.42) |) 80,421.51 |
| #REORG/DIAMOND CLUSTER N/C TO DIAMOND MGMT & TECH 2027015 EFF 8/1/06 | (44,504.16) |) 45,482.92 |
| #REORG/DIGITAL INSIGHT CORP CASH MERGER EFF DATE 2-6-07 | (29,635.55) |) 25,136.26 |
| #REORG/DIGITAS INC COM CASH MERGER EFF DATE 1-31-07 | (35,715.80) |) 127,660.87 |
| | (21,094.94) |) 153,094.76 |

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| #REORG/DUKE ENERGY CORP STK MERGER TO DUKE ENERGY CORP 2021437 EFF 4/3/06 | | |
| #REORG/ELEC CY CORP REV SPLIT TO SEC # 2025526 EFF 6/15/06 | (959.95 |) 605.17 |
| #REORG/EMBREX INC CASH MERGER EFF 1/22/07 | (1,427.90 |) 2,306.81 |
| #REORG/ENGLEHARD CORP CASH MERGER EFF 6/9/06 | (7,902.21 |) 1,009,446.79 |
| #REORG/EQTY OFFICE PPTY TR REIT CASH MERGER EFF DATE 02-09-07 | (686,530.02 |) 159,054.01 |
| #REORG/ESSEX CORP EFF 01-25-07 | (25,182.80 |) 19,458.16 |
| #REORG/EUROZINC MNG CORP PLAN OF ARRANGEMENT TO 2027724 EFF 10/31/06 | (406,703.79 |) 339,482.56 |
| #REORG/FID NATL FIN INC STK MERGER TO FID NATL INFORMATION 2019850 EFF 11/9/06 | (19.47 |) 696,828.08 |
| #REORG/FILENET CORP CASH MERGER EFF 10/13/06 | (289,256.40 |) 306,165.20 |
| #REORG/FISHER SCIENTIFIC INTL INC STK MERGER TO 2862380 EFF 11/9/06 | (1,128,605.88 |) 1,087,419.77 |
| #REORG/FLAG FINL CORP CASH MERGER EFF 12/11/06 | (24,340.35 |) 24,529.63 |
| #REORG/FREESCALE SEMICONDUCTOR INC CL A CASH MERGER EFF 12-01-06 | (28,550.70 |) 224,446.57 |
| #REORG/FREESCALE SEMICONDUCTOR INC CL B CASH MERGER EFF 12/1/06 | (32,606.05 |) 1,248,760.03 |
| #REORG/FRONTIER AIRLINES PLAN OF REORG TO FRONTIER AIRLINES 2022362 EFF 4/3/06 | (54,246.35 |) 131,888.15 |
| #REORG/GLAMIS GOLD LTD COM TO GOLDCORP INC NEW COM EFFECTIVE 11/06/06 | (213,630.95 |) 319,354.32 |
| #REORG/GLOBAL SIGNAL INC STK MERGER TO CROWN CASTLE INTL 2222700 EFF 1/12/07 | (186,454.20 |) 225,472.01 |
| #REORG/GOLD KIST INC CASH MERGER EFF DATE 1-9-07 | (104,057.85 |) 477,624.20 |
| #REORG/GOLDEN W FINL CORP CASH & STK MERGER TO WACHOVIA 2893758 EFF 10/2/06 | (390,523.42 |) 902,060.73 |
| #REORG/GTX GLOBAL CORP REV SPLIT & N/C TO VISION TECH 2026888 EFF 7/31/06 | (46,935.50 |) 31,791.25 |
| #REORG/GUIDANT CORP CASH & STK MERGER TOBSTN SCIENTIFIC 2075509 EFF 4/21/06 | (106,710.43 |) 509,037.03 |
| #REORG/HCA INC CASH MERGER EFF 11/17/06 | (48,246.41 |) 2,131,317.42 |
| #REORG/HEALTHSOUTH CORP COM STK REVERSE SPLIT TO 2028661 EFFECTIVE 10/25/06 | (3,226.90 |) 5,159.88 |
| #REORG/HOMESTORE INC NAME CHANGE TO MOVEINC SEC # 2025019 EFF 06-22-2006 | (18,111.30 |) 311,743.78 |
| #REORG/HPL TECHNOLOGIES INC CASH MERGER EFF 12/7/05 | | 73.50 |
| #REORG/HUGHES SUP INC CASH MERGER EFF 3/30/06 | (21,004.35 |) 25,584.96 |
| #REORG/ICOS CORP CASH MERGER EFF 1/29/07 | (63,204.69 |) 70,707.00 |
| #REORG/IMMUNE RESPONSE CORP REV SPLIT TOIMMUNE RESPONSE 2029868 EFF 12/20/06 | (6,073.25 |) 3,835.78 |
| #REORG/IMPSCO TECHNOLOGIES INC PLAN OF REORG TO FL SYSTEMS 2027416 EFF 8/25/06 | (189,348.90 |) 12,008.46 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
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| #REORG/INCO LTD CASH MERGER EFF 01-8-07 | (267,726.30) |) 364,150.61 |
| #REORG/INFINIUM LABS N/C 2026549 EFF 7-24-06 | (4,592.85) |) 7,883.58 |
| #REORG/INTEGRAPH CORPORATION CASH MERGEREFF 11/28/06 | (313,586.75) |) 450,890.39 |
| #REORG/INTELLIGENT SEC NETWORKS INC N/C CU 364608101 EFF 4/10/06 | (1,114.95) |) |
| #REORG/INTERCONTINENTAL HOTELS GROUP PLCREV SPLIT TO SEC # 2025359 EFF 6/12/06 | (8,072.95) |) |
| #REORG/INTERMAGNETICS GEN CORP CASH MERGER EFF 11/9/06 | (110,045.35) |) 604,836.85 |
| #REORG/INTERNAP NETWORKS SVCS REV SPLIT TO INTERNAP NETWORKS 2025734 EFF 7/10/06 | (46,009.50) |) 24,113.48 |
| #REORG/INTERNET SEC SYS INC CASH MERGER EFF 10/23/06 | (162,235.85) |) 212,276.21 |
| #REORG/INTERVIDEO INC CASH MERGER EFF 12/12/06 | (70,779.85) |) 78,283.30 |
| #REORG/INTL URANIUM CORP NAME CHANGE TO DENISON MINES LTD 2029802 EFF 12/7/06 | (195,959.60) |) 64,888.95 |
| #REORG/INTRADO INC CASH MERGER EFF 4/4/06 | (102,081.67) |) 319,869.38 |
| #REORG/JACUZZI BRANDS INC CASH MERGER EFF 2/7/07 | (108,900.47) |) 138,234.65 |
| #REORG/JDS UNIPHASE CORP REV SPLIT TO JDS UNIPHASE CORP 2028520 EFF 10/16/06 | (3,802,365.37) |) 3,206,392.28 |
| #REORG/JEFFSN PILOT CASH MERGER EFF 4/3/06 | (39,825.71) |) 95,875.48 |
| #REORG/JLG INDS INC CASH MERGER EFF 12/6/06 | (1,651,619.35) |) 967,747.65 |
| #REORG/KCS ENERGY INC CASH & STK MERGER TO PETROHAWK ENERGY 2008820 EFF 7/12/06 | (23,200.30) |) 28,883.42 |
| #REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06 | (102,400.34) |) 555,569.61 |
| #REORG/KERZNER INTL LTD CASH MERGER EFF 9/1/06 | (42,952.32) |) 805,462.58 |
| #REORG/KNAPE & VOGT MFG CO CASH MERGER EFF 7/28/06 | (3,692.95) |) 3,697.93 |
| #REORG/KOS PHARMACEUTICALS CASH MERGER EFF 12/15/06 | (256,364.21) |) 228,721.45 |
| #REORG/LAFARGE N AM INC CASH MERGER EFF 5/16/06 | (4,216.95) |) 593,165.73 |
| #REORG/LASERSCOPE EFF 07-28-2006 | (19,989.95) |) 24,274.35 |
| #REORG/LAWSON SOFTWARE INC N/C TO LAWSONSOFTWARE INC 2023394 EFF 4/25/06 | (197,353.17) |) 6,868.86 |
| #REORG/LIBERTY MEDIA CORP SER A STK MERGER TO 2024104 2024108 EFF 5/10/06 | (11,787.95) |) 13,936.66 |
| #REORG/LIFELINE SYSTEMS INC CASH MERGER EFF 3/22/06 | (20,645.95) |) 614,986.70 |
| #REORG/LONE STAR STEAKHOUSE SALOON CASH MERGER EFF 12/14/06 | (362,099.70) |) 444,600.36 |
| #REORG/LOUDEYE CORP REV SPLIT TO LOUDEYECORP 2024449 EFF 5/23/06 | (13,234.30) |) 5,884.31 |
| #REORG/LUCENT TECHNOLOGIES INC STK MERGER TO ALCATEL 2005912 EFF 11-30-06 | (581,338.77) |) 819,252.91 |
| #REORG/LYON WILLIAM HOMES CASH MERGER EFF DATE 7-27-06 | (80,786.75) |) 260,246.16 |
| #REORG/MACRONIX INTL CO LTD SPONS ADR TOMACRONIX 2024353 EFF 5/17/06 | (2,722.95) |) |
| #REORG/MAN GROUP USD0.18 PAR CHANGE TO MAN GROUP 024306W EFF 8/14/06 | (85,013.60) |) |
| #REORG/MATTMAN SPECIALTY VEHICLES N/C TO2030577 EFF DATE 1-11-07 | (3,722.95) |) 2,676.96 |
| #REORG/MAVERICK TUBE CORP CASH MERGER EFF 10/5/06 | (118,233.29) |) 112,815.03 |
| #REORG/MAXTOR CORP COM NEW STK MERGER 2000844 EFFECTIVE 5-19-06 | (22,454.90) |) 21,943.41 |
| #REORG/MAYTAG CORP CASH & STK MERGER TO WHIRLPOOL CORP SEC # 2926430 | (19,082.90) |) 48,000.25 |
| #REORG/MCDATA CORP CL A STK MERGER TO BROCADE COMM 2087977 EFF 1/29/07 | (331,070.38) |) 355,339.93 |
| #REORG/MERCURY INTERACTIVE CORP CASH MERGER EFF 11/9/06 | |) 64,099.03 |
| #REORG/MERISTAR HOSPITALITY CORP REIT CASH MERGER EFF 5/2/06 | (67,473.00) |) 538,338.15 |
| #REORG/METSOLV INC CASH MERGER EFF 12/15/06 | (999.63) |) 1,072.25 |
| #REORG/MICHAELS STORES INC CASH MERGER EFF 10/31/06 | (21.18) |) 7,151.14 |
| #REORG/MIKOHN GAMING N/C TO PROGRESSIVE GAMING INTL SEC # 2022352 EFF 4/3/06 | (6,226.00) |) 3,145.94 |

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| #REORG/MOLECULAR DIAGNOSTICS INC NAME CHANGE TO CYTOCORE 2026629 EFF 06-16-06 | (3,554.95 |) | |
| #REORG/MORGAN STANLEY STK PARTN TO XM SATELLITE RADIO 2946704 EFF 10/2/06 | (14,534.95 |) | 11,974.68 |
| #REORG/MPOWER HLDG CORP CASH MERGER EFF 8/4/06 | (3,630.95 |) | 3,930.92 |
| #REORG/MYOGEN INC CASH MERGER EFF 11/20/06 | (62,691.11 |) | 541,821.11 |
| #REORG/MYSYSTEMS LTD COM STK TO SANDISK CORP 2798627 EFFECTIVE 11/17/06 | (89,485.05 |) | 76,064.79 |
| #REORG/N FORK BANCORP INC CASH & STK MERGER TO CAP 1 FINL 2108876 EFF 12/1/06 | (30,002.59 |) | 103,583.62 |
| #REORG/NCO GROUP CASH MERGER EFF 11/15/06 | (193,146.68 |) | 439,654.14 |
| #REORG/NEORX CORP N/C TO PONIARD PHARMACEUTICALS INC 2024344 EFF 6/19/06 | (1,162.95 |) | 1,314.99 |
| #REORG/NS GROUP CASH MERGER EFF 12/1/06 | (153,511.66 |) | 171,334.44 |
| #REORG/ONELINK 4 TRAVEL INC NAME CHANGE TO ONELINK CORP 2021450 EFF 3/15/06 | (1,412.95 |) | |
| #REORG/OPEN SOLUTIONS INC CASH MERGER EFF 1/23/07 | (536,404.16 |) | 670,810.51 |
| #REORG/OR STL MLS INC CASH MERGER EFF 1/23/07 | (379,954.39 |) | 607,072.03 |
| #REORG/OUTBACK STEAKHOUSE INC N/C TO OSIRESTRAURANT PARTNERS 2023726 EFF 4/25/06 | (244,033.48 |) | 221,067.12 |
| #REORG/OWENS CORNING FINAL DISTR EFF 10/31/06 | (19,814.90 |) | 23,699.41 |
| #REORG/PAUL TRAVELERS CORP N/C TO TRAVELERS COS INC 2024128 EFF 2/27/07 | (978,915.17 |) | 123,308.09 |
| #REORG/PEGASUS WIRELESS CORP REV SPLIT TO 2029826 EFFECTIVE DATE 12-11-06 | (42,542.20 |) | 36,008.72 |
| #REORG/PEMSTAR INC STK MERGER TO BENCHMARK ELEC 2064032 EFF 01-09-07 | (54,284.36 |) | 55,118.45 |
| #REORG/PENGROWTH ENERGY MAND EXCHANGE TO2026560 EFF 7-27-06 | (66,943.85 |) | 86,765.65 |
| #REORG/PENTON MEDIA INC CASH MERGER EFF 2/1/07 | (4,519.90 |) | 5,429.91 |
| #REORG/PEOPLES ENERGY CORP STK MERGER TOINTEGRYS ENERGY GP 2015611 EFF 2/21/07 | (2,204.45 |) | 2,171.28 |
| #REORG/PER-SE TECHNOLOGIES IN COM NEW EFFECTIVE 01/26/07 | (316,630.32 |) | 338,886.48 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| #REORG/PETCO ANIMAL SUPPLIES INC CASH MERGER EFF 10/26/06 | (206,094.91) | 8,736.78 |
| #REORG/PETROFOUND ENERGY TR STK MERGER TO PENN W ENERGY 2014502 EFF 6/30/06 | (158,684.20) | 110,513.43 |
| #REORG/PIXAR STK MERGER TO DISNEY (WALT)CO HLDG SEC #2279467 EFF 5/5/06 | (35,964.40) | 66,215.41 |
| #REORG/PMI VENTURES LTD NAME CHANGE TO PMI GOLD CORP SEC # 2024458 EFF 5/23/06 | (5,075.45) | |
| #REORG/PORTAL SOFTWARE CASH MERGER EFF 7-3-06 | (4,860.90) | 1,209.55 |
| #REORG/PORTALPLAYER INC CASH MERGER EFF 1/5/07 | (344,390.46) | 393,822.38 |
| #REORG/PRIMEDEX HLTH SYSTEMS REV SPLIT &N/C TO 2029380 EFF 11/28/06 | (10,009.95) | |
| #REORG/PROTEIN DESIGN LABS INC N/C PDL BIOPHARMA INC SEC #2019410 EFF 1/9/06 | (36,549.12) | |
| #REORG/RAIL AMER INC CASH MERGER EFF 2/14/07 | (86,393.40) | 133,546.41 |
| #REORG/RECKSON ASSOCS RLTY CORP CASH & STK MERGER TO 2774255 EFF 1/25/07 | (98,779.65) | 381,945.40 |
| #REORG/REDBACK NETWORKS INC CASH MERGER EFF 1/25/07 | (542,593.84) | 1,107,687.07 |
| #REORG/REMINGTON OIL & GAS CORP CASH & STK MERGER TO HELIX 2020999 EFF 7/3/06 | (33,569.10) | 46,750.19 |
| #REORG/REP BANCORP STK MERGER TO CITIZENS BKG CORP 2165508 EFF 12-29-06 | (2,424.00) | 151,738.70 |
| #REORG/REYNOLDS & REYNOLDS CO CL A CASH MERGER EFF 10/26/06 | (2,715.55) | 3,069.15 |
| #REORG/ROANKE ELEC STL CORP CASH & STK MERGER SEE #2846187 EFF 04/11/06 | (6,015.95) | 7,825.11 |
| #REORG/RSA SEC INC CASH MERGER EFF 9/18/06 | (681,888.47) | 264,729.39 |
| #REORG/SAVVIS INC.REVERSE SPLIT TO 2025371 EFF 06-06-06 | (81,226.70) | 7,309.82 |
| #REORG/SAXON CAP INC REIT CASH MERGER EFF 12/4/06 | (7,352.90) | 2,153.98 |
| #REORG/SCP POOL CORP NAME CHANGE TO POOLCORP 2024345 EFF 5/17/06 | (164.80) | 681,234.55 |
| #REORG/SCS TRANSN N/C TO 2026457 EFF 7-24-06 | (92,072.00) | |
| #REORG/SEC CAP CORP DEL CL A CASH MERGEREFF 9/14/06 | (9,017.18) | 9,102.38 |
| #REORG/SEITEL INC COM PAR \$.01 CASH MERGER EFFECTIVE 2-13-07 | (84,538.10) | 18,899.55 |
| #REORG/SIEBEL SYSTEMS INC CASH MERGER EFF 1/31/06 | | 44,024.39 |
| #REORG/SIRNA TEHERAPEUTICS INC CASH MERGER EFF 12/29/06 | (420,238.00) | 655,951.88 |
| #REORG/SOLEXA INC STK MERGER TO ILLUMINAINC SEC # 2414264 EFF 1/26/07 | (195,795.49) | 2,965.93 |
| #REORG/SOURCECORP CASH MERGER EFF 7/12/06 | (153,717.80) | 159,032.73 |
| #REORG/SPORTSMAN GUIDE CASH MERGER EFF 8/31/06 | (3,047.95) | 5,152.79 |
| #REORG/STARWOOD HOTELS & RESORTS WRLDWIDE INC #2022460 & #2022461 4/7/06 | (376,551.82) | 215,500.55 |
| #REORG/STELLENT INC CASH MERGER EFF 12/14/06 | (32,311.15) | 3,139.95 |
| #REORG/STREICHER MOBILE FUELING INC N/C SMF ENERGY CORP 2018419 EFF 2/14/07 | (2,819.95) | 3,729.98 |
| #REORG/SYMBOL TECHNOLOGIES INC CASH MERGER EFF 1/9/07 | (46,570.26) | 52,517.11 |
| #REORG/SYNGANTA P-WTS06 WORTHLESS EFF 05/26/06 (BLK N5L4759) | | 2,958.82 |
| #REORG/TARGETED GENETICS CORP REV SPLIT TO TARGETED GENETIC #2024211 EFF 5/11/06 | (11,375.79) | 4,987.80 |
| #REORG/TELEWEST GLOBAL NAME CHANGE TO NTL INC CASH MERGER EFF 3/3/06 | (11,953.95) | 11,896.68 |
| #REORG/TOO INC NAME CHANGE TO TWEEN BRANDS INC 2026274 EFF 7/10/06 | (259,692.02) | 7,173.44 |
| #REORG/TRANSMONTAIGNE INC CASH MERGER EFF 9/1/06 | (34,297.05) | 164,785.77 |
| #REORG/TRUSTSTREET PTYS INC CASH MERGER EFF 2/26/07 | (31,196.68) | 191,015.53 |
| #REORG/UBS AG COM MANDATORY EXCHANGE TO UBS AG 2026281 EFF 7/10/06 | (1,095,012.86) | 224,541.43 |
| #REORG/VENTIV HLTH INC N/C TO INVENTIVE HHEALTH INC SEC # 2025564 EFF 6/19/06 | (38,238.60) | 52,487.91 |
| | (547,013.99) | 617,255.70 |

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#REORG/VERITAS DGC INC STK MERGER TO COMPAGNIE GENERALE

2196381 EFF 1/12/07

#REORG/VIISAGE TECH INC N/C TO L-1 IDENTITY SOLUTIONS 2027592 EFF

8/30/06 (159,345.62) 190,565.17

#REORG/VIVENDI ADR ADR TERMINATION EFF 8/3/06 (6,270.90) 6,746.88

#REORG/W CORP CASH MERGER EFF 10/25/06 (51,353.12) 53,792.97

#REORG/WESTCORP INC STK MERGER TO WACHOVIA CORP SEC # 2893758
EFF 1/17/06 (20,403.95) 19,279.45

#REORG/WESTN SILVER ST MERGER TO 2349216& WESTN COPPER 2024204
EFF 5/3/06 (51,273.60) 28,283.31

#REORG/WHITEHALL JEWELERS CASH MERGER EFF 6/9/06 (652.95) 640.00

#REORG/WINDROSE MED PPTYS STK MGR TO CUSIP 42217K106 EFF
12-20-06 (123,989.50) 120,369.23

#REORG/WOODHEAD INDS INC CASH MERGER EFF8/10/06 (5,262.95) 20,776.47

#REORG/YANKEE CANDLE CO CASH MERGER EFF 2/6/07 (142,953.53) 24,861.73

#REORG/ZENEX INTL INC NAME CHANGE TO ADUDELLE INDS INC 2025584
EFF 6/19/06 (7,478.35) 1,560.00

&&& PARTICIPANT LOANS OUTSTANDING (8,529,699.65) 7,325,184.00

&&&MARSH & MCLENNAN COS INC COM (FOR ACCT #2219800 ONLY) (802,162.90) 765,226.24

/ ARMOUR INC CL A (1,226,506.19) 631,256.51

1 800 FLOWERS COM INC CL A COM STK (25,340.50) 16,400.73

1ST ALBANY COS INC COM STK (2,884.95) 2,720.46

1ST BANCORP P R COM (49,111.90) 47,952.61

1ST CMNTY BANCORP CAL COM (245,339.13) 165,155.37

1ST HORIZON NATL CORP COM (7,973.50) 19,985.86

1ST MARBLEHEAD CORP COM (1,432,470.21) 1,432,123.08

1ST NIAGARA FINL GROUP INC NEW COM (505,386.49) 222,116.70

1ST REP BK SAN FRAN CAL COM (3,710.95) 296,055.86

21ST CENTY HLDG CO COM (25,409.95) 25,589.26

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| 24 / 7 REAL MEDIA INC COM NEW | (332,120.48) |) 126,335.93 |
| 3COM CORP COMMON STOCK | (1,058,148.20) |) 1,503,710.11 |
| 3DICON CORP COM | (91,939.77) |) 81,862.55 |
| 3I GROUP CUM PREF SHS B GBP0.01 | |) 143,420.17 |
| 3I GROUP ORD GBP0.62784 | |) 998,697.48 |
| 3M CO COM | (3,098,736.24) |) 3,542,674.92 |
| 3RD WAVE TECHNOLOGIES INC COM | (3,953.95) |) 15,573.11 |
| 4 SEASONS HOTELS INC LTD VTG SH | (23,592.91) |) 23,228.09 |
| 5TH 3RD BANCORP COM | (629,631.27) |) 801,194.98 |
| 6 FLAGS INC COM | (788,570.41) |) 354,524.88 |
| 77TH BANK NPV | (88,883.34) |) 74,903.96 |
| 8X8 INC NEW COM | (1,398.95) |) 4,030.82 |
| A C MOORE ARTS & CRAFTS INC COM | (222,220.02) |) 27,610.58 |
| A D A M INC COM | (6,600.14) |) 4,214.56 |
| A S V INC COM | (310,651.42) |) 291,541.72 |
| AAR CORP COM | (404,751.65) |) 179,116.41 |
| AARON RENTS INC CL B CL B | (30,859.33) |) 29,834.89 |
| AASTROM BIOSCIENCES INC COM | (75,005.91) |) 28,163.15 |
| ABAXIS INC COM | (602,861.44) |) 577,900.57 |
| ABB LTD CHF2.50(REGD) | (400,781.91) |) 438,410.84 |
| ABBOTT LAB COM | (4,529,893.60) |) 3,259,303.25 |
| ABER DIAMOND CORP COM | (8,121.50) |) 4,059.17 |
| ABERCROMBIE & FITCH CO CL A | (1,446,972.35) |) 1,454,298.26 |
| ABERCROMBIE & FITCH COM STK PUT OPT EXP 1/20/07 PAR \$75 PER SH | (580.70) |) 679.27 |
| ABIOMED INC COM | (475,231.84) |) 199,191.85 |
| ABITIBI-CONS INC COM | (3,181.95) |) 3,187.94 |
| ABLE ENERGY INC COM | (411.65) |) 351.53 |
| ABN-AMRO HLDGS NV EUR0.56 | (170,727.67) |) 128,490.62 |
| ABRAXAS PETE CORP COM | (23,415.85) |) 42,561.71 |
| ABRAXIS BIOSCIENCE INC COM STK | |) 16,546.78 |
| ABX AIR INC COM STK | (83,993.13) |) 75,454.53 |
| ACACIA FED SVGS BK FALLS CHURCH VA CTF DEP DTD 03-03-2006 4.85 09-04-2007 | (5,000.00) |) |
| ACACIA RESH CORP AR ACACIA TECHNOLOGIES COM | (8,502.95) |) 8,243.32 |
| ACACIA RESH CORP AR COMBIMATRIX COM | (52,624.10) |) 11,548.25 |
| ACADIA PHARMACEUTICALS INC COM | (47,981.11) |) 41,247.03 |
| ACCENTURE LTD BERMUDA CLS A COM | (146,315.74) |) 556,923.45 |
| ACCESS CO LTD NPV | (20,941.01) |) 88,253.30 |
| ACCESS INTEGRATED TECHNOLOGIES INC CL A COM STK | (210,383.60) |) 72,761.12 |
| ACCIONA SA EUR1 | |) 1,345,461.46 |
| ACCO BRANDS CORP COM | (385,030.18) |) 147,464.32 |
| ACCREDITED HOME LENDERS HLDG CO COM STK | (364,009.44) |) 237,457.45 |
| ACE LTD ORD STK USD0.0416 | (31,034.18) |) 65,312.08 |
| ACME UTD CORP COM | (2.71) |) 5,126.60 |
| ACORDA THERAPEUTICS INC COM | (206,780.50) |) 229,273.63 |
| ACS ACTIVIDADES CO EUR0.5 | (143,391.78) |) 1,179,490.82 |
| ACTEL CORP COM | (29,901.52) |) 31,435.49 |
| ACTIVIDENTITY CORP COM STK | (13,147.00) |) 14,753.73 |
| ACTIVISION INC NEW COM NEW | (1,466,990.90) |) 795,536.81 |
| ACTUANT CORP CL A NEW | (394,073.00) |) 546,408.13 |
| ACTUATE CORP COM | (8,818.75) |) 2,320.97 |
| ACUITY BRANDS INC COM | (969,652.07) |) 29,531.88 |
| ACUSPHERE INC COM | (29,640.85) |) 11,231.52 |
| ADAMS RES & ENERGY INC COM NEW | (21,984.95) |) 19,989.43 |
| ADAMS RESPIRATORY THERAPEUTICS INC COM STK | (35,373.35) |) 30,860.31 |
| ADAPTEC INC COM | (319,661.34) |) 239,947.49 |

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|--|---------------|---|--------------|
| ADC TELECOMMUNICATIONS INC COM NEW | (44,368.65 |) | 49,662.69 |
| ADVANTAGE MEDIA GROUP INC COM NEW | (77,257.15 |) | 60,547.89 |
| ADEZA BIOMEDICAL CORP COM STK | (3,399.95 |) | 2,819.96 |
| ADIDAS AG | (5,129.95 |) | 4,989.89 |
| ADMINISTAFF INC COM | (552,779.01 |) | 763,846.22 |
| ADOBE SYS INC COM | (2,426,188.12 |) | 1,771,805.48 |
| ADOBE SYSTEMS INC COM STK CALL OPTION EXP 02/18/06 PR \$42.50 PER SH | (2,917.45 |) | |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| ADOLOR CORP COM | (29,599.85) |) 329,914.60 |
| ADR 51JOB INC SPONSORED ADR REPSTG COM | (148,262.50) |) 152,467.57 |
| ADR ABB LTD SPONSORED ADR | (1,035,744.11) |) 360,694.79 |
| ADR ACERGY S A SPONSORED ADR | (39,400.25) |) 32,303.57 |
| ADR ACTIONS SEMICONDUCTOR CO LTD ADR ADR- COMMON STOCK | (15,565.80) |) 1,944.97 |
| ADR ADVANCED SEMICONDUCTOR ENGR INC SPONSORED ADR | (15,448.45) |) 9,160.85 |
| ADR ALCATEL-LUCENT | (2,362,747.30) |) 1,672,956.37 |
| ADR ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS | (193,887.26) |) 82,180.44 |
| ADR AMVESCAP PLC | (25,341.90) |) 556,042.56 |
| ADR ANGLO AMERN PLC ADR | (340,263.85) |) 220,601.23 |
| ADR ANGLO PLATINUM LTD ADR | (5,088.90) |) 3,590.03 |
| ADR ANGLOGOLD ASHANTI LTD | (59,142.18) |) 77,421.57 |
| ADR ARACRUZ CELULOSE S A SPONSORED ADR REPSTG CL B SHS | (7,134.95) |) 7,315.82 |
| ADR ARKEMA SPONSORED ADR | |) 21,767.32 |
| ADR ARM HLDS PLC SPONSORED ISIN US0420681068 | (1,709.45) |) 2,806.80 |
| ADR ASML HLDG NV EURO 0.02 (NY REG) | (42,921.27) |) 17,864.84 |
| ADR ASTRAZENECA PLC SPONSORED ADR UK | (2,355,919.38) |) 2,504,391.94 |
| ADR AU OPTRONICS CORP SPONSORED ADR | (17,261.45) |) 29,612.51 |
| ADR AUSTRALIA & NEW ZEALAND BKG GROUP LTD SPONSORED ADR | (104,212.49) |) 27,238.77 |
| ADR BAIDU COM INC SPONSORED ADR REPSTG ORD SHS CL A ADR | (502,097.97) |) 510,872.27 |
| ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR | (4,008.67) |) 3,928.80 |
| ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 | (42,823.60) |) 51,456.02 |
| ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR REPSTG 500 PFD | (24,619.30) |) 24,024.94 |
| ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PEF SHS | (454,261.93) |) 502,793.95 |
| ADR BARCLAYS PLC A.D.R. | (5,823.84) |) 6,409.97 |
| ADR BAYER A G SPONSORED ADR | (34,607.45) |) 13,719.37 |
| ADR BG PLC ADR FINAL INSTMT NEW | (23,454.04) |) 19,166.35 |
| ADR BHP BILLITON LTD SPONSORED ADR | (3,180,432.90) |) 3,123,722.31 |
| ADR BP P L C SPONSORED ADR | (162,016.67) |) 149,307.40 |
| ADR BRIT AMERN TOB PLC SPONSORED COM STK | (118,100.23) |) 111,856.61 |
| ADR BROADBAND HOLDERS TR DEPOSITARY RCPT | (42,325.67) |) 41,293.87 |
| ADR BT GROUP PLC ADR | (33,447.58) |) 10,989.25 |
| ADR BUHRMANN NV SPONSORED ADR | (10,839.95) |) 10,815.59 |
| ADR BUSINESS OBJECTS S A SPONSORED ADR | (46,501.00) |) 49,407.02 |
| ADR CADBURY SCHWEPPE P L C ADR 4 ORD | (16,325.90) |) 3,971.92 |
| ADR CAMBRIDGE ANTIBODY TECH GROUP PLC SPONSORED ADR | (2,797.11) |) 2,932.47 |
| ADR CANON INC A.D.R. FOR COM YEN | (125,530.41) |) 48,963.02 |
| ADR CEMEX SAB DE CV | (2,125,563.24) |) 864,080.74 |
| ADR CHARTERED SEMICONDUCTOR MFG LTD ADR | (8,945.85) |) 9,249.80 |
| ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS | (182,347.70) |) 34,478.68 |
| ADR CHINA MED TECHNOLOGIES INC SPONSOREDADR | (815,654.86) |) 706,245.56 |
| ADR CHINA MOBILE LTD | (508,326.90) |) 268,242.58 |
| ADR CHINA NETCOM GROUP CORP HONG KONG LTD SPONSORED ADR | (38,246.80) |) 25,351.31 |
| ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS | (35,651.45) |) 43,905.38 |
| ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091 | (4,209.95) |) 4,089.92 |
| ADR CHINA TECHFAITH WIRELESS COMMUNICATION TECH LTD SPONSORED ADR | (205,364.80) |) 188,923.77 |
| ADR CHINA UNICOM LTD SPONSORED ADR | (108,686.00) |) 80,680.75 |
| ADR CNOOC LTD SPONSORED ADR SPONSORED ADR | (744,626.18) |) 47,347.17 |
| ADR COCA-COLA FEMSA S.A.B DE C.V. | (26,376.95) |) 143,450.64 |
| ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS | (43,418.25) |) 46,288.77 |
| ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR | (64,944.88) |) 70,059.47 |
| | (4,900.95) |) 10,436.27 |

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ADR COMPANHIA ENERGETICA DE MINAS GERAIS SPONSORED ADR PAR

\$0.01 REP NON VTG PFD

ADR COMPANHIA PARANAENSE DE ENERGIA SER B COPEL ISIN

| | | | |
|--------------|------------|---|-----------|
| US20441B4077 | (51,731.63 |) | 29,490.24 |
|--------------|------------|---|-----------|

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|---|-----------|---|----------|
| ADR COMPANHIA SIDERURGICA NACIONAL REPSTG ORD SHS | (7,393.50 |) | 7,611.86 |
|---|-----------|---|----------|

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| ADR COMPANHIA VALE DO RIO DOCE SPONSORED ADR | (357,280.77 |) | 297,422.37 |
|--|-------------|---|------------|

ADR COMPANIA ANONIMA NACIONAL TELEFONOS DE VENEZUELA

| | | | |
|-----------------------------|-----------|---|----------|
| SPONSORED ADR REPSTG 7 CL D | (3,438.95 |) | 4,121.91 |
|-----------------------------|-----------|---|----------|

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| ADR CONVERIUM HLDG AG SPONSORED ADR | (31,865.85 |) | 18,861.51 |
|-------------------------------------|------------|---|-----------|

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|-----------------------------------|------------|---|-----------|
| ADR CORUS GROUP PLC SPONSORED ADR | (12,241.64 |) | 10,909.04 |
|-----------------------------------|------------|---|-----------|

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| ADR CPFL ENERGIA S A SPONSORED ADR | (5,730.90 |) | 5,361.93 |
|------------------------------------|-----------|---|----------|

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| ADR CRUCELL N V SPONSORED ADR | (10,696.90 |) | 30,263.15 |
|-------------------------------|------------|---|-----------|

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| ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS | (732,059.16 |) | 651,999.69 |
|--|-------------|---|------------|

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| ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR | (30,102.19 |) | 34,100.59 |
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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| ADR DEUTSCHE TELEKOM AG ISIN # US2515661054 | (6,097.95) |) 33,235.94 |
| ADR DIAGEO PLC SPONSORED ADR NEW | (319,837.21) |) 134,064.84 |
| ADR DRDGOLD LTD SPONSORED ADR | (101,972.58) |) 124,470.00 |
| ADR EDAP TMS S A SPONSORED | (16,382.95) |) 15,342.17 |
| ADR ELAN CORP PLC ADR REPSTG SHS | (253,746.59) |) 266,414.13 |
| ADR EMBRAER-EMPRESA BRASILEIRA DE AERONAUTICA S A SPONSOR ADR REPSTG PFD SHS | (3,628.75) |) 31,858.01 |
| ADR ENDESA S A SPONSORED ADR | (18,404.70) |) 20,324.63 |
| ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR | (2,033,576.01) |) 54,854.84 |
| ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR | (45,616.20) |) 53,579.21 |
| ADR FOCUS MEDIA HLDG LTD SPONSORED ADR | (500,597.90) |) 258,412.00 |
| ADR FORMENTO ECONOMICO MEXICANA SAB DE CV | (873,958.07) |) 1,001,988.34 |
| ADR GAZPROM NEFT SPONSORED ADR | (6,309.95) |) 5,899.85 |
| ADR GERDAU S A SPONSORED ADR | (46,510.93) |) 44,636.39 |
| ADR GLAXOSMITHKLINE PLC SPONSORED ADR | (259,121.42) |) 229,674.94 |
| ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS | (933,328.87) |) 944,751.04 |
| ADR GOLD FIELDS LTD NEW SPONSORED ADR | (47,265.95) |) 68,482.49 |
| ADR GRAVITY CO LTD SPONSORED ADR | (19,466.30) |) 2,572.97 |
| ADR GROUPE DANONE SPONSORED ADR | (10,977.90) |) 10,853.82 |
| ADR GRUPO AEROPORTUARIO DEL CENTRO NORTES A B DE C V SPONSORED ADR | (7,225.90) |) 4,878.77 |
| ADR GRUPO AEROPORTUARIO DEL PACIFICO S ADE C V SPONSORED ADR REPSTG 10 SER B SHS | (66,531.70) |) 49,078.59 |
| ADR GRUPO AEROPORTUARIO DEL SURESTE S A DE S V SPONSORED ADR REPSTG SER B SHS | (169,716.07) |) 11,194.34 |
| ADR GRUPO SIMEC SAB | (372,131.61) |) 399,450.25 |
| ADR GUANGSHEN RY LTD | (253,689.75) |) 266,679.99 |
| ADR HANSON PLC NEW SPONSORED ADR ADR | (1,389.95) |) 1,511.25 |
| ADR HARMONY GOLD MNG LTD | (181,001.85) |) 185,397.23 |
| ADR HDFC BK LTD ADR REPSTG 3 SHS | (74,041.70) |) 91,108.24 |
| ADR HIMAX TECHNOLOGIES INC SPONSORED ADR | (18,609.95) |) 18,789.47 |
| ADR HITACHI LTD A.D.R. FOR 10 COM | (34,982.07) |) 35,763.10 |
| ADR HOME INNS & HOTELS MGMT INC SPONSORED ADR | (106,005.95) |) 160,991.43 |
| ADR HONDA MOTOR CO. LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON | (142,788.62) |) 143,556.91 |
| ADR HSBC HLDGS PLC SPONSORED ADR NEW | (116,644.63) |) 127,041.95 |
| ADR ICICI BK LTD | (835,092.81) |) 38,086.05 |
| ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH | (10,029.95) |) 12,245.67 |
| ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037 | (49,159.85) |) 49,139.17 |
| ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH | (217,894.87) |) 183,831.73 |
| ADR ING GROEP N V SPONSORED ADR | (9,814.85) |) 48,933.26 |
| ADR INTERNET HOLDRS TR DEPOS RCPT-INTERNET HOLDRS | (1,847,196.00) |) 1,550,784.29 |
| ADR INTERNET INFRASTRUCTURE HOLDRS TR DEPOS RCPT COM STK ISIN# US46059V1044 | (1,493.95) |) 1,391.70 |
| ADR IONA TECHNOLOGIES PLC SPONSORED ADR | (190,061.70) |) 195,261.35 |
| ADR JSC MMC NORILSK NICKEL SPONSORED ADR | (63,569.05) |) 35,897.78 |
| ADR KIRIN BREWERY LTD SPONSORED ADR | (3,138.95) |) 3,112.95 |
| ADR KONGZHONG CORP SPONSORED ADR | (27,351.38) |) 9,074.98 |
| ADR KONINKLIJKE AHOLD NV SPONSORED ADR NEW | (6,495.89) |) 6,313.91 |
| ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 | (534,154.23) |) 304,694.00 |
| ADR KOOKMIN BK NEW SPONSORED ADR KOOKMINBK ADRS | (30,960.75) |) 75,888.79 |
| ADR KOOR INDS LTD SPONSORED ADR | (4,819.25) |) 5,130.69 |
| ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063 | (122,720.28) |) 98,396.03 |

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| ADR KT CORP SPONSORED ADR | | 160,573.54 |
| ADR KUBOTA CORP | (41,481.05 |) 42,135.65 |
| ADR LENOVO GROUP LTD SPONSORED ADR | (22,706.15 |) 2,356.97 |
| ADR LG PHILIPS LCD CO LTD SPONSORED ADR REPSTG COM | (15,351.90 |) 2,146.98 |
| ADR LINKTONE LTD ADR | (9,902.90 |) 10,988.75 |
| ADR LLOYDS TSB GROUP PLC SPONSORED ADR | (4,174.60 |) 14,742.47 |
| ADR MADECO S A SPONSORED ADR NEW | (5,012.85 |) 4,894.77 |
| ADR MATSUSHITA ELEC INDL LTD ADR | (599,201.68 |) 903,205.13 |
| ADR MECHEL OAO SPONSORED ADR | (698.68 |) 5,160.65 |
| ADR MINAS BUENAVENTURA SPON | (86,123.70 |) 93,960.31 |
| ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A | (189,084.26 |) 93,697.11 |
| ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR | (873,163.04 |) 845,259.85 |
| ADR NDS GROUP PLC SPONSORED ADR | (298,229.02 |) 68,217.39 |
| ADR NEC CORP ADR | (1,252.95 |) 7,164.47 |
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH | (174,908.40 |) 35,036.86 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
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| ADR NETEASE COM INC SPONSORED | (154,347.83) | 146,935.03 |
| ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM | (84,831.90) | 111,239.01 |
| ADR NEWCREST MNG LTD SPONSORED ADR | (106,061.20) | 33,267.11 |
| ADR NICE SYS LTD SPONSORED ADR | (28,860.65) | 363,303.98 |
| ADR NINETOWNS DIGITAL WORLD TRADE HLDGS LTD SPONSORED ADR ADR | (5,509.95) | 4,739.90 |
| ADR NIPPON TELEG & TEL CORP SPONSORED ADR | (4,833.95) | 20,523.46 |
| ADR NOKIA CORP SPONSORED ADR | (415,494.81) | 1,501,999.36 |
| ADR NOMURA HLDGS INC SPONSORED ADR | (26,717.90) | 31,305.61 |
| ADR NORSK HYDRO A.S. SPONSORED FOR COMMON STOCK | (47,364.90) | 39,689.69 |
| ADR NOVARTIS AG | (845,270.21) | 605,582.75 |
| ADR O2MICRO INTL LTD SPONSORED ADR | (29,967.83) | 28,476.94 |
| ADR OAO GAZPROM LEVEL 1 ADR | (74,611.20) | 56,420.89 |
| ADR OIL CO LUKOIL SPONSORED ADR | (53,836.30) | 43,577.75 |
| ADR PARTNER COMMUNICATIONS CO LTD ADR ISIN US70211M1099 | (20,415.37) | 18,604.47 |
| ADR PEARSON PLC SPONSORED ADR | (1,303.95) | 1,341.00 |
| ADR PETROBAS ENERGIA PARTICIPACIONES S A SPONSORED ADR REPSTG 2 CL B SH | (12,576.90) | 6,850.82 |
| ADR PETROCHINA CO LTD SPONSORED ADR | (513,718.60) | 259,492.67 |
| ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR | (199,037.80) | 292,581.49 |
| ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTG | (11,117.86) | 80,112.96 |
| ADR PIXELPLUS CO LTD ADR REPSTG COM SHS | (6,764.10) | 6,970.95 |
| ADR POSCO SPONSORED ADR | (90,216.69) | 97,438.56 |
| ADR PT TELEKOMUNIKASI INDONESIA SPONSORED | (50,376.35) | 48,369.64 |
| ADR QIMONDA AG SPONSORED ADR | (5,349.95) | 5,165.10 |
| ADR RANDGOLD & EXPL LTD SPONSORED ADR NEW | (14,000.30) | 2,521.97 |
| ADR RANDGOLD RES LTD ADR | (105,399.80) | 105,988.61 |
| ADR REDIFF COM INDIA LTD SPONSORED ADR ISIN# US7574791007 | (588,693.32) | 544,495.98 |
| ADR REPSOL YPF S A SPONSORED ADR | (24,734.97) | 31,689.66 |
| ADR RINKER GROUP LTD SPONSORED ADR | (15,615.40) | 13,876.66 |
| ADR RIO TINTO PLC SPONSORED ADR | (1,276,998.40) | 708,903.39 |
| ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 | (377,470.34) | 975,557.45 |
| ADR ROSTELECOM LONG DISTANCE & INTL TELCOM OPEN JT STK CO ISIN#US7785291078 | (20,802.95) | 23,111.33 |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS | (13,330.05) | 153,295.50 |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS | (2,019.94) | 1,916.39 |
| ADR RWE AKTIENGESELLSCHAFT | (10,094.90) | 6,754.84 |
| ADR SANOFI-AVENTIS SPONSORED ADR | (828,878.97) | 155,974.66 |
| ADR SASOL LTD SPONSORED ADR | (111,030.45) | 140,469.74 |
| ADR SATYAM COMPUTER SVCS LTD SHS ISIN US8040981016 | (123,621.20) | 143,640.53 |
| ADR SCOTTISH PWR PLC SPONSORED ADR FINALINSTLMT NEW ADR | (13,233.98) | 2,966.45 |
| ADR SGL CARBON AG SPONSORED ADR | (36,188.70) | 2,674.46 |
| ADR SHANDA INTERACTIVE ENTMT LTD SPONSORED ADR | (101,639.75) | 84,243.10 |
| ADR SHINHAN FINL GROUP CO LTD SPONSORED ADR | (15,330.08) | 22,729.65 |
| ADR SHIRE PLC | (225,391.25) | 843,458.37 |
| ADR SIEMENS AG COM DM50 (NEW) | (80,419.44) | 26,290.38 |
| ADR SIFY LTD SPONSORED ADR | (26,877.85) | 27,362.35 |
| ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS | (140,709.19) | 101,184.84 |
| ADR SILICONWARE PRECISION INDS LTD SPONSORED | (59,613.30) | 90,347.85 |
| ADR SK TELECOM LTD SPONSORED ADR | (121,080.44) | 285,753.21 |
| ADR SKILLSOFT PUB LTD CO SPONSORED ADR | (190,055.27) | 37,487.83 |
| ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS | (7,343.15) | 3,228.70 |
| ADR SONY CORP AMERN SH NEW | (565,017.47) | 1,590,973.98 |
| ADR STATOIL ASA SPONSORED ADR | (268,090.96) | 190,588.53 |

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| ADR SUNTECH PWR HLDGS CO LTD ADR | (236,222.03 |) 280,891.30 |
| ADR SYNGENTA AG SPONSORED ADR | (140,531.21 |) 130,609.34 |
| ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR | (963,145.36 |) 19,898.81 |
| ADR TAM S A SPONSORED ADR REPSTG PFD | (94,398.61 |) 87,801.73 |
| ADR TATA MTRS LTD SPONSORED ADR | (32,162.55 |) 23,799.55 |
| ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREFERENCE SH | (16,540.95 |) 18,245.72 |
| ADR TELECOM ARGENTINA S A SPONSORED ADR REPSTG CL B SHS | (12,338.90 |) 11,493.74 |
| ADR TELECOM CORP NEW ZEALAND LTD SPONSORED ADR | (114,802.09 |) 235,554.64 |
| ADR TELECOMUICACOES DE SAO PAULO S A TELESP SPONSORED ADR REPSTG PFD | (84,004.55 |) 75,853.49 |
| ADR TELEFONICA DE ARGENTINA S A SPONSORED ADR REPSTG 0.8156 CL B SHS | (24,285.95 |) 23,065.34 |
| ADR TELEFONOS DE MEXICO S A SPONSORED ADR REPSTG SH ORD L | (118,698.69 |) 250,762.95 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
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| ADR TELSTRA CORP LTD SPONSORED ADR FINALINSTALMENT | (153,171.80) |) 5,705.87 |
| ADR TENARIS S A SPONSORED ADR | (156,367.33) |) 151,723.58 |
| ADR TEVA PHARMACEUTICAL INDS | (747,152.18) |) 919,047.45 |
| ADR THE9 LTD ADR ADR | (20,228.60) |) 14,859.87 |
| ADR TIM PARTICIPACOES S A SPONSORED ADR REPSTG PFD | (196,512.69) |) 199,606.54 |
| ADR TOM ONLINE INC SPONSORED ADR | (287,053.38) |) 147,201.06 |
| ADR TOTAL SA | (157,419.40) |) 688,676.46 |
| ADR TOYOTA MTR CORP ADR FOR 2 COM | (2,037,902.70) |) 1,545,059.52 |
| ADR TRANSPORTADORA DE GAS DEL SUR S A SPONSORED ADR REPSTG 5 CL B SH | (4,689.95) |) 4,661.90 |
| ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW | (35,025.70) |) 30,835.23 |
| ADR UNILEVER N V NEW YORK SHS NEW | (63,006.05) |) 574,913.29 |
| ADR UTD MICROELECTRONICS CORP | (260,013.97) |) 228,526.32 |
| ADR VAN DER MOOLEN HLDG NV SPONSORED ADR | (14,111.50) |) 13,645.67 |
| ADR VEOLIA ENVIRONNEMENT SPONSORED ADR | (103,179.85) |) 28,192.25 |
| ADR VIDESH SANCHAR NIGAM LTD SPONSORED ADR NEW | (3,193.95) |) 3,369.94 |
| ADR VIMICRO INTL CORP ADR | (29,170.16) |) 25,150.42 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR | (96,220.95) |) 139,585.27 |
| ADR VOLVO AKTIEBOLAGET CL B | (6,582.95) |) 82,374.03 |
| ADR WEBZEN INC SPONSORED ADR REPSTG 1/10COM SH | (12,363.10) |) 8,371.79 |
| ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SHCOM | (78,198.00) |) 48,627.61 |
| ADR WNS HLDGS LTD SPONSORED ADR | (174,000.00) |) 217,072.36 |
| ADR WOORI FIN HLDGS CO LTD AMERN DEP RCPTS | (12,017.90) |) 12,347.71 |
| ADR YANZHOU COAL MNG CO LTD ISIN US9848461052 | (36,428.00) |) 15,425.16 |
| ADR YPF SOCIEDAD ANONIMA SPONSORED ADR REPSTG CL D SHS | (10,874.90) |) 10,569.72 |
| ADR YUKOS CORP SPONSORED ADR | (12,650.90) |) 18,774.46 |
| ADVANCE AMER CASH ADVANCE CTRS INC COM STK | (98,599.50) |) 117,917.30 |
| ADVANCE AUTO PTS INC COM | (3,050,398.99) |) 2,409,901.70 |
| ADVANCED ANALOGIC TECHNOLOGIES INC COM | (265,093.56) |) 23,297.46 |
| ADVANCED ENERGY INDS INC COM | (272,888.21) |) 391,556.14 |
| ADVANCED ENVIRONMENTAL RECYCLING TECHNOLOGIES INC CL A CL A | (24,351.40) |) 25,472.82 |
| ADVANCED ID CORP COM | (34,548.58) |) 25,868.28 |
| ADVANCED LIFE SCIENCES HLDGS INC COM STK | (9,932.95) |) 9,565.75 |
| ADVANCED MED OPTICS INC COM | (1,075,700.50) |) 869,252.71 |
| ADVANCED MICRO DEVICES INC COM | (2,295,527.93) |) 2,604,991.56 |
| ADVANTA CORP CL B | (210,708.20) |) 14,388.52 |
| ADVANTEST CORP NPV | (630,920.37) |) 16,450.14 |
| ADVENT SOFTWARE INC COM STK | (222,454.97) |) 406,688.14 |
| ADVISORY BRD CO COM | (75,731.67) |) 303,986.43 |
| AEGON NV COM STK EUR0.12 | (17,180.35) |) 1,407,691.33 |
| AEGON NV EUR0.12 | (461,476.53) |) 92,870.94 |
| AEHR TEST SYS COM | (9,145.60) |) 8,262.83 |
| AEON CO LTD NPV | (953,693.94) |) 759,626.91 |
| AEP INDS INC COM | (5,299.95) |) 4,989.89 |
| AEROPOSTALE COM | (905,897.61) |) 264,632.86 |
| AES CORP COM | (307,789.30) |) 267,112.71 |
| AETHLON MED INC COM | (6,314.95) |) 4,884.88 |
| AETNA INC | (292,371.50) |) 862,210.66 |
| AFC ENTERPRISES INC COM | (358,565.78) |) 315,343.75 |
| AFFILIATED COMPUTER SVCS INC CL A COM | (89,006.79) |) 124,427.32 |
| AFFILIATED MANAGERS GROUP INC COM STK | (169,396.27) |) 217,107.38 |
| AFFIRMATIVE INS HLDGS INC COM STK | (21,936.60) |) 41,068.53 |
| AFFORDABLE RESDNTL CMNTYS INC REIT | (97,596.65) |) 191,899.49 |
| AFFYMAX INC COM | (47,750.00) |) 61,041.72 |
| AFFYMETRIX INC OC-CAP STK | (27,467.45) |) 40,750.96 |

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| AFLAC INC COM | (288,222.71 |) | 153,925.74 |
| AFRICAN PLATINUM PLC ORD GBP0.001 | (2,989.90 |) | 39,475.65 |
| AFTERMARKET TECHNOLOGY CORP COM | (140,243.79 |) | 175,523.65 |
| AGA RES INC COM NEW COM NEW | (872.45 |) | |
| AGCO CORP COM | (152,200.40 |) | 153,155.28 |
| AGERE SYS INC COM | (583,844.43 |) | 1,035,599.92 |
| AGILE SOFTWARE CORP DEL COM | (111,513.64 |) | 51,654.67 |
| AGILENT TECHNOLOGIES INC COM | (56,295.17 |) | 268,046.37 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
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| AGILYSYS INC COM STK | (14,254.15) |) 138,574.22 |
| AGL RES INC COM | (309,957.96) |) 299,602.67 |
| AGNICO EAGLE MINES LTD COM | (396,857.20) |) 278,419.29 |
| AGREE RLTY CORP COM | (6,556.90) |) 9,842.82 |
| AGUAS DE BARCELONA EUR1(S/R 14/11/2006) | |) 2,385.72 |
| AHPC HLDGS INC COM | (1,687.90) |) 1,166.01 |
| AIFUL CORP NPV | (1,073,729.46) |) 278,677.88 |
| AIR FRANCE - KLM EUR8.50 | (280,514.41) |) 69,061.60 |
| AIR FRANCE-KLM | (100,593.55) |) 68,630.19 |
| AIR LIQUIDE(L) EUR11 | (2,520,501.16) |) 261,661.87 |
| AIR METHODS CORP COM NEW COM NEW | (92,878.23) |) 72,675.93 |
| AIR PROD & CHEM INC COM | (1,042,509.46) |) 1,597,573.14 |
| AIRGAS INC COM | (1,438,286.56) |) 552,191.42 |
| AIRTRAN HLDGS INC COM | (54,380.50) |) 310,329.20 |
| AISIN SEIKI CO NPV | (104,578.15) |) 55,797.25 |
| AJINOMOTO CO INC NPV | (211,801.95) |) 401,332.77 |
| AK STL HLDG CORP COM STK PAR \$0.01 | (603,831.90) |) 1,073,880.29 |
| AKAMAI TECHNOLOGIES COM STK PUT OPT EXP 10/21/06 PAR \$45 PER SH | (976.95) |) 79.04 |
| AKAMAI TECHNOLOGIES COM STK PUT OPT EXP 9/16/06 PAR \$40 PER SH | (782.90) |) |
| AKAMAI TECHNOLOGIES INC COM STK | (1,095,723.54) |) 1,501,428.44 |
| AKAMAI TECHNOLOGIES COM STK PUT OPT EXP 9/16/06 PAR \$35 PER SH | (700.90) |) 187.08 |
| AKORN INC COM | (43,963.57) |) 95,681.34 |
| AKSYS LTD COM | (12,591.25) |) 37,097.21 |
| ALANCO TECHNOLOGIES INC CL A NO PAR NEW COM STK | (7,609.95) |) 8,925.89 |
| ALASKA AIR GROUP INC COM | (991,119.85) |) 1,649,545.77 |
| ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 | (39,266.74) |) 15,639.56 |
| ALBEMARLE CORP COM | (1,015,085.64) |) 361,683.74 |
| ALBERTA STAR DEV CORP COM | (219,687.70) |) 58,755.21 |
| ALBERTO-CULVER CO NEW COM STK | |) 39,794.46 |
| ALCAN INC COM NPV | (492,596.66) |) 408,483.63 |
| ALCOA INC COM STK | (2,334,011.21) |) 2,230,518.51 |
| ALCON INC COM CHF0.20 | (218,877.73) |) 614,588.81 |
| ALEXANDER & BALDWIN INC COM | (49,655.17) |) 315,129.98 |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM | (547,804.50) |) 352,486.54 |
| ALEXION PHARMACEUTICALS INC COM | (6,467.45) |) 6,544.84 |
| ALFACELL CORP COM | (4,299.95) |) 4,819.90 |
| ALKERMES INC COM | (76,126.25) |) 169,470.89 |
| ALLEGHENY ENERGY INC COM | (21,849.35) |) 138,669.07 |
| ALLEGHENY TECHNOLOGIES INC COM | (848,872.70) |) 1,357,596.05 |
| ALLEGHANT TRAVEL CO COM | (53,556.75) |) 41,391.77 |
| ALLERGAN INC COM | (868,153.31) |) 354,789.82 |
| ALLETE INC COM NEW | (433,600.11) |) 525,199.45 |
| ALLIANCE 1 INTL INC COM | (91,567.50) |) 89,766.43 |
| ALLIANCE BOOTS ORD GBP0.37179482 | (149,144.42) |) 452,700.18 |
| ALLIANCE DATA SYS CORP COM | (707,766.95) |) 1,374,074.36 |
| ALLIANCE FIBER OPTIC PRODS INC COM | (2,332.90) |) 2,346.07 |
| ALLIANCE IMAGING INC DEL COM NEW | (5,174.95) |) 57,486.67 |
| ALLIANCE RES PARTNERS L P UNIT LTD PARTNER INT COM STCK | (20,015.40) |) 15,527.62 |
| ALLIANCEBERNSTEIN HLDG L P UNIT LTD | (566,417.90) |) 595,447.18 |
| ALLIANT ENERGY CORP COM ISIN #US0188021085 | (597,619.26) |) 841,035.86 |
| ALLIANZ SE (SE SOCIETAS EUROPEAE) | (371,794.53) |) 1,000,785.19 |
| ALLIED CAP CORP NEW COM | (71,433.56) |) 6,906.43 |
| ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | (1,283,210.72) |) 373,111.49 |
| ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW | (55,057.60) |) 13,021.69 |
| ALLOS THERAPEUTICS INC COM ISIN US019777101 | (7,027.95) |) 7,297.82 |
| ALLOY INC COM NEW STK | (11,753.60) |) 12,876.60 |

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| ALLSCRIPTS HEALTHCARE SOLUTIONS INC COM | (13,514.80 |) | 15,464.54 |
| ALLSTATE CORP COM | (1,083,348.14 |) | 1,739,483.92 |
| ALLTEL CORP COM | (24,014.70 |) | 78,960.19 |
| ALNYLAM PHARMACEUTICALS INC COM | (290,620.97 |) | 89,018.45 |
| ALON USA ENERGY INC COM STK | (649,681.22 |) | 252,884.29 |
| ALPEN CO LTD NPV | (41,040.09 |) | 150,671.16 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| ALPHA NAT RES INC COM STK | (79,562.45) |) 76,308.15 |
| ALPHA PRO TECH LTD COM | (2,322.95) |) 2,317.96 |
| ALPHARMA INC CL A | (480,090.76) |) 603,195.02 |
| ALTAIR NANOTECHNOLOGOES INC COM | (62,437.70) |) 49,563.52 |
| ALTERA CORP COM | (1,091,094.51) |) 1,211,405.43 |
| ALTIRIS INC COM | (49,357.85) |) 50,314.54 |
| ALTRIA GROUP INC COM | (3,807,488.26) |) 3,148,457.55 |
| ALVARION LTD COM | (22,114.03) |) 41,432.74 |
| AMAZON COM INC COM | (186,513.78) |) 153,997.94 |
| AMBAC FNCL GROUP COM STK | (580,151.42) |) 24,262.24 |
| AMBASSADORS GROUP INC COM | (258,404.81) |) 29,347.97 |
| AMCOL INTL CORP COM | (15,090.00) |) 30,243.06 |
| AMCOR LIMITED NPV | (11,328.57) |) 74,025.78 |
| AMDOCS ORD GBP0.01 | (628,599.48) |) 763,909.72 |
| AMEDISYS INC COM | (300,730.54) |) 100,960.68 |
| AMER ELEC PWR CO INC COM | (690,073.43) |) 38,143.35 |
| AMER EXPRESS CO COM | (251,722.23) |) 2,825,653.23 |
| AMER FINL GROUP INC OH COM STK | (995,853.85) |) 660,565.19 |
| AMER GREETINGS CORP CL A COM | (210,876.17) |) 43,673.03 |
| AMER MOVIL S.A.B.DE C.V EACH REP 20 SHS N PV SER A | (53,375.80) |) 64,843.22 |
| AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS | (3,103,307.06) |) 1,166,654.61 |
| AMEREN CORP COM | (5,029.75) |) 20,334.37 |
| AMERICAN BIO MEDICA CORP COM | (20,524.85) |) 15,289.58 |
| AMERICAN ENERGY PRODUCTION INC COM | (11,809.95) |) 9,489.75 |
| AMERICAN HOME MTG INVT CORP COM STK | (1,035,202.16) |) 21,235.08 |
| AMERICAN OIL & GAS INC NEV NEW COM | (3,027.95) |) 2,755.95 |
| AMERICAN RAILCAR INDS INC COM STK | (183,109.69) |) 219,990.35 |
| AMERICAN SEC RES CORP COM | (29,972.35) |) 710.02 |
| AMERICAN SUPERCONDUCTOR CORP SHS | (1,009.95) |) 24,189.39 |
| AMERICAN TECHNOLOGY CORP COM NEW COM NEW | (4,086.35) |) 15,643.55 |
| AMERICAN TOWER CORP CL A | (8,794.67) |) 25,103.39 |
| AMERICAN UNITY INVT INC FLA COM STK | (19,005.85) |) 7,771.76 |
| AMERICREDIT CORP COM | (219,048.10) |) 92,942.67 |
| AMERIGAS PARTNERS L P / AP EAGLE FIN CORP SR NT 7.125 DUE 05-20-2016 BEO | (15,000.00) |) 14,887.50 |
| AMERIPRISE FINL INC COM | (502,279.98) |) 134,015.21 |
| AMERIRESOURCE TECHNOLOGIES INC COM PAR \$0.0001 COM PAR \$0.0001 | (6,509.95) |) 4,189.91 |
| AMERISOURCEBERGEN CORP COM | (903,207.15) |) 866,115.97 |
| AMERN AXLE & MFG HOLDINGS INC | (25,607.90) |) 972,732.22 |
| AMERN CAP STRATEGIES LTD COM | (271,844.87) |) 42,070.89 |
| AMERN COML LINES INC COM NEW | (673,631.13) |) 509,762.24 |
| AMERN DENTAL PARTNERS INC COM | (75,981.60) |) 29,245.17 |
| AMERN EAGLE OUTFITTERS INC NEW COM | (1,203,100.81) |) 548,531.36 |
| AMERN ECOLOGY CORP COM NEW | (381,487.75) |) 250,981.58 |
| AMERN FINL RLTY TR COM | (41,674.09) |) 50,566.44 |
| AMERN GOLDFIELDS INC COM | (663.90) |) 428.78 |
| AMERN INTL GROUP INC COM | (5,879,627.56) |) 7,168,284.84 |
| AMERN ITALIAN PASTA CO CL A | (4,754.95) |) 97,767.92 |
| AMERN MED SYS HLDGS INC COM STK | (3,139.95) |) 371,000.00 |
| AMERN ORIENTAL BIOENGINEERING INC COM STK | (102,058.20) |) 83,502.35 |
| AMERN SCI & ENGR INC COM | (120,835.52) |) 83,774.49 |
| AMERN SHARED HOSP SVCS COM | (1,419.95) |) 1,340.00 |
| AMERN SOFTWARE INC CL A | (5,013.31) |) 4,331.99 |
| AMERN WOODMARK CORP COM | (61,721.47) |) 198,835.09 |
| AMERON INTL CORP DEL COM | (12,144.35) |) 11,489.69 |
| AMEROSI EC INC COM | (6,179.90) |) 315.04 |

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| AMETEK INC NEW COM | (226,299.54 |) 178,849.78 |
| AMGEN INC COM | (2,404,372.99 |) 6,885,621.81 |
| AMIS HLDGS INC COM | (40,638.55 |) 42,476.59 |
| AMKOR TECHNOLOGY INC COM | (969,839.95 |) 628,337.23 |
| AMN HEALTHCARE SVCS INC COM | (631,028.68 |) 595,666.69 |
| AMPHENOL CORP NEW CL A | (21,140.85 |) 529,521.96 |
| AMR CORP COM | (4,381,054.66 |) 5,010,761.56 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| AMYLIN PHARMACEUTICALS INC COM | (2,413,613.71) |) 2,056,785.19 |
| ANADARKO PETE CORP SR NT 5.95% DUE 09-15-2016/09-19-2006 BEO | (19,989.80) |) 10,154.80 |
| ANADARKO PETRO CORP COM | (1,450,385.77) |) 262,446.88 |
| ANADIGICS INC COM | (534,303.76) |) 595,532.89 |
| ANADYS PHARMACEUTICALS INC COM | (145,526.40) |) 70,383.47 |
| ANALOG DEVICES INC COM | (121,668.43) |) 330,079.83 |
| ANALOGIC CORP COM PAR \$0.05 | (765,428.39) |) 583,437.35 |
| ANAREN INC COM | (117,321.33) |) 48,615.76 |
| ANDERSONS INC COM | (392,428.06) |) 316,414.22 |
| ANDREW CORP COM | (654,138.13) |) 450,142.89 |
| ANGEION CORP COM | (20,529.95) |) 21,964.37 |
| ANGIODYNAMICS INC COM STK | (439,765.78) |) 734,173.32 |
| ANGLO AMERICAN ORD USD0.50 | (1,049,148.19) |) 1,588,948.28 |
| ANHEUSER BUSCH COS INC COM | (1,384,750.66) |) 1,255,270.53 |
| ANIKA THERAPEUTICS INC COM STK | (38,547.25) |) 28,042.43 |
| ANIXTER INTL INC COM | (518,740.11) |) 16,657.71 |
| ANNALY CAP MGMT INC COM | (837,913.12) |) 411,268.91 |
| ANNTAYLOR STORES CORP COM | (2,068,789.92) |) 752,227.14 |
| ANSOFT CORP COM | (291,814.42) |) 133,193.48 |
| ANSWERTHINK INC COM | (2,526.10) |) 5,234.88 |
| ANTHRACITE CAP INC COM | (396,218.64) |) 67,350.10 |
| ANTIGENICS INC DEL COM STOCK | (21,015.45) |) 29,115.32 |
| AON CORP COM | (31,988.22) |) 831,953.67 |
| AP PHARMA INC COM | (3,761.95) |) 4,277.96 |
| APA ENTERPRISES INC | (1,055.90) |) 1,154.41 |
| APACHE CORP COM | (2,936,988.60) |) 1,705,219.70 |
| APEX SILVER MINE LTD COM STK | (350,358.90) |) 346,025.27 |
| APOGEE ENTERPRISES INC COM | (150,738.99) |) 201,822.39 |
| APOLLO GROUP INC CL A CL A | (94,304.45) |) 72,185.53 |
| APOLLO INVT CORP COM SH BEN INT | (71,573.28) |) 230,184.36 |
| APPLE COMPUTER INC COM STK PUT OPT EXP 1/20/07 PAR \$72.50 PER SH | (460.70) |) 259.29 |
| APPLE COMPUTER INC COM STK PUT OPT EXP 1/21/06 PAR \$80 PER SH | (110.90) |) 34.09 |
| APPLE INC | (16,523,271.57) |) 15,039,715.49 |
| APPLERA CORP - APPLIED BIOSYSTEMS GROUP | (1,130,758.61) |) 542,522.11 |
| APPLIED DIGITAL SOLUTIONS INC COM NEW COM NEW | (936.95) |) 830.08 |
| APPLIED INDL TECHNOLOGIES INC COM | (134,306.22) |) 273,534.22 |
| APPLIED MATERIALS INC COM | (601,836.09) |) 2,523,137.04 |
| APPLIED MICRO CIRCUITS CORP CDT-COM | (847,383.48) |) 516,843.93 |
| APPLIED NEUROSOLUTIONS INC COM | (13,095.85) |) 7,479.83 |
| APPLIX INC COM | (197,186.88) |) 71,860.21 |
| APT INVT & MGMT CO CL A | (323.30) |) 8,973.72 |
| AQUA AMER INC COM | (647,350.54) |) 642,773.67 |
| AQUANTIVE INC COM | (819,291.10) |) 207,462.58 |
| AQUILINE RES INC COM STK | (65,799.76) |) 19,092.83 |
| ARADIGM CORP COM NEW | |) 878.32 |
| ARBOR RLTY TR INC COM | (205,268.40) |) 185,260.50 |
| ARC ENERGY TR TR UNIT UNIT | (34,415.84) |) 9,400.82 |
| ARCH CAPITAL GROUP COM STK | (417,819.81) |) 95,672.57 |
| ARCH CHEMICALS INC COM | (158,539.46) |) 3,371.94 |
| ARCH COAL INC COM | (274,003.06) |) 972,665.36 |
| ARCHER-DANIELS-MIDLAND CO COM | (5,762,098.24) |) 5,381,200.81 |
| ARCHSTONE-SMITH TR COM | (68,302.14) |) 1,008,096.56 |
| ARENA PHARMACEUTICALS INC COM ISIN US0400471027 | (442,740.45) |) 356,571.57 |
| ARENA RES INC COM | (181,984.63) |) 189,062.77 |
| AREVA COM STK | (14,939.00) |) 16,925.75 |
| ARGENTEX MNG CORP COM STK | (3,052.90) |) 1,440.00 |
| ARGONAUT GROUP INC COM STK USD0.10 | (409,710.60) |) 300,343.16 |

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| ARIAD PHARMACEUTICALS INC COM | (9,070.95 |) 7,494.01 |
| ARIES MARITIME TRANSPORT LIMITED COM STK | (11,909.95 |) 10,333.23 |
| ARKANSAS BEST CORP DEL COM | (23,641.85 |) 24,006.16 |
| ARLINGTON TANKERS LTD COM STK | (45,622.35 |) 60,242.28 |
| ARMOR HLDGS INC COM | (183,266.75 |) 162,668.61 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| AROTECH CORP COM NEW STK | (5,107.95) |) 5,588.79 |
| ARRAY BIOPHARMA INC COM | (78,263.94) |) 22,265.40 |
| ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | (68,780.85) |) 68,707.02 |
| ARRIS GROUP INC COM | (39,971.60) |) 43,675.50 |
| ARRK CORP NPV | (128,649.78) |) 25,866.70 |
| ARROW ELECTR INC COM | (251,839.88) |) 915,440.88 |
| ARROWHEAD RESH CORP COM | (12,191.85) |) 8,877.82 |
| ART TECH GROUP INC OC-COM ISIN US04289L107 | (157,058.97) |) 49,650.83 |
| ARTHROCARE CORP COM | (31,935.65) |) 988,696.04 |
| ARVINMERITOR INC COM STK ISIN# US0433531011 | (1,253,022.07) |) 864,213.96 |
| ASA BERMUDA LIMITED ASA BERMUDA LTD | (31,777.52) |) 14,110.91 |
| ASAHI GLASS CO NPV | (675,671.55) |) 212,082.88 |
| ASBURY AUTOMOTIVE GROUP INC COM | (24,285.95) |) 26,569.49 |
| ASHLAND INC NEW COM | (747,311.77) |) 1,504,076.13 |
| ASPECT MED SYS INC COM ISIN US0452351085 | (3,567.70) |) 179,150.29 |
| ASPEN TECH INC COM | (552,595.06) |) 351,240.64 |
| ASPREVA PHARMACEUTICALS CORP COM | (1,046,921.70) |) 1,021,609.74 |
| ASS GEN DE FRANCE NPV | (466,121.22) |) 547,369.97 |
| ASSIC GENERALI SPA EUR1 | (877,043.36) |) 206,674.01 |
| ASSOCTD BANC-CORP COM | (3,508.12) |) 502,415.83 |
| ASSURANT INC COM | (13,429.20) |) 7,905.49 |
| ASTA FDG INC COM | (164,032.42) |) 154,165.58 |
| ASTELLAS PHARMA NPV | (242,676.72) |) 488,235.15 |
| ASTRAZENECA ORD USD0.25 | (39,077.92) |) 225,950.43 |
| ASYST TECHNOLOGIES INC COM | (383,151.35) |) 209,456.41 |
| AT&T INC COM | (1,660,844.50) |) 1,098,046.05 |
| ATHEROGENICS INC COM | (53,903.75) |) 49,447.03 |
| ATHEROS COMMUNICATIONS INC COM | (460,769.86) |) 504,358.47 |
| ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK | (530,888.67) |) 644,884.82 |
| ATLAS AMER INC COM | (5,130.85) |) 4,424.91 |
| ATLAS MNG CO COM STK | (33,285.80) |) 19,489.45 |
| ATLAS PIPELN PARTNERS L P | (183,464.95) |) 162,481.09 |
| ATMEL CORP COM | (610,569.62) |) 1,654,809.43 |
| ATMOS ENERGY CORP COM | (42,263.36) |) 46,368.77 |
| ATS AUTOMATION TOOLING SYS INC COM NPV | (3,691.40) |) 3,670.89 |
| ATWOOD OCEANICS INC COM | (2,997.65) |) 20,985.23 |
| AUDIBLE INC COM NEW | (12,932.40) |) 12,795.14 |
| AUDIOVOX CORP CL A | (3,684.88) |) 1,781.23 |
| AUST & NZ BANK GRP NPV | (8,044.05) |) 408,922.17 |
| AUSTRALIAN WEALTH COM STK | (48,967.41) |) 122,154.23 |
| AUTODESK INC COM | (41,075.48) |) 114,798.13 |
| AUTOINFO INC COM | (684.65) |) 1,949.98 |
| AUTOLIV INC COM STK | (266,592.37) |) 508,151.68 |
| AUTOMATIC DATA PROCESSING INC COM | (23,692.75) |) 113,558.81 |
| AUTONATION INC DEL COM | (257,150.10) |) 70,524.59 |
| AUTOSTRIDE EUR1 | (39,116.60) |) 520,702.62 |
| AUTOZONE INC COM | (1,051,605.69) |) 1,096,596.33 |
| AUXILIUM PHARMACEUTICALS INC COM | (23,554.90) |) 22,073.40 |
| AVALON HLDGS CORP CL A CL A | (13,928.70) |) 13,967.06 |
| AVANEX CORP COM STK | (367,555.32) |) 314,649.51 |
| AVANIR PHARMACEUTICALS CL A NEW | (7,560.30) |) 47,131.56 |
| AVAYA INC COM | (69,875.21) |) 66,149.60 |
| AVERY DENNISON CORP COM | (5,949.85) |) 29,703.88 |
| AVI BIOPHARMA INC COM | (167,986.30) |) 70,713.94 |
| AVICI SYS INC COM NEW | (221,160.05) |) 239,666.14 |

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| AVID TECH INC COM | (41,421.28 |) 38,455.99 |
| AVIGEN INC COM | (10,569.90 |) 10,919.76 |
| AVIS BUDGET GROUP INC COM STK | (121,063.15 |) 141,804.88 |
| AVISTA CORP COM ISIN # US05379B1070 | (313,235.47 |) 388,736.92 |
| AVNET INC COM | (1,457,420.59 |) 1,093,517.27 |
| AVON PRODS INC COM USD0.25 | (459,011.24 |) 52,781.15 |
| AVX CORP COM | (10,830.85 |) 10,471.22 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| AXA EUR2.29 | (3,105,194.77) |) 750,844.56 |
| AXA EUR2.29 (S/R 30/06/2006) | |) 12,158.95 |
| AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 | (467,889.76) |) 676,768.86 |
| AXT INC COM | (3,278.75) |) 3,245.91 |
| AZ STAR RES CORP COM STK ISIN# CA04059G1063 | (39,167.90) |) 48,588.55 |
| B & G FOODS INC FORMERLY B & G FOOD HLDGS INC | (29,743.68) |) 12,558.16 |
| BAA ORD GBP1 | (31,786.65) |) 486,967.19 |
| BADGER METER INC COM | (63,000.00) |) 61,474.13 |
| BAE SYSTEMS ORD GBP0.025 | (1,287,526.43) |) 276,221.63 |
| BAKER HUGHES INC COM | (1,240,995.78) |) 1,119,285.60 |
| BALL CORP COM | (42,059.95) |) 525,951.03 |
| BALLARD PWR SYS INC COM | (163,168.31) |) 163,766.11 |
| BALLY TOTAL FITNESS HLDG CORP COM | (9,929.65) |) 6,640.55 |
| BANCO POPULARE DI ORD SHARES | (635,532.23) |) 267,916.68 |
| BANCORP BK WILMINGTON DEL DTD 09-27-20065.2 C/D 12-27-2006 | (95,000.00) |) 95,000.00 |
| BANCORP BK WILMINGTON DEL DTD 09-29-20065.2 C/D 03-29-2007 | (50,000.00) |) |
| BANCORPSOUTH INC COM | (2,197.95) |) 2,125.18 |
| BANDAG INC COM | (35,478.60) |) 39,026.70 |
| BANK AMER CORP COM | (2,395,999.03) |) 1,483,488.31 |
| BANK HAPOALIM B M NEW YORK BRH DTD 01-04-2006 4.35 C/D 07-05-2006 | (1,000.00) |) |
| BANK HAPOALIM B M NEW YORK BRH DTD 02-01-2006 4.6 C/D 02-01-2007 | (5,000.00) |) |
| BANK N.Y. CO INC COM | (1,710,703.95) |) 1,021,109.25 |
| BANK OF CHINA LTD H CNY1 | (36,880.79) |) 43,711.48 |
| BANK WEST SAN FRANCISCO CALIF DTD 07-19-2006 5.2 C/D 10-19-2006 | (45,000.00) |) 45,000.00 |
| BANK WEST SAN FRANCISCO CALIF DTD 07-26-2006 5.3 C/D 10-26-2006 | (210,000.00) |) 210,000.00 |
| BANKAMERICA CORP DISC COML PAPER 3/A3 YRS 3&4 02-01-2007 | (1,775,873.00) |) 1,777,249.50 |
| BANKRATE INC COM | (172,145.90) |) 173,795.76 |
| BARCLAYS ORD GBP0.25 | (684,590.86) |) 1,876,563.12 |
| BARD C R INC CAP | (13.00) |) 25,870.92 |
| BARE ESCENTUALS INC COM | (122,018.03) |) 155,312.34 |
| BARNES & NOBLE INC COM | (1,235,786.81) |) 1,142,430.25 |
| BARNWELL INDS INC COM | (90.16) |) 13,486.63 |
| BARR PHARMACEUTICALS INC COM | (650,466.66) |) 483,682.70 |
| BARRETT BILL CORP COM STK | (48,174.65) |) 29,383.68 |
| BARRETT BUSINESS SVCS INC COM | (14,677.29) |) 18,452.57 |
| BARRICK GOLD CORP | (348,292.37) |) 369,028.65 |
| BASF AG NPV | (212,744.20) |) 197,690.25 |
| BASIC ENERGY SVCS INC NEW COM | (495,596.40) |) 621,487.54 |
| BAUSCH & LOMB INC COM | (650,820.04) |) 1,179,237.74 |
| BAXTER INTL INC COM | (2,917,349.21) |) 1,568,701.95 |
| BAYER AG ORD NPV | (1,483,109.84) |) 739,282.95 |
| BAYOU STL CORP LA PLACE COM COM | (763.95) |) 783.10 |
| BAYSWATER URANIUM CORP COM STK | (106,094.04) |) 32,345.34 |
| BAYTEX ENERGY TR TR UNIT | (12,940.10) |) 55,946.45 |
| BB&T CORP COM | (1,013,860.07) |) 424,500.65 |
| BBVA(BILB-VIZ-ARG) EUR0.49 | (2,037,473.00) |) 1,216,201.34 |
| BCE INC COM NEW | (4,797.94) |) 4,777.92 |
| BCO POPULAR ESP EUR0.10 (POST SUBD) | (180,805.78) |) 212,278.88 |
| BCO SANT CENT HISP EUR0.50(REGD) | (2,272,382.48) |) 2,268,613.56 |
| BE AEROSPACE INC COM | (294,505.75) |) 290,741.05 |
| BEA SYS INC COM | (892,077.08) |) 1,303,653.19 |
| BEACON PWR CORP COM | (13,809.95) |) 14,589.59 |
| BEACON ROOFING SUPPLY INC COM | (7,722.95) |) 145,447.64 |
| BEAR STEARNS COS INC COM | (926,171.73) |) 1,007,737.94 |
| BEAZER HOMES USA INC COM | (23,754.40) |) 37,851.18 |
| BEBE STORES INC COM | (275,539.74) |) 210,130.16 |

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| BECTON DICKINSON & CO COM | (39,567.56 |) | 154,796.57 |
| BED BATH BEYOND INC COM | (325,745.14 |) | 2,535,130.61 |
| BELDEN CDT INC COM | (328,163.10 |) | 342,510.28 |
| BELGACOM SA NPV | (567,777.46 |) | 124,632.76 |
| BEMA GOLD CORP COM | (769,644.44 |) | 664,482.35 |
| BEMIS CO INC COM | (459,938.34 |) | 6,583.79 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| BENCHMARK ELECTRS INC COM | (992,687.14) |) 483,668.19 |
| BENTLEY PHARMACEUTICALS INC COM | (192,863.30) |) 176,072.31 |
| BERKLEY W R CORP COM | (1,699,214.48) |) 1,968,708.43 |
| BERKSHIRE HAT A 100TH COM STK | (92,649.50) |) 88,197.29 |
| BERKSHIRE HATHAWAY INC CL B COM | (1,666,377.51) |) 617,266.43 |
| BERRY PETE CO CL A CL A | (333,688.49) |) 259,787.34 |
| BEST BUY INC COM STK | (1,272,144.73) |) 1,280,409.91 |
| BETANDWIN.COM INTE NPV | (13,549.21) |) 13,985.49 |
| BG GROUP ORD GBP0.10 | (28,529.84) |) 903,615.75 |
| BHP BILLITON LTD NPV | (374,242.95) |) 1,082,266.38 |
| BHP BILLITON PLC USD0.50 | (786,187.66) |) 707,316.53 |
| BIG DOG HLDGS INC COM | (6,040.95) |) 9,237.25 |
| BIG LOTS INC COM | (346,254.18) |) 459,324.59 |
| BIG ROCK BREWERY INCOME TR | (20,774.00) |) 14,709.59 |
| BILFINGER BERGER NPV | (95,087.84) |) 444,940.42 |
| BILLABONG INTL NPV | (48,987.25) |) 146,275.40 |
| BIO RAD LABS INC CL A | (321,393.58) |) 23,579.36 |
| BIO-BRIDGE SCIENCE INC COM | (2,284.95) |) 2,089.98 |
| BIOCRYS T PHARMACEUTICALS INC COM | (45,944.65) |) 33,960.65 |
| BIOENVISION INC COM | (95,972.70) |) 73,791.66 |
| BIOGEN IDEC INC COM STK | (1,616,644.81) |) 1,325,647.72 |
| BIOJECT MED TECHNOLOGIES INC COM NEW BIOJECT MED TECH NEW | (4,069.95) |) 3,349.93 |
| BIOLASE TECH INC COM | (67,342.54) |) 65,428.13 |
| BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 | (5,127.95) |) 170,795.31 |
| BIOMED RLTY TR INC COM | (176,007.71) |) 24,344.05 |
| BIOMET INC COM | (876,724.26) |) 757,186.29 |
| BIOMIRA INC COM | (1,581.26) |) 6,964.20 |
| BIOPURE CORP CL A NEW | (3,879.95) |) 4,159.92 |
| BIO-REFERENCE LABS INC COM PAR \$0.01 NEW | (455,434.47) |) 480,392.44 |
| BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW | (25,059.55) |) 18,969.86 |
| BIOSITE INC COM | (64,637.75) |) 64,253.46 |
| BIOVAIL CORP COM | (71,083.49) |) 61,109.62 |
| BIOVERIS CORP COM | (17,911.90) |) 19,207.70 |
| BIRCH MTN RES LTD COM STK | (58,850.65) |) 34,080.15 |
| BISYS GROUP INC COM | (367,846.48) |) 505,187.31 |
| BITSTREAM INC CL A COM | (16,025.53) |) 14,903.29 |
| BIZACTIONS INC COM STK | (4,129.95) |) 980.01 |
| BJ SVCS CO COM | (298,833.87) |) 307,248.54 |
| BJS WHSL CLUB INC COM STK | (457,144.80) |) 981,212.00 |
| BK HAW CORP COM | (81,276.63) |) 98,022.77 |
| BK N S HALIFAX COM STK | (7,843.95) |) 8,175.74 |
| BK OF EAST ASIA HKD2.50 | (37,557.46) |) 415,925.08 |
| BK OF IRELAND ORD STK EUR0.64 | (137,983.25) |) 840,743.34 |
| BLACK & DECKER CORP COM | (256,906.34) |) 261,630.35 |
| BLACK DRAGON RES COS INC COM | (17,119.90) |) 14,229.65 |
| BLACKBAUD INC COM | (107,636.60) |) 24,069.36 |
| BLACKBOARD INC COM | (527,753.43) |) 361,767.43 |
| BLACKOUT MEDIA CORP COM | (3,899.73) |) 748.16 |
| BLACKROCK INC COM STK | (364,354.35) |) 642,555.40 |
| BLOCK H & R INC COM | (33,038.17) |) 52,366.53 |
| BLOCKBUSTER INC CL A CL A ISIN #US0936791088 | (17,941.25) |) 391,564.12 |
| BLUE COAT SYS INC COM NEW | (8,839.30) |) 223,709.06 |
| BLUE DOLPHIN ENERGY CO COM NEW COM NEW | (36,853.90) |) 19,341.80 |
| BLUE NILE INC COM | (19,198.98) |) 27,621.86 |
| BLUEFLY INC COM | (15,259.90) |) 2,869.96 |
| BLUELINX HLDGS INC COM | (29,570.90) |) 175,174.80 |

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| BLUESCOPE STEEL NPV | (860,402.28 |) 613,926.92 |
| BLYTH INC COM | (244,343.95 |) 207,517.87 |
| BMC SOFTWARE INC COM STK | (724,481.51 |) 1,440,763.81 |
| BMW BK NORTH AMER SALT LAKE CITY UTAH DTD 07-19-2006 4.9 C/D 08-21-2006 | (5,000.00 |) 5,000.00 |
| BMW BK NORTH AMER SALT LAKE CITY UTAH DTD 07-26-2006 4.9 C/D 08-28-2006 | (10,000.00 |) 10,000.00 |
| BNP PARIBAS EUR2 | (366,865.55 |) 3,719,506.60 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| BNP PARIBAS EUR2 (RFD 01/01/2006) | (54,371.80) |) 63,161.22 |
| BNP PARIBAS EUR2 (S/R 20/03/2006) | (54,371.80) |) 24,457.61 |
| BOC HONG KONG HLDG HKD5 | (68,974.63) |) 48,205.62 |
| BODISEN BIOTECH INC COM STK | (35,418.70) |) 19,712.62 |
| BOEING CO COM | (4,946,922.37) |) 3,895,629.19 |
| BOIS D ARC ENERGY INC COM | (199,838.06) |) 153,198.85 |
| BOK FINL CORP COM NEW | (99,865.50) |) 74,775.30 |
| BOLT TECHNOLOGY CORP COM | (123,892.73) |) 64,914.85 |
| BON-TON STORES INC COM | (29,385.95) |) 236,135.53 |
| BOOKHAM INC COM | (651,765.58) |) 648,801.92 |
| BOOKS-A-MILLION INC COM | (130,833.95) |) 19,219.44 |
| BOOTS & COOTS INTL WELL CTL INC COM NEW STK | (17,736.80) |) 54,383.54 |
| BORDERS GROUP INC COM STK | (322,096.15) |) 28,008.09 |
| BORLAND SOFTWARE CORP COM | (68,836.42) |) 239,150.62 |
| BOSTON BEER INC CL A CL A | (2,703.95) |) 10,306.73 |
| BOSTON SCIENTIFIC CORP COM | (341,158.79) |) 240,487.87 |
| BOVIE MED CORP COM STK | (13,574.90) |) 9,957.18 |
| BOYD GAMING CORP COM | (314,099.60) |) 353,396.00 |
| BP ORD USD0.25 | (742,063.29) |) 2,307,835.97 |
| BP PRUDHOE BAY RTY TR UNITS BEN INT | (495,229.23) |) 422,530.59 |
| BRADLEY PHARMACEUTICALS INC COM | (13,689.95) |) 13,586.63 |
| BRAMBLES INDS LTD NPV | (134,534.02) |) |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT | (41,605.85) |) 42,513.62 |
| BRIGGS & STRATTON CORP CAP | (2,109.95) |) 2,054.78 |
| BRIGHAM EXPL CO COM | (35,301.45) |) 32,656.55 |
| BRIGHT HORIZONS FAMILY SOLUTIONS INC COM | (236,614.51) |) 30,878.08 |
| BRIGHTPOINT INC COM NEW | (434,625.27) |) 322,706.90 |
| BRINKER INTL INC COM | (4,609.95) |) 1,277,426.26 |
| BRINKS CO COM STK | (551,651.90) |) 989,281.99 |
| BRINX RES LTD COM STK | (1,431.95) |) 1,530.00 |
| BRISTOL MYERS SQUIBB CO COM | (1,514,807.51) |) 964,020.85 |
| BRISTOW GROUP INC COM | (346,987.41) |) 424,962.46 |
| BRIT AMER TOBACCO ORD GBP0.25 | (185,475.36) |) 803,628.72 |
| BRITISH LAND CO ORD GBP0.25 | (82,711.92) |) 1,442,665.45 |
| BROADCOM CORP CL A CL A | (3,977,582.36) |) 4,234,220.33 |
| BROADCOM CORP COM STK PUT OPT EXP 11/18/06 PAR \$42.50 PER SH | (1,514.15) |) 2,985.75 |
| BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 | (915,925.85) |) 805,393.83 |
| BRONCO DRILLING CO INC COM | (494,883.90) |) 80,576.56 |
| BROOKDALE SR LIVING INC COM STK | (156,945.13) |) 4,679.90 |
| BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A | (84,949.74) |) 47,169.86 |
| BROOKS AUTOMATION INC NEW COM | (449,916.45) |) 275,379.58 |
| BROWN & BROWN INC COM | (832,412.88) |) 749,233.39 |
| BROWN SHOE INC NEW COM | (427,101.10) |) 97,977.99 |
| BROWN-FORMAN INC CL B NON-VTG COM | (23,417.74) |) 30,866.52 |
| BRT RLTY TR SH BEN INT NEW SH BEN INT NEW | (200.12) |) 5,683.39 |
| BRUKER BIOSCIENCES CORP COM STK | (15,669.95) |) 15,743.55 |
| BRUNSWICK CORP COM | (6,694.95) |) 865,739.87 |
| BRUSH ENGINEERED MATLS INC HLDGS CO COM | (55,935.35) |) 49,552.21 |
| BSTN PPTYS INC | (377,508.10) |) 75,964.89 |
| BT GROUP ORD GBP0.05 | (2,150,705.36) |) 1,218,498.39 |
| BTU INTL INC COM | (314,824.75) |) 281,719.47 |
| BUCKEYE GP HLDGS L P | (4,821.15) |) 4,838.29 |
| BUCYRUS INTL INC NEW CL A CL A | (762,274.77) |) 4,923.84 |
| BUFFALO WILD WINGS INC COM STK | (65,643.50) |) 60,633.43 |
| BUILD-A-BEAR WORKSHOP INC COM STK | (23,817.80) |) 24,685.62 |
| BUILDING MATLS HLDG CORP COM | (663,333.06) |) 496,111.07 |

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| BUNGE LTD | (657,110.66 |) | 1,408,482.94 |
| BURGER KING HLDGS INC COM | (319,198.38 |) | 216,398.95 |
| BURL NORTHN SANTA FE CORP COM | (2,987,277.15 |) | 2,542,535.73 |
| C D W CORP COM | (7,780.76 |) | 16,448.28 |
| C H ROBINSON WORLDWIDE INC COM NEW COM NEW | (1,417,161.74 |) | 523,098.04 |
| C&D TECHNOLOGIES INC COM | (12,669.95 |) | 13,489.63 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| CA INC COM | (2,598.93) |) 58,370.13 |
| CABELAS INC COM STK | (47,197.60) |) 30,010.10 |
| CABLEVISION NY GROUP CL A COM | (4,153.15) |) 2,753.96 |
| CABOT OIL & GAS CORP COM | (30,846.45) |) 30,889.10 |
| CACHE INC COM NEW COM | (35,945.87) |) 125,531.66 |
| CACI INTL INC CL A | (5,637.95) |) 27,333.20 |
| CADBURY SCHWEPPE ORD GBP0.125 | (537,263.71) |) 78,468.71 |
| CADENCE DESIGN SYS INC COM | (1,000,580.58) |) 989,752.09 |
| CAL MAINE FOODS INC COM NEW STK | (2.50) |) 1,389.71 |
| CALEDONIA MNG CORP COM STK | (5,319.90) |) 6,786.84 |
| CALLAWAY GOLF CO COM | (475,576.78) |) 28,379.15 |
| CALLON PETE CO DEL COM | (62,754.90) |) 247,775.19 |
| CALLWAVE INC DEL COM | (17,871.51) |) 370.03 |
| CAMBRIDGE DISPLAY TECHNOLOGY INC COM STK | (2,749.45) |) 5,368.88 |
| CAMBRIDGE HEART INC COM | (71,514.60) |) 51,813.67 |
| CAMDEN PPTY TR SH BEN INT | (219,325.00) |) 240,676.16 |
| CAMECO CORP COM | (2,879,709.06) |) 2,803,609.09 |
| CAMERON INTL CORP COM STK | (1,139,536.38) |) 1,900,300.34 |
| CAMPBELL SOUP CO COM | (374,510.03) |) 395,718.54 |
| CANADA GOVT DISC COML PAPER 3/A3 YRS 3&###-##-#### | (69,150.51) |) 70,000.00 |
| CANADIAN APT PPTYS REAL ESTATE INVT TR TR UNIT TR UNIT | (1,526.68) |) 4,878.05 |
| CANADIAN NATL RY CO COM | (1,163,329.62) |) 2,146.88 |
| CANADIAN OIL SANDS TR NEW UNIT | (65,170.70) |) 57,563.72 |
| CANADIAN SOLAR INC COM | (104,901.95) |) 101,798.67 |
| CANADIAN SUPERIOR ENERGY INC COM STK | (7,328.85) |) 6,317.85 |
| CANADIAN WESTN BK EDMONTON ALBA COM | (50,308.20) |) 56,166.57 |
| CANARGO ENERGY CORP COM STK | (10,719.95) |) 2,989.95 |
| CANDELA CORP COM | (235,546.98) |) 34,566.28 |
| CANETIC RES TR COM | (514,055.25) |) 145,776.72 |
| CANO PETE INC COM | (14,987.10) |) 11,151.74 |
| CANON INC NPV | (898,892.13) |) 717,785.00 |
| CANTEX ENERGY CORP NEV COM | (712.95) |) 572.03 |
| CANYON RES CORP COM NEW STK | (2,329.95) |) 5,073.94 |
| CAP 1 FNCL COM | (2,730,325.25) |) 2,089,279.36 |
| CAP TR INC MD CL A NEW | (230,067.36) |) 10,400.01 |
| CAPITA GROUP ORD GBP0.02 | (140,385.56) |) 702,122.72 |
| CAPITAL ONE BK GLEN ALLEN VA DTD 09-06-2006 5.25 C/D 12-06-2006 | (105,000.00) |) 105,000.00 |
| CAPITAL ONE BK GLEN ALLEN VA DTD 09-13-2006 5.2 C/D 12-13-2006 | (20,000.00) |) 20,000.00 |
| CAPITALAND SGD1 | (734,380.75) |) 67,050.36 |
| CAPITALIA SPA EUR1 | (1,151,300.02) |) 983,286.25 |
| CAPITALSOURCE INC COM | (2,017,033.18) |) 1,068,280.11 |
| CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028 | (236,899.48) |) 228,587.09 |
| CARACO PHARMACEUTICAL LABS INC | (9,999.95) |) 10,219.73 |
| CARDERO RESOURCE CORP COM STK | (12,896.35) |) 9,758.78 |
| CARDICA INC COM | (1,037.95) |) 840.02 |
| CARDINAL HLTH INC | (1,398,353.47) |) 2,603,196.47 |
| CARDIOME PHARMA CORP COM NEW STK | (82,765.07) |) 302,026.61 |
| CAREER ED CORP COM | (65,351.90) |) 36,559.74 |
| CAREMARK RX INC COM | (2,374,256.77) |) 3,345,216.18 |
| CARIBOU COFFEE INC COM | (36,189.59) |) 895.42 |
| CARMAX INC COM | (78,073.94) |) 35,664.41 |
| CARMIKE CINEMAS INC COM | (5,779.57) |) 5,998.86 |
| CARNIVAL CORP COM PAIRED | (268,663.64) |) 284,793.79 |
| CARNIVAL PLC ORD USD1.66 | (208,060.61) |) 33,810.91 |
| CARPENTER TECH CORP COM | (1,199,288.61) |) 216,046.25 |
| CARREFOUR EUR2.50 | (335,267.41) |) 1,114,358.90 |

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| CARRIER ACCESS CORP COM | (25,088.45 |) | 44,135.17 |
| CARRINGTON LABS INC COM | (34,199.73 |) | 30,149.81 |
| CARRIZO OIL & GAS INC COM | (40,072.45 |) | 37,410.86 |
| CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM | (119,074.13 |) | 571,422.73 |
| CAS MED SYS INC COM PAR \$0.004 COM PAR \$0.004 | (11,477.04 |) | 7,499.47 |
| CASCADE BANCORP COM | (177,014.42 |) | 173,075.34 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| CASCADE CORP COM | (35,640.85) |) 58,712.82 |
| CASEYS GEN STORES INC COM | (270,611.67) |) 455,339.42 |
| CASH MINERALS LTD COM | (85,986.61) |) 30,316.80 |
| CASINO GUICH-PERR EUR1.53 | (78,690.17) |) 85,240.10 |
| CASTLE A M & CO MRYLAND | (87,679.95) |) 69,715.54 |
| CATAPULT COMMUNICATIONS CORP COM | (2,558.95) |) 2,481.96 |
| CATERPILLAR INC COM | (4,894,013.46) |) 6,034,776.78 |
| CATHAY GENERAL BANCORP INC COM | (3,467.95) |) 3,702.93 |
| CATHAY MERCHANT GROUP INC COM | (185.95) |) 108.04 |
| CATO CORP NEW CL A | (24,754.80) |) 21,015.95 |
| CAVCO INDS INC DEL COM STK | (22,922.18) |) 23,831.31 |
| CB RICHARD ELLIS COM STK PUT OPT EXP 7/22/06 PAR \$75 PER SH | (590.90) |) 272.19 |
| CB RICHARD ELLIS COM STK PUT OPT EXP 9/16/06 PAR \$25 PER SH | (807.20) |) 1,247.76 |
| CB RICHARD ELLIS COM STK PUT OPT EXP 9/16/06 PAR \$85 PER SH | (1,662.70) |) 1,910.41 |
| CB RICHARD ELLIS GROUP COM STK PUT OPTION EXP 12/16/06 PR 20.00 PER SH | (567.20) |) 257.79 |
| CB RICHARD ELLIS GROUP INC CL A CL A | (1,405,460.66) |) 1,015,088.01 |
| CBYOND INC | (2,959.25) |) 3,116.14 |
| CBIZ INC COM | (50,850.58) |) 38,702.22 |
| CBL & ASSOC PPTYS INC COM | (4,047.93) |) 1,291,829.33 |
| CBOT HLDGS INC CL A CL A | (992,064.19) |) 959,075.49 |
| CBRL GROUP INC COM STK | (2,138,833.30) |) 432,195.98 |
| CBS CORP NEW CL A | |) 1,327.00 |
| CBS CORP NEW CL B | (1,977,217.68) |) 2,421,727.73 |
| CDC CORP COM STK | (60,544.80) |) 63,657.96 |
| CDN NAT RES LTD COM CDN NAT RES COM STK | (262,569.45) |) 243,210.40 |
| CDN PAC RY LTD COM CDN PAC RY LTD | (18,153.90) |) 9,347.10 |
| CE FRKLN LTD COM | (6,009.95) |) 5,229.88 |
| CELADON GROUP INC COM | (283,851.38) |) 161,589.31 |
| CELANESE CORP DEL COM SER A STK | (2,250,145.27) |) 493,389.47 |
| CELERA GROUP COM | (908,054.49) |) 179,664.52 |
| CELGENE CORP COM | (3,054,482.34) |) 1,967,714.76 |
| CELL GENESYS INC COM | (25,788.50) |) 23,408.64 |
| CELL THERAPEUTICS INC CDT-COM | (29,194.21) |) 4,129.96 |
| CEL-SCI CORP COM NEW COM NEW | (15,102.95) |) 10,956.75 |
| CELSION CORP COM NEW STK | |) 3,394.39 |
| CENT EUROPEAN DISTR CORP COM STK | (304,024.85) |) 401,656.39 |
| CENTENNIAL BK HLDGS INC DEL FORMERLY CENTENNIAL C CORP TO 07/20/2004 COM | (984.95) |) 9,620.85 |
| CENTENNIAL COMMUNICATIONS CORP NEW | (166,156.20) |) 74,172.72 |
| CENTER BANCORP INC COM | (4,355.90) |) 4,323.11 |
| CENTERPLATE INC INCOME DEP SECS IDSS INCOME DEP SECS IDSS | (16,716.06) |) |
| CENTERPOINT ENERGY INC COM | (8,249.97) |) 735,090.21 |
| CENTEX CORP COM | (552,104.35) |) 591,415.31 |
| CENTILLIUM COMMUNICATIONS INC COM | (3,942.95) |) 3,236.95 |
| CENTRAL GARDEN & PET CO COM | (391,615.84) |) 239,088.64 |
| CENTRAL GOLD-TRUST | (46,928.95) |) 46,975.60 |
| CENTRAL JAPAN RLWY NPV | (160,177.55) |) 166,540.45 |
| CENTRICA ORD GBP0.061728395 | (227,883.90) |) 440,902.14 |
| CENTURY CASINOS INC COM | (565,876.08) |) 177,467.96 |
| CENTY ALUM CO COM | (258,181.45) |) 264,160.28 |
| CENVEO INC COM | (384,088.85) |) 452,114.68 |
| CEPHALON INC CON | (2,157,466.61) |) 1,716,000.42 |
| CERADYNE INC DEL COM | (598,644.14) |) 690,752.06 |
| CERADYNE INC DEL COM STK PUT OPT EXP 2/18/06 PAR \$50 PER SH | (4,966.70) |) 118.29 |
| CERIDIAN CORP NEW COM | (409,984.00) |) 134,225.66 |

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| CERNER CORP COM | (1,426,201.28 |) 982,376.09 |
| CERUS CORP COM | (31,260.59 |) 22,550.90 |
| CEVA INC COM | (5,329.95 |) 6,649.84 |
| CHAMPION ENTERPRISES INC COM | (43,946.35 |) 39,360.80 |
| CHAPARRAL STL CO DEL COM STK | (443,349.35 |) 1,167,447.47 |
| CHARLES & COLVARD LTD COM | (4.08 |) 16,592.56 |
| CHARLES RIV LABORATORIES INTL INC COM COM | (142,227.89 |) 817,856.61 |
| CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 | (324,524.35 |) 329,761.29 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| CHARMING SHOPPES INC COM | (11,531.93) |) 10,741.85 |
| CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 | (184,640.00) |) 151,629.06 |
| CHARTER COMMUNICATIONS INC DEL CL A | (28,666.70) |) 17,070.27 |
| CHATTEM INC COM | (18,144.35) |) 416,934.19 |
| CHECKFREE CORP NEW COM | (177,109.15) |) 225,380.46 |
| CHECKPOINT SYS INC COM STK USD0.10 | (71,696.41) |) 422,053.29 |
| CHEESECAKE FACTORY INC COM | (109,354.51) |) 370,779.83 |
| CHEMTURA CORP COM | (19,831.95) |) 20,916.38 |
| CHENIERE ENERGY INC COM NEW | (11,257.95) |) 12,286.67 |
| CHEROKEE INC DEL NEW COM | (7,234.95) |) 59,914.66 |
| CHES ENERGY CORP COM | (1,933,982.90) |) 1,282,788.41 |
| CHEUNG KONG(HLDGS) HKD0.50 | (21,404.20) |) 21,382.64 |
| CHEVRON CORP COM | (3,768,801.41) |) 4,872,150.73 |
| CHGO BRDG & IRON CO NV | (9,612.95) |) 16,368.87 |
| CHGO MERCANTILE EXCHANGE HLDGS INC CL A | (1,265,958.50) |) 2,643,471.67 |
| CHICOS FAS INC COM | (452,205.17) |) 932,168.31 |
| CHILDRENS PL RETAIL STORES INC COM | (397,361.22) |) 99,675.89 |
| CHINA 3C GROUP COM | (14,751.95) |) 13,444.63 |
| CHINA AUTOMOTIVE SYS INC COM | (728,774.20) |) 538,225.81 |
| CHINA CONST BK H CNY1 | (13,858.53) |) 65,469.98 |
| CHINA ENERGY SVGS TECHNOLOGY INC COM STK | (7,809.95) |) 6,862.38 |
| CHINA LIFE INSURAN H CNY1 | (44,399.02) |) 148,043.50 |
| CHINA MEDIA GROUP CORP COM | (21,856.60) |) 2,405.71 |
| CHINA MERCHANTS BK COM STK | (7,213.15) |) 9,666.12 |
| CHINA NAT GAS INC COM | (2,799.95) |) 3,139.95 |
| CHINA NAT RES IN COM | (17,820.75) |) 3,587.03 |
| CHINA PPTYS DEVS INC COM | (1,039.95) |) 530.03 |
| CHINA TECHNOLOGY GLOBAL CORP | (48,019.90) |) 51,181.93 |
| CHINA WORLD TRADE CORP COM | (456.95) |) 2,129.43 |
| CHINA YUCHAI INTL LTD COM | (61,012.37) |) 47,743.80 |
| CHINATRUST BK TORRANCE CALIF DTD 07-28-2006 5.3 C/D 10-30-2006 | (30,000.00) |) 30,000.00 |
| CHINATRUST BK TORRANCE CALIF DTD 07-31-2006 5 C/D 08-31-2006 | (9,000.00) |) 9,000.00 |
| CHINDEX INTL INC COM | (3,051.80) |) 2,121.35 |
| CHIPMOS TECHNOLOGIES BERMUDA COM STK USD0.01 | (16,329.90) |) 19,500.01 |
| CHIPOTLE MEXICAN GRILL INC CL A COM STK | (470,372.08) |) 380,122.39 |
| CHIQUITA BRANDS INTL INC COM | (878,578.54) |) 905,561.58 |
| CHOICE HOTELS INTL INC COM | (143,896.39) |) 228,132.75 |
| CHOLESTECH CORP COM | (25,616.75) |) 28,901.18 |
| CHRISTOPHER & BANKS CORP COM | (936,524.11) |) 768,320.02 |
| CHUBB CORP COM | (1,958,088.16) |) 2,900,584.33 |
| CHUBU ELEC POWER NPV | (387,472.02) |) 291,525.21 |
| CIBA SPEZIALITATEN CHF3(REGD) | (301,383.17) |) 209,105.13 |
| CIBER INC COM | (20,015.34) |) 9,844.01 |
| CIENA CORP COM NEW COM NEW | (425,883.27) |) 601,718.03 |
| CIGNA CORP COM | (262,470.82) |) 1,541,386.64 |
| CIMAREX ENERGY CO COM | (296,833.29) |) 397,664.55 |
| CIN BELL INC NEW COM STK | (22,687.40) |) 29,591.46 |
| CIN FNCL CORP COM | (23,303.07) |) 33,899.04 |
| CINTAS CORP COM | (415,786.05) |) 405,063.44 |
| CIRCUIT CY STORES INC COM | (228,100.65) |) 1,744,461.59 |
| CIRRUS LOGIC INC COM | (2,783.84) |) 183,122.33 |
| CISCO SYS INC COM | (6,973,457.63) |) 4,080,769.33 |
| CIT GROUP INC NEW COM | (1,015,117.91) |) 895,681.37 |
| CITI TRENDS INC COM ORD USD1 | (573,822.92) |) 503,559.11 |
| CITIC PACIFIC HKD0.40 | (45,997.76) |) 129,136.12 |
| CITIGROUP INC COM | (7,037,288.35) |) 2,776,940.29 |

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|--------------------------------|---------------|---|--------------|
| CITIZENS BKG CORP MICH COM | (2,639.95 |) | 2,651.96 |
| CITIZENS COMMUNICATIONS CO COM | (37,389.67 |) | 16,057.77 |
| CITRIX SYS INC COM | (2,049,363.34 |) | 1,903,501.27 |
| CITY NATL CORP COM | (609,569.18 |) | 949,351.53 |
| CKX INC COM | (42,459.77 |) | 229,784.63 |
| CLAIRES STORES INC | (63,868.80 |) | 1,114,597.37 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| CLARIANT CHF4.50(REGD) | (70,715.98) |) 81,109.73 |
| CLAUDE RES INC COM STK | (2,349.95) |) 2,289.02 |
| CLEAN HBRS INC COM | (41,399.70) |) 338,357.09 |
| CLEAR CHANNEL COMMUNICATIONS INC COM | (390,422.12) |) 435,612.48 |
| CLEAR CHANNEL COMMUNICATIONS INC SR NT DTD 03/21/2006 6.25% DUE 03-15-2011 BEO | (69,297.90) |) 9,903.60 |
| CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A | (9,979.95) |) 9,908.24 |
| CLEARANT INC NEW COM | (8,380.80) |) 3,089.95 |
| CLECO CORP NEW COM | (107.54) |) 88,009.79 |
| CLEVELAND CLIFFS COM STK US\$1 | (359,015.56) |) 319,498.16 |
| CLICKSOFTWARE TECHNOLOGIES | (14,991.95) |) 14,826.39 |
| CLOROX CO COM | (12,499.60) |) 64,032.03 |
| CMGI INC COM | (228,526.00) |) 375,123.39 |
| CMNTY HLTH SYS INC NEW COM | (1,044,938.32) |) 536,628.91 |
| CMO DSLA MTG LN TR 2006-AR1 MTG PASSTRUCTF CL 1A-1A DUE 03-19-2046 REG | (600,000.00) |) 26,031.81 |
| CMO GREENPOINT MTG FDG TR 2005-AR4 MTG PASSTHRU CTF CL I-A-1 DUE 10-25-2045 REG | (91,265.46) |) 224,420.36 |
| CMO GREENPOINT MTG FDG TR SER 2006-AR5 CLASS-A1A DUE 10-25-2046 REG | (499,960.94) |) 6,063.60 |
| CMO LEHMAN XS TR 2006-2N MTG PASSTHRU CTF CL 1-A1 VAR DUE 02-25-2046 REG | (600,000.00) |) 35,340.41 |
| CMO MASTR ADJ RATE MTGS TR 2004-15 MTG PASSTHRU CTF CL 1-A-1 DUE 12-25-2034 REG | (240,753.37) |) 144,133.14 |
| CMO SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE DUE 08-25-2033 REG | (49,294.05) |) 205,141.13 |
| CMO STRUCTURED AST MTG INVTS II INC MTG PA CL I-A-1A DUE 08-25-2036 REG | (500,463.77) |) 18,014.72 |
| CMO THORNBURG MTG SECS TR 2005-4 MTG PASSTHRU CTF CL A-4 DUE 12-25-2035 REG | (485,375.15) |) 13,579.48 |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG | (585,934.08) |) 26,177.70 |
| CMS ENERGY CORP COM | (8,663.45) |) 174,800.90 |
| CNA FNCL CORP COM | (201,706.28) |) 410,085.72 |
| CNA SURETY CORP COM | (12,397.20) |) 2,592.60 |
| CNET NETWORKS INC COM CNET NETWORKS INC COM STK | (33,818.12) |) 807,787.33 |
| CNOOC LTD HKD0.02 | (405,120.37) |) 41,760.97 |
| CNX GAS CORP COM STK | (215,260.60) |) 256,584.16 |
| COACH INC COM | (2,305,419.25) |) 2,060,867.55 |
| COASTAL BK SAVANNAH GA DTD 08-24-2006 5.25 C/D 11-24-2006 | (10,000.00) |) 10,000.00 |
| COASTAL BK SAVANNAH GA DTD 08-30-2006 5.25 C/D 11-30-2006 | (167,000.00) |) 167,000.00 |
| COASTAL BK SAVANNAH GA DTD 09-20-2006 5.2 C/D 12-20-2006 | (25,000.00) |) 25,000.00 |
| COBIZ INC COM | (8,038.25) |) 7,602.30 |
| COBRA ELECTRS CORP COM | (7,609.90) |) 7,426.85 |
| COCA COLA BOTTLING CO CONS COM | (16,126.88) |) 16,457.46 |
| COCA COLA CO COM | (3,799,407.97) |) 1,602,544.82 |
| COCA COLA ENTERPRISES INC COM | (414,704.81) |) 32,935.02 |
| COCA-COLA AMATIL NPV | (405,637.71) |) 161,820.91 |
| COEUR D ALENE MINES CORP IDA COM | (762,944.75) |) 519,448.69 |
| COGENT COMMUNICATIONS GROUP INC COM NEW COM NEW | (185,251.31) |) 140,045.68 |
| COGENT INC COM | (584,431.28) |) 558,965.26 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A | (1,302,373.35) |) 1,031,853.53 |
| COGNOS INC COM | (7,559.95) |) 7,595.81 |
| COHEN & STEERS PREM INC RLTY FD INC COM | (5,179.95) |) 5,109.99 |
| COHEN & STEERS QUAL INC RLTY FD INC COM | (200.51) |) |
| COHU INC COM | (33,018.48) |) 115,585.84 |
| COINMACH SVC CORP INCOME DEP SECS | (27,196.89) |) 20,866.75 |
| COLBS MCKINNON CORP N Y COM | (13,554.73) |) 36,026.21 |

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|------------------------------------|---------------|----------------|
| COLDWATER CREEK INC COM | (1,216,861.02 |) 752,677.27 |
| COLE KENNETH PRODTNS INC CL A | (74,832.65 |) 4,789.90 |
| COLEY PHARMACEUTICAL GROUP INC COM | (7,448.75 |) 2,101.98 |
| COLGATE-PALMOLIVE CO COM | (1,867,460.40 |) 1,736,542.28 |
| COLONIAL BANGROUP INC COM | (800,920.38 |) 33,527.83 |
| COLONIAL PPTYS TR SH BEN INT | (459,919.32 |) 837,172.25 |
| COLOR KINETICS INC COM | (16,751.30 |) 3,547.94 |
| COLUMBIA SPORTSWEAR CO COM | (2,117.70 |) 4,756.90 |
| COM | | 1,740.50 |
| COM HILB ROGAL & HOBBS CO | (148.05 |) 11,989.68 |
| COMCAST CORP NEW CL A CL A | (2,851,696.64 |) 1,508,071.64 |
| COMCAST CORP NEW CL A SPL CL A SPL | (21,829.00 |) 21,942.41 |
| COMFORT SYS USA INC COM | (224,765.36 |) 54,438.60 |
| COML METALS CO COM | (1,653,857.65 |) 1,509,971.37 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| COMM TOUCH SOFTWARE LTD COM | (10,702.10) |) 8,949.66 |
| COMMERCE BANCORP INC N J COM | (407,042.72) |) 284,933.50 |
| COMMERCE ENERGY GROUP INC COM STK | (3,545.90) |) 315.60 |
| COMMERCIAL CAP BK F S B IRVINE CALIF DTD02-28-2006 4.3 C/D 05-30-2006 | (27,000.00) |) 27,000.00 |
| COMMERCIAL VEH GROUP INC COM | (67,738.10) |) 3,857.92 |
| COMMONWEALTH TEL ENTERPRISES INC NEW COM | (55,238.88) |) 357,177.17 |
| COMMSCOPE INC COM | (139,605.18) |) 1,051,206.02 |
| COMPASS BANCSHARES INC COM | (167,321.22) |) 545,270.03 |
| COMPASS BK BIRMINGHAM ALA DTD 02-22-20064.4 C/D 06-22-2006 | (2,000.00) |) 2,000.00 |
| COMPASS BK BIRMINGHAM ALA DTD 03-29-20064.3 C/D 05-01-2006 | (2,000.00) |) 2,000.00 |
| COMPASS BK BIRMINGHAM ALA DTD 07-14-20065 C/D 09-14-2006 | (5,000.00) |) 5,000.00 |
| COMPASS MINERALS INTL INC COM | (209,161.89) |) 5,994.01 |
| COMPETITIVE TECHNOLOGIES INC COM | (16,750.85) |) 8,304.87 |
| COMPLETE PRODTN SVCS INC COM | (683,782.96) |) 345,941.85 |
| COMPOSITE TECH CORP COM STK | (13,371.25) |) 9,194.90 |
| COMPTON PETE CORP COM | (2,423.45) |) 2,101.38 |
| COMPUCREDIT CORP COM ISIN #US20478N1000 | (408,976.90) |) 645,434.41 |
| COMPUTER SCI CORP COM | (542,416.56) |) 141,841.51 |
| COMPUWARE CORP COM | (8,154.30) |) 7,332.14 |
| COMSTOCK HOMEBUILDING COS INC CL A COM STK | (59,827.00) |) 63,187.89 |
| COMSTOCK RES INC COM NEW COM NEW | (15,762.95) |) 220,000.60 |
| COMSYS IT PARTNERS INC COM | (35,796.47) |) 14,580.59 |
| COMTECH GROUP INC COM NEW | (590,400.14) |) 158,825.85 |
| COMTECH TELECOMMUNICATIONS CORP COM NEW | (328,887.70) |) 409,581.42 |
| COMVERSE TECH INC COM PAR \$0.10 | (22,462.00) |) 30,091.32 |
| CONAGRA FOODS INC | (667,014.00) |) 754,270.42 |
| CONCUR TECHNOLOGIES INC COM | (31,928.65) |) 27,162.32 |
| CONCURRENT COMPUTER CORP NEW COM NEW | (9,707.90) |) 3,309.94 |
| CONEXANT SYS INC COM | (527,987.68) |) 817,903.18 |
| CONNACHER OIL & GAS LTD COM STK | (1,969.95) |) 4,840.40 |
| CONNECTEAST GROUP NPV (UNITS) | (12,268.66) |) 41,646.86 |
| CONNS INC COM | (137,120.08) |) 124,632.50 |
| CONOCOPHILLIPS COM | (5,145,119.26) |) 5,331,506.29 |
| CONOCOPHILLIPS GTD NT FLTG RATE DUE 04-11-2007 BEO | (100,000.00) |) 100,015.00 |
| CONS EDISON INC COM | (20,111.95) |) 27,592.14 |
| CONS GRAPHICS INC COM | (482,655.47) |) 11,544.74 |
| CONSOL ENERGY INC COM | (781,342.68) |) 1,206,605.91 |
| CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK | (19,433.45) |) 10,175.73 |
| CONSTAR INTL INC NEW COM | (3,238.81) |) 3,558.68 |
| CONSTELLATION BRANDS INC CL A CL A | (1,120,986.68) |) 37,706.43 |
| CONSTELLATION ENERGY GROUP INC MARYLAND COM | (906,206.02) |) 93,284.21 |
| CONTINENTAL AG ORD NPV | (1,632,940.39) |) 10,337.11 |
| CONTINENTAL PRECIOUS MINERALS INC COM | (15,229.91) |) 4,477.20 |
| CONTINUCARE CORP COM | (10,981.80) |) 10,815.78 |
| CONTL AIRL INC CL B | (8,954,719.27) |) 8,859,419.96 |
| CONVERA CORP CL A | (5,012.95) |) 4,481.91 |
| CONVERGYS CORP COM | (1,131,993.95) |) 691,448.75 |
| CONVERIUM FIN S A GTD SUB NT | (10,149.95) |) 17,563.51 |
| CON-WAY INC COM STK | (1,039,457.87) |) 913,240.68 |
| COOPER COS INC COM NEW | (539,443.71) |) 542,922.57 |
| COOPER INDUSTRIES INC COM | (14,946.58) |) 144,484.45 |
| COOPER TIRE & RUBBER CO COM, NO PAR | (904,721.52) |) 488,301.03 |
| COPA HOLDINGS SA COM STK | (231,019.08) |) 172,314.98 |
| COPART INC COM | (299,948.79) |) 6,569.33 |
| CORE LAB NV NLG0.03 | (549,581.79) |) 1,058,277.74 |

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|--|---------------|---|--------------|
| CORE-MARK HLDG CO INC COM | (42,476.70 |) | 46,617.16 |
| CORILLIAN CORP COM STK ISIN#US2187251093 | (3,922.55 |) | 3,667.66 |
| CORINTHIAN COLLEGES INC COM STK | (4,028.60 |) | 2,405.97 |
| CORN PRODS INTL INC COM | (9,847.57 |) | 16,834.86 |
| CORNING INC COM | (3,450,080.52 |) | 3,930,537.30 |
| CORP MAPFRE SA EUR0.5 | (191,777.75 |) | |
| CORP OFFICE PPTYS TR COM | (69,475.94 |) | 141,584.24 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| CORPORATE BACKED TR CTFS USE 21988K FOR EQUITY ISSUES SER 2001-11 CL A-1 AON | (12,749.95) |) 25,000.00 |
| CORPORATE EXECUTIVE BRD CO COMMON STOCK | (1,303,230.46) |) 1,124,462.97 |
| CORRECTIONS CORP AMER | (190,220.91) |) 160,310.98 |
| CORTEX PHARMACEUTICALS INC COM NEW | (37,446.95) |) 10,140.41 |
| CORUS BANKSHARES INC COM | (649,318.27) |) 10,928.91 |
| CORUS GROUP ORD GBP0.50 | (104,818.80) |) 110,012.70 |
| CORVEL CORP COM | (102,352.27) |) 58,907.52 |
| COSTCO WHSL CORP NEW COM | (2,480,642.57) |) 1,442,821.63 |
| COUNTRYWIDE BK ALEXANDRIA VA DTD 02-17-2006 4.7 C/D 02-16-2007 | (10,000.00) |) |
| COUNTRYWIDE FINL CORP COM STK \$.05 PAR | (1,454,999.78) |) 1,653,029.31 |
| COUNTY BANK DTD 03-29-2006 4.45 C/D 06-29-2006 | (10,000.00) |) 10,000.00 |
| COUSINS PPTYS INC COM | (124.24) |) 250,311.14 |
| COVAD COMMUNICATIONS GROUP INC COM | (111,457.45) |) 46,952.75 |
| COVANCE INC COM | (906,187.20) |) 164,474.60 |
| COVANTA HLDG CORP COM | (396,129.91) |) 108,014.24 |
| COVENANT TRANS INC NEV CL A | (2,297.45) |) 2,193.48 |
| COVENTRY HEALTH CARE INC COM | (1,321,241.50) |) 1,146,451.44 |
| COWEN GROUP INC COM | (172,688.00) |) 156,478.11 |
| CPI CORP COM | (17,165.90) |) 17,369.51 |
| CRANE CO COM | (266,579.27) |) 470,693.57 |
| CRAWFORD & CO CL B | (20,785.50) |) 10,983.56 |
| CRAY INC COM NEW STK | (216,148.10) |) 4,289.91 |
| CREDENCE SYS CORP DEL | (939,227.05) |) 370,167.62 |
| CREDICORP LTD COM STK | (61,646.70) |) 66,598.25 |
| CREDIT AGRICOLE SA EUR3 | (1,383,771.77) |) 194,967.21 |
| CREDIT SAISON CO NPV | (56,477.43) |) 261,736.20 |
| CREDIT SUISSE GRP CHF0.50(REGD) | (1,326,445.19) |) 2,147,519.36 |
| CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10 | (5,026.63) |) 43,436.42 |
| CREE INC COM | (82,523.65) |) 49,808.20 |
| CRESCENT REAL ESTATE EQUITIES CO TX COM | (19,879.95) |) 19,909.43 |
| CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1 B | (26,901.02) |) 25,084.44 |
| CROCS INC COM | (826,050.72) |) 732,847.12 |
| CROSSTEX ENERGY INC COM | (4,719.95) |) 4,290.41 |
| CROWN CASTLE INTL CORP COM STK | (1,083,699.87) |) 428,747.12 |
| CROWN HLDGS INC COM | (553,646.60) |) 1,002,312.01 |
| CRYPTOLOGIC INC COM | (15,153.95) |) 20,189.65 |
| CRYPTOLOGIC INC F COM STK PUT OPT EXP 6/17/06 PAR \$30 PER SH | (1,241.40) |) 1,058.56 |
| CRYSTALLEX INTL CORP COM STK | (622,961.17) |) 359,638.80 |
| CSG SYS INTL INC COM | (34,490.88) |) 323,920.97 |
| CSL NPV | (1,093,237.18) |) |
| CSS INDS INC COM | (42,600.60) |) 41,360.33 |
| CSX CORP COM | (459,793.97) |) 1,581,440.92 |
| CT COMMUNICATIONS INC COM NEW C T COMMUNIATIONS INC COM | (121,973.65) |) 135,993.83 |
| CTC MEDIA INC COM | (133,931.01) |) 129,956.60 |
| CTI INDS CORP COM NEW COM NEW | (22,086.24) |) 20,540.45 |
| CULLEN / FROST BANKERS INC COM | (507,262.88) |) 282,188.32 |
| CUMBERLAND RES LTD COM | (1,632.95) |) 2,296.97 |
| CUMMINS INC | (595,328.23) |) 1,940,494.19 |
| CURIS INC COM | (14,969.95) |) 14,468.67 |
| CURRENCYSHARES EURO TR EURO SHS EURO SHS | (113,069.99) |) 59,866.17 |
| CUTERA INC COM | (770,030.30) |) 354,939.04 |
| CV THERAPEUTICS INC COM | (114,108.90) |) 327,193.55 |
| CVS CORP COM STK | (3,603,508.40) |) 3,794,442.29 |
| CWHEQ INC 2005-H REVOLVING HOME EQUITY CL 2- 12-15-2035 REG | (40,105.28) |) 294,414.96 |
| CYBER COMMUNICATIO NPV | (10,380.85) |) 38,490.47 |

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| CYBERKINETICS NEUROTECHNOLOGY SYS INC COM | (2,261.30 |) 2,359.97 |
| CYBERONICS INC COM | (52,063.90 |) 48,403.13 |
| CYBERSOURCE CORP DEL COM | (96,561.53 |) 219,893.29 |
| CYMER INC COM | (768,459.33 |) 882,763.31 |
| CYNOSURE INC CL A | (7,544.75 |) 317,144.18 |
| CYPRESS SEMICONDUCTOR CORP COM | (730,956.70 |) 441,870.19 |
| CYTEC IND COM | (479,525.41 |) 6,900.88 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| CYTORI THERAPEUTICS INC COM STK | (5,379.95) |) 6,379.85 |
| CYTRX CORP COM NEW COM NEW | (75,661.40) |) 53,975.38 |
| CYTYC CORP COM | (273,309.49) |) 154,914.70 |
| D & E COMMUNICATIONS INC COM | (6,059.95) |) 6,239.85 |
| D R HORTON INC COM | (653,588.34) |) 1,324,621.01 |
| DADE BEHRING HLDGS INC COM | (156,611.16) |) 571,953.04 |
| DAIDO STEEL CO NPV | (88,355.63) |) 81,407.01 |
| DAIICHI SANKYO COM NPV | (546,857.39) |) 189,178.48 |
| DAIKIN INDUSTRIES NPV | (602,426.54) |) 58,070.79 |
| DAIMLERCHRYSLER AG ORD NPV(REGD) | (1,102.35) |) 7,744.62 |
| DAIWA SECS GROUP NPV | (34,607.02) |) 48,355.36 |
| DAKTRONICS INC COM | (519,240.39) |) 1,040,942.13 |
| DALIAN PORT PDA CO REG S COM STK | (5,366.67) |) 8,837.77 |
| DANA CORP COM | (18,362.85) |) 275,849.93 |
| DANAHER CORP COM | (80,373.65) |) 94,921.60 |
| DARDEN RESTAURANTS INC COM | (49,688.69) |) 35,725.82 |
| DATALINK CORP COM STK | (26,498.80) |) 32,374.02 |
| DATARAM CORP COM PAR \$1 COM PAR \$1 | (25,312.85) |) 20,148.26 |
| DATASCOPE CORP COM | (24,276.56) |) 26,959.65 |
| DATAWATCH CORP COM NEW COM NEW | (2,084.95) |) 1,989.98 |
| DAVITA INC COM | (1,776,403.73) |) 1,378,528.09 |
| DAWSON GEOPHYSICAL CO COM | (137,291.73) |) 155,236.96 |
| DAYSTAR TECHNOLOGIES INC COM | (4,742.45) |) 5,521.88 |
| DBS GROUP HLDGS SGD1 | (962,041.94) |) 953,091.72 |
| DEALERTRACK HLDGS INC COM STK | (289,806.89) |) 30,500.06 |
| DEAN FOODS CO NEW COM | (1,756,926.99) |) 884,522.00 |
| DEARBORN BANCORP INC CMT-CAP STK CMT-CAPSTK | (8,741.45) |) 7,541.41 |
| DEBENHAMS ORD GBP0.0001 | (251,529.89) |) 10,898.67 |
| DECKERS OUTDOOR CORP COM | (115,484.81) |) 28,829.44 |
| DECODE GENETICS INC COM | (46,534.65) |) 117,975.83 |
| DEEP WELL OIL & GAS INC COM | (997.45) |) 508.78 |
| DEERE & CO COM | (2,119,941.20) |) 1,321,885.77 |
| DEJOUR ENTERPRISES LTD DEJOUR ENTERP | (191,781.60) |) 95,959.34 |
| DEL MONTE FOODS CO COM | (203,854.66) |) 11,578.68 |
| DELEK US HLDGS INC COM STK | (375,264.18) |) 326,146.39 |
| DELL INC COM STK | (4,215,447.32) |) 2,439,710.06 |
| DELPHI FINL GROUP INC CL A | (4,664.95) |) 5,123.89 |
| DELTA AIR LINES INC COM | (454,944.04) |) 564,144.61 |
| DELTA OIL & GAS INC COM NEW COM NEW | (245,613.84) |) 134,099.39 |
| DELTA PETE CORP DE | (30,082.45) |) 23,886.81 |
| DELUXE CORP COM | (17,321.36) |) 23,412.68 |
| DENBURY RES INC HLDG CO COM NEW | (54,306.05) |) 32,621.68 |
| DENDREON CORP COM STK ISIN US24823Q1076 | (185,026.64) |) 148,543.78 |
| DENISON MINES CORP COM STK | (3,269.75) |) 7,758.40 |
| DENNYS CORP COM | (6,015.85) |) 3,730.83 |
| DENTSPLY INTL INC NEW COM | (928,320.95) |) 486,934.29 |
| DENTSU INC COM STK | (384,558.45) |) 76,387.33 |
| DEPOMED INC COM | (58,842.15) |) 58,149.71 |
| DERMISONICS INC COM STK | (4,019.90) |) 1,330.05 |
| DEUTSCHE BANK AG NPV(REGD) | (1,313,987.53) |) 1,251,787.23 |
| DEUTSCHE BOERSE AG NPV(REGD) | (540,986.18) |) 113,604.62 |
| DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK) | (75,421.32) |) 604,718.72 |
| DEUTSCHE POST AG NPV(REGD) | (415,317.06) |) 637,279.05 |
| DEUTSCHE TELEKOM NPV(REGD) | |) 88,290.54 |
| DEVELOPERS DIVERSIFIED RLTY CORP COM | (44,130.65) |) 44,183.28 |
| DEVON ENERGY CORP NEW COM | (3,852,922.33) |) 2,824,795.63 |

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|--|---------------|---|--------------|
| DEVRY INC DEL COM | (374,962.74 |) | 62,671.03 |
| DEXCOM INC COM | (703,141.77 |) | 529,098.94 |
| DEXIA DEL L L C DISC COML PAPER 3/A3 YRS3&4 CPN 10-13-2006 | (1,676,372.83 |) | 1,677,726.22 |
| DEXIA DEL L L C DISC CPN 10-27-2006 | (887,672.00 |) | 890,269.00 |
| DIAGEO ORD GBX28.935185 | (2,701,218.35 |) | 1,567,544.82 |
| DIAMOND HILL INVT OH | (4,551.50 |) | 2,972.30 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK | (60.00) |) 4,631.03 |
| DIAMOND OFFSHORE DRILLING INC COM | (446,067.04) |) 412,486.89 |
| DIAMONDS TR UNIT SER 1 | (450,239.05) |) 297,426.43 |
| DIAMONDS TRUST SR1 COM STK PUT OPT EXP 9/16/06 PAR \$113 PER SH | (135.70) |) |
| DIANA SHIPPING INC COM STK | (14,909.95) |) 15,349.57 |
| DICKS SPORTING GOODS INC OC-COM | (75,450.05) |) 108,482.98 |
| DIEBOLD INC COM | (51,543.79) |) 34,546.17 |
| DIGENE CORP COM | (81,976.83) |) 500,968.71 |
| DIGITAL PWR CORP COM STK ISIN# US2538621069 | (7,838.95) |) 6,596.88 |
| DIGITAL RIV INC COM | (1,431,467.17) |) 761,401.19 |
| DIGITAL RLTY TR INC COM | (272,842.45) |) 312,743.99 |
| DILLARDS INC CL A COM | (41,160.40) |) 241,530.12 |
| DIODES INC COM | (85,950.78) |) 83,097.15 |
| DIRECTV GROUP INC COM | (1,010,894.29) |) 516,095.55 |
| DISCOVER BK GREENWOOD DEL DTD 02-15-20064.15 C/D 03-15-2006 | (50,000.00) |) 50,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 02-15-20064.25 C/D 05-15-2006 | (30,000.00) |) 30,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 07-05-20065.2 C/D 10-05-2006 | (10,000.00) |) 10,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 07-12-20065.2 C/D 10-12-2006 | (10,000.00) |) 10,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 07-19-20065.2 C/D 10-19-2006 | (31,000.00) |) 31,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 11-09-20054.3 C/D 08-09-2006 | |) 75,000.00 |
| DISCOVERY HLDG CO COM STK | (762.45) |) 42,088.93 |
| DISCOVERY LABORATORIES INC NEW COM STK ISIN# US2546681063 | (15,241.00) |) 22,651.65 |
| DISNEY WALT CO COM | (2,860,285.49) |) 4,174,077.07 |
| DISTRIBUTED ENERGY SYS CORP COM STK | (95,499.15) |) 140,722.10 |
| DITECH NETWORKS COM STK | (7,359.95) |) 7,032.83 |
| DIVERSA CORP COM | (9,025.00) |) 10,969.16 |
| DIVX INC COM | (300,430.88) |) 319,576.36 |
| DJO INC COM | (502,900.52) |) 119,042.29 |
| DNB NOR BK ASA DISC CPN 06-08-2006 | (1,870,304.58) |) 1,881,429.61 |
| DOBSON COMMUNICATIONS CORP CL A | (399,206.81) |) 17,413.35 |
| DOCUMENT SEC SYS INC COM | (176,646.76) |) 108,451.81 |
| DOLBY LABORATORIES INC CL A COM STK | (238,291.78) |) 20,218.07 |
| DOLLAR GEN CORP COM | (3,562.95) |) 12,024.11 |
| DOLLAR TREE STORES INC COM | (462,672.75) |) 196,714.99 |
| DOMINION RES INC VA NEW COM | (315,179.02) |) 1,495,554.14 |
| DOMINOS PIZZA INC COM | (7,138.90) |) 6,474.89 |
| DONNELLEY R R & SONS CO COM | (614,440.28) |) 87,876.36 |
| DORAL FINL CORP COM | (186,684.53) |) 277,863.33 |
| DOUBLE HULL TANKERS INC COM STK | (44,297.20) |) 41,898.78 |
| DOVER CORP COM | (9,752.74) |) 23,551.30 |
| DOVER DOWNS GAMING & ENTMT INC COM | (101,871.46) |) 11,370.80 |
| DOW CHEM CO COM | (1,478,332.71) |) 335,362.92 |
| DOWNER EDI LTD NPV | (14,471.83) |) 109,966.93 |
| DOWNEY FINL CORP COM | (540,334.65) |) 35,827.90 |
| DPL CO COM | (11,688.00) |) 159,919.56 |
| DR REDDYS LABS LTD ADR REPSTG 1/2 SH | (12,201.90) |) 13,313.68 |
| DREAMWORKS ANIMATION INC CL A COM STK | (759,230.66) |) 265,448.43 |
| DRESS BARN INC COM | (566,971.20) |) 753,245.47 |
| DREW INDS INC COM NEW COM NEW | (5,700.05) |) 3,603.93 |
| DRIL-QUIP INC COM | (688,418.23) |) 501,064.60 |
| DRS TECHNOLOGIES INC COM | (33,451.01) |) 29,021.20 |
| DRYSHIPS INC COM USD0.01 | (61,178.25) |) 62,117.55 |
| DSP GROUP INC COM | (114,661.12) |) 196,063.78 |
| DSW INC CL A CL A | (10,511.70) |) 11,590.69 |
| DTD 08-02-2006 5.05 C/D 12-04-2006 | (9,991.00) |) 10,000.00 |
| DTD 08-30-2006 5.25 C/D 11-30-2006 | (72,000.00) |) 72,000.00 |

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| DTD 10-16-2006 5 C/D 11-16-2006 | (15,000.00 |) 15,000.00 |
| DTE ENERGY CO COM | (65,895.34 |) 38,724.62 |
| DU PONT E I DE NEMOURS & CO COM STK | (76,714.11 |) 896,409.02 |
| DUKE ENERGY CORP NEW COM STK | (1,003,838.97 |) 1,556,395.67 |
| DUKE RLTY CORP COM NEW REIT | (9,896.00 |) 432,471.93 |
| DUN & BRADSTREET CORP DEL NEW COM | (5,131.35 |) 933,720.82 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| DUQUESNE LT HLDGS INC COM STK | (730,720.35) |) 732,206.33 |
| DURECT CORP COM | (12,490.86) |) 12,861.69 |
| DXP ENTERPRISES INC COM NEW STK | (791,779.87) |) 661,613.74 |
| DYADIC INTL INC DEL COM | (14,474.65) |) 9,101.56 |
| DYNAMIC MATLS CORP COM | (783,005.45) |) 771,946.72 |
| DYNAVAX TECHNOLOGIES CORP COM | (144,638.95) |) 142,312.94 |
| DYNCORP INTL INC COM CL A COM CL A | (4,435.90) |) 2,406.77 |
| DYNEGY INC NEW CL A COM | (205,179.36) |) 290,629.14 |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 CORP UNIT | (14,884.95) |) 15,114.58 |
| E Z EM INC COM NEW | (14,901.30) |) 13,468.92 |
| E*TRADE FIN CORP COM | (343,164.15) |) 301,042.14 |
| E.ON AG NPV | (2,987,213.38) |) 1,258,959.65 |
| EAGLE MATLS INC COM | (1,748,955.23) |) 1,160,755.72 |
| EAGLE TEST SYS INC | (155,688.84) |) 86,032.73 |
| EARTH BIOFUELS INC COM | (9,947.90) |) 10,196.73 |
| EARTHLINK INC COM STK | (16,441.46) |) 176,141.87 |
| EAST JAPAN RAILWAY NPV | (513,935.49) |) 497,956.15 |
| EAST WEST BANCORP INC COM | (141,622.65) |) 82,581.09 |
| EASTMAN CHEM CO COM | (7,022.40) |) 896,920.92 |
| EASTMAN KODAK COM COM | (63,775.06) |) 109,341.23 |
| EASTMAN KODAK COM STK PUT OPT EXP 11/18/06 PAR \$20 PER SH | (172.95) |) 7.04 |
| EATON CORP COM | (29,045.61) |) 27,529.14 |
| EATON VANCE CORP COM NON VTG | (196,141.66) |) 810,413.35 |
| EBAY INC COM | (2,053,676.05) |) 5,013,572.76 |
| ECHELON CORP OC-COM STK | (993.70) |) 1,008.76 |
| ECHOSTAR COMMUNICATIONS CORP NEW CL A | (398,213.57) |) 49,240.61 |
| ECI TELECOM LTD ORD | (13,427.30) |) 12,929.64 |
| ECLIPSYS CORP COM | (16,817.90) |) 15,699.61 |
| ECOLAB INC COM | (802,101.90) |) 928,794.29 |
| ECOLLEGE COM COM | (3,056.45) |) 3,061.95 |
| ED RLTY TR INC COM REIT | (72,549.02) |) 49,750.37 |
| EDGE PETE CORP DEL COM | (151,415.76) |) 129,711.91 |
| EDIETS COM INC COM CL A | (4,009.95) |) 4,923.38 |
| EDISON INTL COM | (412,348.70) |) 55,057.10 |
| EDO CORP COM | (32,382.75) |) 20,775.75 |
| EDWARDS A.G INC COM | (1,403,066.72) |) 851,309.93 |
| EFJ INC COM | (2,040.95) |) 2,089.97 |
| EFOODSAFETY COM INC COM | (10,444.90) |) 7,989.80 |
| E-FUTURE INFORMATION TECHNOLOGY INC COM STK USD0.0756 | (104,269.90) |) 69,737.90 |
| EGL INC COM | (626,363.70) |) 140,182.19 |
| EISAI CO NPV | (323,763.94) |) 351,193.88 |
| EL PASO CORP COM | (43,355.98) |) 59,823.57 |
| ELAN PLC ADR F COM STK PUT OPT EXP 9/16/06 PAR \$12.50 PER SH | (81.45) |) |
| ELAN PLC ADR F COM STK PUT OPT EXP 9/16/06 PAR \$15 PER SH | (312.90) |) 35.04 |
| ELBIT SYS LTD | (9,505.95) |) 5,730.19 |
| ELDORADO GOLD CORP NEW COM STK | (62,827.65) |) 62,578.25 |
| ELECTR ARTS COM | (2,257,742.61) |) 1,211,743.74 |
| ELECTR DATA SYS CORP NEW COM | (376,684.68) |) 550,365.57 |
| ELECTRO SCIENTIFIC INDS INC COM | (9,617.23) |) 9,005.07 |
| ELECTROGLAS INC COM | (3,785.95) |) 3,526.53 |
| ELECTRONICS FOR IMAGING INC COM | (228,385.71) |) 883,777.36 |
| ELI LILLY & CO COM | (1,132,355.22) |) 4,929,199.64 |
| ELITE PHARMACEUTICALS INC COM NEW COM | (80,741.50) |) 18,858.04 |
| ELIZABETH ARDEN INC COM | (99,298.71) |) 157,288.51 |
| ELLIS PERRY INTL INC COM | (113,593.05) |) 3,493.94 |
| ELPIDA MEMORY INC NPV | (56,989.34) |) 59,846.89 |

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|---|---------------|---|--------------|
| EMA#REORG/EMAGIN CORP REV SPLIT TO EMAGIN CORP SEC # 2029004 EFF 11/3/06 | (22,369.90 |) | 22,793.51 |
| EMAGEON INC COM | (317,532.05 |) | 272,287.36 |
| EMAGIN CORP COM NEW STK | (19,719.90 |) | 15,919.55 |
| EMBARQ CORP COM STK | (547,606.72 |) | 126,148.18 |
| EMC CORP COM | (1,860,652.46 |) | 2,331,290.34 |
| EMCOR GROUP INC COM | (1,625,411.67 |) | 438,391.34 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| EMCORE CORP COM | (35,815.60) |) 29,495.78 |
| EMDEON CORP COM | (345,590.90) |) 318,019.11 |
| EMERGENCY FILTRATION PRODS INC COM | (20,545.60) |) 12,906.78 |
| EMERSON ELEC CO COM | (4,898,086.93) |) 4,337,940.64 |
| EMERSON RADIO CORP COM NEW | (2,919.95) |) 3,029.95 |
| EMI GROUP ORD GBP0.14 | (247,767.52) |) 229,888.50 |
| EMISPHERE TECHNOLOGIES ASSOC INC COM | (53,065.62) |) 38,303.63 |
| EMMIS COMMUNICATIONS CORP | (205,302.60) |) 186,743.36 |
| EMPIRE DIST ELEC CO COM | (27,489.48) |) 28,451.24 |
| EMPIRE RES INC DEL COM | (1,705,700.45) |) 1,605,985.89 |
| EMRISE CORP COM | (4,447.51) |) 971.87 |
| EMS TECHNOLOGIES INC COM | (151,474.18) |) 150,585.36 |
| EMULEX CORP COM NEW | (31,539.70) |) 497,396.61 |
| ENBRIDGE INC COM | (37,780.50) |) 25,389.58 |
| ENCANA CORP COM NPV | (286,810.21) |) 318,873.37 |
| ENCORE WIRE CORP COM | (1,069,910.05) |) 1,461,761.79 |
| ENCYSIVE PHARMACEUTICALS INC COM | (629,870.03) |) 315,470.19 |
| ENDEAVOUR INTL CORP COM STK | (187,765.00) |) 13,847.17 |
| ENDO PHARMACEUTICALS HLDGS INC COM | (440,304.51) |) 897,796.48 |
| ENDOLOGIX INC COM | (190,247.91) |) 134,524.25 |
| ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 | (27,134.19) |) 128,643.65 |
| ENDWAVE CORP COM NEW | (7,052.95) |) 88,091.89 |
| ENEL EUR1 | (2,849,495.22) |) 648,869.08 |
| ENERGEN CORP COM | (10,566.90) |) 785,211.99 |
| ENERGIAS DE PORTUGAL SA EUR1(REGD) | (26,599.17) |) 467,633.36 |
| ENERGIZER HLDGS INC COM | (435,732.40) |) 889,442.11 |
| ENERGY CONVERSION DEVICES INC COM | (719,479.55) |) 651,080.83 |
| ENERGY INCOME & GROWTH FD COM | (4,442.95) |) 24,089.31 |
| ENERGY PARTNERS LTD OC-COM | (179,337.81) |) 41,138.59 |
| ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT | (20,005.28) |) 5,199.09 |
| ENERGYTEC INC FORMERLY ENERGYTEC COM IN COM | (4,939.85) |) 609.27 |
| ENRPLUS RES FD TR UNIT SER G NEW ISIN CA29274D6046 | (513,366.32) |) 302,582.33 |
| ENGLOBAL CORP COM | (119,176.85) |) 102,524.28 |
| ENI SPA EUR1 | (3,274,995.36) |) 2,739,802.03 |
| ENSCO INTL INC COM | (1,133,440.43) |) 1,273,616.16 |
| ENTEGRIS INC COM | (152,505.74) |) 62,440.73 |
| ENTERGY CORP NEW COM | (188,033.98) |) 1,053,220.02 |
| ENTERPRISE INNS ORD GBP0.05 | (19,070.12) |) 20,982.10 |
| ENTERRA ENERGY TR TR UNIT | (124,699.25) |) 39,298.00 |
| ENZON PHARMACEUTICALS INC COM | (207,246.85) |) 226,864.82 |
| EOG RESOURCES INC COM | (542,948.89) |) 649,307.57 |
| EON COMMUNICATIONS CORP COM | (9,249.95) |) 13,196.61 |
| EPICEPT CORP COM | (476.69) |) 2,869.96 |
| EPICOR SOFTWARE CORP COM | (7,149.40) |) 132,709.00 |
| EPIQ SYS INC COM | (68,616.73) |) 142,914.64 |
| EQTY RESDNTL EFF 5/15/02 | (16,009.16) |) 705,539.36 |
| EQUIFAX INC COM | (10,135.28) |) 18,776.45 |
| EQUINIX INC COM NEW | (489,457.34) |) 392,175.72 |
| ERESEARCH TECH INC COM | (75,118.60) |) 52,185.03 |
| ERHC ENERGY INC COM STK | (1,737.95) |) 1,367.00 |
| ERICSSON(LM)TEL SER B NPV | (30,708.25) |) 1,699,782.39 |
| ERSTE BANK DER OST NPV | (2,674,618.01) |) 413,447.98 |
| ESC BCE INC | (425.63) |) 425.63 |
| ESCALA GROUP INC COM | (58,008.05) |) 65,090.22 |
| ESCO TECHNOLOGIES INC | (633,876.23) |) 295,034.47 |
| ESPRIT HOLDINGS HKD0.10 | (2,063,109.99) |) 26,730.58 |

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| ESS TECH INC COM | (5,959.95 |) 7,806.79 |
| ETHAN ALLEN INTERIORS INC COM | (4,002.95 |) 3,843.93 |
| ETHOS ENVIRONMENTAL INC NEW COM | (38,153.35 |) 10,754.26 |
| EURASIA ENERGY LTD COM | (2,609.95 |) 860.02 |
| EURO TECH HLDGS COM STK USD0.01 | (4,694.90 |) 5,723.95 |
| EURONET WORLDWIDE INC COM | (93,404.31 |) 5,900.81 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| EURONEXT EUR6 | (339,532.96) |) 1,212,107.41 |
| EV3 INC COM | (268,077.54) |) 213,859.62 |
| EVERGREEN ENERGY INC NEW COM STK | (232,602.95) |) 345,228.64 |
| EVERGREEN SOLAR INC COM | (784,368.49) |) 693,657.36 |
| EXCEL MARITIME CARRIERS COM STK | (26,934.25) |) 22,699.13 |
| EXCEL TECH INC COM | (86,192.95) |) 84,077.47 |
| EXCELLON RES INC COM | (26,622.30) |) 24,047.39 |
| EXCO RES INC COM | (6,745.90) |) 1,215.01 |
| EXEDY CORP NPV | (19,639.63) |) 22,512.98 |
| EXELIXIS INC COM STK ISIN# US30161Q1040 | (20,542.08) |) 145,518.93 |
| EXELON CORP COM | (481,934.27) |) 843,282.86 |
| EXPEDIA INC DEL COM | (348,255.06) |) 395,242.75 |
| EXPEDITORS INTL WASH INC COM | (731,846.50) |) 740,792.96 |
| EXPLORATION CO COM NEW COM NEW | (12,689.95) |) 25,318.81 |
| EXPRESS SCRIPTS INC COM | (725,114.63) |) 1,220,678.69 |
| EXPRESSJET HLDGS INC COM | (52,488.33) |) 49,777.71 |
| EXTREME NETWORKS INC COM | (75,985.54) |) 566,883.81 |
| EXXON MOBIL CORP COM | (5,686,884.97) |) 9,558,831.91 |
| EZCORP INC CL A NON VTG | (783,334.66) |) 691,206.57 |
| F P L GROUP INC COM | (1,329,074.48) |) 1,102,401.62 |
| F.C.C. CO LTD NPV | (80,590.96) |) 5,819.68 |
| F5 NETWORKS INC COM STK | (1,547,734.22) |) 743,350.42 |
| FACTSET RESH SYS INC COM | (14,773.00) |) 147,365.60 |
| FAIR ISAAC CORPORATION COM | (4,752.10) |) 1,265.94 |
| FAIRCHILD SEMI CL A COM STK PUT OPT EXP 03/18/06 PAR \$17.50 PER SH | (1,024.95) |) 1,075.01 |
| FAIRCHILD SEMICONDUCTOR INTL INC COM | (57,027.46) |) 58,301.40 |
| FALCON NAT GAS CORP COM STK | (5,109.95) |) 3,526.99 |
| FALCONSTOR SOFTWARE INC COM | (9,639.95) |) 7,352.82 |
| FAMILY DLR STORES INC COM | (1,788,430.92) |) 498,083.25 |
| FAMOUS DAVES AMER INC COM | (24,786.11) |) 17,770.04 |
| FANCL CORP NPV | (168,367.86) |) 163,526.53 |
| FANUC LTD NPV | (607,126.30) |) |
| FAR EAST ENERGY CORP COM STK | (1,609.95) |) 880.02 |
| FARO TECHNOLOGIES INC COM | (37,574.90) |) 57,121.28 |
| FASTENAL CO COM | (59,505.45) |) 42,437.26 |
| FDRY NETWORKS INC COM | (927,905.71) |) 1,511,784.79 |
| FEDERAL HOME LN BK CONS DISC NTS 02-03-2006 | (1,399,828.89) |) 1,400,000.00 |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN COM | (1,306,474.47) |) 1,293,013.57 |
| FEDEX CORP COM | (5,100,906.50) |) 5,930,830.00 |
| FEDT DEPT STORES INC DEL COM | (3,805,862.07) |) 2,264,416.04 |
| FELCOR LODGING TR INC COM | (550,007.59) |) 435,836.42 |
| FHLB DISC NT 01-19-2006 | (799,907.56) |) 800,000.00 |
| FHLB DISC NT 02-06-2006 | (1,299,523.33) |) 1,300,000.00 |
| FHLB DISC NT 05-30-2006 | (899,508.00) |) 900,000.00 |
| FHLB DISC NT 06-01-2006 | (899,877.75) |) 900,000.00 |
| FHLMC DISC NT 04-25-2006 | (790,953.33) |) 790,953.33 |
| FHLMC DISC NT 08-01-2006 | (987,077.83) |) 987,077.83 |
| FIAT SPA EUR5 | (70,766.28) |) 74,562.12 |
| FIBERNET TELECOM GROUP INC COM PAR \$0.001 | (24,524.90) |) 8,799.81 |
| FIDELITY BK WICHITA KANS CTF DEP DTD 03-08-2006 4.2 04-10-2006 | (9,000.00) |) 9,000.00 |
| FIDELITY NATIONAL FINANCIAL INC CL A | (12.87) |) 362.03 |
| FIDELITY NATL INFORMATION SVCS INC COM STK | (844,813.48) |) 1,335,317.38 |
| FIELDSTONE INVT CORP COM | (26,989.97) |) 21,560.68 |
| FINISAR CORP COM | (431,171.30) |) 731,788.18 |
| FINISH LINE INC CL A | (90,822.08) |) 255,778.98 |
| FINMECCANICA SPA EUR 4.40 | (1,024,780.78) |) 708,309.61 |

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| FIRST AMERN CORP CALIF COM | (431,710.26 |) 70,717.96 |
| FIRST BK BEVERLY HILLS FSB CALABASAS CALCTF DEP DTD 03-17-2006 5.25 03-17-2011 | (5,000.00 |) |
| FIRST CASH FINANCIAL SERVICES INC | (560,022.54 |) 199,756.21 |
| FIRST DATA CORP COM | (44,582.61 |) 135,254.72 |
| FIRST FED BK CALIF FSB SANTA MONICA DTD 02-08-2006 4.5 C/D 11-08-2006 | (5,000.00 |) |
| FIRST FED SVGS BK FLA LAKE CITY DTD 09-13-2006 5.2 C/D 12-13-2006 | (95,000.00 |) 95,000.00 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| FIRST IND CORP COM | (31,886.64) |) 81,944.38 |
| FIRST NATL BK DAMARISCOTTA ME DTD 04-28-2006 4.45 C/D 05-30-2006 | (8,000.00) |) 8,000.00 |
| FIRST PETE & PIPELINE INC COM | (6,411.10) |) 1,789.99 |
| FIRST SEC BK MISSOULA MONT DTD 07-26-2006 5.3 C/D 10-26-2006 | (15,000.00) |) |
| FIRST SOLAR INC COM | (341,665.79) |) 104,413.32 |
| FIRSTENERGY CORP COM | (42,223.42) |) 929,267.07 |
| FIRSTFED FINL CORP DEL COM | (143,872.95) |) 12,029.68 |
| FISERV INC COM | (2,571.95) |) 4,253.86 |
| FL ROCK INDS INC COM | (287,096.04) |) 1,204,089.98 |
| FL TECH INC COM | (288,779.30) |) 182,662.43 |
| FLAHERTY & CRUMRINE PFD INC FD INC COM | (24,692.22) |) 1,517.00 |
| FLEXTRONICS INTL LTD COM STK | (57,526.29) |) 112,935.66 |
| FLIR SYS INC COM | (66,227.30) |) 69,487.52 |
| FLOW INTL CORP COM | (357,501.09) |) 217,150.11 |
| FLOWERVE CORP COM | (191,958.23) |) 179,842.49 |
| FLUOR CORP NEW COM | (376,808.04) |) 993,128.83 |
| FMC CORP COM (NEW) | (831,497.56) |) 328,502.06 |
| FMC TECHNOLOGIES INC COM | (375,465.57) |) 79,219.92 |
| FNMA 01-12-2006 | (899,895.75) |) 899,895.75 |
| FNMA COM STK | (2,156,636.57) |) 3,029,897.76 |
| FNMA DISC NT 01-10-2006 | (799,907.11) |) 800,000.00 |
| FNMA DISC NT 01-23-2006 | (799,725.33) |) 800,000.00 |
| FNMA DISC NT 05-01-2006 | (399,842.33) |) 400,000.00 |
| FNMA DISC NT 05-04-2006 | (1,299,830.28) |) 1,300,000.00 |
| FNMA DISC NT 06-21-2006 | (1,877,213.35) |) 1,877,213.35 |
| FNMA DISC NT 06-27-2006 | (299,958.58) |) 300,000.00 |
| FNX MNG CO INC COM STK | (9,515.90) |) 7,375.26 |
| FOM CONST Y CONTRA EUR1 | (190,870.47) |) 40,561.28 |
| FOOT LOCKER INC COM | (1,830,067.70) |) 298,543.87 |
| FOOTHILLS RES INC COM | (65,394.27) |) 27,449.27 |
| FORCE PROTN INC COM NEW | (26,771.30) |) 8,490.52 |
| FORD MTR CO DEL COM PAR \$0.01 | (1,520,586.20) |) 1,190,769.63 |
| FORD MTR CO DEL SR NT CONV 4.25 DUE 12-15-2036 REG | (50,000.00) |) 10,437.50 |
| FORD MTR CR CO NT 7 DUE 10-01-2013 | (179,250.00) |) 189,000.00 |
| FOREST LAB INC COM | (17,951.90) |) 42,591.55 |
| FOREST OIL CORP COM PAR \$0.01 | (17,079.40) |) 5,162.19 |
| FOREST RES MGMT CORP COM | (989.95) |) 860.02 |
| FORGENT NETWORKS INC COM | (11,636.90) |) 5,593.33 |
| FORMFACTOR INC COM STK | (4,722,279.87) |) 5,128,238.15 |
| FORTIS UNIT(FORTIS SA/NV NPV/0.42) | (88,688.61) |) 199,801.86 |
| FORTUM OYJ EUR3.40 | (396,561.49) |) 160,956.94 |
| FORTUNE BRANDS INC COM STK | (60,425.38) |) 70,737.48 |
| FORTUNET INC COM STK | (41,742.22) |) 36,257.37 |
| FOSTERS GROUP NPV | (259,965.95) |) 212,816.34 |
| FOUNDATION COAL HLDGS INC COM STK | (734,034.95) |) 1,341,308.53 |
| FOXHOLLOW TECHNOLOGIES INC COM STK | (429,945.67) |) 520,341.70 |
| FRANCE TELECOM EUR4 | (461,562.02) |) 508,201.97 |
| FRANCE TELECOM SA NT STEP UP 03-01-2006 02-28-2006 | |) 2,796,000.00 |
| FRANKLIN STR PPTYS CORP COM | (51,945.13) |) 30,615.25 |
| FREEMONT MCMORAN C & G CL B COM STK | (2,320,356.45) |) 1,050,851.87 |
| FREIGHTCAR AMER INC COM | (1,316,057.51) |) 1,617,536.71 |
| FREMONT BK CALIF DTD 08-16-2006 5.3 C/D 11-16-2006 | (10,000.00) |) 10,000.00 |
| FREMONT INVT & LN ANAHEIM CALIF DTD 03-22-2006 4.4 C/D 06-22-2006 | (21,000.00) |) 21,000.00 |
| FRESH DEL MONTE PRODUCE INC COM STK | (3,211.95) |) 12,845.81 |
| FRIEDMAN BILLINGS RAMSEY GROUP INC NEW CL A | (281,152.02) |) 262,146.36 |
| FRIEDMAN IND INC COM | (14,166.46) |) 8,860.86 |

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| FRIENDLY ENERGY CORP COM | (8,269.90 |) 53,191.99 |
| FRIENDS PROVIDENT ORD GBP0.10 | (278,671.84 |) 47,623.97 |
| FRKLN MNG INC COM | (26,882.15 |) 17,300.68 |
| FRKLN RES INC COM | (2,363,116.72 |) 1,635,659.07 |
| FRONTEER DEV GROUP INC COM | (1,323,088.18 |) 900,658.12 |
| FRONTIER AIRLS HLDGS INC COM STK | (76,642.25 |) 64,183.70 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| FRONTIER FINL CORP WASH CDT-COM CDT-COM | (300,468.48) |) 62,375.29 |
| FRONTIER OIL CORP COM | (849,873.57) |) 710,728.90 |
| FRONTIER R/EST INV FRONTIER R/EST INVEST(REIT) | (35,374.60) |) 30,038.57 |
| FRONTLINE LTD COM | (418,014.08) |) 390,332.96 |
| FTD GROUP INC COM | (60,147.47) |) 1,415.00 |
| FTI CONSULTING INC COM | (11,124.95) |) 328,180.73 |
| FUELCELL ENERGY INC COM | (187,106.85) |) 179,920.95 |
| FUGRO NV EUR0.05 | (262,774.78) |) 294,812.44 |
| FUJIFILM HOLDINGS CORP NPV | (455,866.40) |) 551,442.75 |
| FUJITSU Y50 | (729,232.53) |) 428,861.98 |
| FULLER H B CO COM | (597,552.51) |) 452,597.75 |
| FUNAI ELECTRIC CO NPV | (143,209.66) |) 76,937.42 |
| FUT CALL DEC 06 EURO DOLLARS 9462 | (529.75) |) |
| FUT CALL DEC 06 EURO DOLLARS 9475 | |) 120.25 |
| FWD INDS INC N Y COM NEW | (63,497.90) |) 34,592.06 |
| GA GULF CORP COM PAR \$0.01 | (25,065.00) |) 10,375.86 |
| GAIAM INC CL A CL A ISIN US36268Q1031 | (31,885.68) |) 72,487.61 |
| GALLAGHER ARTHUR J & CO COM | (678.70) |) 7,645.23 |
| GAMESA CORP TECNO EUR0.17 | (187,851.94) |) 346,177.35 |
| GAMESA CORPORACION TECNOLOGIA COM STK | (7,645.06) |) 6,589.66 |
| GAMESTOP CORP NEW CL A | (2,295,707.53) |) 2,764,051.20 |
| GAMEZNFlix INC COM STK | (948.95) |) 8,328.82 |
| GANNETT INC COM | (988,203.41) |) 30,332.83 |
| GAP INC COM | (740,948.55) |) 1,282,718.16 |
| GARDNER DENVER INC COM | (2,492,107.55) |) 1,228,869.52 |
| GARMIN GARMIN CORPORATION | (2,855,050.90) |) 2,543,777.70 |
| GARTNER INC COM | (428,102.42) |) 201,026.22 |
| GAS NATURAL SDG EUR1 | (397,076.71) |) 467,388.23 |
| GASCO ENERGY INC COM | (110,265.45) |) 401,980.85 |
| GASTAR EXPL LTD COM | (5,464.90) |) 1,487.00 |
| GATEWAY INC COM | (82,997.13) |) 68,687.76 |
| GATX CORP COM | (101,364.41) |) 1,157,420.41 |
| GAYLORD ENTMT CO NEW COM | (358,431.91) |) 818,369.45 |
| GAZ DE FRANCE EUR1 | (560,996.79) |) 31,825.34 |
| GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD CL B | (12,303.55) |) 19,930.67 |
| GEHL CO COM | (56,806.25) |) 53,694.23 |
| GEN DYNAMICS CORP COM | (1,427,497.63) |) 1,334,135.68 |
| GEN MILLS INC COM | (147,277.23) |) 160,652.88 |
| GEN MTRS ACCEP CORP GCB GMAC 6.125 DUE 02-01-2007 BEO | (58,925.00) |) 70,000.00 |
| GEN MTRS ACCEP CORP NT DTD 04/07/1999 6.15 DUE 04-05-2007 BEO | (48,950.00) |) 89,775.00 |
| GENE LOGIC INC COM | (25,834.24) |) 18,926.93 |
| GENELABS TECHNOLOGIES INC COM NEW | (10,759.95) |) 8,009.80 |
| GENENTECH INC COM STK | (2,335,468.17) |) 4,755,540.34 |
| GENERAL CABLE CORP DEL NEW COM | (441,217.65) |) 319,477.63 |
| GENERAL ELEC CO COM | (5,734,174.04) |) 10,249,206.45 |
| GENERAL ELECTRIC CO PUT OPTION EXP 03/17/07 PR \$32.50 PER SH | (192.20) |) 62.79 |
| GENERAL GROWTH PPTYS INC COM | (85.54) |) 200,466.64 |
| GENERAL MARITIME CORP COM | (65,047.57) |) 40,112.81 |
| GENERAL MOTORS CORP COMMON STOCK | (2,250,309.18) |) 1,768,591.84 |
| GENERAL MTRS ACCEP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 12-10-2007 | (57,812.50) |) 115,012.50 |
| GENEREX BIOTECHNOLOGY CORP DEL COM | (2,141,297.13) |) 1,478,545.91 |
| GENESCO INC COM | (135,644.40) |) 395,054.06 |
| GENESEE & WYO INC CL A CL A | (238,413.48) |) 437,959.88 |
| GENESIS BIOVENTURES INC COM | (1,734.90) |) 1,808.08 |

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| GENESIS MICROCHIP INC DEL COM | (169,866.98 |) | 319,416.34 |
| GENESIS TECH GROUP INC COM | (2,037.95 |) | 1,761.99 |
| GENITOPE CORP COM | (19,537.80 |) | 90,869.35 |
| GENOMIC HEALTH INC COM | (46,304.45 |) | 20,290.49 |
| GEN-PROBE INC NEW COM | (134,473.48 |) | 327,164.32 |
| GENTA INC COM NEW | (262,168.30 |) | 459,731.17 |
| GENTEK INC COM NEW | (4,772.15 |) | 4,866.39 |
| GENUINE PARTS CO COM | (494,056.60 |) | 655,326.86 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| GENVEC INC COM | (5,363.70) |) 5,355.08 |
| GENWORTH FINL INC COM CL A | (2,111,368.12) |) 1,201,477.12 |
| GENZYME CORP COM | (408,000.42) |) 830,591.09 |
| GEOGLOBAL RES INC COM | (19,898.80) |) 20,266.80 |
| GEOPHARMA INC COM | (989.95) |) 740.02 |
| GEORESOURCES INC COM | (21,709.10) |) 19,628.08 |
| GERBER SCIENTIFIC INC COM | (388,409.96) |) 118,253.11 |
| GERDAU AMERISTEEL CORP COM STK | (21,262.90) |) 10,739.71 |
| GERON CORP COM | (27,865.50) |) 27,244.78 |
| GETTY IMAGES INC COM | (40,595.65) |) 37,973.14 |
| GEVITY HR INC COM STK | (61,395.90) |) 58,509.70 |
| GFI GROUP INC COM STK | (561,278.01) |) 406,349.64 |
| GHL TECHNOLOGIES INC COM | (54,706.85) |) 37,185.95 |
| GIANT INDS INC COM | (170,998.80) |) 536,919.11 |
| GIBRALTAR INDS INC COM | (263.01) |) |
| GIGAMEDIA LIMITED SHS | (241,889.56) |) 188,176.27 |
| G-III APPAREL GROUP LTD COM | (10,009.95) |) 9,291.24 |
| GILDAN ACTIVEWEAR INC COM | (48,961.30) |) 59,324.89 |
| GILEAD SCI INC COM | (904,148.36) |) 925,869.84 |
| GIVAUDAN AG CHF10 | (26,058.73) |) 24,273.57 |
| GKN ORD GBP0.50 | (418,915.08) |) 261,440.43 |
| GLACIER BANCORP INC NEW COM | (4,261.24) |) 9,198.60 |
| GLACIER BK A FED SVGS BK KALISPELL MONT DTD 07-19-2006 5.2 C/D 10-19-2006 | (65,000.00) |) 65,000.00 |
| GLACIER BK A FED SVGS BK KALISPELL MONT DTD 07-26-2006 5.3 C/D 10-26-2006 | (51,000.00) |) 51,000.00 |
| GLAXOSMITHKLINE ORD GBP0.25 | (1,179,758.77) |) 677,501.89 |
| GLENAYRE TECHNOLOGIES INC COM | (16,860.75) |) 12,539.84 |
| GLOBAL AIRCRAFT SOLUTIONS INC COM | (31,657.20) |) 1,190.01 |
| GLOBAL E-POINT INC COM | (2,641.95) |) 4,317.95 |
| GLOBAL INDS LTD COM | (564,929.48) |) 76,009.60 |
| GLOBAL PMTS INC COM | (2,176,524.59) |) 1,316,106.19 |
| GLOBAL PWR EQUIP GROUP INC COM | (3,024.95) |) 1,085.01 |
| GLOBAL SOURCES LTD | (9,909.95) |) 10,321.73 |
| GLOBAL TECH APPLIANCES INC COM STK | (10,781.85) |) 1,371.05 |
| GLOBALSANTAFE CORPORATION GLOBAL SANTA FE CORP | (871,887.80) |) 813,567.34 |
| GLOBECOMM SYS INC COM | (34,208.41) |) 21,973.81 |
| GLOBETEL COMMUNICATIONS CORP COM NEW | (43,846.60) |) 42,243.22 |
| GLOBIX CORP COM NEW | (6,747.95) |) 8,039.80 |
| GLORY LTD NPV | (31,415.78) |) 27,447.47 |
| GMAC COML MTG BK MIDVALE UTAH DTD 01-06-2006 4.5 C/D 10-06-2006 | (51,000.00) |) |
| GMH CMNTYS TR COM | (32,149.85) |) 2,141.98 |
| GMX RES INC COM STK | (114,323.29) |) 200,658.38 |
| GNT PRIDECO INC COM STK ISIN# US38821G1013 | (455,624.14) |) 593,097.79 |
| GOAMERICA INC COM PAR \$0.01 | (6,409.95) |) 6,789.83 |
| GOLD RESV INC CL A CL A | (22,423.10) |) 14,599.84 |
| GOLDCORP INC NEW COM | (2,319,616.77) |) 2,145,556.56 |
| GOLDEN STAR RES LTD CDA COM | (45,961.55) |) 46,733.89 |
| GOLDEN TELECOM INC COM ISIN US38122G1076 | (49,699.95) |) 58,685.59 |
| GOLDFIELD CORP COM | (42,510.82) |) 32,425.31 |
| GOLDMAN SACHS GROUP INC COM | (7,889,615.36) |) 5,827,803.31 |
| GOLDSRING INC COM STK | (9,580.00) |) 2,957.05 |
| GOODMAN GLOBAL INC COM STK | (776,797.30) |) 464,342.33 |
| GOODRICH CORPORATION | (817,941.99) |) 576,091.46 |
| GOODRICH PETE CORP COM NEW | (160,838.07) |) 188,617.81 |
| GOODYEAR TIRE & RUBBER CO COM | (418,449.28) |) 1,117,732.96 |

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| GOOGLE INC CL A CL A | (17,503,079.81 |) 14,743,106.69 |
| GOOGLE INC CL A COM STK PUT OPT EXP 10/21/06 PAR \$380 PER SH | (1,100.70 |) 669.27 |
| GOOGLE INC CL A COM STK PUT OPT EXP 11/18/06 PAR \$410 PER SH | (1,247.70 |) 182.29 |
| GOOGLE INC CL A COM STK PUT OPT EXP 12/16/06 PAR \$490 PER SH | (815.70 |) 949.27 |
| GOOGLE INC CL A COM STK PUT OPT EXP 3/18/06 PAR \$350 PER SH | (1,850.70 |) 1,159.26 |
| GOOGLE INC CL A COM STK PUT OPT EXP 6/17/06 PAR \$350 PER SH | (2,590.70 |) 1,719.24 |
| GOOGLE INC CL A COM STK PUT OPT EXP 6/17/06 PAR \$380 PER SH | (2,240.70 |) 1,239.26 |
| GOOGLE INC CL A COM STK PUT OPT EXP 9/16/06 PAR \$360 PER SH | (1,010.70 |) 567.28 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| GOOGLE INC CL A COM STK PUT OPT EXP 9/16/06 PAR \$370 PER SH | (853.70) |) 14.29 |
| GOOGLE INC CL A COM STK PUT OPT EXP 9/16/06 PAR \$420 PER SH | (2,610.70) |) 3,259.19 |
| GOOGLE INC CL A COM STK PUT OPTION EXP 10/21/06 PR \$400.00 PER SH | (988.70) |) 396.28 |
| GOTTSCHALKS INC COM | (87,158.85) |) 78,124.81 |
| GOVT PPTYS TR INC REIT | (56,489.40) |) 55,179.09 |
| GPE BRUXELLES LAM NPV (S/R 20/04/06) | |) 623.96 |
| GPS INDS INC COM STK | (13,629.37) |) 4,904.93 |
| GRACE W R & CO DEL NEW COM STK | (25,369.70) |) 27,194.25 |
| GRAINGER W W INC COM | (54,189.46) |) 689,274.33 |
| GRAN TIERRA ENERGY INC COM | (196,840.95) |) 178,180.62 |
| GRANITE CONST INC COM | (740,499.87) |) 505,582.08 |
| GRANT LIFE SCIENCES INC COM | (35,723.65) |) 36,297.01 |
| GRAPHIC PACKAGING CORP DEL COM STK | (29,876.79) |) 29,995.63 |
| GRAY T.V INC COM CL B | (113,547.28) |) 104,761.02 |
| GREAT BASIN GOLD LTD COM STK | (44,294.30) |) 15,055.58 |
| GREAT LAKES AVIATION LTD COM | (419.95) |) 560.02 |
| GREAT PLAINS ENERGY INC COM | (8,545.90) |) 3,086.80 |
| GREATBATCH INC COM | (481,927.55) |) 453,650.48 |
| GREATER BAY BANCORP COM | (232,660.68) |) 5,176.64 |
| GREENBRIER COS INC COM STK | (81,116.80) |) 73,601.39 |
| GREENCORE GROUP ORD EUR0.63 | |) 961,722.57 |
| GREENE CNTY BK GREENEVILLE TENN DTD 08-09-2006 5.3 C/D 11-09-2006 | (47,000.00) |) 47,000.00 |
| GREENHILL & CO INC COM | (121,466.79) |) 263,569.96 |
| GREENSHIFT CORP COM | (8,462.95) |) 5,489.88 |
| GREIF INC | (211.41) |) 11,009.76 |
| GREIF INC. | (760,355.83) |) 854,033.66 |
| GREY WOLF INC COM | (485,796.50) |) 845,810.68 |
| GRIFFON CORP COM | (4,465.95) |) 4,537.91 |
| GROUP 1 AUTOMOTIVE INC COM | (1,542,632.24) |) 356,316.73 |
| GROUPE DANONE EUR0.50 | (825,814.39) |) 1,754,213.39 |
| GSI COMM INC COM STK | (47,960.23) |) 40,209.79 |
| GSI GROUP INC CDA | (258,490.39) |) 259,941.98 |
| GUARANTY BK S S B MILWAUKEE WIS DTD 08-16-2006 5.3 C/D 11-16-2006 | (35,000.00) |) 35,000.00 |
| GUESS INC COM | (571,589.83) |) 60,162.33 |
| GUIDANCE SOFTWARE INC COM | (35,359.80) |) 2,967.98 |
| GUITAR CTR INC COM | (415,233.24) |) 462,231.21 |
| GULF PETE EXCHANGE INC COM | (1,292.95) |) 827.02 |
| GULFMARK OFFSHORE INC COM | (146,587.39) |) 116,950.02 |
| GYMBOREE CORP COM | (320,689.34) |) 1,405,451.69 |
| H & E EQUIP SVCS INC COM | (495,716.77) |) 291,294.41 |
| HAEMONETICS CORP MASS COM | (169,437.68) |) 799,708.41 |
| HAGEMEYER EUR1.20 | (108,557.81) |) 107,253.03 |
| HAIN CELESTIAL GROUP INC COM | (568,912.15) |) 424,533.20 |
| HALLIBURTON CO COM | (6,015,859.52) |) 6,605,040.29 |
| HALLWOOD GROUP INC COM PAR \$0.10 | (37,257.45) |) 34,463.99 |
| HALOZYME THERAPEUTICS INC COM | (17,213.90) |) 6,240.09 |
| HANCOCK HLDG CO COM | (33,301.56) |) 11,379.35 |
| HANDHELD ENTMT INC COM NEW COM NEW | (35,165.25) |) 30,912.04 |
| HANESBRANDS INC COM STK | (20,910.54) |) 57,152.62 |
| HANG LUNG PROPERTIES HKD1 | (126,118.27) |) 51,051.66 |
| HANG SENG BANK HKD5 | (227,570.62) |) 241,121.17 |
| HANNOVER RUECKVERS ORD NPV(REGD) | |) 214,086.12 |
| HANOVER CAP MTG HLDGS INC REIT | (6,509.95) |) 6,620.64 |
| HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM | |) 62,708.23 |
| HANOVER INS GROUP INC COM | (529,173.73) |) 158,828.38 |
| HANSEN NAT CORP COM | (1,272,707.25) |) 1,905,131.26 |

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| HARKEN ENERGY CORP COM NEW | (22,087.75 |) | 22,186.43 |
| HARLAND JOHN H CO COM | (242,466.60 |) | 120,803.94 |
| HARLEY DAVIDSON INC COM | (149,517.58 |) | 193,510.05 |
| HARMAN INTL INDS INC NEW COM STK USD0.01 | (881,449.15 |) | 19,718.88 |
| HARMONIC INC COM | (19,164.85 |) | 22,315.66 |
| HARRAH S ENTMT INC COM STK | (958,766.80 |) | 1,962,399.58 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| HARRIS & HARRIS GROUP INC COM | (59,735.35) |) 56,283.93 |
| HARRIS CORP COM | (56,525.87) |) 1,879,090.72 |
| HARSCO CORP COM | (109,430.76) |) 237,556.80 |
| HARTFORD FINL SVCS CORP - DEL COM | (603,842.32) |) 1,174,270.77 |
| HARVEST ENERGY TR TR UNIT | (287,800.90) |) 150,106.84 |
| HARVEST NAT RES INC COM | (455,078.25) |) 338,755.00 |
| HASBRO INC COM | (1,180,146.27) |) 216,880.41 |
| HATHAWAY INC COM | (729.95) |) 770.02 |
| HAUPPAUGE DIGITAL INC COM | (5,009.95) |) 5,549.87 |
| HAVERTY FURNITURE COS INC COM STK | (35,125.20) |) 39,926.61 |
| HAYES LEMMERZ INTL INC COM NEW | (13,312.90) |) 14,770.64 |
| HBOS ORD GBP0.25 | (620,576.66) |) 270,399.69 |
| HBOS TREAS SVCS PLC DISC COML PAPER 3/A3YRS 3&4 04-04-2006 | (692,247.50) |) 693,815.11 |
| HBOS TREAS SVCS PLC DISC COML PAPER 3/A3YRS 3&4 05-09-2006 | (1,087,322.50) |) 1,088,683.56 |
| HBOS TREAS SVCS PLC DISC COML PAPER 3/A3YRS 3&4 05-15-2006 | (592,970.25) |) 593,925.70 |
| HBOS TREAS SVCS PLC DISC COML PAPER 3/A3YRS 3&4 08-17-2006 | (1,085,635.38) |) 1,089,874.50 |
| HBOS TREAS SVCS PLC DISC COML PAPER 3/A3YRS 3&4 12-05-2006 | (493,351.94) |) 493,510.42 |
| HCC INS HLDGS INC COM | (259,723.95) |) 1,413,803.95 |
| HEADWATERS INC COM | (913,270.28) |) 205,080.22 |
| HEALTH CARE REIT INC COM | (6,384.40) |) |
| HEALTH NET INC COM | (741,974.34) |) 2,086,420.49 |
| HEALTHCARE RLTY TR | (103,988.75) |) 143,733.44 |
| HEALTHCARE SVCS GROUP INC COM | (1,493,088.25) |) 1,090,088.88 |
| HEALTHEXTRAS INC COM STK | (479,114.32) |) 543,189.24 |
| HEALTHSPRING INC COM STK | (291,766.68) |) 228,197.78 |
| HEALTHWAYS INC COM STK | (375,412.11) |) 211,926.25 |
| HEARTLAND EXPRESS INC COM | (283,632.81) |) 92,705.10 |
| HEARTLAND PMT SYS INC COM STK | (265,188.90) |) 16,271.49 |
| HEARUSA INC | (4,659.95) |) 7,674.85 |
| HECLA MINING CO COM STK PUT OPT EXP 4/22/06 PAR \$5 PER SH | (138.70) |) |
| HECLA MNG CO COM | (123,264.08) |) 62,151.54 |
| HEELYS INC COM | (28,980.21) |) 19,381.73 |
| HEINEKEN NV EUR1.60 | (339,418.67) |) 1,224,629.60 |
| HEINZ H J CO COM | (912,473.31) |) 1,219,114.78 |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK | (932,697.99) |) 948,919.56 |
| HELMERICH & PAYNE INC COM | (315,056.06) |) 369,718.13 |
| HEMISPHERX BIOPHARMA INC COM | (24,084.70) |) 18,848.59 |
| HENDERSON LAND DEV HKD2 | (45,297.08) |) 44,945.29 |
| HENNES & MAURITZ SER B NPV | (464,611.58) |) 1,573,832.73 |
| HEPALIFE TECHNOLOGIES INC COM | (5,428.45) |) 3,319.93 |
| HERBALIFE LTD COM STK | (96,530.65) |) 361,653.23 |
| HERCULES INC VTG COM | (1,250,611.25) |) 265,076.90 |
| HERCULES OFFSHORE INC COM STK | (1,216,331.06) |) 77,925.84 |
| HERCULES TECHNOLOGY GROWTH CAP INC COM | (13,729.95) |) 13,689.62 |
| HERLEY INDS INC DEL COM | (312,749.14) |) 235,653.00 |
| HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | (223,259.88) |) 735,236.74 |
| HERTZ GLOBAL HLDGS INC COM | (40,984.80) |) 39,048.89 |
| HESKA CORP COM | (9,733.95) |) 9,510.49 |
| HESS CORP COM STK | (2,020,608.77) |) 1,194,195.70 |
| HEWITT ASSOCS INC CL A COM | (269,078.80) |) 426,903.77 |
| HEWLETT PACKARD CO COM | (5,564,564.30) |) 7,677,142.46 |
| HEXCEL CORP NEW COM | (355,232.95) |) 1,125,782.07 |
| HI SHEAR TECHNOLOGY CORP COM STK\ | (18,819.80) |) 17,765.63 |
| HIENERGY TECHNOLOGIES INC COM | (652.95) |) 890.02 |
| HIGHLAND HOSPITALITY CORP COM | (217,885.42) |) 6,674.84 |
| HILLENBRAND IND INC COM | (609,937.67) |) 41,424.32 |

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|------------------------|-------------|---|------------|
| HILTON HOTELS CORP COM | (98,078.49 |) | 75,746.50 |
| HINO MOTORS Y50 | (698,686.14 |) | 109,080.39 |
| HIROSHIMA BANK NPV | (5,414.88 |) | 99,029.77 |
| HITACHI CABLE NPV | (36,182.61 |) | 36,364.07 |
| HITACHI KOKI CO NPV | (34,236.93 |) | 34,632.08 |
| HITACHI NPV | (51,356.81 |) | 286,972.21 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| HI-TECH PHARMACAL INC COM | (247,891.35) |) 172,284.64 |
| HITTITE MICROWAVE CORP COM STK | (290,913.94) |) 245,558.74 |
| HLTH CARE REIT INC PFD SER D 7.875 | (235.63) |) |
| HLTH MGMT ASSOC INC NEW CL A COM | (373,798.07) |) 56,279.55 |
| HLTH SCIENCES GROUP INC COM | (22,885.56) |) 5,494.80 |
| HMS HLDGS CORP COM | (191,238.89) |) 18,456.57 |
| HOKU SCIENTIFIC INC COM STK | (15,281.58) |) 6,926.68 |
| HOKUHOKU FINANCIAL NPV | (22,500.09) |) 115,359.78 |
| HOLLIS-EDEN PHARMACEUTICALS INC COM | (38,476.85) |) 35,333.68 |
| HOLLY CORP COM PAR \$0.01 | (1,260,267.39) |) 1,826,416.58 |
| HOLLYWOOD MEDIA CORP COM | (7,322.35) |) 3,137.99 |
| HOLOGIC INC COM | (870,568.46) |) 1,039,835.13 |
| HOME DEPOT INC COM | (4,971,748.30) |) 5,666,042.48 |
| HOME PROPS INC COM | (5,247.95) |) 231,234.01 |
| HOME SOLUTIONS AMER INC COM STK | (250,252.09) |) 257,718.09 |
| HOMEBANC CORP GA REDEEMABLE PFD SER A | (2,950.07) |) 2,956.55 |
| HONDA MOTOR CO NPV | (265,203.15) |) 261,640.65 |
| HONEYWELL INTL INC COM STK | (2,863,865.64) |) 2,260,935.75 |
| HONG KONG ELECTRIC HKD1 | (28,180.28) |) 27,965.52 |
| HONG KONG EXCHANGE HKD1 | (98,813.59) |) 122,832.97 |
| HORACE MANN EDUCATORS CORP COM | (1,009.95) |) 130,994.21 |
| HORIZON LINES INC COM CL A COM STK | (94,196.69) |) 90,049.89 |
| HORIZON OFFSHORE INC COM NEW STK | (404,641.28) |) 4,914.48 |
| HORMEL FOODS CORP COM | (317,545.00) |) 158,679.58 |
| HORNBECK OFFSHORE SVCS INC NEW COM | (168,238.00) |) 176,351.58 |
| HOSPIRA INC COM | (53,060.15) |) 52,458.27 |
| HOSPITALITY PPTYS TR COM SH BEN INT | (1,353,028.02) |) 304,447.47 |
| HOST HOTELS & RESORTS INC | (47,189.83) |) 468,277.04 |
| HOT TOPIC INC COM | (462,186.70) |) 141,711.16 |
| HOUSERAISING INC COM | (462.95) |) 317.03 |
| HOUSEVALUES INC COM | (6,541.95) |) 7,340.81 |
| HOUSTON WIRE & CABLE CO COM STK | (266,713.40) |) 272,560.55 |
| HOVNANIAN ENTERPRISES INC CL A | (7,879.95) |) 7,334.41 |
| HOYA CORP NPV | (202,276.29) |) 130,744.42 |
| HQ SUSTAINABLE MARITIME INDS INC COM | (3,209.95) |) 5,779.91 |
| HRPT PPTYS TR COM SH BEN INT | (274,033.22) |) 885,456.86 |
| HSBC HLDGS ORD USD0.50(UK REG) | (1,052,429.58) |) 1,575,794.07 |
| HSTN EXPL CO COM | (48,577.30) |) 517,353.78 |
| HUB GROUP INC CL A | (14,079.90) |) 14,465.65 |
| HUB INTL LTD COM | (199,500.00) |) 44,098.53 |
| HUDSON CITY BANCORP INC COM STK | (60,983.84) |) 361,620.76 |
| HUDSON HIGHLAND GROUP INC COM | (475,550.13) |) 732,267.48 |
| HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS | (35,157.96) |) 22,819.87 |
| HUMAN BIOSYSTEMS COM | (4,575.85) |) 887.02 |
| HUMAN GENOME SCIENCES INC COM | (859,613.12) |) 806,936.67 |
| HUMANA INC COM | (470,742.10) |) 562,767.44 |
| HUNT J B TRANS SVCS INC COM | (66,822.20) |) 108,909.24 |
| HUNTINGTON BANCSHARES INC COM | (16,712.85) |) 16,569.03 |
| HUNTSMAN CORP COM STK | (575,076.33) |) 223,276.09 |
| HURON CONSULTING GROUP INC COM STK | (9,608.45) |) 10,354.73 |
| HUTCHISON CHINA COM STK | (5.11) |) |
| HUTCHISON TELECOMM HKD0.25 | (330,087.95) |) 61,346.01 |
| HUTCHISON WHAMPOA HKD0.25 | (427,417.61) |) 326,595.80 |
| HYBRID TECHNOLOGIES INC COM | (79,809.00) |) 83,814.94 |
| HYDRIL CO COM | (86,152.17) |) 630,116.32 |
| HYDROGENICS CORP COM | (3,459.95) |) 6,705.58 |

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| HYFLUX SGD0.05 | (39,507.96 |) 36,170.69 |
| HYPERCOM CORP COM | (293,180.95 |) 72,146.95 |
| HYPERDYNAMICS CORP COM | (7,299.35 |) 3,074.95 |
| HYPERION SOLUTIONS CORP COM | (914,494.74 |) 910,156.90 |
| HYTHIAM INC COM | (26,119.90 |) 29,289.17 |
| I2 TECHNOLOGIES INC COM NEW | (5,928.84 |) 11,003.50 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| IAC / INTERACTIVECORP COM NEW STK | (607,130.97) |) 1,204,405.87 |
| IAMGOLD CORP COM STK | (102,196.50) |) 51,639.47 |
| IBASIS INC COM NEW STK | |) 2,607.34 |
| IBERDROLA SA EUR3 | (87,612.74) |) 103,440.37 |
| IBIS TECH CORP COM | (4,534.95) |) 2,765.96 |
| ICO INC NEW COM | (3,652.90) |) 13,974.62 |
| ICONIX BRAND GROUP INC COM | (540,510.24) |) 253,460.91 |
| ICOP DIGITAL INC COM NEW | (2,804.95) |) 2,604.96 |
| ICT GROUP INC COM | (173,599.25) |) 84,235.19 |
| IDACORP INC COM | (229,769.70) |) 3,917.92 |
| IDAHO GEN MINES INC COM | (46,358.75) |) 45,152.78 |
| IDEARC INC COM STK | |) 191,451.06 |
| IDENIX PHARMACEUTICALS INC COM | (454,241.10) |) 323,734.21 |
| IDEXX LABS INC | (5,047.85) |) 5,419.16 |
| IDGLOBAL CORP COM NEW COM NEW | (15,819.90) |) 7,592.40 |
| IDT CORP CL B | (88,739.82) |) 22,953.18 |
| I-FLOW CORP COM NEW | (659.15) |) 5,240.94 |
| IGNIS PETE GROUP INC COM OTC | (22,861.80) |) 13,931.15 |
| II-VI INC COM | (72,895.48) |) 58,808.42 |
| IKANOS COMMUNICATIONS COM | (90,207.00) |) 75,788.49 |
| IKON OFFICE SOLUTIONS INC COM STK | (9,194.15) |) 8,978.97 |
| ILL TOOL WKS INC COM | (833,888.78) |) 3,032,455.68 |
| ILLUMINA INC COM | (214,778.44) |) 1,131,128.60 |
| IMAGE SENSING SYS INC COM | (645.20) |) 867.52 |
| IMAGEWARE SYS INC COM | (1,609.95) |) 1,480.00 |
| IMAGING DIAGNOSTIC SYS INC COM | (12,006.85) |) 4,339.91 |
| IMATION CORP COM | (753,888.69) |) 579,756.72 |
| IMAX CORP COM | (225,972.08) |) 198,593.17 |
| IMCLONE SYS INC COM | (51,270.51) |) 613,408.52 |
| IMERGENT INC COM STK | (67,983.96) |) 17,005.36 |
| IMMERSION CORP COM | (12,294.95) |) 13,264.63 |
| IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10 | (1,004.25) |) 905.27 |
| IMMUCOR INC COM STK | (302,325.75) |) 131,606.65 |
| IMMUNICON CORP DEL COM | (6,713.50) |) 3,854.30 |
| IMMUNOMEDICS INC COM | (148,942.21) |) 110,834.36 |
| IMPAC MTG HLDGS INC COM | (283,153.21) |) 66,706.79 |
| IMPAC MTG HLDGS INC PFD SER C | (21,396.95) |) 21,151.89 |
| IMPERIAL INDS INC COM NEW | (7,446.08) |) 4,970.89 |
| IMPERIAL OIL LTD COM NEW | (35,413.70) |) 32,989.03 |
| IMPERIAL SUGAR CO NEW COM NEW COM NEW | (163,236.60) |) 9,669.08 |
| IMS HLTH INC COM STK | (190,879.42) |) 223,763.42 |
| INCREMAIL LTD | (9,845.95) |) 6,579.89 |
| INCYTE CORP COM | (149,269.70) |) 9,926.98 |
| IND & COM BK CHINA H CNY1 | (1,698,433.74) |) 182,535.38 |
| INDEPENDENCE CMNTY BK BROOKLYN NEW YORK DTD 02-28-2006 4.4 C/D 06-28-2006 | (40,000.00) |) 40,000.00 |
| INDEPENDENCE CMNTY BK BROOKLYN NEW YORK DTD 03-13-2006 4.2 C/D 04-13-2006 | (3,000.00) |) 3,000.00 |
| INDEPENDENT BK BAY CITY MICH DTD 02-10-2006 4.1 C/D 03-10-2006 | (10,000.00) |) 10,000.00 |
| INDEPENDENT BK BAY CITY MICH DTD 05-12-2006 4.6 C/D 06-12-2006 | (20,000.00) |) 20,000.00 |
| INDEPENDENT BK BAY CITY MICH DTD 10-27-2006 4.9 C/D 12-27-2006 | (10,000.00) |) 10,000.00 |
| INDEPENDENT BK EAST MICH TROY MICH DTD 02-22-2006 4.2 C/D 04-24-2006 | (91,000.00) |) 91,000.00 |
| INDEVUS PHARMACEUTICALS INC COM | (17,764.05) |) 10,864.71 |
| INDEX HOLDINGS NPV | (24,515.45) |) 21,334.32 |
| INDIA FD INC RTS | |) |
| INDIGO-ENERGY INC COM | (43,749.45) |) 4,439.96 |

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|-----------------------------------|-------------|--------------|
| INDITEX EURO.15 | (189,146.93 |) 231,653.62 |
| INDONESIA FD INC COM | (1,176.95 |) 802.02 |
| INDUSTRIAL BIOTECHNOLOGY CORP COM | (16,751.15 |) 5,466.90 |
| INDUSTRIAL NANOTECH INC COM | (3,009.95 |) 8,254.83 |
| INDYMAC BANCORP INC COM | (5,112.98 |) 29,251.38 |
| INFINEON TECHNOLOG ORD NPV (REGD) | (140,110.24 |) 308,800.28 |
| INFINITY ENERGY RES INC | (9,294.35 |) 11,130.17 |
| INFOCUS CORP COM | (19,709.72 |) 5,389.88 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| INFORMATICA CORP COM | (254,505.15) |) 1,187,590.21 |
| INFOSONICS CORP COM | (571,230.05) |) 479,005.51 |
| INFRASOURCE SVCS INC COM | (489,552.39) |) 175,804.55 |
| ING GROEP NV CVA EURO.24 | (1,580,325.54) |) 2,284,879.42 |
| ING U S FDG LLC DISC COML PAPER 3/A3 YRS3&4 01-29-2007 | (493,086.11) |) 493,875.00 |
| ING U S FDG LLC DISC COML PAPER 3/A3 YRS3&4 10-24-2006 | (1,775,835.00) |) 1,779,713.92 |
| INGERSOLL-RAND CO CL A COM STK | (436,746.67) |) 346,676.55 |
| INGLES MKTS INC CL A | (120,355.00) |) 115,145.96 |
| INGRAM MICRO INC CL A | (689,024.10) |) 1,151,498.49 |
| INHIBITEX INC COM | (16,722.10) |) 16,091.60 |
| INNERWORKINGS INC COM | (9,312.50) |) 9,960.30 |
| INNKEEPERS USA TR COM | (163,548.00) |) 445,943.34 |
| INNOSPEC INC COM STK | (87,225.78) |) 93,225.91 |
| INPHONIC INC COM | (252,159.70) |) 24,360.24 |
| INPUT/OUTPUT INC COM | (582,944.94) |) 257,170.40 |
| INREEX INC COM COM | (5,022.95) |) 2,816.96 |
| INS AUSTRALIA NPV | (173,205.23) |) 54,678.60 |
| INSIGHT ENTERPRISES INC COM | (109,316.02) |) 27,725.54 |
| INSIGHTFUL CORP COM | (11,181.85) |) 11,174.78 |
| INSIGNIA SYS INC COM | (7,391.90) |) 6,858.27 |
| INSITE VISION INC COM | (4,529.90) |) 5,789.95 |
| INSITUFORM TECHNOLOGIES INC CL A COM | (302,326.12) |) 241,224.19 |
| INSMED INC COM NEW | (8,207.80) |) 6,160.10 |
| INSPIRE PHARMACEUTICALS INC COM | (76,889.90) |) 102,163.62 |
| INSTEEL INDS INC COM | (1,129,491.76) |) 1,050,802.07 |
| INSURANCE AUST GROUP PLACEMENT | (23,738.69) |) |
| INTEGRAL TECHNOLOGIES INC COM | (3,452.85) |) 2,559.10 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | (5,088,618.44) |) 3,695,953.94 |
| INTEGRATED SILICON SOLUTION INC COM | (5,609.95) |) 5,214.34 |
| INTEL CORP COM | (6,310,628.12) |) 6,407,561.69 |
| INTEL CORP COM STK PUT OPT EXP 3/18/06 PAR \$20 PER SH | (88.70) |) 136.29 |
| INTEL CORP COM STK PUT OPT EXP 4/22/06 PAR \$17.50 PER SH | (427.40) |) 86.29 |
| INTER PARFUMS INC COM | (307,960.38) |) 20,857.33 |
| INTER TEL INC DE COM | (20,694.52) |) 136,412.11 |
| INTERACTIVE INTELLIGENCE INC COM STOCK | (254,081.03) |) 240,160.31 |
| INTERCONTINENTALEXCHANGE INC COM | (2,151,043.55) |) 1,513,238.83 |
| INTERDIGITAL COMMUNICATIONS CORP COM | (490,363.31) |) 480,752.61 |
| INTERFACE INC CL A | (148,990.65) |) 23,506.10 |
| INTERLINK GLOBAL CORP COM | (5,841.95) |) 4,016.92 |
| INTERMEC INC COM | (23,001.79) |) 24,826.96 |
| INTERMUNE INC COM | (1,686.40) |) 239,077.17 |
| INTERNAP DELAWARE INC COM PAR \$.001 COM STK | (192,547.68) |) 195,319.36 |
| INTERNATIONAL ASSETS HLDG CORP COM | (357,058.98) |) 275,770.82 |
| INTERNATIONAL BUSINESS MACHS CORP COM COM | (2,749,326.94) |) 4,264,710.80 |
| INTERNATIONAL COAL GROUP INC NEW COM | (19,766.65) |) 240,279.10 |
| INTERNATIONAL PWR GROUP LTD COM | (4,409.95) |) 3,217.94 |
| INTERNATIONAL SPEEDWAY CORP CL A | (510,170.79) |) 493,646.94 |
| INTERNET COMM CORP CL A CL A | (13,263.85) |) 1,998.03 |
| INTERNET GOLD-GOLDEN LINES COM STK | (2,339.95) |) 858.52 |
| INTERNET INITIATIVE JAPAN INC COM STK | (66,929.85) |) 61,599.83 |
| INTEROIL CORP COM | (44,421.80) |) 164,938.60 |
| INTERPHASE CORP COM | (53,316.85) |) 46,570.51 |
| INTERPUBLIC GROUP COMPANIES INC COM | (133,859.45) |) 32,537.72 |
| INTERSECTIONS INC COM | (50,275.81) |) 24,641.03 |
| INTERSIL CORP | (608,297.73) |) 530,408.21 |
| INTERVEST BANCSHARES CORP CL A | (99,274.20) |) 11,052.74 |

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|-------------------------|---------------|---|------------|
| INTERVOICE INC COM | (71,363.45 |) | 54,079.46 |
| INTERWOVEN INC COM NEW | (67,489.28 |) | 237,639.68 |
| INTESA SANPAOLO EUR0.52 | (1,745,668.84 |) | 307,580.04 |
| INTEST CORP COM | | | 484.53 |
| INTEVAC INC COM | (74,611.14 |) | 55,850.13 |
| INTL GAME TECH COM | (1,515,441.26 |) | 680,083.07 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| INTL PAPER CO COM | (54,619.65) |) 750,106.88 |
| INTL RECTIFIER CORP COM | (10,942.45) |) 23,814.36 |
| INTL SEC EXCHANGE HOLDINGS INC | (755,358.52) |) 499,649.43 |
| INTRALASE CORP COM STK | (1,012,192.63) |) 229,616.33 |
| INTREPID HLDGS INC COM | (4,360.90) |) 432.03 |
| INTROGEN THERAPEUTICS INC COM STK | (2,254.95) |) 2,339.97 |
| INTST HOTELS & RESORTS INC COM | (26,991.69) |) 27,809.29 |
| INTUIT COM | (63,382.47) |) 40,594.24 |
| INTUITIVE SURGICAL COM STK PUT OPT EXP 5/20/06 PAR \$100 PER SH | (1,362.20) |) 17.79 |
| INTUITIVE SURGICAL INC COM NEW STK | (2,077,462.91) |) 1,772,220.73 |
| INVACARE CORP COM | (69,436.52) |) 65,952.71 |
| INVENTIV HEALTH INC COM STK | (52,943.65) |) 60,464.71 |
| INVERNESS MED INNOVATIONS INC COM | (233,921.85) |) 29,423.09 |
| INVESTTOOLS INC COM STK | (9,999.27) |) 2,536.31 |
| INVESTOR AB SER B NPV | (311,064.13) |) 342,528.16 |
| INVESTORS FINL SVCS CORP DEL COM | (466,484.04) |) 469,353.37 |
| INVITROGEN CORP COM | (1,224,231.95) |) 441,412.44 |
| INVT TECH GROUP INC NEW COM | (211,683.41) |) 1,412,812.73 |
| INXX INC COM STK | (351.95) |) 345.53 |
| IONATRON INC COM STK | (20,054.65) |) 22,503.50 |
| IOWA TELECOMMUNICATION SVCS INC COM STK | (11,628.15) |) 9,254.76 |
| IPASS INC COM | (17,383.15) |) 14,028.66 |
| IPIX CORP COM | (30,115.53) |) 26,671.48 |
| IPSCO INC COM | (31,492.67) |) 55,464.57 |
| IRIDEX CORP COM | (163,070.80) |) 171,476.36 |
| IRIS INTL INC COM STK | (16,659.90) |) 10,294.73 |
| IROBOT CORP COM | (124,274.70) |) 60,392.53 |
| IRVINE SENSORS CORP COM NEW COM NEW | (5,006.95) |) 6,507.39 |
| ISCO INTL INC COM | (362.95) |) 4,686.85 |
| ISIS PHARMACEUTICALS COM | (95,876.52) |) 87,532.91 |
| ISLE CAPRI CASINOS INC COM | (372,493.58) |) 294,751.34 |
| ISOLAGEN INC COM | (1,819.95) |) 1,615.00 |
| ISTAR FINL INC COM | (11,176.13) |) 181,212.43 |
| ITC HLDGS CORP COM STK | (582,177.70) |) 371,950.51 |
| I-TRAX INC COM NEW COM NEW | (15,843.95) |) 14,620.94 |
| ITRON INC COM STK NPV | (70,965.60) |) 374,961.54 |
| ITT CORP INC COM | (847,957.58) |) 522,613.38 |
| ITT EDL SVCS INC COM | (72,192.30) |) 69,168.77 |
| IVANHOE ENERGY INC COM NPV | (284,339.38) |) 169,742.99 |
| IVANHOE MINES LTD COM | (2,007.30) |) 2,096.98 |
| IVOICE INC COM | (5,289.80) |) 2,264.98 |
| IXYS CORP DEL COM | (63,859.50) |) 60,671.90 |
| J CREW GROUP INC COM | (221,606.29) |) 253,837.25 |
| J2 GLOBAL COMMUNICATONS INC COM NEW | (202,819.45) |) 287,561.08 |
| JABIL CIRCUIT INC COM | (136,863.85) |) 127,780.74 |
| JACK IN THE BOX INC COM | (327,274.28) |) 246,877.82 |
| JACOBS ENGR GROUP INC COM | (1,415,008.43) |) 328,811.46 |
| JAKKS PAC INC COM | (189,719.37) |) 104,430.84 |
| JAMES HARDIE COMSTK | (75,584.53) |) 61,084.97 |
| JANUS CAP GROUP INC COM | (15,943.20) |) 30,831.92 |
| JAPAN ASIA INVESTM NPV | (69,029.56) |) 170,536.41 |
| JAPAN TOBACCO INC NPV | (299,469.78) |) 1,092,629.39 |
| JARDEN CORP COM | (1,321,162.16) |) 1,817,839.29 |
| JAVO BEVERAGE INC COM STK | (28,777.65) |) 43,015.51 |
| JC DECAUX SA NPV | (635,423.27) |) 24,381.25 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | (502,064.14) |) 372,925.48 |

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|------------------------------------|---------------|--------------|
| JEFFERIES GROUP INC NEW COM | (1,435,172.36 |) 464,561.57 |
| JENNIFER CONVS INC COM | (5,635.83 |) 5,450.68 |
| JETBLUE AWYS CORP COM | (518,722.89 |) 603,596.41 |
| JEWETT-CAMERON TRADING LTD COM STK | (12,760.95 |) 11,475.42 |
| JFE HOLDINGS INC NPV | (801,864.44 |) 415,841.50 |
| JINPAN INTL | (33,447.65 |) 18,930.55 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| JNR RES INC COM | (108,227.00) |) 46,679.06 |
| JOHNSON & JOHNSON COM | (3,033,246.94) |) 5,067,920.99 |
| JOHNSON CTL INC COM | (1,081,151.44) |) 984,378.54 |
| JOINT CORPORATION NPV | (89,152.66) |) 118,767.29 |
| JONES APPAREL GROUP INC COM | (557,987.53) |) 531,218.90 |
| JONES LANG LASALLE INC COM STK | (88,494.59) |) 1,128,734.04 |
| JONES SODA CO COM | (406,776.05) |) 199,398.44 |
| JOS A BK CLOTHIERS INC COM | (246,562.00) |) 214,096.54 |
| JOURNAL REGISTER CO COM | (110,737.39) |) 56,763.12 |
| JOY GLOBAL INC COM | (1,352,167.90) |) 4,649,387.06 |
| JOY GLOBAL INC COM STK PUT OPT EXP 2/18/06 PAR \$55 PER SH | (3,517.45) |) |
| JOYSTAR INC COM | (41,017.60) |) 37,338.35 |
| JPMORGAN CHASE & CO COM | (1,025,451.20) |) 2,233,210.40 |
| JS GROUP CORP NPV | (327,344.51) |) 321,513.01 |
| JUNIPER NETWORKS INC COM | (847,328.22) |) 1,914,416.45 |
| K2 INC COM | (933,462.17) |) 513,622.51 |
| KAMIGUMI CO LTD NPV | (7,803.63) |) 60,719.91 |
| KAO CORP NPV | (1,466,849.57) |) 24,726.86 |
| KAYDON CORP COM | (22,539.40) |) 24,328.14 |
| KB HOME COM | (1,431,828.89) |) 811,946.51 |
| KBR INC COM | (516,288.80) |) 408,725.28 |
| KDDI CORP NPV | (242,334.52) |) 723,542.64 |
| KELLOGG CO COM | (774,788.64) |) 1,704,998.13 |
| KELLWOOD CO COM | (297,275.22) |) 380,965.72 |
| KEMET CORP COM | (414,418.15) |) 126,689.15 |
| KENDLE INTL INC COM | (673,045.87) |) 403,129.43 |
| KENEXA CORP COM | (353,270.15) |) 275,692.76 |
| KENAMETAL INC CAP | (246,203.49) |) 24,042.26 |
| KERRY GROUP A ORD EUR0.125(DUBLIN LIST | (46,582.82) |) 51,455.79 |
| KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015 | (80,044.32) |) 37,447.38 |
| KEY ENERGY SVCS INC | (7,434.95) |) 7,839.80 |
| KEYCORP NEW COM | (1,909.70) |) 243,166.86 |
| KEYNOTE SYS INC COM ISIN US4933081006 | (2,011.45) |) 4,599.85 |
| KEYSPAN CORP COM | (23,727.52) |) 36,094.41 |
| KEYSTONE AUTOMOTIVE INDS INC COM | (5,739.05) |) 115,757.60 |
| KFORCE INC | (9,962.75) |) 2,381.97 |
| KIMBALL INTL INC CL B | (61,182.94) |) 105,904.00 |
| KIMBERLY-CLARK CORP COM | (25,013.63) |) 566,233.64 |
| KIMCO RLTY CORP COM | (245,655.92) |) 644,549.36 |
| KINDER MORGAN INC COM STK | (480,608.88) |) 517,406.82 |
| KINDER MORGAN MGMT LLC SHS COM STK | (16,923.45) |) 16,277.74 |
| KINETIC CONCEPTS INC COM NEW | (554,018.00) |) 540,293.13 |
| KING PHARMACEUTICALS INC COM | (1,142,396.18) |) 112,327.89 |
| KINROSS GOLD CORP COM NPV NEW | (73,748.50) |) 47,080.93 |
| KIRBY CORP COM | (942,117.02) |) 246,260.86 |
| KIRIN BEVERAGE NPV | (23,889.90) |) 93,614.44 |
| KLA-TENCOR CORP | (1,227,845.32) |) 1,268,257.63 |
| KNIGHT CAP GROUP INC COM | (477,522.82) |) 392,562.91 |
| KNIGHT TRANSN INC COM | (679,488.27) |) 583,678.67 |
| KNIGHTSBRIDGE TANK LTD COM | (61,633.25) |) 24,143.62 |
| KNOLOGY INC COM | (6,539.55) |) 18,708.67 |
| KNOT INC COM STK | (132,694.01) |) 87,013.38 |
| KOBAYASHI PHARMACE NPV | (43,277.45) |) 149,307.47 |
| KOEI CO LTD NPV | (80,071.71) |) 1,041.27 |
| KOHL'S CORP COM | (620,706.18) |) 3,030,788.19 |
| KOITO MFG CO LTD NPV | (26,162.23) |) 161,222.75 |

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|---------------------------|-------------|--------------|
| KOKO PETE INC COM | (5,852.95 |) 5,196.88 |
| KOMAG INC COM NEW STK | (519,572.94 |) 117,670.56 |
| KOMATSU NPV | (17,941.17 |) 373,076.87 |
| KON KPN NV EUR0.24 | | 1,846,047.50 |
| KONICA MINOLTA HLD NPV | (429,783.25 |) 148,727.90 |
| KONINKLIJKE DSM NV EUR1.5 | (389,591.99 |) 469,033.67 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| KONINKLIJKE DSM NV SHS | (10,792.71) |) |
| KOPPERS HLDGS INC COM | (4,082.95) |) 4,388.91 |
| KOSE CORPORATION NPV | (15,318.61) |) 12,504.42 |
| KRAFT FOODS INC CL A CL A | (76,463.38) |) 77,526.47 |
| KRISPY KREME DOUGHNUTS INC COM STK | (117,494.03) |) 72,790.25 |
| KROGER CO COM | (196,017.61) |) 1,016,746.55 |
| KSW INC COM | (24,802.79) |) 6,069.86 |
| K-SWISS INC CL A | (252,548.26) |) 272,114.67 |
| KULICKE & SOFFA INDS INC COM | (78,953.75) |) 232,847.72 |
| KURARAY CO NPV | (94,778.79) |) 131,642.46 |
| KYPHON INC COM | (16,103.55) |) 10,595.11 |
| L INTL COMPUTERS INC COM | (35,349.65) |) 20,564.49 |
| L-1 IDENTITY SOLUTIONS INC COM | (21,657.83) |) 67,870.95 |
| L-3 COMMUNICATIONS HLDG CORP COM | (1,658,398.37) |) 1,584,129.46 |
| LA BARGE INC COM STK | (11,450.95) |) 20,351.47 |
| LA Z BOY INC COM | (48,479.89) |) 752,653.79 |
| LAB CORP AMER HLDGS COM NEW | (155,833.25) |) 117,322.65 |
| LABOPHARM INC COM STK | (438,818.08) |) 321,670.45 |
| LABOR READY INC COM NEW | (148,459.73) |) 11,759.63 |
| LABRANCHE & CO INC COM ISIN US554471025 | (6,002.45) |) 5,136.64 |
| LACLEDE GROUP INC COM | (140,717.97) |) 125,530.52 |
| LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022 | (1,089.95) |) 1,311.00 |
| LADISH INC COM NEW | (41,978.60) |) 24,897.80 |
| LAFARGE EUR4 | (1,260,917.04) |) 891,850.43 |
| LAGARDERE SCA EUR6.10(REGD) | (195,263.02) |) 55,293.57 |
| LAIDLAW INTL INC COM STK | (70,383.50) |) 1,258,557.02 |
| LAM RESH CORP COM | (1,363,193.10) |) 1,721,585.92 |
| LAMAR ADVERTISING CO CL A COM | (20,104.95) |) 20,789.41 |
| LAMSON & SESSIONS CO COM | (209,530.83) |) 92,819.93 |
| LANCASTER COLONY CORP COM | (49,212.74) |) 43,834.97 |
| LANDAMERICA FINL GROUP INC COM | (13,681.83) |) 1,158,874.62 |
| LANDEC CORP COM | (387,843.31) |) 119,603.63 |
| LANDRYS RESTAURANTS INC | (447,393.24) |) 326,110.85 |
| LANDSTAR SYS INC COM | (11,854.73) |) 513,568.33 |
| LANXESS AG NPV | (278,210.12) |) 287,507.70 |
| LARAMIDE RES LTD COM STK | (608,987.74) |) 389,939.95 |
| LAS VEGAS SANDS CORP COM STK | (2,949,369.89) |) 733,508.63 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 06-07-2006 4.95 C/D 09-07-2006 | (3,000.00) |) |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 07-12-2006 5.2 C/D 10-12-2006 | (10,000.00) |) 10,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 07-26-2006 5.3 C/D 10-26-2006 | (230,000.00) |) 230,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 08-02-2006 5.3 C/D 11-02-2006 | (51,000.00) |) 51,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 08-16-2006 5.3 C/D 11-16-2006 | (20,000.00) |) 20,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 08-30-2006 5.25 C/D 11-30-2006 | (277,000.00) |) 277,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 09-06-2006 5.25 C/D 12-06-2006 | (19,000.00) |) 2,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 09-13-2006 5.2 C/D 12-13-2006 | (35,000.00) |) 35,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 09-27-2006 5.2 C/D 12-27-2006 | (95,000.00) |) 95,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 07-12-2006 5.2 C/D 10-12-2006 | (105,000.00) |) 105,000.00 |

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| LASALLE BK N A CHICAGO ILL DTD 07-19-2006 5.2 C/D 10-19-2006 | (40,000.00 |) 40,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 07-26-2006 5.3 C/D 10-26-2006 | (110,000.00 |) 110,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 08-16-2006 5.3 C/D 11-16-2006 | (90,000.00 |) 90,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 09-06-2006 5.25 C/D 12-06-2006 | (15,000.00 |) 15,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 09-13-2006 5.2 C/D 12-13-2006 | (50,000.00 |) 50,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 09-20-2006 5.2 C/D 12-20-2006 | (95,000.00 |) 95,000.00 |
| LASALLE HOTEL PPTYS COM SH BEN INT | (192,938.29 |) 1,100,401.43 |
| LASERCARD CORP COM | (184,851.40 |) 151,129.70 |
| LATTICE SEMICONDUCTOR CORP COM | (235,360.57 |) 204,866.84 |
| LAUDER ESTEE COS INC CL A | (532,711.01 |) 1,684,402.77 |
| LAUREATE ED INC COM | (376,995.98 |) 206,746.93 |
| LAWSON INC NPV | (363,349.36 |) 55,911.47 |
| LAWSON SOFTWARE INC NEW COM STK | (234,382.72 |) 412,414.13 |
| LAYNE CHRISTENSEN CO COM | (421,491.75 |) 74,475.03 |
| LAZARD LTD COM CLASS A USD0.01 | (12,506.90 |) 4,487.21 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| LCA-VISION INC COM PAR \$.001 | (139,547.73) |) 186,149.31 |
| LEAP WIRELESS INTL INC COM NEW COM STK | (950,250.09) |) 642,436.86 |
| LEAPFROG ENTERPRISES INC CL A | (1,159.95) |) 145,312.12 |
| LEAR CORP COM STK PAR \$0.01 | (227,293.85) |) 640,078.47 |
| LECG CORP COM | (65,959.55) |) 70,790.89 |
| LECROY CORP COM | (69,363.40) |) 68,234.30 |
| LEFT BEHIND GAMES INC COM | (5,849.90) |) 4,089.92 |
| LEGG MASON INC COM | (757,916.95) |) 328,738.63 |
| LEGGETT & PLATT INC COM | (44,266.40) |) 54,109.60 |
| LEHMAN BROS HLDGS INC COM | (1,560,678.73) |) 786,517.79 |
| LEHMAN XS TR SER 2006 GP4 MTG PASSTHRU CTF CL 3-A1A 5.39% DUE 08-25-2046 REG | (500,788.65) |) 28,886.54 |
| LENNAR CORP CL A | (646,837.87) |) 422,838.37 |
| LENNOX INTL INC COM | (553,626.70) |) 1,424,609.03 |
| LEOPALACE 21 CORP NPV | (353,856.79) |) 371,202.77 |
| LEUCADIA NATL CORP COM | (21,613.29) |) 10,106.83 |
| LEVEL 3 COMMUNICATIONS INC COM STK | (1,318,498.27) |) 925,658.31 |
| LEXMARK INTL INC NEW CL A | (21,340.90) |) 218,264.13 |
| LHC GROUP INC COM | (80,269.90) |) 74,419.74 |
| LI & FUNG HKD0.025 | (379,390.71) |) |
| LIBBEY INC COM | (20,907.90) |) 33,352.36 |
| LIBERTY GLOBAL INC COM SER A | (363,421.16) |) 755,107.36 |
| LIBERTY GLOBAL INC COM SER C COM SER C | (14,727.90) |) 7,983.28 |
| LIBERTY MEDIA CORP NEW CAP COM SER A | (47,053.79) |) 3,947.42 |
| LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A | (3,965.75) |) 11,035.94 |
| LIBERTY PPTY TR SH BEN INT | (23,215.35) |) 23,667.65 |
| LIBERTY STAR GOLD CORP COM STK | (699.95) |) 810.02 |
| LIFE TIME FITNESS INC COM | (461,220.38) |) 605,625.57 |
| LIFECELL CORP | (1,648,453.94) |) 1,556,791.14 |
| LIFECORE BIOMEDICAL INC COM | (3,552.95) |) 4,524.90 |
| LIGHTBRIDGE INC COM | (490,457.39) |) 178,113.12 |
| LIGHTPATH TECHNOLOGIES INC CL A NEW COM | (103,801.48) |) 64,717.33 |
| LINCOLN ELEC HLDGS INC COM | (278,451.59) |) 54,192.88 |
| LINCOLN NATL CORP COM | (998,919.44) |) 2,043,211.02 |
| LINEAR TECH CORP DEL | (12,070.93) |) 38,334.19 |
| LIONBRIDGE TECHNOLOGIES INC COM | (134,909.90) |) 89,542.36 |
| LIONS GATE ENTMT CORP COM NEW | (115,403.10) |) 20,022.64 |
| LIPID SCIENCES INC ARIZ COM | (3,709.95) |) 2,589.94 |
| LIPMAN ELECTRONIC ENGINEERING ILS1 | (5,356.15) |) 12,617.88 |
| LIQUIDITY SVCS INC COM STK | (32,998.37) |) 32,309.63 |
| LITHIA MTRS INC CL A | (49,079.95) |) 49,688.52 |
| LIVE NATION INC COM | (51,528.72) |) 159,289.07 |
| LIVEDOOR CO LTD NPV | (30,247.98) |) 21,527.29 |
| LIVEPERSON INC COM STK ISIN# US5381461012 | (4,149.60) |) 302,254.83 |
| LIZ CLAIBORNE INC COM | (1,371,547.76) |) 335,895.30 |
| LKQ CORP COM LKQ CORP | (59,736.64) |) 185,265.53 |
| LLOYDS TSB GROUP ORD GBP0.25 | (197,191.70) |) 120,295.17 |
| LMI AEROSPACE INC COM | (30,981.35) |) 33,867.25 |
| LML PMT SYS INC COM | (3,530.95) |) 2,851.96 |
| LO JACK CORP COM | (44,307.95) |) 46,691.65 |
| LOCKHEED MARTIN CORP COM | (1,218,632.74) |) 396,191.23 |
| LOEWS CORP CAROLINA GROUP STK TRACKING STK | (453,254.31) |) 463,560.65 |
| LOEWS CORP COM | (980,331.29) |) 1,362,638.97 |
| LOGITECH INTERNATIONAL SA CHF0.25(REGD) (POST-SUBD) | (8,584.70) |) 5,581.87 |
| LONE STAR TECHNOLOGIES INC COM | (44,267.34) |) 38,288.67 |
| LONGVIEW FIBRE CO (REIT) | (12,303.09) |) 29,641.02 |

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|----------------------------------|---------------|----------------|
| LONZA GROUP AG CHF1(REGD) | (1,238,961.10 |) 17,313.22 |
| LOOKSMART LTD COM NEW COM STK | (1,409.95 |) 1,989.98 |
| LOOPNET INC COM STK | (102,000.00 |) 139,820.69 |
| L OREAL EUR0.20 | (595,857.00 |) 257,786.42 |
| LOTTOMATICA EUR1(S/R 08/06/2006) | (140,572.46 |) |
| LOUISIANA-PACIFIC CORP COM | (788,035.96 |) 303,159.28 |
| LOWES COS INC COM | (1,249,658.42 |) 2,403,438.64 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| LOWES COS INC COM STK PUT OPT EXP 8/19/06 PAR \$30 PER SH | (2,917.45 |) 2,282.47 |
| LSI INDS INC OHIO COM | (44,961.02 |) 49,521.61 |
| LSI LOGIC CORP COM | (914,457.57 |) 380,026.33 |
| LTD BRANDS | (17,420.37 |) 35,566.96 |
| LTX CORP COM | (233,994.06 |) 628,473.02 |
| LUBRIZOL CORP COM | (828,959.57 |) 1,000,319.98 |
| LUBYS INC COM | (5,277.90 |) 29,182.62 |
| LUFKIN INDS INC COM | (253,564.29 |) 487,658.79 |
| LUMERA CORP COM | (24,351.95 |) 3,869.93 |
| LUMINENT MTG CAP INC COM | (146,695.54 |) 200,660.12 |
| LUMINEX CORP DEL COM | (497,763.75 |) 446,023.95 |
| LUNDIN MNG CORP COM STK | (57,694.30 |) 51,843.89 |
| LUSORA HEALTHCARE SYS INC COM | (9,009.95 |) 9,389.76 |
| LVMH MOET HENNESSY EUR0.30 | (2,875,350.44 |) 37,549.98 |
| LYONDELL CHEMICAL CO COM STK | (688,056.84 |) 283,611.26 |
| M / I HOMES INC | (304,722.33 |) 221,936.66 |
| M B A HLDGS INC COM PAR \$0.0001 COM PAR \$0.0001 | (1,805.90 |) 2,601.50 |
| M D C HLDGS INC COM | (987,895.66 |) 2,545,771.68 |
| MABUCHI MOTOR CO NPV | (64,835.08 |) 351,495.67 |
| MACQUARIE BANK NPV | (1,208,509.42 |) 46,764.69 |
| MACQUARIE INFRAS G NPV(STAPLED) | (428,189.16 |) 438,666.61 |
| MACROVISION CORP COM | (537,765.89 |) 150,230.25 |
| MAD CATZ INTERACTIVE INC COM | (12,663.87 |) 13,714.65 |
| MADDEN STEVEN LTD COM | (750,503.55 |) 804,523.60 |
| MAGELLAN HLTH SVCS INC COM NEW | (881,869.05 |) 687,070.43 |
| MAGELLAN PETE CORP COM | (10,393.23 |) 8,919.77 |
| MAGNUS INTL RES INC COM | (3,909.95 |) 2,879.96 |
| MAJESCO ENTERTAINMENT CO COM NEW COM NEW | (999.69 |) 826.42 |
| MAMMA COM INC COM | (133,960.58 |) 84,765.16 |
| MANCHESTER INC COM NEW COM NEW | (38,480.95 |) 32,304.91 |
| MANITOWOC INC COM | (2,269,103.58 |) 1,150,052.14 |
| MANNATECH INC COM STK | (234,736.19 |) 235,480.92 |
| MANOR CARE INC NEW COM STK | (39,473.50 |) 45,884.71 |
| MANPOWER INC WIS COM | (1,471,385.48 |) 1,707,227.09 |
| MANULIFE FINL CORP COM | (16,634.85 |) 6,386.85 |
| MAPFRE SA EUR0.10 | | 475,601.77 |
| MARATHON OIL CORP COM | (518,733.64 |) 3,014,442.97 |
| MARCHEX INC CL B CL B | (236,176.59 |) 52,888.50 |
| MARCUS CORP DEL COM | (4,711.79 |) 67,647.96 |
| MARINE PRODS CORP COM | (20.31 |) 3,412.94 |
| MARINER ENERGY INC COM STK | (11,954.36 |) 19,802.76 |
| MARKEL CORP HOLDING CO COM | (216,609.66 |) 89,634.41 |
| MARKS & SPENCER GP ORD GBP0.25 | (904,234.14 |) 1,357,396.36 |
| MARRIOTT INTL INC NEW COM STK CL A | (15,546.76 |) 3,644.88 |
| MARSHALL & ILSLEY CORP COM | (56,090.34 |) 628,672.33 |
| MARTEK BIOSCIENCES CORP COM STK USD0.10 | (115,561.55 |) 54,918.26 |
| MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK | (214,644.11 |) 269,118.38 |
| MARTIN MARIETTA MATLS INC COM | (253,551.36 |) 2,198,660.57 |
| MARUBENI CORP NPV | (45,936.31 |) 61,341.12 |
| MARUI CO NPV | (78,119.45 |) 59,211.98 |
| MARVEL ENTMT INC COM | (51,654.26 |) 47,744.90 |
| MARVELL TECH GROUP COM STK CALL OPTION EXP 02/18/06 PR \$70.00 PER SH | (4,117.45 |) |
| MARVELL TECH GROUP COM STK PUT OPT EXP 1/21/06 PAR \$57.50 PER SH | (237.20 |) |
| MARVELL TECH GROUP COM STK PUT OPT EXP 2/18/06 PAR \$52.50 PER SH | (477.20 |) 182.79 |
| MARVELL TECH GROUP COM STK PUT OPT EXP 5/20/06 PAR \$60 PER SH | (531.45 |) 928.52 |
| MARVELL TECH GROUP COM USD0.002 | (2,465,358.44 |) 3,119,583.81 |

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|----------------------------|---------------|---|--------------|
| MASCO CORP COM | (1,393,364.19 |) | 1,239,648.56 |
| MASSEY ENERGY CO COM | (663,021.73 |) | 477,849.36 |
| MASTEC INC COM | (64,571.35 |) | 65,561.66 |
| MASTERCARD INC CL A | (1,374,406.27 |) | 1,063,970.41 |
| MATRIX SVC CO COM | (31,006.30 |) | 201,604.75 |
| MATRIX INITIATIVES INC COM | (13,945.70 |) | 22,179.50 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| MATSUMOTOKIYOSHI C NPV | (301,935.93) |) 60,404.62 |
| MATSUSHITA ELC IND NPV | (615,285.14) |) 924,364.75 |
| MATEL INC COM | (331,782.93) |) 242,915.83 |
| MATTSON TECH INC COM | (235,005.95) |) 136,572.05 |
| MAXIM INTEGRATED PRODS INC COM | (2,553,056.18) |) 2,790,332.69 |
| MAXWELL TECHNOLOGIES INC COM | (301,284.68) |) 214,927.26 |
| MBIA INC COM | (49,577.34) |) 55,241.51 |
| MC CORMICK & CO INC COM NON-VTG | (1,579,690.82) |) 279,409.86 |
| MC DONALDS CORP COM | (372,719.88) |) 2,150,698.35 |
| MC SHIPPING INC COM | (2,146.70) |) 2,118.48 |
| MCAFFEE INC COM | (243,073.55) |) 170,935.39 |
| MCCLATCHY CO CL A CL A | |) 34,677.13 |
| MCDERMOTT INTL INC COM STK \$1 PAR | (114,580.60) |) 363,502.22 |
| MCG CAP CORP COM | (21,986.15) |) 3,143.35 |
| MCGRAW HILL COMPANIES INC COM | (964,929.56) |) 16,009.41 |
| MCKESSON CORP | (415,153.59) |) 68,493.91 |
| MDU RES GROUP INC COM | (599,356.49) |) 96,662.47 |
| MEADOW VY CORP COM | (12,312.90) |) 12,107.71 |
| MEADOWBROOK INS GROUP INC COM | (94,282.00) |) 61,952.52 |
| MEADWESTVACO CORP COM | (247,964.78) |) 2,619.91 |
| MECH TECH INC COM | (22,483.80) |) 37,763.96 |
| MEDAREX INC COM | (23,200.58) |) 372,731.24 |
| MEDCO HLTH SOLUTIONS INC COM | (1,986,919.78) |) 2,335,060.41 |
| MEDIABAY INC COM NEW | (22,606.15) |) 18,416.75 |
| MEDIASET EUR0.52 | (215,902.29) |) 105,032.18 |
| MEDICAL PPTYS TR INC COM REIT | (23,314.60) |) 134,810.30 |
| MEDICINES COMPANY COM | (560,695.56) |) 103,997.51 |
| MEDICIS PHARMACEUTICAL CORP CL A NEW | (245,213.70) |) 26,397.15 |
| MEDIFAST INC COM | (126,359.35) |) 102,539.19 |
| MEDIMMUNE INC COM | (52,812.39) |) 61,198.74 |
| MEDIS TECHNOLOGIES LTD COM | (7,194.05) |) 44,632.92 |
| MEDTRONIC INC COM | (2,327,731.08) |) 4,286,605.54 |
| MEGA URANIUM LTD COM | (1,011,877.70) |) 496,269.52 |
| MELLON FINL CORP COM | (684,810.96) |) 182,420.59 |
| MEMC ELECTR MATLS INC COM | (1,914,133.26) |) 2,044,317.40 |
| MEMRY CORP COM NEW COM NEW | (2,637.45) |) 2,253.42 |
| MEMS USA INC COM STK | (9,302.95) |) 17,046.52 |
| MEN S WEARHOUSE INC COMMOM | (9,959.15) |) 19,612.24 |
| MENTOR CORP COM | (741,702.62) |) 773,985.44 |
| MENTOR GRAPHICS CORP COM | (19,609.95) |) 39,615.31 |
| MERCANTILE BANKSHARES CORP COM | (312,154.22) |) 602,486.23 |
| MERCER INS GROUP INC COM | (24,921.35) |) 22,831.91 |
| MERCK & CO INC COM | (2,917,858.82) |) 3,246,312.30 |
| MERCK KGAA NPV | (293,150.07) |) 104,853.45 |
| MERCURY COMPUTER SYS INC COM | (1,554.02) |) 1,464.04 |
| MERCURY GEN CORP NEW COM | (49.94) |) 5,788.29 |
| MEREDITH CORP COM | (10,592.35) |) 224,397.87 |
| MERGE TECHNOLOGIES INC COM | (7,887.47) |) 8,670.02 |
| MERIDIAN BIOSCIENCE INC COM | (31,762.05) |) 18,171.52 |
| MERIDIAN GOLD INC COM 2-559789 | (68,157.85) |) 47,249.68 |
| MERIDIAN RES CORP COM | (89,237.65) |) 70,641.91 |
| MERIT MED SYS INC COM | (11,851.35) |) 16,996.40 |
| MERITAGE HOMES CORP COM | (429,753.67) |) 589,830.96 |
| MERRILL LYNCH & CO INC COM STK | (4,208,459.58) |) 3,522,443.18 |
| MERRILL LYNCH & CO INC NIKKEI 225 MKT INDEX TARGET TERM SECS | (6,803.95) |) 5,839.87 |
| MESA AIR GROUP INC COM | (67,581.07) |) 91,939.27 |

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|--------------------------------|-------------|---|------------|
| METABASIS THERAPEUTICS INC COM | (14,168.39 |) | 16,231.94 |
| METAL MGMT INC COM NEW STK NEW | (804,301.61 |) | 643,691.34 |
| METALICO INC COM | (5,926.10 |) | 2,435.96 |
| METALLINE MNG INC COM | (27,726.65 |) | 15,053.62 |
| METCASH LTD NPV | (1,370.02 |) | 107,372.70 |
| METHODE ELECTRS INC COM | (65,675.81 |) | 48,754.12 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| METLIFE INC COM ISIN US59156R1086 | (471,119.33) |) 325,240.13 |
| METRETEK TECHNOLOGIES INC COM | (59,495.52) |) 42,045.91 |
| METRO AG ORD NPV | (420,860.69) |) 331,855.21 |
| METRO ONE TELECOMMUNICATIONS INC COM NEWSTK | |) 587.53 |
| METROPOLITAN HEALTH NETWORKS INC COM | (70,758.81) |) 50,457.54 |
| MFA MTG INVTS INC COM | (76,279.28) |) 71,605.88 |
| MFO AMERN CENTY TR TARGET MATS TR 2015 INV SCL CERT OF OWN EVID | (92,867.36) |) 7,821.77 |
| MFO SCHWAB CAP TR HEDGED EQTY FD | (488,807.35) |) 281,598.52 |
| MGE ENERGY INC COM . | (27,088.95) |) 26,525.48 |
| MGI PHARMA INC COM | (69,974.77) |) 57,978.31 |
| MGM MIRAGE COM | (29,729.05) |) 34,391.40 |
| MGP INGREDIENTS INC COM | (105,896.20) |) 97,984.20 |
| MICROCHIP TECHNOLOGY INC COM | (10,950.86) |) 2,016.62 |
| MICROMET INC COM STK | (17,395.06) |) 14,395.62 |
| MICRON TECH INC COM | (1,587,983.71) |) 2,441,186.94 |
| MICRONETICS INC | (47,481.20) |) 43,871.19 |
| MICROSEMI CORP COM | (142,252.76) |) 408,856.80 |
| MICROSOFT CORP COM | (6,143,287.48) |) 9,080,082.22 |
| MICROSTRATEGY INC CL A NEW | (30,009.95) |) 29,989.12 |
| MICROTUNE INC DEL COM | (44,611.25) |) 27,509.29 |
| MICROVISION INC DEL COM | (5,372.90) |) 7,617.38 |
| MICRUS CORP STK | (16,842.35) |) 17,679.53 |
| MID-AMER APT CMNTYS INC COM | (288,490.26) |) 112,783.61 |
| MIDDLEBY CORP COM | (117,318.08) |) 119,229.61 |
| MIDWEST AIR GROUP INC | (24,399.90) |) 16,576.81 |
| MIDWEST BK & TR CO ELMWOOD PK ILL DTD 07-26-2006 5.3 C/D 10-26-2006 | (51,000.00) |) 51,000.00 |
| MIKRON INFRARED INC | (107,230.25) |) 97,220.62 |
| MILLENNIUM PHARMACEUTICALS INC COM | (1,252,498.33) |) 164,007.45 |
| MILLER HERMAN INC COM | (2,615.45) |) 2,652.46 |
| MILLICOM INTL CELLULAR COM USD1.50 (POST-SUBD) | (5,033.15) |) 5,718.66 |
| MILLIPORE CORP COM | (7,297.35) |) 33,250.02 |
| MILLS CORP COM | (440,051.70) |) 17,842.50 |
| MILLS CORP PFD SER E 8.75% | (58,079.85) |) 57,263.31 |
| MINCO MNG & METALS CORP COM STK | (78,998.65) |) 68,003.03 |
| MINDSPEED TECHNOLOGIES INC COM STK | (141,101.64) |) 124,026.97 |
| MINE SAFETY APPLIANCES CO COM | (12,036.90) |) 12,376.66 |
| MINEBEA CO NPV | (103,375.95) |) 301,236.56 |
| MINEFINDERS CORP LTD COM MINEFINDERS CORP | (3,281.95) |) 3,629.93 |
| MINERA ANDES INC COM | (407,356.70) |) 399,910.89 |
| MIPS TECHNOLOGIES INC COMMON | (92,220.02) |) 21,111.35 |
| MIRAMAR MNG CORP COM STK | (10,369.95) |) 10,729.72 |
| MIRANT CORP NEW COM | (239,573.05) |) 240,633.04 |
| MISONIX INC COM | (6,834.70) |) 6,942.02 |
| MITCHAM INDS INC COM | (45,605.40) |) 36,002.90 |
| MITSUBISHI CORP NPV | (880,053.79) |) 993,263.85 |
| MITSUBISHI ELEC CP NPV | (381,631.99) |) 115,437.98 |
| MITSUBISHI ESTATE NPV | (360,689.79) |) 77,542.82 |
| MITSUBISHI HVY IND NPV | (50,549.79) |) 198,542.73 |
| MITSUBISHI LOGISTI NPV | (16,138.76) |) 89,551.30 |
| MITSUBISHI MATERLS NPV | (80,909.18) |) 163,697.33 |
| MITSUBISHI RAYON NPV | (177,416.19) |) 433,601.76 |
| MITSUBISHI UFJ FIN NPV | (1,159,247.40) |) 798,483.08 |
| MITSUMI & CO NPV | (129,887.66) |) 386,402.92 |
| MITSUMI CHEMICALS NPV | (163,566.86) |) 72,038.70 |
| MITSUMI ENG&SHIPBG NPV | (98,747.26) |) 24,043.64 |
| MITSUMI SUMITOMO IN NPV | (126,550.85) |) 203,449.54 |

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| MITSUI TRUST HLDGS NPV | (1,263,175.31 |) 405,191.96 |
| MIVA INC COM | (8,315.12 |) 8,920.72 |
| MIZUHO FINL GP NPV | (1,106,942.08 |) 1,883,583.18 |
| MKS INSTRS INC COM | (54,261.20 |) 18,429.48 |
| MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT | (1,231.54 |) 1,504.86 |
| MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS | (11,091.03 |) 19,387.40 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| MLP DORCHESTER MINERALS L P COM UNITS | (20,354.85) |) 6,661.08 |
| MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP | (27,949.95) |) 39,618.88 |
| MLP ENTERPRISE PRODS PARTNERS L P COM UNIT | (49,568.72) |) 5,366.68 |
| MLP FERRELLGAS PARTNERS L P UNIT LTD PARTNERSHIP INT | (15,479.10) |) 22,233.36 |
| MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT | (99,701.87) |) 96,112.15 |
| MLP NATURAL RESOURCE PARTNERS L P COM UNIT LTD PARTNERSHIP INT | (5,092.05) |) 52,627.85 |
| MLP PENN VA RES PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP INT | (16,144.90) |) 7,669.81 |
| MLP PERMIAN BASIN RTY TR UNIT BEN INT | (14,077.00) |) 11,812.41 |
| MLP SAN JUAN BASIN RTY TR UNIT BEN INT SAN JUAN BASIN RTY TR UNIT BEN INT | (127,579.96) |) 57,679.52 |
| MLP STAR GAS PARTNERS L P UNIT LTD PARTNERSHIP INT | (40,025.90) |) 2,659.96 |
| MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085 | (124.71) |) 3,074.95 |
| MLP TERRA NITROGEN CO L P COM UNIT | |) 10,485.47 |
| MLP WILLIAMS COAL SEAM GAS RTY TR UNITS(BENEFICIAL INTEREST) | (8,942.23) |) 119,489.01 |
| MMC ENERGY INC COM | (40,079.75) |) 3,179.94 |
| MOBILE MINI INC COM | (395,513.88) |) 90,173.59 |
| MOBILEPRO CORP COM NEW | (93,974.75) |) 39,817.97 |
| MODTECH HLDGS INC COM | (2,901.95) |) 5,066.34 |
| MOHAWK INDS INC COM | (315,339.93) |) 272,479.44 |
| MOLECULAR DEVICES CORP COM | (412,795.99) |) 119,071.01 |
| MOLEX INC CL A | (3,246.95) |) 3,259.94 |
| MOLEX INC COM | (794,011.95) |) 327,631.68 |
| MOLINA HEALTHCARE INC COM | (78,112.13) |) 3,307.64 |
| MOLSON COORS BREWING CO CL B CL B | (2,088,796.15) |) 1,814,212.61 |
| MOMENTA PHARMACEUTICALS INC COM STK | (39,685.31) |) 14,989.58 |
| MONARCH CASINO & RESORT INC COM | (70,118.01) |) 25,623.25 |
| MONEYGRAM INTL INC COM | (252,489.31) |) 852,244.27 |
| MONMOUTH CAP CORP COM | (10,962.90) |) 10,596.77 |
| MONOLITHIC PWR SYS INC COM | (50,409.95) |) 51,228.46 |
| MONRO MUFFLER BRAKE INC COM | (279,128.28) |) 264,536.85 |
| MONSANTO CO NEW COM | (2,083,812.14) |) 760,507.22 |
| MONSTER WORLDWIDE INC COM | (625,938.88) |) 1,064,016.80 |
| MONTPELIER RE HOLDINGS LTD COM | (258,635.97) |) 192,139.30 |
| MOODYS CORP COM | (73,854.30) |) 137,634.14 |
| MOOG INC CL A | (15,209.95) |) 14,837.58 |
| MORGAN STANLEY | (2,509,348.50) |) 937,515.47 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 07-19-2006 5 C/D 09-19-2006 | (3,000.00) |) 3,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 08-09-2006 5.3 C/D 11-09-2006 | (60,000.00) |) 60,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 08-16-2006 5.3 C/D 11-16-2006 | (54,000.00) |) 54,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 08-23-2006 5.25 C/D 11-24-2006 | (50,000.00) |) 50,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 10-11-2006 4.9 C/D 12-11-2006 | (77,000.00) |) 77,000.00 |
| MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y PERFORMANCE LEVERAGED UPSIDE SECS | (5,837.90) |) 5,529.87 |
| MORGAN STANLEY FORMERLY MORGAN STANLEY MKT PARTN SECS-MPS | (3,299.95) |) 3,295.94 |
| MORI SEIKI CO NPV | (13,900.01) |) 75,778.78 |
| MORNINGSTAR INC COM STK | (13,528.90) |) 3,680.93 |
| MORTONS RESTAURANT GROUP INC NEW COM | (46,573.50) |) 44,436.61 |
| MOSAIC CO COM | (137,715.70) |) 140,390.78 |
| MOSYS INC COM STK | (11,115.92) |) 5,278.90 |
| MOTHERS WK INC COM | (11,608.20) |) 11,914.72 |
| MOTIENT CORP COM STK | (882.71) |) |

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| MOTOROLA INC COM | (4,173,004.02 |) 7,610,166.20 |
| MOTOROLA INC COM STK PUT OPT EXP 1/21/06 PAR \$22.50 PER SH | (267.45 |) |
| MOUNT PROSPECT NATL BK ILL DTD 08-16-2006 5.3 C/D 11-16-2006 | (24,000.00 |) 24,000.00 |
| MOVIE GALLERY INC COM | (21,703.75 |) 17,174.60 |
| MPHASE TECHNOLOGIES INC COM ISIN #US62472C1027 | (8,595.85 |) 2,675.61 |
| MPS GROUP INC COM | (265,061.30 |) 756,324.00 |
| M-REAL OYJ ORD B EUR1.70 | (50,538.08 |) 233,789.67 |
| MRV COMMUNICATIONS COM STK USD0.0034 | (179,579.61 |) 118,972.95 |
| MSC INDL DIRECT INC CL A COM | (80,467.80 |) 71,836.63 |
| MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 | | |
| BEO | (3,413.33 |) 31,154.51 |
| MTC TECHNOLOGIES INC COM | (50,332.32 |) 48,146.45 |
| MTI TECH CORP COM | (1,968.95 |) 1,043.01 |
| MTS SYS CORP COM | (82,986.33 |) 28,747.11 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| MUELLER INDS INC COM | (656,070.92) |) 436,210.04 |
| MUENCHENER RUECKVE NPV(REGD) | (1,489,605.84) |) 1,175,988.79 |
| MULTI-FINELINE ELECTRONIX INC COM | (401,106.00) |) 272,650.51 |
| MULTIMEDIA GAMES INC COM | (203,103.70) |) 181,828.90 |
| MURPHY OIL CORP COM | (1,308,074.37) |) 40,949.44 |
| MYERS INDS INC COM | (99,345.48) |) 60,790.18 |
| MYLAN LAB INC COM | (132,328.91) |) 68,159.04 |
| MYOGEN INC COM STK | |) 5,250.00 |
| N AMERN GALVANIZING & COATINGS INC COM STK | (11,541.89) |) 4,179.71 |
| N AMERN PALLADIUM LTD COM | (171,521.30) |) 136,366.54 |
| N V R INC COM | (1,034,210.76) |) 639,714.13 |
| N W NAT GAS CO COM | (24,430.79) |) 103,189.27 |
| N.W. AIRLS CORP CL A COM STK PAR \$0.01 | (84,295.70) |) 79,304.80 |
| NABI BIOPHARMACEUTICALS COM | (4,388.95) |) 4,429.31 |
| NABORS INDUSTRIES COM USD0.10 | (1,881,624.37) |) 1,510,311.05 |
| NAFCO CO LTD NPV | (17,782.84) |) 81,506.29 |
| NALCO HLDG CO COM | (10,335.09) |) 14,009.91 |
| NANOPHASE TECHNOLOGIES CORP COM | (14,086.85) |) 14,026.71 |
| NANOSENSORS INC COM | (309.83) |) 182.81 |
| NANOVIRICIDES INC COM | (6,610.85) |) 68,761.16 |
| NAPCO SEC SYS INC COM | (72,089.77) |) 77,214.41 |
| NAPSTER INC COM | (9,623.35) |) 8,725.98 |
| NARA BANCORP INC COM | (146,446.30) |) 64,093.77 |
| NASDAQ STK MKT INC COM ACCREDITED INVS | (1,096,669.54) |) 1,471,020.09 |
| NASH FINCH CO COM | (343,248.64) |) 46,911.63 |
| NASTECH PHARMACEUTICAL INC COM PAR \$0.006 NASTECH PHARMACEUTICAL | (6,394.30) |) 6,013.10 |
| NATCO GROUP INC CL A ISIN US63227W2035 | (117,133.40) |) 64,890.60 |
| NATHANS FAMOUS INC NEW COM | (6,562.45) |) 6,496.86 |
| NATIONAL BEVERAGE CORP COM | (29,339.85) |) 32,445.11 |
| NATIONAL OILWELL VARCO COM STK | (992,496.75) |) 1,431,182.33 |
| NATIONAL RESH CORP COM | (16,658.45) |) 14,748.34 |
| NATIONAL RETAIL PPTYS INC COM STK | (347,450.38) |) 108,735.71 |
| NATIONAL TECHNICAL SYS INC COM | (6,971.15) |) 6,939.83 |
| NATIONWIDE FINL SVCS INC CL A COM | (212,811.65) |) 2,892.95 |
| NATIONWIDE HLTH PPTYS INC REIT | (5,229.95) |) 91,921.21 |
| NATL AUSTRALIA BK NPV | (376,375.13) |) 873,430.61 |
| NATL COAL CORP COM NEW | (9,790.80) |) 2,464.96 |
| NATL CY CORP COM | (91,100.31) |) 14,696.59 |
| NATL FUEL GAS CO COM | (44,786.61) |) 917,571.58 |
| NATL INSTRS CORP COM | (385,826.56) |) 329,085.48 |
| NATL MED HLTH CARD SYS INC DEL | (6,078.95) |) 4,842.89 |
| NATL SEMICONDUCTOR CORP COM | (150,460.63) |) 244,588.49 |
| NATURAL GAS SVCS GROUP INC COM | (56,780.95) |) 36,819.43 |
| NATURALNANO INC COM | (1,709.95) |) 440.03 |
| NATUS MED INC DEL COM | (280,605.96) |) 201,470.21 |
| NAVIGANT CONSULTING INC COM | (214,180.60) |) 182,164.24 |
| NAVISITE INC COM NEW | (2,424.95) |) 2,137.98 |
| NAVISTAR INTL CORP NEW COM | (13,461.45) |) 421,173.62 |
| NAVTEQ CORP COM | (31,969.05) |) 26,419.27 |
| NBTY INC COM | (38,454.95) |) 38,328.87 |
| NCI BLDG SYS INC COM | (431,379.56) |) 188,393.65 |
| NCR CORP COM | (654,288.05) |) 630,651.61 |
| NEDBANK GROUP LTD ZAR1 | (153,990.14) |) 236,508.65 |
| NEKTAR THERAPEUTICS COM | (815,243.87) |) 532,525.32 |
| NELNET INC CL A CL A | (236,172.98) |) 2,005.28 |

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|---|---------------|--------------|
| NEOGENOMICS INC COM NEW | (28,409.90 |) 24,644.33 |
| NEOMAGIC CORP COM NEW | (9,684.95 |) 4,389.41 |
| NEOPHARM INC COM | (77,621.89 |) 44,619.60 |
| NEOWARE INC COM | (549,385.76 |) 583,096.09 |
| NESS TECHNOLOGIES INC COM | (180,623.22 |) 369,483.25 |
| NESTLE SA CHF1(REGD) | (4,427,767.71 |) 648,200.00 |
| NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC | (25,554.41 |) 7,734.25 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
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| NETFLIX INC COM STK | (181,647.61) |) 366,644.26 |
| NETGEAR INC COM | (141,265.10) |) 48,554.28 |
| NETLOGIC MICROSYSTEMS INC COM | (484,449.59) |) 179,333.26 |
| NETWORK APPLIANCE INC DEL | (1,076,849.24) |) 848,050.88 |
| NEUF CEGETEL EUR0.16 | (38,796.11) |) 41,508.52 |
| NEUROCHEM INC COM NEUROCHEM INC COM STK | (6,081.90) |) 6,609.84 |
| NEUROCRINE BIOSCIENCES INC COM | (204,400.65) |) 210,907.13 |
| NEUROMETRIX INC COM STK | (515,880.14) |) 153,619.48 |
| NEUROSCIENCE THERAPY COM | (9,009.95) |) 3,441.97 |
| NEVADA GOLD & CASINOS INC COM NEW COM NEW | (9,552.95) |) 9,695.74 |
| NEVTAH CAP MGMT CORP COM NEW | (3,890.85) |) 2,719.96 |
| NEW CENTY FINL CORP MD COM | (1,571,958.79) |) 713,535.25 |
| NEW CITY RESIDENCE REIT | (18,352.27) |) 18,375.78 |
| NEW DRAGON ASIA CORP CL A | (51,717.86) |) 38,989.30 |
| NEW FRONTIER MEDIA INC COM | (1,283.73) |) 5,380.88 |
| NEW PLAN EXCEL RLTY TR INC | (2,607.95) |) 2,344.96 |
| NEW RIV PHARMACEUTICALS INC COM | (358,968.00) |) 617,212.03 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 02-01-2006 4.05 C/D 04-03-2006 | (50,000.00) |) 50,000.00 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 02-15-2006 4.25 C/D 05-15-2006 | (50,000.00) |) 50,000.00 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 03-01-2006 4.35 C/D 06-01-2006 | (1,000.00) |) 1,000.00 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 08-02-2006 5.3 C/D 11-02-2006 | (116,000.00) |) 116,000.00 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 08-09-2006 5.3 C/D 11-09-2006 | (70,000.00) |) 70,000.00 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 08-30-2006 5.25 C/D 11-30-2006 | (45,000.00) |) 45,000.00 |
| NEW YORK TIMES CO CL A ISIN #US6501111073 | (205,142.59) |) 12,398.96 |
| NEWALLIANCE BANCSHARES INC COM | (2,779.95) |) 2,779.96 |
| NEWCASTLE INVT CORP NEW COM | (364,245.95) |) 328,364.83 |
| NEWELL RUBBERMAID INC COM | (1,656,556.32) |) 1,684,005.26 |
| NEWELL RUBBERMAID INC PUT OPTION EXP 01/20/07 PR \$25.00 PER SH | (240.90) |) 174.08 |
| NEWFIELD EXPLORATION | (886,338.50) |) 879,128.51 |
| NEWMARKET CORP COM | (1,134,178.82) |) 1,065,823.56 |
| NEWMONT MINING CORP NEW COM | (606,047.77) |) 672,500.85 |
| NEWPORT CORP COM | (2,186.95) |) 8,432.53 |
| NEWS CORP CL A COM | (2,436,870.44) |) 1,546,422.11 |
| NEWS CORP CL B COM | (218,790.06) |) 232,002.73 |
| NEXEN INC COM | (63,617.90) |) 118,380.73 |
| NGAS RES INC COM | (195,263.82) |) 127,774.04 |
| NICHOLAS FINL INC BC COM NEW | (3,537.95) |) 7,611.80 |
| NICOR INC COM | (1,057,487.60) |) 376,997.89 |
| NIDEC SANKYO COPORATION | (12,023.38) |) 100,487.22 |
| NIGHTHAWK RADIOLOGY HLDGS INC COM STK | (493,038.68) |) 145,674.67 |
| NIGHTHAWK SYS INC COM | (13,678.80) |) 10,600.54 |
| NII HLDGS INC COM NEW CL B NEW | (1,164,560.93) |) 1,879,881.91 |
| NIKE INC CL B CL B | (2,655,400.67) |) 3,003,042.77 |
| NINTENDO CO LTD NPV | (74,266.61) |) 235,978.70 |
| NIPPON ELEC GLASS NPV | (424,251.00) |) 45,734.87 |
| NIPPON EXPRESS CO NPV | (395,071.98) |) 191,721.72 |
| NIPPON MINING HLDG NPV | (186,505.06) |) 218,123.01 |
| NIPPON OIL CORP Y50 | (221,019.44) |) 427,423.84 |
| NIPPON PAPER GROUP INC | (263,473.07) |) 45,819.42 |
| NIPPON STEEL CORP NPV | (349,917.69) |) 356,882.53 |

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| NIPPON TEL&TEL CP NPV | (109,536.32 |) 288,189.83 |
| NISOURCE INC COM | (2,146.19 |) 14,632.58 |
| NISSAN MOTOR CO NPV | (123,203.50 |) 326,065.09 |
| NITCHES INC COM | (10,462.85 |) 10,249.73 |
| NITROMED INC COM | (16,160.10 |) 16,858.84 |
| NITTO DENKO CORP NPV | (397,057.80 |) 359,098.55 |
| NJ RES CORP COM | (221,317.37 |) 27,505.31 |
| NL INDS INC COM NEW | (2,889.75 |) 2,899.76 |
| NMC INC COM STK | (15,176.75 |) 7,426.86 |
| NMT MED INC COM STK | (66,334.23 |) 38,625.32 |
| NOBLE CORPORATION COM | (437,850.07 |) 601,552.30 |
| NOBLE ENERGY INC COM | (1,163,122.25 |) 635,277.53 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| NOBLE INTL LTD COM | (22,075.90) |) 24,537.69 |
| NOK CORP NPV | (20,876.34) |) 146,301.96 |
| NORDEA N AMER INC DISC COML PAPER 3/A3 YRS 3&4 CPN 09-05-2006 | (1,282,990.22) |) 1,284,394.94 |
| NORDEA N AMER INC DISC COML PAPER DUE 03-13-2006 | (599,475.00) |) 600,000.00 |
| NORDEA NORTH AMER INC DISC COML PAPER 3/A3 YRS 3&4 06-01-2006 | (987,963.33) |) 989,908.89 |
| NORDIC AMER TANKER SHIPPING COM STK ISIN#BMG657731060 | (435,259.28) |) 352,072.99 |
| NORDIC AMERN TANKRF COM STK PUT OPT EXP 5/20/06 PAR \$35 PER SH | (657.20) |) |
| NORDSTROM INC COM | (1,039,682.37) |) 872,868.09 |
| NORFOLK SOUTHN CORP COM | (555,965.19) |) 270,364.97 |
| NORSK HYDRO ASA NOK18.30 | (201,467.50) |) 33,311.78 |
| NORTHEAST UTILITIES COM | (10,579.95) |) 10,489.72 |
| NORTHERN DYNASTY MINERALS LTD COM NEW STK | (11,545.10) |) 22,269.35 |
| NORTHERN ORION RES INC COM NORTHERN ORION RESOURCES INC | (364,004.55) |) 442,244.90 |
| NORTHERN ROCK ORD GBP0.25 | (1,026,241.90) |) 37,497.46 |
| NORTHERN TRUST CORP COM | (729,107.21) |) 26,974.15 |
| NORTHFIELD LAB INC COM | (131,912.94) |) 133,196.63 |
| NORTHGATE MINERALS CORP | (130,626.70) |) 123,130.06 |
| NORTHN CONTL RES INC COM | (1,260.95) |) 22,198.40 |
| NORTHROP GRUMMAN CORP COM | (262,777.61) |) 542,866.09 |
| NORTHSTAR NEUROSCIENCE INC COM | (64,500.00) |) 69,163.01 |
| NORTHSTAR RLTY FIN CORP COM | (276,431.48) |) 66,501.69 |
| NORTHWESTERN MINERAL VENTURES INC | (34,631.90) |) 38,710.43 |
| NOVA CHEMICALS CORP COM | (3,334.95) |) 3,114.95 |
| NOVACEA INC COM STK | (6,866.55) |) 6,783.63 |
| NOVADEL PHARMA INC COM | (7,159.95) |) 8,040.30 |
| NOVAGOLD RES INC COM NEW | (453,043.82) |) 80,357.78 |
| NOVAGOLD RES INC F (TENDER OFFER) COM STK | |) 1,209.00 |
| NOVARTIS AG CHF0.50(REGD) | (209,740.88) |) 1,918,808.92 |
| NOVASTAR FINL INC COM | (739,376.24) |) 724,547.02 |
| NOVATEL INC COM | (116,477.48) |) 365,692.88 |
| NOVATEL WIRELESS INC COM NEW | (295,927.28) |) 219,474.79 |
| NOVAVAX INC COM | (203,167.75) |) 83,551.82 |
| NOVELIS INC COM | (35,664.59) |) 35,209.33 |
| NOVELL INC COM | (846,898.27) |) 856,480.53 |
| NOVELLUS SYS INC COM | (1,711,400.48) |) 1,004,639.49 |
| NOVEN PHARMACEUTICALS INC COM | (255,743.02) |) 42,475.00 |
| NOVO-NORDISK AS DKK2 SER B | (217,143.41) |) 239,377.64 |
| NPS PHARMACEUTICALS INC COM | (16,801.65) |) 188,089.06 |
| NRG ENERGY INC COM NEW | (759,594.73) |) 418,249.78 |
| NTN BUZZTIME INC | (15,500.63) |) 9,699.86 |
| NTT DATA CORP NPV | (180,288.29) |) 172,694.47 |
| NTT DOCOMO NPV | (388,404.96) |) 374,871.02 |
| NTT URBAN DEVELOPM NPV | (109,777.63) |) 14,005.74 |
| NU HORIZONS ELECTRS CORP COM | (20,309.50) |) 19,830.90 |
| NU SKIN ENTERPRISES INC CL A | (12,367.95) |) 289,018.78 |
| NUANCE COMMUNICATIONS INC COM | (734,541.17) |) 1,274,558.68 |
| NUCLEAR SOLUTIONS INC COM | (24,216.60) |) 40,596.00 |
| NUCOR CORP COM | (1,291,924.59) |) 1,207,717.04 |
| NUCRYST PHARMACEUTICALS CORP COM STK | (15,347.85) |) 11,229.99 |
| NUMICO (KON) NV EUR0.25 | (232,721.43) |) 1,893,927.22 |
| NUTRACEA COM NEW | (14,889.95) |) 13,157.14 |
| NUTRALOGIX LAB INC COM | (6,184.60) |) 3,930.05 |
| NUTRI SYS INC NEW COM | (1,810,464.79) |) 819,443.74 |
| NUTRITION 21 INC COM | (67,833.66) |) 13,240.72 |
| NUVASIVE INC COM | (1,111,522.73) |) 703,258.81 |
| NUVELO INC COM NEW | (486,257.98) |) 182,006.53 |

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| NV ST HWY IMPT REV 5 12-01-2012 BEO | (847,840.00 |) 846,752.00 |
| NVE CORP COM NEW COM NEW | (197,606.40 |) 166,334.31 |
| NVIDIA CORP COM | (1,645,847.74 |) 715,802.40 |
| NVIDIA CORP COM STK CALL OPTION EXP 09/16/06 P R \$25.00 PER SH | (17,540.10 |) 6,734.68 |
| NY & CO INC COM STK | (238,389.42 |) 225,544.45 |
| NY CMNTY BANCORP INC COM | (152.26 |) 16,140.35 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
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| NY CMNTY BK WESTBURY NY DTD 09-06-2006 5.25 C/D 12-06-2006 | (35,000.00) | 35,000.00 |
| NY MTG TR INC COM STK | (8,178.02) | 5,286.87 |
| NYMEX HLDGS INC COM STK | (1,300,510.53) | 673,722.36 |
| NYSE GROUP INC COM STK | (2,357,503.42) | 1,401,704.95 |
| O CHARLEYS INC | (5,496.95) | 4,793.50 |
| O REILLY AUTOMOTIVE INC COM | (8,127.05) | 794,023.90 |
| O2DIESEL CORP COM | (105,233.35) | 90,367.13 |
| OAKLEY INC COM | (68,083.70) | 34,571.16 |
| OCCAM NETWORKS INC DEL COM NEW STK | (235,585.52) | 4,728.10 |
| OCCIDENTAL PETE CORP COM | (5,556,399.46) | 5,057,987.69 |
| OCCULOGIX INC COM STK | (71,550.90) | 9,003.16 |
| OCEANEERING INTL INC COM | (1,449,081.40) | 1,214,016.92 |
| OCTILLION CORP COM NEW COM NEW | (233,306.35) | 20,104.57 |
| OCWEN FINL CORP COM NEW COM NEW | (37,502.49) | 23,613.61 |
| ODYSSEY RE HLDGS CORP COM | (251,354.49) | 45,416.10 |
| OEST ELEKTRIZITATS CLASS A NPV | (93,374.97) | 259,100.40 |
| OFFICE DEPOT INC COM | (45,295.51) | 62,351.79 |
| OFFICEMAX INC DEL COM | (634,017.99) | 1,090,126.90 |
| OGE ENERGY CORP COM | (36,175.45) | 35,721.03 |
| OHIO CAS CORP COM | (253,465.40) | 249,156.74 |
| OIL SEARCH LTD PGK0.10 | (47,729.41) | 144,033.31 |
| OIL STS INTL INC COM ISIN US6780261052 | (33,171.40) | 61,841.05 |
| OILSANDS QUEST INC COM STK | | 90,751.47 |
| OLD DOMINION FGHT LINE INC COM | (507,742.05) | 278,811.68 |
| OLD MUTUAL PLC ORD GBP0.10 | (405,704.65) | 801,340.61 |
| OLD REP INTL CORP COM | (1,101.95) | 4,618.04 |
| OLIN CORP COM | (51.52) | 4,443.71 |
| OLYMPIC STL INC COM | (91,101.70) | 145,531.03 |
| OM GROUP INC | (1,071,968.74) | 527,020.35 |
| OMC CARD INC NPV | (3,948.22) | 117,657.37 |
| OMI CORP NEW COM | (56,349.06) | 54,584.40 |
| OMNI ENERGY SVCS CORP COM NEW | (145,376.69) | 110,100.78 |
| OMNICARE INC COM | (216,321.69) | 1,177,930.43 |
| OMNICELL INC COM | (208,659.15) | 423,442.69 |
| OMNICOM GROUP INC COM | (1,714,277.12) | 3,431,131.36 |
| OMNIVISION TECH COM STK CALL OPTION EXP 03/18/06 PR \$30.00 PER SH | (5,717.45) | |
| OMNIVISION TECHNOLOGIES INC COM | (1,970,073.91) | 1,781,810.66 |
| OMNOVA SOLUTIONS INC COM | (40,231.95) | 2,281.22 |
| OMRIX BIOPHARMACEUTICALS INC COM STK | (159,414.92) | 148,469.57 |
| OMRON CORP NPV | (596,699.98) | 50,306.41 |
| ON ASSIGNMENT INC COM | (376,214.41) | 70,506.31 |
| ON SEMICONDUCTOR CORP COM | (889,580.56) | 781,691.41 |
| ON TRACK INNOVATIONS COM ILS0.10 | (7,559.95) | 57,507.25 |
| ON2 TECHNOLOGIES | (5,289.85) | 1,070.01 |
| ONEOK INC COM STK | (70,426.30) | 55,310.92 |
| ONETRAVEL HLDGS INC COM NEW COM NEW | (819.95) | 580.03 |
| ONLINE RES CORP COM | (2,023.95) | 321,802.36 |
| ONSTREAM MEDIA CORP COM | (39,009.85) | 32,389.05 |
| ONYX PHARMACEUTICALS INC DEL COM | (299,494.42) | 415,899.06 |
| OPENTV CORP OPENTV CORP ISIN NL0000470755 | (286,344.18) | 76,274.77 |
| OPENWAVE SYS INC COM NEW | (173,451.74) | 995,030.06 |
| OPLINK COMMUNICATIONS INC COM NEW | (20,169.95) | 21,264.44 |
| OPNET TECHNOLOGIES INC COM ISIN US6837571081 | (440,717.90) | 50,926.75 |
| OPSWARE INC COM | (290,511.66) | 77,536.62 |
| OPTELECOM-NKF INC | (41,389.50) | 41,223.04 |
| OPTIMAL GROUP INC CL A NEW | (15,129.77) | 16,979.48 |

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| OPTIONSXPRESS COM STK PUT OPT EXP 1/20/07 PAR \$30 PER SH | (1,032.20 |) 587.78 |
| OPTIONSXPRESS COM STK PUT OPT EXP 6/17/06 PAR \$32.50 | (689.15 |) 705.82 |
| OPTIONSXPRESS COM STK PUT OPT EXP 9/16/06 PAR \$30 PER SH | (822.80 |) 1,037.16 |
| OPTIONSXPRESS HLDGS INC COM STK | (759,245.91 |) 736,526.29 |
| OPTIONSXPRESS HOLDINGS INC COM STK CALL OPTION EXP 01/20/07 PR \$27.50 | (462.20 |) 197.79 |
| ORACLE CORP COM | (2,997,220.30 |) 3,618,106.31 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| ORAGENICS INC COM STK | (9,939.75) |) 7,789.80 |
| ORAMED PHARMACEUTICALS INC COM STK | (1,409.95) |) 1,530.00 |
| ORBITAL SCI CORP COM | (67,089.55) |) 33,818.68 |
| ORCKIT COMMUNICATIONS LTD COM ILS0.10 | (8,369.16) |) 7,430.61 |
| ORD USD1 | (466,519.66) |) 794,542.22 |
| ORGANIC RECYCLING TECHNOLOGIES INC COM | (8,727.15) |) 5,619.62 |
| ORIENTAL BK & TR SAN JUAN P R DTD 09-08-2006 5.25 C/D 12-08-2006 | (50,000.00) |) 50,000.00 |
| ORIENT-EXPRESS HOTELS COM | (536,548.79) |) 114,863.68 |
| ORION BK NAPLES FLA DTD 02-10-2006 4.45 C/D 08-10-2006 | (5,000.00) |) |
| ORIX CORP NPV | (267,636.93) |) 1,841,763.44 |
| ORLEANS HOMEBUILDERS INC COM | (44,638.73) |) 33,064.07 |
| ORMAT TECHNOLOGIES INC COM | (538,129.12) |) 482,472.21 |
| ORTHOLOGIC CORP COM STK USD0.0005 | (1,754.95) |) 39,296.89 |
| OSHKOSH TRUCK CORP COM | (783,072.62) |) 1,772,653.63 |
| OSI PHARMACEUTICALS INC COM | (41,922.90) |) 19,172.94 |
| OSI RESTAURANT PARTNERS COM | (189,388.19) |) 342,633.26 |
| OSI SYS INC COM | (77,579.88) |) 104,819.05 |
| OSIRIS THERAPEUTICS INC NEW COM | (10,766.54) |) 9,960.14 |
| OTC ECAL 3ML-5.25 SWP2 7-5-9 RBS 02/JUL/07 317503X21 | (46,487.00) |) 13,832.00 |
| OTC ECAL 3ML-5.37 RBS 02/JUL/07 317504AJ7 | (19,270.00) |) 51,998.00 |
| OTELCO INC INCOME DEP SECS IDS | (34,516.58) |) 15,999.93 |
| OVERSEAS SHIPHOLDING GROUP INC COM | (290,002.50) |) 302,703.44 |
| OWENS ILL INC COM NEW | (1,211,498.44) |) 1,099,545.21 |
| OXFORD INDS INC COM | (424,095.70) |) 431,855.39 |
| OYO GEOSPACE COM | (24,233.95) |) 8,055.85 |
| P A M TRANSN SVCS INC COM | (60,714.28) |) 25,785.10 |
| P F CHANGS CHINA BISTRO INC COM STK | (11,728.20) |) 10,920.76 |
| PAC INTERNET ORD | (1,231.85) |) 1,295.00 |
| PAC RIM MNG CORP COM NEW | (769.95) |) 760.02 |
| PAC STRATUS ENERGY LTD COM | (26,668.91) |) 63,482.96 |
| PAC SUNWEAR CAL INC COM | (28,034.85) |) 25,551.18 |
| PACCAR INC COM | (76,802.53) |) 106,127.09 |
| PACIFIC CAP BK N A SANTA BARBARA CALIF DTD 01-25-2006 4 C/D 02-24-2006 | (1,000.00) |) 1,000.00 |
| PACIFIC CMA INC COM | (6,969.85) |) 5,949.96 |
| PACIFIC ETHANOL INC COM | (3,295,439.90) |) 3,092,904.77 |
| PACIFICNET INC COM NEW | (24,857.45) |) 24,211.24 |
| PACKAGING CORP AMER COM ISIN US6951561090 | (406,850.32) |) 2,061.78 |
| PACTIV CORP COM | (1,021,485.86) |) 993,741.00 |
| PAID INC COM NEW | (6,169.90) |) 4,804.94 |
| PAIN THERAPEUTICS INC COM ISIN US69562K1007 | (245,459.41) |) 76,932.54 |
| PALADINE RESOURCES COM | (22,006.50) |) 923.57 |
| PALATIN TECHNOLOGIES INC COM NEW STK | (2,312.95) |) 2,194.98 |
| PALL CORP COM | (5,479.75) |) 5,492.08 |
| PALM INC NEW COM | (587,832.60) |) 565,814.87 |
| PALOMAR MED TECHNOLOGIES INC COM NEW | (364,968.85) |) 334,602.69 |
| PAN AMERN GOLD CORP COM | (3,772.95) |) 3,186.95 |
| PAN AMERN SILVER CORP COM | (671,873.00) |) 468,479.81 |
| PANACOS PHARMACEUTICALS INC COM | (67,866.30) |) 200,381.15 |
| PANERA BREAD CO CL A | (803,429.83) |) 662,103.12 |
| PANTRY INC COM ISIN #US6986571031 | (347,524.85) |) 361,209.39 |
| PAPA JOHNS INTL INC COM | (4,736.45) |) 4,621.90 |
| PARALLEL PETROLEUM CORP COM STK USD0.01 | (320,539.93) |) 55,269.04 |
| PARAMETRIC TECHNOLOGY CORP COM NEW STK | (174,677.40) |) 887,998.44 |
| PAREXEL INTL CORP COM | (1,616.45) |) 31,978.66 |
| PARKER DRILLING CO COM | (287,996.52) |) 465,952.28 |

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| PARKER-HANNIFIN CORP COM | (598,861.85 |) 49,816.29 |
| PARKWAY HLDGS SGD0.25 | (3,728.40 |) 121,642.54 |
| PARLUX FRAGRANCES INC COM | (32,777.43 |) 242,617.80 |
| PARTICLE DRILLING TECHNOLOGIES INC COM | (32,952.10 |) 27,805.01 |
| PATRIOT SCIENTIFIC CORP COM | (191,810.87 |) 78,646.30 |
| PATTERSON COS INC COM | (11,396.60 |) 11,076.09 |
| PATTERSON-UTI ENERGY INC COM | (117,671.18 |) 104,826.47 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
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| PAXTON ENERGY INC COM | (20,454.85) |) 530.03 |
| PAYCHEX INC COM | (886,724.82) |) 727,071.31 |
| PAYLESS SHOESOURCE INC COM | (289,422.37) |) 36,660.46 |
| PC CONNECTION INC COM | (50,918.16) |) 60,310.65 |
| PDF SOLUTIONS INC COM | (143,339.40) |) 66,322.25 |
| PDL BIOPHARMA INC COM | (1,176,337.66) |) 257,643.93 |
| PEABODY ENERGY CORP COM STK | (3,511,376.24) |) 2,726,664.56 |
| PEDIATRIX MED GROUP COM | (872,982.53) |) 44,037.99 |
| PEERLESS SYS CORP COM | (51,643.91) |) 33,553.18 |
| PENN NATL GAMING INC COM | (790,029.12) |) 876,229.37 |
| PENNEY J.C CO INC COM | (1,480,165.81) |) 785,911.86 |
| PENTAIR INC COM | (10,071.46) |) 9,661.75 |
| PENWEST PHARMACEUTICALS CO COM | (26,920.80) |) 119,415.13 |
| PEOPLES BK N A MARIETTA OHIO DTD 07-24-2006 5.3 C/D 10-24-2006 | (40,000.00) |) 40,000.00 |
| PEOPLESUPPORT INC COM STK | (603,084.26) |) 97,666.05 |
| PEP BOYS-MANNY MOE & JACK COM | (39,381.31) |) 19,851.55 |
| PEPCO HLDGS INC COM | (566,006.88) |) 322,263.48 |
| PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 | (417,078.56) |) 493,973.23 |
| PEPSIAMERICAS INC COM | (310,537.14) |) 2,205.13 |
| PEPSICO INC COM | (2,307,873.31) |) 3,100,279.92 |
| PEREGRINE PHARMACEUTICALS INC COM | (66,764.85) |) 20,437.83 |
| PERFICIENT INC COM STK | (289,433.59) |) 200,485.80 |
| PERFORMANCE FOOD GROUP CO COM | (245,933.20) |) 213,538.38 |
| PERKINELMER INC COM | (1,614,114.32) |) 934,358.52 |
| PERMA-FIX ENVIRONMENTAL SVCS INC COM | (3,309.95) |) 3,140.64 |
| PERNOD RICARD NPV | (1,276,587.21) |) 145,225.28 |
| PERU COPPER INC COM STK | (927,602.50) |) 775,446.15 |
| PET ECOLOGY BRANDS INC COM NEW COM NEW | (14,512.95) |) 5,506.87 |
| PETMED EXPRESS INC COM STK | (111,215.30) |) 120,830.37 |
| PETRO DEV CORP COM | (4,198.55) |) 4,172.92 |
| PETRO-CDA COM PETRO-CANADA | (311,802.09) |) 298,563.45 |
| PETROHAWK ENERGY CORP COM | (277,124.21) |) 375,112.98 |
| PETROLIFERA PETE LTD COM PETROLIFERA PETE LTD | (7,178.66) |) 5,249.44 |
| PETROQUEST ENERGY INC COM | (16,507.10) |) 13,180.67 |
| PETSMART INC COM | (355,807.28) |) 396,666.48 |
| PEUGEOT SA EUR1 | (615,730.19) |) 601,619.12 |
| PFIZER INC COM STK \$.11 1/9 PAR | (4,792,458.08) |) 3,907,635.06 |
| PFSWEB INC COM | (2,612.90) |) 2,108.02 |
| PG& E CORP COM | (28,151.43) |) 27,659.14 |
| PHARMACEUTICAL HOLDRS TR DEPOS RCPT | (224,667.12) |) 145,617.43 |
| PHARMACEUTICAL PROD DEV INC COM | (469,596.96) |) 1,510,083.21 |
| PHARMACYCLICS INC COM | (8,934.71) |) 1,492.99 |
| PHARMION CORP COM | (70,754.04) |) 78,085.06 |
| PHASE FORWARD INC COM | (519,060.48) |) 463,394.17 |
| PHELPS DODGE CORP CAP | (1,539,370.28) |) 1,568,112.95 |
| PHILADELPHIA CONS HLDG CORP COM | (82,875.34) |) 356,934.65 |
| PHILIPS ELEC(KON) EUR0.20 | (270,668.95) |) 269,529.30 |
| PHILLIPS VAN HEUSEN CORP COM | (1,041,574.63) |) 1,328,016.93 |
| PHOENIX COS INC NEW COM COM | (504,422.60) |) 555,971.75 |
| PHOTRONICS INC COM | (84,388.73) |) 262,315.81 |
| PIER 1 IMPORTS INC COM | (56,234.88) |) 52,491.37 |
| PIKE ELEC CORP COM STK | (150,526.46) |) 150,225.24 |
| PILGRIMS PRIDE CORP COM | (895,089.57) |) 1,312,242.45 |
| PINETREE CAP COM STK | (1,431,939.83) |) 368,885.42 |
| PINGCHUAN PHARMACEUTICAL INC COM | (9,935.80) |) 5,326.97 |
| PINNACLE AIRL CORP COM | (9,736.03) |) 5,001.94 |

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|-----------------------------|-------------|---|------------|
| PINNACLE ENTMT INC COM | (683,636.14 |) | 720,137.51 |
| PINNACLE W. CAP CORP COM | (81,640.38 |) | 797,267.49 |
| PIONEER DRILLING CO COM STK | (363,706.20 |) | 541,520.00 |
| PIONEER NAT RES CO COM STK | (385,875.49 |) | 264,691.44 |
| PIPER JAFFRAY COS COM | (984,282.66 |) | 575,049.48 |
| PITNEY BOWES INC COM | (49,710.03 |) | 24,914.38 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| PKWY HOLDINGS RT | (3,728.40) |) |
| PLAINSCAPITAL BK LUBBOCK TEX DTD 07-28-2006 5.1 C/D 12-28-2006 | (1,000.00) |) 1,000.00 |
| PLAINSCAPITAL BK LUBBOCK TEX DTD 11-08-2006 5.1 C/D 02-08-2007 | (7,000.00) |) 7,000.00 |
| PLANAR SYS INC | (46,099.69) |) 21,905.41 |
| PLANTRONICS INC NEW COM | (501,967.90) |) 513,724.35 |
| PLASTICON INTL INC COM | (1,118.90) |) 958.82 |
| PLATINUM UNDERWRITERS HLDGS INC COM USD0.01 | (142,606.17) |) 178,216.19 |
| PLAYTEX PRODS INC COM | (5,796.80) |) 19,289.27 |
| PLC SYS INC COM | (12,078.35) |) 7,080.27 |
| PLEXUS CORP COM | (695,610.39) |) 904,757.48 |
| PLUG PWR INC COM | (10,929.25) |) 7,690.87 |
| PLUM CREEK TIMBER CO INC COM | (161,081.89) |) 94,571.74 |
| PLX TECH INC COM | (200,601.74) |) 109,908.79 |
| PMC SIERRA INC COM | (1,955,349.85) |) 2,182,458.49 |
| PNC FINANCIAL SERVICES GROUP COM STK | (142,074.44) |) 582,125.83 |
| PNM RES INC COM | (101,287.61) |) 148,451.70 |
| POGO PRODUCING CO COM | (67,761.68) |) 70,860.64 |
| POLARIS INDS INC COM | (51.67) |) 34,520.71 |
| POLO RALPH LAUREN CORP CL A | (1,207,137.81) |) 1,782,144.54 |
| POLYCOM INC COM | (1,703,269.93) |) 887,309.97 |
| POLYMEDICA CORP COM | (629,574.78) |) 138,364.36 |
| POLYMET MNG CORP COM | (47,736.45) |) 15,648.60 |
| POLYONE CORP COM | (416,373.11) |) 60,335.18 |
| POPULAR INC COM | (235,967.79) |) 233,306.76 |
| PORTFOLIO RECOVERY ASSOCS INC COM | (397,961.26) |) 60,338.36 |
| POSSIS MED INC COM STK | (1,628.95) |) 1,826.99 |
| POTASH CORP SASK INC COM | (72,634.75) |) 73,403.46 |
| POWER AIR CORP COM | (1,913.90) |) 1,208.75 |
| POWERWAVE TECHNOLOGIES INC COM | (301,745.76) |) 466,469.74 |
| POZEN INC COM | (525,761.14) |) 153,426.65 |
| PPG IND INC COM | (1,052,151.53) |) 262,928.41 |
| PPL CORP COM ISIN US69351T1060 | (46,067.48) |) 278,480.91 |
| PRAXAIR INC COM | (1,493,797.41) |) 775,319.82 |
| PRECISION CASTPARTS CORP COM | (398,769.35) |) 946,592.36 |
| PREFERRED BK LOS ANGELES CALIF COM STK | (100,272.60) |) 77,376.05 |
| PREMIUM STD FARMS INC COM | (119,593.26) |) 220,112.29 |
| PRICE T ROWE GROUP INC COM | (116,733.43) |) 388,167.34 |
| PRICELINE COM INC COM NEW STK | (1,096.56) |) 25,846.23 |
| PRIDE INTL INC DEL COM | (267,192.15) |) 264,758.58 |
| PRIMEWEST ENERGY TR TR UNIT NEW TR UNIT NEW | (121,929.62) |) 60,997.25 |
| PRIMUS TELECOMMUNICATIONS GROUP INC PRTL | (22,151.55) |) 41,221.89 |
| PRINCIPAL FINL GROUP INC COM STK | (843,005.99) |) 957,705.63 |
| PROCTER & GAMBLE CO COM | (6,061,421.05) |) 7,226,815.73 |
| PRO-FAC COOP INC PFD CL A PFD CL A | (21,742.94) |) 28,446.26 |
| PROGEN IND COM STK ISIN#AU000000PGL5 | (16,158.25) |) 15,415.17 |
| PROGENICS PHARMACEUTICALS INC COM | (206,414.14) |) 41,018.80 |
| PROGRESS ENERGY INC COM | (35,409.13) |) 56,789.85 |
| PROGRESS ENERGY TR | (7,449.95) |) 7,389.82 |
| PROGRESS SOFTWARE CORP COM | (178,942.17) |) 478,026.38 |
| PROGRESSIVE CORP OH COM | (786,190.15) |) 1,214,028.76 |
| PROLOGIS SH BEN INT SH BEN INT | (11,602.95) |) 27,292.15 |
| PROQUEST CO COM | (41,728.50) |) 33,629.76 |
| PROSPECT RESIDENTIAL INVESTMENT | (6,887.90) |) 3,396.47 |
| PROSPERITY BANCSHARES INC COM | (350,047.27) |) 302,172.32 |
| PROVIDENCE SVC CORP COM STK | (122,991.84) |) 95,278.21 |
| PROVIDENT BK MD BALT FOR FUTURE IS DTD 09-20-2006 5.2 C/D 12-20-2006 | (40,000.00) |) 40,000.00 |

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| PROVIDENT ENERGY TR TR UNIT | (226,065.98 |) | 157,170.83 |
| PROVIDENT FINL HLDGS INC COM | (23,727.20 |) | 14,226.56 |
| PRUDENTIAL FINL INC COM | (217,856.29 |) | 1,528,082.06 |
| PRUDENTIAL ORD GBP0.05 | (157,793.01 |) | 833,907.95 |
| PSS WORLD MED INC COM | (182,943.74 |) | 24,129.80 |
| PSYCHIATRIC SOLTNS COM STK PUT OPT EXP 6/17/06 PAR \$35 PER SH | (972.20 |) | 797.77 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| PSYCHIATRIC SOLUTIONS INC COM | (1,251,262.72) |) 798,210.17 |
| PT THERAPEUTICS INC COM | (12,009.95) |) 2,611.01 |
| PUB SERVICE ENTERPRISE GROUP INC COM | (137,582.06) |) 282,514.40 |
| PUBLIC POWER CORP EUR2.935 (CR) | (354,017.83) |) 112,391.55 |
| PUBLIC STORAGE INC COM | (139,983.11) |) 437,861.39 |
| PUBLISHING & BROAD NPV | (77,317.20) |) 187,372.33 |
| PULTE HOMES INC COM | (144,310.73) |) 460,812.81 |
| PVTPL AMC ENTMT INC SR SUB NT 144A 11% DUE 02-01-2016/02-01-2011 BEO | (10,100.00) |) |
| PVTPL CMO CRIIMI MAE COML MTG TR SER 1998-C1 BD CL A-2 144A 7.0 DUE **INC | (12,155.14) |) 105,106.29 |
| PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046 | (299,941.41) |) 1,980.73 |
| PVTPL POGO PRODUCING CO SR SUB NT 144A 6.875% DUE 10-01-2017/10-01-2006 BEO | (9,900.00) |) |
| PVTPL STATION CASINOS INC STA CASINOS 6.625 DUE 03-15-2018/03-15-2011BEO | (4,975.00) |) |
| PVTPL VIACOM INC SR NT 144A 5.75% DUE 04-30-2011/04-12-2006 BEO | (89,061.20) |) 19,854.60 |
| PW EAGLE INC COM | (441,077.36) |) 165,101.85 |
| PXRE CORP COM STK USD0.01 | (10,766.85) |) 13,656.61 |
| QANTAS AIRWAYS NPV | (457,634.84) |) 439,911.41 |
| QBE INS GROUP NPV | (302,742.56) |) 227,966.76 |
| QIAGEN N V COM | (8,921.35) |) 8,110.20 |
| QIAO XING UNIVERSAL TELEPHONEINC 1 COM | (87,729.16) |) 81,555.50 |
| QLOGIC CORP COM | (1,035,136.32) |) 966,796.25 |
| QLT INC COM STK | (21,608.65) |) 30,536.23 |
| QUADRAMED CORP COM | (18,675.34) |) 17,924.10 |
| QUALCOMM INC COM | (6,104,982.08) |) 8,345,702.03 |
| QUALITY SYS INC COM STK | (297,597.07) |) 334,455.09 |
| QUANEX CORP COM | (866,475.17) |) 793,282.62 |
| QUANTA SVCS INC COM | (13,827.90) |) 5,134.89 |
| QUANTUM CORP DSSG COM | (256,148.92) |) 56,833.32 |
| QUANTUM FL SYS TECHNOLOGIES WORLDWIDE INC COM | (51,381.45) |) 81,547.38 |
| QUEBECOR WORLD INC COM SUB-VTG COM SUB-VTG | (70,739.75) |) 70,278.01 |
| QUEST CAP CORP COM | (15,364.30) |) 26,639.29 |
| QUEST DIAGNOSTICS INC COM | (1,166,979.55) |) 2,678,498.70 |
| QUEST SOFTWARE INC COM ISIN US74834T1034 | (43,365.65) |) 189,519.06 |
| QUESTAR CORP COM | (180,903.03) |) 17,989.48 |
| QUICKLOGIC CORP CDT-COM STK | (202,656.10) |) 180,381.39 |
| QUICKSILVER RES INC COM | (181,690.60) |) 208,224.88 |
| QUIDEL CORP COM | (339,568.59) |) 98,341.76 |
| QUIGLEY CORP COM NEW COM NEW | (98,693.61) |) 85,642.22 |
| QUIKSILVER INC COM | (970,843.98) |) 912,989.00 |
| QUINTANA MARITIME LTD COM USD0.01 | (18,557.75) |) 11,034.71 |
| QUIXOTE CORP COM | (140,360.93) |) 127,491.56 |
| QUOVADX INC COM | (2,672.80) |) 2,473.17 |
| QWEST COMMUNICATIONS INTL INC COM | (546,160.47) |) 206,022.37 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 01-04-2006 | (999,881.11) |) 1,000,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 01-06-2006 | (199,976.39) |) 200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 01-09-2006 | (99,964.83) |) 100,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 01-10-2006 | (599,929.33) |) 600,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 01-11-2006 | (199,976.56) |) 200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 01-12-2006 | (299,964.83) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 01-18-2006 | (699,916.39) |) 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 02-03-2006 | (1,899,763.56) |) 1,900,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 02-06-2006 | (1,899,293.83) |) 1,900,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 02-07-2006 | (1,899,763.03) |) 1,900,000.00 |

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| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 02-08-2006 | (1,299,838.58 |) | 1,300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 02-10-2006 | (699,912.89 |) | 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 02-13-2006 | (699,739.25 |) | 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 02-15-2006 | (1,299,838.58 |) | 1,300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 02-21-2006 | (199,900.89 |) | 200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-06-2006 | (399,850.67 |) | 400,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-08-2006 | (399,950.22 |) | 400,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-09-2006 | (699,912.89 |) | 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-10-2006 | (399,950.11 |) | 400,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-13-2006 | (699,738.67 |) | 700,000.00 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-16-2006 | (99,987.39) |) 100,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-22-2006 | (1,799,773.00) |) 1,800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-23-2006 | (1,199,848.33) |) 1,200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-24-2006 | (1,299,834.25) |) 1,300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-27-2006 | (699,728.17) |) 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 03-31-2006 | (299,960.67) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 04-13-2006 | (1,799,762.50) |) 1,800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 04-17-2006 | (1,799,044.00) |) 1,800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 04-28-2006 | (1,699,774.28) |) 3,400,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-02-2006 | (1,799,759.50) |) 1,800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-03-2006 | (1,699,773.33) |) 1,700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-04-2006 | (1,799,760.00) |) 1,800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-05-2006 | (1,399,811.78) |) 1,400,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-08-2006 | (299,879.75) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-09-2006 | (99,986.50) |) 100,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-10-2006 | (299,959.75) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-12-2006 | (99,986.22) |) 100,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-26-2006 | (299,958.50) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 05-31-2006 | (1,199,833.33) |) 1,200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 06-02-2006 | (799,888.67) |) 800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 06-05-2006 | (699,708.33) |) 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 06-19-2006 | (699,709.50) |) 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 06-20-2006 | (799,889.33) |) 800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 06-21-2006 | (499,931.25) |) 500,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 06-28-2006 | (299,958.25) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 07-14-2006 | (199,970.83) |) 200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 07-17-2006 | (199,912.50) |) 200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 07-27-2006 | (799,883.78) |) 800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 08-03-2006 | (399,941.89) |) 400,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 08-07-2006 | (299,868.75) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 08-08-2006 | (299,956.25) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 08-30-2006 | (599,912.67) |) 600,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 08-31-2006 | (599,912.83) |) 600,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 09-01-2006 | (399,941.44) |) 400,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 09-05-2006 | (499,708.89) |) 500,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 10-11-2006 | (699,897.72) |) 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 10-12-2006 | (599,912.33) |) 600,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 10-19-2006 | (199,970.94) |) 200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 10-24-2006 | (699,898.11) |) 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 10-25-2006 | (299,956.33) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 10-26-2006 | (299,956.33) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 11-01-2006 | (1,799,735.50) |) 1,800,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 11-02-2006 | (699,897.53) |) 700,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 11-03-2006 | (299,956.17) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 11-06-2006 | (299,869.00) |) 300,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 11-16-2006 | (499,926.67) |) 500,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 11-17-2006 | (199,970.89) |) 200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 11-20-2006 | (199,912.83) |) 200,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 12-05-2006 | (399,941.56) |) 400,000.00 |
| RABOBANK USA FINL CORP DISC COML PAPER DUE 01-27-2006 | (699,914.83) |) 700,000.00 |
| RABOBANK USA FINL CORP DISC CPN 02-22-2006 | (99,987.53) |) 100,000.00 |
| RACKABLE SYS INC COM | (389,722.80) |) 352,553.63 |
| RADIAL ENERGY INC COM | (19,550.46) |) 7,289.82 |
| RADIAN GROUP INC COM | (60,649.95) |) 59,870.20 |
| RADIATION THERAPY SVCS INC COM | (346,799.86) |) 398,185.73 |
| RADIOSHACK CORP DEL COM | (30,064.29) |) 27,028.71 |

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|---|-------------|--------------|
| RADISYS CORP COM | (2,696.45 |) 6,338.84 |
| RADVISION LTD RADVISION LTD ORD ILS0.10 | (305,826.82 |) 116,300.80 |
| RADYNE CORP | (433,202.28 |) 578,556.22 |
| RAINING DATA CORP COM | (9,769.90 |) |
| RAIT FINL TR COM | (259.10 |) 181,455.10 |
| RAKUTEN INC NPV | (412.40 |) 251,982.57 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| RALCORP HLDGS INC NEW COM | (400,781.59) |) 1,749.99 |
| RAMBUS INC DEL COM | (1,864,510.18) |) 1,610,656.58 |
| RAMBUS INC PUT OPTION EXP 01/20/07 PR \$15.00 PER SH | (863.70) |) 486.28 |
| RAMTRON INTL CORP COM NEW COM NEW | (53,031.85) |) 57,164.32 |
| RANGE RES CORP COM | (1,067,854.58) |) 1,024,157.94 |
| RARE HOSPITALITY INTL INC COM | (16,282.70) |) 222,870.86 |
| RAYMOND JAMES FNCL INC COM STK | (498,924.98) |) 173,654.81 |
| RAYONIER INC REIT | (103,275.72) |) 474,663.78 |
| RAYTHEON CO COM NEW COM NEW | (785,197.99) |) 576,932.89 |
| RBC BEARINGS INC COM | (1,997.95) |) 141,429.94 |
| RC2 CORP COM | (3,765.55) |) 233,058.02 |
| RCN CORP COM NEW | (199,018.68) |) 203,097.89 |
| REALNETWORKS INC COM | (379,341.76) |) 457,005.16 |
| REALOGY CORP COM STK | (16,238.00) |) 64,310.76 |
| RECKITT BENCKISER ORD GBP0.105263 | (3,038,422.95) |) 173,416.31 |
| RED HAT INC COM | (1,150,452.56) |) 1,292,584.01 |
| RED ROBIN GOURMET BURGERS INC COM | (19,413.65) |) 59,857.07 |
| REDDY ICE HLDGS INC COM | (58,206.16) |) 60,741.50 |
| REED ELSEVIER ORD GBP0.125 | (1,060,017.66) |) 542,396.48 |
| REGAL BELOIT CORP COM | (442,948.50) |) 339,704.15 |
| REGAL ENTMT GROUP CL A CL A | (464,779.10) |) 96,410.20 |
| REGENERON PHARMACEUTICALS INC COM | (76,072.22) |) 8,569.78 |
| REGI U S INC COM | (3,309.80) |) 9,739.75 |
| REGIONS FINL CORP NEW COM | (1,272,703.65) |) 136,912.58 |
| REGIS CORP MINN COM | (74,499.91) |) 439,251.73 |
| REGL BK HOLDRS TR DEPOS RCPT | (45,858.95) |) 46,848.61 |
| RELIANCE STL & ALUM CO COM | (644,658.01) |) 1,918,082.94 |
| RELIANT ENERGY INC COM | (46,745.50) |) 45,568.69 |
| RELIV INTL INC COM | (33,366.64) |) 24,072.43 |
| RELM WIRELESS CORP COM | (4,923.95) |) 9,403.80 |
| REMINGTON VENTURES INC COM | (4,562.95) |) 990.01 |
| REMOEMDX INC COM | (8,260.95) |) 7,278.82 |
| RENOVIS INC COM | (137,341.62) |) 34,117.69 |
| RENTECH INC COM STK | (115,412.55) |) 38,732.36 |
| RENTOKIL INITIAL ORD GBP0.01 | (326,509.00) |) 112,601.94 |
| REP AWYS HLDGS INC COM USD0.001 | (266,206.74) |) 434,604.23 |
| REP SVCS INC COM | (16,123.89) |) 16,689.04 |
| REPO W/CREDIT SUISSE F 4.5% DTD 02-28-2006 03-01-2006 02-28-2006 | (7,100,000.00) |) 7,100,259.00 |
| REPO W/CREDIT SUISSE F 4.55% DTD 03-21-2006 03-22-2006 03-21-2006 | (1,500,000.00) |) 1,500,000.00 |
| REPO W/CREDIT SUISSE F 5.26% DTD 10-31-2006 11-01-2006 10-31-2006 | (2,200,000.00) |) 2,200,000.00 |
| REPO W/LEHMAN BROTHERS 4.12% DTD 01-06-2006 01-09-2006 01-06-2006 | (7,600,000.00) |) 7,600,367.78 |
| REPO W/LEHMAN BROTHERS 4.44% DTD 03-08-2006 03-09-2006 03-08-2006 | (6,600,000.00) |) 6,600,000.00 |
| REPO W/LEHMAN BROTHERS 4.47% DTD 02-06-2006 02-07-2006 02-06-2006 | (1,300,000.00) |) 2,600,000.00 |
| REPO W/LEHMAN BROTHERS 4.61% DTD 04-21-2006 04-24-2006 04-21-2006 | (2,000,000.00) |) 2,000,000.00 |
| REPO W/LEHMAN BROTHERS 4.69% DTD 05-02-2006 05-03-2006 05-02-2006 | (1,200,000.00) |) 1,200,000.00 |
| REPO W/LEHMAN BROTHERS 4.72% DTD 04-12-2006 04-13-2006 04-12-2006 | (400,000.00) |) 800,000.00 |
| REPO W/LEHMAN BROTHERS 4.77% DTD 04-13-2006 04-17-2006 04-13-2006 | (600,000.00) |) 600,000.00 |
| REPO W/LEHMAN BROTHERS 5.14% DTD 12-28-2006 12-29-2006 12-28-2006 | (5,600,000.00) |) 5,600,000.00 |
| REPO W/LEHMAN BROTHERS 5.2% DTD 07-28-2006 07-31-2006 07-28-2006 | (400,000.00) |) 400,000.00 |
| REPO W/LEHMAN BROTHERS 5.21% DTD 08-17-2006 08-18-2006 08-17-2006 | (600,000.00) |) 1,200,000.00 |
| REPO W/LEHMAN BROTHERS 5.23% DTD 10-19-2006 10-20-2006 10-19-2006 | (700,000.00) |) 700,000.00 |
| REPO W/LEHMAN BROTHERS 5.23% DTD 11-29-2006 11-30-2006 11-29-2006 | (200,000.00) |) 200,000.00 |
| REPO W/LEHMAN BROTHERS 5.24% DTD 10-30-2006 10-31-2006 10-30-2006 | (700,000.00) |) 700,000.00 |
| REPO W/LEHMAN BROTHERS 5.27% DTD 12-01-2006 12-04-2006 12-01-2006 | (800,000.00) |) 800,000.00 |
| REPSOL YPF SA EUR1 | (42,896.66) |) 148,441.26 |
| REPUBLIC BK LANSING MICH DTD 07-06-2006 5.2 C/D 10-06-2006 | (10,000.00) |) 10,000.00 |

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|---|---------------|----------------|
| REPUBLIC BK LANSING MICH DTD 07-19-2006 4.95 C/D 08-21-2006 | (2,000.00 |) 2,000.00 |
| REPUBLIC BK LANSING MICH DTD 08-30-2006 5.25 C/D 11-30-2006 | (65,000.00 |) 65,000.00 |
| REPUBLIC BK LANSING MICH DTD 09-13-2006 5.2 C/D 12-13-2006 | (50,000.00 |) 50,000.00 |
| RESEARCH IN MOTION COM STK PUT OPT EXP 12/16/06 PAR \$80 PER SH | (360.70 |) 69.29 |
| RESEARCH IN MOTION LTD COM | (4,164,038.31 |) 2,934,909.12 |
| RESMED INC COM | (500,485.12 |) 838,148.55 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| RESOURCES CONNECTION INC COM | (24,925.88) |) 281,679.56 |
| RESPIRONICS INC COM | (352,575.28) |) 384,323.26 |
| RESTORATION HARDWARE INC DEL COM | (125,057.98) |) 245,919.08 |
| RETAIL HOLDRS TR DEPOS RCPT | (50,136.90) |) 50,048.55 |
| RETAIL VENTURES INC COM STK | (7,907.95) |) 52,959.25 |
| REUTERS GROUP ORD GBP0.25 | (124,878.57) |) 952,270.85 |
| REYNOLDS AMERN INC COM | (126,194.18) |) 97,148.34 |
| RF INDS LTD COM PAR \$0.01 COM PAR \$0.01 | (23,408.08) |) 22,236.04 |
| RF MICRO DEVICES INC COM | (148,638.23) |) 528,333.73 |
| RICOH CO NPV | (147,179.02) |) 55,442.55 |
| RIGEL PHARMACEUTICALS INC COM NEW STK | (177,825.40) |) 203,166.25 |
| RIM SEMICONDUCTOR CO COM | (13,707.60) |) 9,335.39 |
| RINKER GROUP NPV | (456,565.13) |) 634,467.91 |
| RINNAI CORP NPV | (55,557.10) |) 397,542.69 |
| RIO NARCEA GOLD MINES LTD COM STK | (18,035.90) |) 15,268.62 |
| RIO TINTO LIMITED NPV | (551,036.07) |) 579,631.23 |
| RIO TINTO ORD GBP0.10 | (247,640.99) |) 1,601,795.98 |
| RIT TECHNNOLOGIES LTD COM STK | (41,113.54) |) 1,459.00 |
| RITE AID CORP COM | (541,999.64) |) 639,618.58 |
| RIVERBED TECHNOLOGY INC COM | (343,861.06) |) 337,626.81 |
| RIVERSIDE NATL BK FLA DTD 09-13-2006 4.8C/D 10-13-2006 | (13,000.00) |) 13,000.00 |
| RLTY INC CORP COM | (13,106.58) |) 21,380.84 |
| ROBERT HALF INTL INC COM | (11,754.90) |) 23,289.77 |
| ROCHE HLDGS AG GENUSSSCHEINE NPV | (4,070,325.85) |) 2,362,575.43 |
| ROCK-TENN CO CL A CL A | (537,337.42) |) 101,277.49 |
| ROCKWELL AUTOMATION | (1,443,071.56) |) 1,046,810.50 |
| ROCKWELL COLLINS INC COM | (88,996.60) |) 827,460.39 |
| ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024 | (8,449.95) |) 7,302.82 |
| ROCKWOOD HLDGS INC COM | (370,814.80) |) 596,520.19 |
| ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03 | (8.38) |) 1,610.74 |
| RODAMCO EUROPE FIN EUR8 | (41,480.57) |) 450,725.18 |
| ROFIN SINAR TECHNOLOGIES INC COM | (94,744.97) |) 79,618.12 |
| ROGERS CORP COM | (266,976.80) |) 258,841.79 |
| ROGERS SUGAR INCOME FD TR UNIT | (4,580.95) |) 4,388.91 |
| ROHM & HAAS CO COM | (898,930.87) |) 132,391.96 |
| ROHM CO LTD NPV | (537,102.83) |) 342,775.34 |
| RONSON CORP COM NEW COM NEW | (8,291.87) |) 1,975.83 |
| ROPER INDS INC NEW COM | (1,034,394.10) |) 504,808.80 |
| ROSS STORES INC COM | (71,077.84) |) 700,620.06 |
| ROTECH HEALTHCARE INC COM | (2,011.95) |) 1,969.98 |
| ROUCHON INDS INC COM | (7,309.95) |) 7,189.82 |
| ROWAN COMPANIES INC COM | (95,097.10) |) 111,955.47 |
| ROYAL BK CDA MONTREAL QUE COM NPV | (10,697.70) |) 11,959.68 |
| ROYAL BK SCOT GRP ORD GBP0.25 | (1,489,272.95) |) 577,708.66 |
| ROYAL CARIBBEAN CRUISES COM STK | (69,903.89) |) 62,007.95 |
| ROYAL DUTCH SHELL A SHS EUR0.07 (DUTCH LIST) | (13,144.37) |) 135,749.42 |
| ROYAL DUTCH SHELL A SHS EUR0.07 (UK LIST) | (1,233,351.04) |) 50,582.24 |
| ROYAL DUTCH SHELL B ORD EUR0.07 | (156,147.42) |) 98,304.51 |
| ROYAL GOLD INC COM STK USD0.01 | (132,797.16) |) 103,781.81 |
| RPC INC COM | (438,849.04) |) 423,061.20 |
| RPM INTL INC | (10,868.92) |) 13,184.58 |
| RTI INTL METALS INC COM | (151,856.47) |) 746,337.17 |
| RUBY TUESDAY INC COM | (315,979.52) |) 246,923.00 |
| RUDOPHL TECHNOLOGIES INC COM | (45,485.01) |) 218,565.08 |
| RUTHS CHRIS STEAK HSE INC COM STK | (46,923.96) |) 48,577.33 |
| RWE AG (NEU) NPV | (71,036.82) |) 78,635.15 |

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| RYDER SYS INC COM | (328,536.94 |) 580,872.43 |
| RYERSON INC | (426,389.69 |) 116,383.21 |
| RYLAND GROUP INC COM | (80,075.59 |) 59,903.15 |
| S W BANCORP INC OKLA COM | (7,180.71 |) 7,576.21 |
| S W GAS CORP COM | (330,878.16 |) 42,924.08 |
| S.W. AIRL CO COM | (1,621,810.63 |) 1,935,056.01 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| S1 CORP COM STK | (303,332.62) |) 101,481.96 |
| SABINE RTY TR UNIT BEN INT | (61,311.07) |) |
| SABMILLER ORD USD0.10 | (643,886.22) |) 144,110.95 |
| SABRE HLDGS CORP | (748,156.33) |) 148,829.91 |
| SAFECO CORP COM | (100.68) |) 39,760.59 |
| SAFETY INS GROUP INC COM | (157,800.90) |) 221,082.77 |
| SAFEWAY INC COM NEW | (26,123.49) |) 42,951.71 |
| SAIC INC COM STK USD0.0001 | (461,916.08) |) 305,484.17 |
| SAINSBURY(J) ORD GBP0.28571428 | (55,466.79) |) 408,967.08 |
| SAKS INC COM | (341,413.84) |) 250,605.24 |
| SALESFORCE COM INC COM STK | (1,114,718.11) |) 624,385.92 |
| SALLY BEAUTY HLDGS INC COM STK | |) 16,658.87 |
| SALZGITTER AG ORD NPV | (246,359.67) |) 45,913.48 |
| SAMSUNG ELECTRONIC KRW5000 | (3,345,906.51) |) 52,474.48 |
| SAN PAOLO IMI U S FINL CO DISC COML PAPER 3/A3 YRS 3&4 07-20-2006 | (999,855.00) |) 1,000,000.00 |
| SAN PAOLO IMI U S FINL CO DISC COML PAPER 3/A3 YRS 3&4 07-21-2006 | (1,899,724.50) |) 1,900,000.00 |
| SAN PAOLO IMI U S FINL CO DISC COML PAPER 3/A3 YRS 3&4 07-24-2006 | (1,399,393.33) |) 1,400,000.00 |
| SANDERSON FARMS INC COM | (157,391.32) |) 162,948.98 |
| SANDISK CORP COM | (2,884,770.49) |) 1,785,545.36 |
| SANDVIK AB SEK6 | (368,061.73) |) 148,468.75 |
| SANGAMO BIOSCIENCES INC COM STK | (54,673.98) |) 47,754.59 |
| SANKYO CO LTD NPV | (380,435.47) |) 312,734.48 |
| SANMINA-SCI CORP COM | (606,798.83) |) 491,963.42 |
| SANOFI-AVENTIS EUR2 | (1,820,765.12) |) 123,932.04 |
| SANPAOLO IMI SPA EUR2.88 | (1,085,069.37) |) 23,123.25 |
| SANTANDER CENT HISPANO FIN DEL INC DISC COML PAPER 3/A3 YRS 3&4 02-08-2007 | (591,870.25) |) 594,487.50 |
| SANTARUS INC COM | (512,034.15) |) 299,950.07 |
| SANTEN PHARM CO NPV | (47,079.41) |) 50,267.27 |
| SAP AG ORD NPV | (496,362.08) |) 838,838.91 |
| SARA LEE CORP COM | (627,372.93) |) 1,035,863.80 |
| SARAS RAFFINERIE NPV | (279,572.70) |) 55,433.64 |
| SATELLITE NEWSPAPERS CORP COM | (4,014.95) |) 1,364.50 |
| SAVANNA ENERGY SVCS CORP COM STK NPV | (10,041.57) |) 8,746.64 |
| SAVE WORLD AIR INC COM | (3,312.95) |) 3,806.93 |
| SAVIENT PHARMACEUTICALS INC COM STK | (38,535.56) |) 38,108.16 |
| SBA COMMUNICATIONS CORP CL A COM | (904,215.88) |) 429,247.24 |
| SBI E TRADE SECURITIES CO.LTD | (85,313.53) |) 59,766.63 |
| SBI HLDGS INC NPV | (146,381.47) |) 262,814.12 |
| SBM OFFSHORE NV EUR0.25 (POST SUBDIVISION) | (114,374.40) |) 269,586.14 |
| SCANSOURCE INC COM | (145,759.05) |) 172,250.70 |
| SCHEIN HENRY INC COM | (594,074.18) |) 658,279.12 |
| SCHERING-PLOUGH CORP COM | (350,410.12) |) 750,197.05 |
| SCHLUMBERGER LTD COM STK | (2,874,979.44) |) 3,321,685.38 |
| SCHNEIDER ELECTRIC EUR8 | (2,138,854.04) |) 840,962.00 |
| SCHNITZER STL INDS INC CL A | (547,869.38) |) 441,960.51 |
| SCHOLASTIC CORP COM | (2,751.75) |) 179,589.65 |
| SCHULMAN A INC COM | (120,532.68) |) 2,258.98 |
| SCHWAB CHARLES CORP COM NEW | (488,579.95) |) 508,720.43 |
| SCHWEITZER-MAUDUIT INTL INC COM | (233,484.57) |) 58,105.54 |
| SCICLONE PHARMACEUTICALS INC DEL COM | (9,804.80) |) 2,150.97 |
| SCIELE PHARMA INC COM STK | (271,971.10) |) 23,749.32 |
| SCIENTIFIC GAMES CORP | (925,849.89) |) 1,819,822.71 |
| SCOTTISH RE GROUP COM STK | (22,624.26) |) 25,003.37 |
| SCOTTS MIRACLE-GRO COMPANY CL A CL A | (453,257.23) |) 1,439,509.93 |
| SCPIE HLDGS INC COM | (24,959.15) |) 26,595.13 |
| SEABOARD CORP DEL COM | (143,969.90) |) 161,225.14 |

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| SEABRIDGE GOLD INC SEABRIDGE GOLD INC | (41,146.35 |) 29,091.29 |
| SEACHANGE INTL INC COM | (31,970.50 |) 52,944.80 |
| SEACOR HLDGS INC COM | (2,206,526.07 |) 1,273,343.63 |
| SEAGATE TECHNOLOGY HLDGS COM USD0.00001 | (1,545,700.91 |) 1,397,269.69 |
| SEALY CORP COM | (196,261.56 |) 179,942.94 |
| SEARS HLDGS CORP COM | (2,289,640.15 |) 1,722,401.84 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| SEAT-PAGINE GIALLE EUR0.03 | (39,072.15) |) 196,144.19 |
| SEATTLE GENETICS INC COM | (40,283.85) |) 11,094.75 |
| SEATTLE SVGS BK WASH DTD 07-31-2006 5.2 C/D 10-31-2006 | (10,000.00) |) 10,000.00 |
| SEATTLE SVGS BK WASH DTD 08-11-2006 5.3 C/D 11-10-2006 | (50,000.00) |) 50,000.00 |
| SECURE COMPUTING CORP COM | (14,938.40) |) 89,849.68 |
| SECURITAS DIRECT SER B NPV | |) 93,614.98 |
| SECURITAS SYSTEMS SER B NPV | |) 118,698.75 |
| SECURITY CAPITAL E COM STK USD0.01 | (1,547.45) |) 1,864.29 |
| SECURITY PAC BK LOS ANGELES CALIF CTF DEP DTD 02-10-2006 4.6 03-09-2007 | (5,000.00) |) |
| SEGA SAMMY HLDGS I NPV | (643,099.30) |) 316,384.48 |
| SEI INVTS CO COM | (203.44) |) 459,819.24 |
| SEKISUI CHEMICAL CO LTD NPV | (80,792.07) |) 102,925.61 |
| SEKISUI HOUSE NPV | (32,550.73) |) 96,496.27 |
| SELECT COMFORT CORP OC-CAP STK OC-CAP STK | (678,049.75) |) 595,223.25 |
| SELECT MANAGED FDS NPV | (14,017.40) |) |
| SELECT SECTOR SPDR TR CNSMR DISCRETIONARY-SHS BEN INT | (31,992.34) |) 957.52 |
| SELECT SECTOR SPDR TR INDL | (37,633.92) |) 1,048.71 |
| SELECTIVE INS GROUP INC COM | (44,232.42) |) 294,864.40 |
| SEMICONDUCTOR HOLDRS TR DEPOS RCPT | (149,659.48) |) 152,863.67 |
| SEMPRA ENERGY INC COM STK | (9,862.56) |) 880,782.95 |
| SEMTECH CORP | (176,342.61) |) 67,931.96 |
| SENIOR HSG PPTYS TR SH BEN INT SH BEN INT | (160,728.52) |) 14,663.87 |
| SENOAMYX INC COM USD0.001 | (242,552.15) |) 9,335.51 |
| SEPRACOR INC COM | (116,030.80) |) 101,437.21 |
| SEQUA CORP CL A | (20,227.65) |) 14,596.65 |
| SEQUENOM INC COM NEW STK | (23,219.54) |) 23,072.67 |
| SERVICE CORP INTL COM | (839.96) |) 263,988.55 |
| SERVICEMASTER CO COM | (16,124.68) |) 111,194.45 |
| SFCG CO LTD JPY50 | (263,513.92) |) 74,400.59 |
| SGS SA CHF1(REGD) | (243,827.20) |) 246,328.49 |
| SHALLBETTER INDS INC COM | (30,618.40) |) 13,043.73 |
| SHANGHAI PRIME COM STK | (5,470.77) |) 7,563.36 |
| SHANGRI-LA ASIA HKD1 | (640,811.94) |) 47,043.86 |
| SHAW GROUP INC COM | (5,782.85) |) 23,333.04 |
| SHERWIN-WILLIAMS CO COM | (440,648.28) |) 383,768.25 |
| SHIN CORPORATION PLC ADR | (4,832.40) |) 4,302.40 |
| SHIN-ETSU CHEMICAL NPV | (680,038.40) |) 1,523,606.50 |
| SHININGBANK ENERGY INCOME FD TR UNIT | (50,851.10) |) 95,880.92 |
| SHINSEI BANK NPV | (883,600.46) |) 132,791.13 |
| SHIONOGI & CO NPV | (317,429.41) |) 121,709.71 |
| SHIP FINANCE INTERNATIONAL COMMON STK | (91,277.89) |) 37,751.55 |
| SHIP FINANCE INTL COM USD1 | |) 9.48 |
| SHISEIDO CO LTD NPV | (152,133.30) |) 159,619.61 |
| SHOE CARNIVAL INC COM | (54,671.54) |) 30,662.70 |
| SHOE PAVILION INC COM | (14,219.80) |) 10,731.46 |
| SHOPPERS DRUG MART COM | (614,871.33) |) 10,150.98 |
| SHORE BANCSHARES INC COM | (22,860.00) |) 2,905.71 |
| SHOWA SHELL SEKIYU NPV | (468,061.39) |) 417,996.57 |
| SHUFFLE MASTER INC COM | (524,998.36) |) 181,982.15 |
| SIEMENS AG NPV(REGD) | (1,441,153.42) |) 576,331.26 |
| SIERRA BANCORP COM STK | (34,823.65) |) 44,199.49 |
| SIERRA HLTH SVCS INC COM | (572,612.93) |) 222,273.30 |
| SIERRA WIRELESS INC COM STK | (15,040.90) |) 16,164.60 |
| SIGMA DESIGNS INC COM | (154,906.70) |) 388,383.28 |
| SIGMA-ALDRICH CORP COM | (60,384.15) |) 52,001.52 |

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| SIGMATEL INC COM | (27,272.54 |) 11,188.74 |
| SILICON IMAGE INC COM STK | (396,627.91 |) 39,612.88 |
| SILICON LABORATORIES INC COM | (1,424,726.58 |) 1,477,530.18 |
| SILVER STD RES INC COM | (666,030.87 |) 454,752.53 |
| SILVER WHEATON CORP COM | (1,124,449.08 |) 996,216.03 |
| SILVERADO GOLD MINES LTD COM NEW | (62,781.35 |) 3,404.94 |
| SIMCLAR INC COM STK | (3,236.10 |) 11,890.27 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| SIMON PPTY GROUP INC COM | (900,454.79) |) 903,293.87 |
| SIMPLETECH INC COM | (133,814.71) |) 127,939.32 |
| SIMPSON MFG INC COM | (4,299.95) |) 4,349.91 |
| SINA CORPORATION COM STK USD0.133 | (11,343.45) |) 2,544.97 |
| SINGAPORE POST SGD0.05 | (26,366.24) |) 14,951.97 |
| SINGAPORE TECH ENG SGD0.10 | (7,430.87) |) 52,997.18 |
| SINGING MACH INC COM NEW | (399.95) |) 440.03 |
| SINOVAC BIOTECH LTD | (18,474.75) |) 16,684.67 |
| SIRENZA MICRODEVICES INC COM | (92,844.64) |) 92,164.37 |
| SIRF TECHNOLOGY HLDGS INC COM | (1,050,119.35) |) 848,644.82 |
| SIRIUS SATELLITE RADIO INC COM | (1,961,478.51) |) 1,896,095.27 |
| SIRVA INC COM | (137,445.30) |) 148,547.49 |
| SKAND ENSKILDA BKN SER A NPV | (316,680.68) |) 35,561.68 |
| SKANSKA AB SER B NPV | (350,799.49) |) 108,033.52 |
| SKECHERS U S A INC CL A CL A ISIN #US8305661055 | (96,201.05) |) 37,264.57 |
| SKY BK SALINEVILLE OHIO CTF DEP DTD 10-28-2004 2.85 04-28-2006 | (3,992.00) |) 4,000.00 |
| SKYLARK CO LTD NPV | (56,008.79) |) 532,562.41 |
| SKYWAY COMMUNICATIONS HLDG CORP COM STK | (3,702.95) |) 41.04 |
| SKYWEST INC COM | (624,980.27) |) 1,308,006.42 |
| SKYWORKS SOLUTIONS INC COM | (27,759.85) |) 44,642.28 |
| SLM CORP COM | (15,589.58) |) 1,691,061.08 |
| SMART CARD MARKETING SYS INC COM | (2,916.20) |) 965.02 |
| SMART-TEK SOLUTIONS INC COM | (131,536.68) |) 122,925.33 |
| SMC CORP NPV | (14,839.56) |) 123,563.51 |
| SMITH & WESSON HLDG CORP COM | (858,892.41) |) 892,484.28 |
| SMITH A O CORP COM | (937,317.57) |) 682,364.98 |
| SMITH INTL INC COM | (307,461.95) |) 77,486.40 |
| SMITH MICRO SOFTWARE INC COM STK | (104,027.24) |) 94,048.07 |
| SMITHFIELD FOODS INC COM | (895,544.75) |) 636,916.44 |
| SMITHS GROUP ORD GBP0.25 | (296,909.20) |) 68,140.99 |
| SMTC CORP COM NEW COM NEW | (616.95) |) 3,018.94 |
| SMUCKER J M CO COM NEW | (21,397.31) |) 17,068.44 |
| SMURFIT-STONE CONTAINER CORP COM | (563,145.07) |) 599,495.84 |
| SNAP-ON INC COM | (141,955.09) |) 479,022.67 |
| SOC GENERALE EUR1.25 | (883,657.20) |) 2,439,627.40 |
| SOC GENERALE EUR1.25(S/R 13/10/2006) | (34,891.80) |) 3,900.37 |
| SOCIETE GENERALE NORTH AMER INC DISC COML PAPER 3/A3 YRS 3&4 03-01-2007 | (1,768,650.00) |) 1,770,379.03 |
| SOCIETE GENERALE NORTH AMER INC DISC COML PAPER 3/A3 YRS 3&4 04-18-2006 | (1,798,802.50) |) 1,800,000.00 |
| SOCIETE GENERALE NORTH AMER INC DISC COML PAPER 3/A3 YRS 3&4 06-01-2006 | (699,901.81) |) 700,000.00 |
| SOCIETE GENERALE NORTH AMER INC DISC COML PAPER 3/A3 YRS 3&4 08-16-2006 | (1,776,770.00) |) 1,780,827.17 |
| SOCIETE GENERALE NORTH AMER INC DISC COML PAPER 3/A3 YRS 3&4 10-12-2006 | (1,775,252.00) |) 1,776,684.00 |
| SOHGO SECURITY SER NPV | (9,443.08) |) 153,559.54 |
| SOHU COM INC COM | (373,639.62) |) 322,224.71 |
| SOLAR ENERTECH CORP COM | (145,336.28) |) 7,395.06 |
| SOLETRON CORP COM | (6,490.32) |) 14,786.21 |
| SOLOMON TECHNOLOGIES INC COM | (165,672.95) |) 105,233.71 |
| SOMANETICS CORP COM NEW STK | (4,571.35) |) 137,632.76 |
| SOMPO JAPAN INSURANCE INC JPY50 | (331,878.29) |) 89,811.37 |
| SONIC CORP COM | (651,641.51) |) 646,733.99 |
| SONIC SOLUTIONS COM | (62,285.30) |) 36,678.49 |
| SONICWALL INC COM | (247,985.01) |) 171,616.51 |

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| SONOCO PROD CO COM | (59.88 |) 3,984.07 |
| SONOSITE INC COM | (226,906.49 |) 723,450.49 |
| SONUS NETWORKS INC COM ISIN US8359161077 | (536,752.90 |) 447,064.15 |
| SONUS PHARMACEUTICALS INC COM | (11,330.51 |) 11,629.69 |
| SONY CORP NPV | (520,748.28 |) 851,709.01 |
| SORL AUTO PTS INC COM | (21,360.85 |) 21,234.53 |
| SOTHEBYS HLDGS INC CL A (DE) | (1,268,709.03 |) 1,403,977.36 |
| SOURCE PETE INC COM | (11,475.90 |) 4,342.90 |
| SOUTHERN CO COM STK | (449,709.89 |) 501,562.85 |
| SOUTHERN UN CO NEW COM | (192,407.29 |) 26,097.78 |
| SOUTHN COPPER CORP DEL COM | (999,975.40 |) 872,351.06 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| SOUTHWESTN ENERGY DE COM | (1,142,467.38) |) 1,532,677.63 |
| SOVEREIGN BANCORP INC COM | (8,829.57) |) 659,849.60 |
| SPAIN FD INC COM | (1,685.18) |) 49,360.52 |
| SPANISH BROADCASTING SYS INC CL A COM STK | (5,829.95) |) 5,209.88 |
| SPANSION INC COM CL A COM CL A | (640,972.37) |) 441,064.31 |
| SPARTAN MTRS INC COM | (41,641.65) |) 42,765.37 |
| SPARTECH CORP COM NEW | (395,493.04) |) 106,041.77 |
| SPATIALIGHT INC COM STK | (17,682.81) |) 9,412.80 |
| SPECTRALINK COM | (10,209.65) |) 9,305.95 |
| SPECTRANETICS CORP COM | (452,181.47) |) 452,451.05 |
| SPECTRUM BRANDS INC COM | (388,870.59) |) 272,495.33 |
| SPECTRUM PHARMACEUTICALS INC COM | (10,431.95) |) 12,084.72 |
| SPHERION CORP COM STK ISIN# US8484201053 | (148,010.50) |) 18,768.82 |
| SPHERIX INC COM | (13,024.90) |) 15,019.67 |
| SPINTAB-SWEDMORTGAGE AB DISC COM L PAPER 3/A3 YRS 3&4 04-26-2006 | (593,250.83) |) 594,631.83 |
| SPIRIT AEROSYSTEMS HLDGS INC CL A | (475,896.39) |) 201,588.56 |
| SPRINT CAP CORP NT 8.75% DUE 03-15-2032 BEO | (72,656.30) |) 50,321.00 |
| SPRINT NEXTEL CORP | (1,516,466.30) |) 1,816,321.54 |
| SPSS INC COM | (75,200.45) |) 6,360.90 |
| SPX CORP COM | (196,745.92) |) 210,818.54 |
| SSAB B COMMON STOCK | | 879.32 |
| SSAB(SVENSKT STAL) SER A NPV(R/R 29/05/2006) | | 1,037.85 |
| ST JOE CO COM | (139,583.84) |) 113,282.46 |
| ST JUDE MED INC COM | (108,765.90) |) 1,367,215.64 |
| ST MARY LAND & EXPL CO COM | (3,824.95) |) 4,135.22 |
| STA CASINOS INC COM | (1,000,319.82) |) 714,553.43 |
| STAAR SURGICAL CO COM NEW PAR \$0.01 | (2,117.95) |) 1,981.98 |
| STAKTEK HLDGS INC COM | (14,123.28) |) 14,830.32 |
| STAMPS COM INC COM NEW | (8,844.95) |) 44,227.12 |
| STANLEY WKS COM | (14,988.18) |) 1,355,908.23 |
| STAPLES INC COM | (1,353,543.30) |) 165,278.65 |
| STARBUCK CORP COM STK PUT OPT EXP 9/16/06 PAR \$27.50 PER SH | (81.45) |) |
| STARBUCKS CORP COM | (7,384,678.37) |) 3,768,320.13 |
| STARBUCKS CORP COM STK PUT OPT EXP 10/21/06 PAR \$30 PER SH | (158.65) |) 46.29 |
| STARBUCKS CORP COM STK PUT OPT EXP 10/21/06 PAR \$32.50 PER SH | (298.70) |) |
| STARBUCKS CORP COM STK PUT OPT EXP 8/19/06 PAR \$32.50 | (378.70) |) 786.27 |
| STARBUCKS CORP COM STK PUT OPT EXP 9/16/06 PAR \$30 PER SH | (291.20) |) |
| STARTEK INC COM | (15,097.70) |) 106,079.44 |
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK | (598,232.08) |) 2,256,410.20 |
| STATE STR CORP COM | (1,075,441.85) |) 746,849.83 |
| STATOIL ASA NOK2.50 | (468,951.31) |) 744,526.41 |
| STD MICROSYSTEMS CORP COM | (722,347.16) |) 446,160.46 |
| STEARNS BK NA ST CLOUD MINN DTD 08-11-2006 5.3 C/D 11-10-2006 | (4,000.00) |) 4,000.00 |
| STEEL DYNAMICS INC COM | (329,154.68) |) 696,589.27 |
| STEIN MART INC COM | (18,032.53) |) 64,192.87 |
| STEMCELLS INC COM | (102,128.63) |) 79,144.33 |
| STEREOTAXIS INC COM STK | (297,518.95) |) 253,820.71 |
| STERIS CORP COM | (16.09) |) 153,251.65 |
| STERLING BANCORP COM | (9,659.95) |) 9,305.76 |
| STERLING CONSTR INC COM | (103,444.76) |) 13,056.98 |
| STERLING FINL CORP WASH COM | (431,494.41) |) 282,484.02 |
| STEWART INFORMATION SVCS CORP COM | (3,759.95) |) 403,540.98 |
| STILLWATER MNG CO COM | (50,164.80) |) 71,156.11 |
| STL TECHNOLOGIES INC COM | (91,012.65) |) 68,922.91 |
| STRATA OIL & GAS INC | (857,937.31) |) 739,188.84 |
| STRATAGENE HLDG CORP COM | (5,987.32) |) 5,589.87 |

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| STRATEGIC HOTELS & RESORTS INC | (962,492.04 |) | 1,072,771.29 |
| STRATHMORE MINERALS CORP COM NPV | (2,469.30 |) | 1,841.19 |
| STRAYER ED INC COM | (24,935.30 |) | 23,471.12 |
| STRUCTURED ADJ RATE MTG LN TR 2004-16 MTG PASSTHRU CTF 1-A2 ADJ 11-25-2034 REG | (293,762.82 |) | 32,581.90 |
| STRYKER CORP COMMON COMMON | (379,998.89 |) | 552,154.65 |
| STURM RUGER & CO INC COM | (10,748.75 |) | 23,152.60 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| SUBN PROPANE PARTNERS L P / SUBN ENE SR NT 6.875 DUE 12-15-2013/12-15-2008 REG | (14,268.75) | 19,250.00 |
| SUBN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT | (7,962.30) | 7,972.14 |
| SULPHCO INC COM | (11,769.90) | 12,257.71 |
| SULZER AG CHF0.03(REGD) | (22,177.96) | 17,392.30 |
| SUMCO CORPORATION NPV | (43,926.35) | 153,269.90 |
| SUMITOMO CHEM CO NPV | (233,335.43) | 159,612.40 |
| SUMITOMO CORP NPV | (78,084.14) | 82,002.67 |
| SUMITOMO CORPORATION S LEASING LTD NPV | (14,621.23) | 210,466.37 |
| SUMITOMO ELECTRIC NPV | (51,467.47) | 336,610.87 |
| SUMITOMO FORESTRY NPV | (20,992.42) | 28,480.37 |
| SUMITOMO METAL IND NPV | (470,489.54) | 440,882.49 |
| SUMITOMO MITSUI FG NPV | (679,361.02) | 1,352,809.35 |
| SUMITOMO TRUST&BKG NPV | (41,871.71) | 273,482.14 |
| SUMITOMO WAREHOUSE NPV | (21,728.35) | 112,095.66 |
| SUMMIT REAL ESTATE INVT TR UNITS | (4,586.55) | 4,261.91 |
| SUMMIT RES LTD COM STK | (138,397.15) | 816.05 |
| SUMTOTAL SYS INC COM | (584.95) | 710.02 |
| SUN HEALTHCARE GROUP INC COM NEW COM NEW | (5,977.45) | 5,764.87 |
| SUN HUNG KAI PROP HKD0.50 | (188,905.55) | 202,925.54 |
| SUN LIFE FINANCIAL INC. | (5,018.74) | 5,149.89 |
| SUN MICROSYSTEMS INC COM STK \$.00067 PAR | (1,515,739.03) | 1,578,508.48 |
| SUN TR BANKS INC COM | (100,462.04) | 1,448,756.95 |
| SUNCOR INC COM STK NPV | (2,426,996.53) | 2,147,802.33 |
| SUNOCO INC COM | (642,949.96) | 932,185.67 |
| SUNOPTA INC COM | (760,115.66) | 401,180.46 |
| SUNPOWER CORP COM CL A | (242,702.38) | 68,223.05 |
| SUNRIDGE GOLD CORP | (64,264.65) | 51,307.65 |
| SUNRISE SENIOR LIVING | (20,502.90) | 3,406.94 |
| SUNSTONE HOTEL INVS INC NEW COM | (396,201.40) | 157,905.15 |
| SUNTERRA CORP COM NEW | (331,055.39) | 90,942.75 |
| SUPER VALU INC COM | (1,269,904.91) | 666,278.20 |
| SUPERGEN INC COM | (98,013.28) | 83,001.03 |
| SUPERIOR ENERGY SVCS INC COM | (301,757.36) | 486,290.22 |
| SUPERIOR WELL SVCS INC COM STK | (190,256.85) | 168,128.75 |
| SUPERTEX INC COM | (107,804.06) | 567,451.78 |
| SUZUKEN CO LTD NPV | (86,605.67) | 84,522.62 |
| SVENSKA CELLULOSA SER B NPV | (135,388.98) | 379,785.94 |
| SVENSKA HANDELSBKN SER A SEK4.30 | (145,971.36) | 64,136.88 |
| SWEDBANK FORENINGSSPARBANKEN AB DISC COML PAPER DUE 06-05-2006 | (1,792,265.50) | 1,795,269.00 |
| SWEDBANK FORENINGSSPARBANKEN AB DISC CPN06-15-2006 | (1,481,419.38) | 1,484,359.33 |
| SWIFT ENERGY CO COM | (882,166.63) | 129,832.37 |
| SWIFT TRANSN INC COM | (526,216.92) | 594,407.55 |
| SWISS REINSURANCE CHF0.1(REGD) | (1,526,333.93) | 306,146.67 |
| SWISS REINSURANCE RIGHTS | (43,484.85) | |
| SWS GROUP INC COM | (2,607.95) | 2,526.97 |
| SXR URANIUM ONE INC COM | (363,835.75) | 183,278.64 |
| SYBASE INC COM | (480,984.99) | 238,097.42 |
| SYKES ENTERPRISES INC COM | (50,559.20) | 28,785.05 |
| SYMANTEC CORP COM | (693,501.48) | 1,018,240.35 |
| SYMMETRICOM INC DEL | (10,473.85) | 13,688.71 |
| SYMMETRY MED INC COM STK | (18,662.95) | 19,543.49 |
| SYMYX TECHNOLOGIES INC COM | (89,406.57) | 344,022.45 |
| SYNAPTICS INC COM | (2,897.95) | 2,541.77 |
| SYNERGETICS USA INC FORMERLY SYNERGETIC COM | (8,012.95) | 8,541.32 |

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| SYNERGX SYS INC COM | (7,501.27 |) 8,830.92 |
| SYNERGY BRANDS INC REV SPLT TO SYNERGY BRANDS NEW SEC #2001058 2/11/03 | (4,101.95 |) 3,686.15 |
| SYNERON MEDICAL LTD COM | (19,245.60 |) 33,317.77 |
| SYNGENTA CHF2.30(REGD) | (1,975,901.66 |) 892,118.60 |
| SYNIVERSE HLDGS INC COM STK | (33,983.95 |) 36,749.91 |
| SYNOPSIS INC COM | (618,766.63 |) 23,926.54 |
| SYNOVUS FINL CORP COM | (17,778.43 |) 27,345.79 |
| SYNTAX-BRILLIAN CORP COM | (101,077.85 |) 98,992.49 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| SYNTHES INC CHF0.001 | (351,751.63) |) 582,952.79 |
| SYNTROLEUM CORP COM | (71,461.01) |) 45,993.87 |
| SYPRIS SOLUTIONS INC COM STK | (21,033.35) |) 18,255.27 |
| SYSCO CORP COM | (79,203.10) |) 67,624.19 |
| SYSTEMAX INC COM | (150,562.15) |) 128,672.12 |
| T&D HOLDINGS INC NPV | (9,916.94) |) 392,621.03 |
| TABCORP HLDGS LTD NPV | (486,843.32) |) 95,073.42 |
| TAKE & GIVE NEEDS NPV | (20,968.32) |) 175,396.64 |
| TAKEDA PHARMACEUTI NPV | (1,723,409.83) |) 1,880,555.65 |
| TAKEFUJI CORP NPV | (293,809.01) |) 328,324.84 |
| TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM | (304,690.62) |) 67,152.37 |
| TALBOTS INC COM | (583,592.17) |) 391,999.35 |
| TALISMAN ENERGY INC COM | (206,578.58) |) 218,989.33 |
| TALX CORP COM | (395,069.20) |) 308,092.05 |
| TAN RANGE EXPLORAT COM NPV | (7,757.90) |) 6,874.33 |
| TANABE SEIYAKU CO NPV | (137,758.32) |) 37,102.53 |
| TANOX INC COM STK | (4,284.95) |) 11,755.68 |
| TANZANIAN RTY EXPL COM STK | (5,070.88) |) 43,590.11 |
| TARGET CORP COM | (905,114.68) |) 1,466,789.86 |
| TARGET LOGISTICS INC COM | (2,809.95) |) 1,565.00 |
| TARO PHARMACEUTICAL INDUSTRIES ORD ILS1 | (162,528.85) |) 84,197.60 |
| TASCO HLDGS INTL INC FORMERLY TASCO INTLINC TO 08/24/2005 COM NEW COM NEW | (3,909.95) |) |
| TASEKO MINES LTD COM | (142,981.30) |) 121,867.06 |
| TASER INTL INC COM | (396,595.68) |) 517,256.88 |
| TAT TECHNOLOGIES LTD COM | (10,001.75) |) 8,887.23 |
| TAYLOR DEVICES INC COM | (7,322.95) |) 7,746.81 |
| TB WOODS CORP COM | (5,977.35) |) 6,219.90 |
| TD AMERITRADE HLDG CORP COM STK | (1,250,774.39) |) 1,397,079.85 |
| TDK CORP NPV | (399,707.32) |) 143,066.92 |
| TEAM INC COM STK | (8,809.95) |) 8,927.27 |
| TECH DATA CORP COM | (274,626.30) |) 238,794.06 |
| TECHNE CORP COM | (3,351.86) |) 8,946.90 |
| TECHNICAL OLYMPIC USA INC COM | (192,149.02) |) 148,027.17 |
| TECHNITROL INC COM | (1,316,293.43) |) 519,815.92 |
| TECHWELL INC COM STK | (10,406.19) |) 10,601.72 |
| TECK COMINCO LTD CL B SUB VTG CL B SUB VTG | (321,325.14) |) 204,213.01 |
| TECO ENERGY INC COM | (860,334.53) |) 6,713.78 |
| TEEKAY SHIPPING CORP COM | (24,959.90) |) 20,919.40 |
| TEIJIN LTD NPV | (579,071.43) |) 5,866.20 |
| TEKELEC COM | (656,602.73) |) 798,211.63 |
| TEKTRONIX INC COM | (57,325.52) |) 64,813.84 |
| TEL & DATA SYS INC COM STK NEW | (322,886.36) |) 18,649.47 |
| TELECOM CORP OF NZ NPV | (42,661.64) |) 50,258.42 |
| TELECOM ITALIA SPA DI RISP EUR0.55 | (398,417.68) |) 649,159.91 |
| TELEFLEX INC COM | (43,212.97) |) 423,983.10 |
| TELEFONICA SA EUR1 | (2,742,430.90) |) 671,543.23 |
| TELENOR ASA ORD NOK6 | |) 721,525.63 |
| TELENT ORD GBP0.875 | |) 31,590.07 |
| TELETECH HLDGS INC COM | (645,461.10) |) 647,720.38 |
| TELEVISION BROADCT HKD0.05 | (12,120.51) |) 17,459.25 |
| TELEWAVE INC NPV | (52,963.28) |) 77,268.98 |
| TELIK INC COM STK | (48,216.50) |) 19,073.18 |
| TELIK INC COM STK PUT OPT EXP 1/20/07 PAR \$7.50 PER SH | (742.45) |) 2,982.45 |
| TELIK INC COM STK PUT OPT EXP 4/21/07 PAR \$10 PER SH | (1,967.45) |) 5,382.38 |
| TELKONET INC COM STK | (62,839.72) |) 62,998.27 |

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|---------------------------|---------------|----------------|
| TELLABS INC COM | (708,148.76 |) 1,607,073.69 |
| TELSTRA CORP NPV | (618,731.34 |) 76,731.46 |
| TEMPLE INLAND INC COM | (581,345.11 |) 141,425.68 |
| TEMPUR-PEDIC INTL INC COM | (25,655.07 |) 15,805.74 |
| TENET HEALTHCARE CORP COM | (1,995,963.99 |) 1,853,202.60 |
| TENGASCO INC COM NEW | (20,004.70 |) 6,249.85 |
| TENNECO INC | (196,155.06 |) 280,340.71 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| TERABEAM INC COM | (52,691.70) |) 10,285.42 |
| TERADYNE INC COM | (251,564.01) |) 1,637,396.09 |
| TEREX CORP NEW COM | (728,271.70) |) 540,912.20 |
| TESCO CORP COM | (48,118.98) |) 55,162.38 |
| TESCO ORD GBP0.05 | (2,287,488.66) |) 331,205.88 |
| TESORO CORP | (1,075,107.52) |) 742,566.69 |
| TESSERA TECHNOLOGIES INC COM STK | (317,710.30) |) 75,112.96 |
| TETON ENERGY CORP COM STK | (533.95) |) 755.02 |
| TETRA TECH INC NEW COM | (2,567.45) |) 2,748.46 |
| TETRA TECHNOLOGIES INC DEL COM | (979,142.34) |) 926,588.61 |
| TEXAS INDS INC COM | (1,581,836.96) |) 619,871.39 |
| TEXAS INSTRS INC COM | (2,564,359.63) |) 1,614,106.35 |
| TEXAS ROADHOUSE INC COM CL A STK CL A | (276,097.12) |) 283,644.31 |
| TEXTRON INC COM | (2,761,733.02) |) 1,724,389.50 |
| TGC INDS INC COM NEW COM NEW | (20,959.90) |) 19,141.50 |
| THE NISHI-NIPPON CITY BANK LTD | (5,787.34) |) 176,342.35 |
| THERMO FISHER CORP | (989,912.10) |) 2,092,650.68 |
| THERMOGENESIS CORP COM NEW | (9,069.95) |) 8,729.78 |
| THESTREET COM INC COM | (194,353.51) |) 79,807.99 |
| THINK PARTNERSHIP INC COM STK | (14,859.95) |) 15,789.56 |
| THOMAS & BETTS CORP COM | (280,335.39) |) 1,039,448.32 |
| THOMSON SA EUR3.75 | (123,364.39) |) 68,925.68 |
| THOR INDS INC COM STK | (67,102.29) |) 412,506.21 |
| THORATEC CORP | (675,348.04) |) 471,339.53 |
| THORNBURG MTG INC COM | (584,230.34) |) 41,068.38 |
| T-HQ INC COM NEW | (260,053.95) |) 132,698.95 |
| THRESHOLD PHARMACEUTICALS INC COM | (4,395.90) |) 4,891.93 |
| THUNDER ENERGY TR TR UNIT COM STK | (48,969.95) |) 40,401.80 |
| TIBCO SOFTWARE INC COM | (565,987.07) |) 764,104.63 |
| TIDEWATER INC COM | (904,774.48) |) 953,435.48 |
| TIFFANY & CO COM | (512,339.32) |) 506,257.86 |
| TIM HORTONS INC COM | (545,301.84) |) 616,941.08 |
| TIMBERLAND CO CL A | (6,546.90) |) 394,492.49 |
| TIMBERWEST FST CORP STAPLED UNIT 1 COM & 100 PFD & 1 SUB NT STP-U | (67,860.10) |) 42,794.97 |
| TIME WARNER INC NEW COM | (2,679,963.51) |) 5,817,714.04 |
| TIME WARNER TELECOM INC CL A ISIN 3US8873191014 | (627,295.08) |) 420,983.86 |
| TIMKEN CO COM | (1,521,193.08) |) 1,079,553.88 |
| TITAN URANIUM EXPL INC | (378,658.26) |) 99,869.09 |
| TITANIUM METALS CORP COM NEW | (2,848,103.11) |) 2,830,770.81 |
| TIVO INC COM | (273,706.11) |) 145,082.44 |
| TJX COS INC COM NEW | (570,159.27) |) 938,794.79 |
| TLC VISION CORP COM | (8,890.15) |) 3,239.95 |
| TNS INC COM | (3,049.95) |) 3,131.95 |
| TODCO COM | (746,661.62) |) 1,700,421.55 |
| TODD SHIPYARDS CORP COM | (20,585.90) |) 20,507.44 |
| TOKYO ELECTRON NPV | (7,609.60) |) 125,334.55 |
| TOLL BROS INC COM | (569,189.42) |) 393,980.17 |
| TOMRA SYSTEMS ASA NOK1 | (20,684.37) |) 93,556.17 |
| TOOTSIE ROLL INDS INC COM | (9.34) |) |
| TOP TANKERS INC COM | (43,893.50) |) 34,028.18 |
| TOPPS INC COM | (1,315.20) |) 1,347.50 |
| TORAY INDS INC NPV | (517,703.58) |) 471,136.87 |
| TORCH ENERGY RTY TR UNITS BEN INT NPV | (340.45) |) 9,841.73 |
| TORCHMARK CORP COM | (63.95) |) 17,129.96 |
| TORNADO GOLD INTL CORP COM | (8,353.80) |) 8,466.83 |
| TOSHIBA CORP NPV | (882,003.05) |) 426,420.61 |

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|---|---------------|----------------|
| TOTAL EUR10 (B/R 26/6/6 ARKEMA) | | 39,834.09 |
| TOTAL EUR2.5 | (1,539,283.56 |) 2,597,028.73 |
| TOTAL SYS SVCS INC COM | (57,058.95 |) 57,453.32 |
| TOURNIGAN VENTURES CORP COM | (88,212.04 |) 3,844.56 |
| TOWER GROUP INC COM | (108,917.91 |) 73,770.71 |
| TOWER SEMICONDUCTOR TOWER SEMICONDUCTOR LTD COM STK | (40,159.23 |) 43,062.77 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| TOYODA GOSEI NPV | (77,704.04) |) 204,781.84 |
| TOYOTA MOTOR CORP NPV | (1,898,857.16) |) 28,348.13 |
| TRACTOR SUP CO COM | (417,014.58) |) 589,277.40 |
| TRADESTATION GROUP INC COM | (408,139.98) |) 427,287.88 |
| TRAFFIC COM INC COM STK USD0.01 | (185,953.90) |) 127,932.73 |
| TRAFFIX INC COM | (22,491.60) |) 22,234.55 |
| TRANSACTION SYS ARCHITECTS INC COM | (599,732.17) |) 788,256.01 |
| TRANSDIGM GROUP INC COM | (420,430.75) |) 228,954.81 |
| TRANSFORCE INCOME FD | (2,284.60) |) 10,664.89 |
| TRANSMERIDIAN EXPL INC COM STK | (53,905.90) |) 32,852.76 |
| TRANSMETA CORP DEL COM | (119,569.15) |) 103,128.34 |
| TRANSOCEAN INC | (1,794,431.36) |) 1,931,516.05 |
| TRANSURBAN GROUP STAPLED UNITS NPV | (27,519.06) |) 70,512.60 |
| TRANSWITCH CORP COM | (52,109.45) |) 38,980.04 |
| TRAVELZOO INC COM STK | (189,641.30) |) 186,276.23 |
| TRAVIS PERKINS ORD GBP0.10 | (90,214.08) |) 5,432.21 |
| TREEHOUSE FOODS INC COM | (92,513.85) |) 90,031.32 |
| TRIAD HOSPS INC COM | (570,613.86) |) 854,302.77 |
| TRIBUNE CO COM | (16,226.76) |) 392,402.26 |
| TRICO MARINE SVCS INC COM NEW | (14,292.95) |) 338,230.91 |
| TRIDENT MICROSYSTEMS INC COM | (929,340.24) |) 842,918.34 |
| TRIMAX CORP COM | (6,512.95) |) 3,986.92 |
| TRIMBLE NAV LTD COM | (93,184.39) |) 79,966.90 |
| TRINITY IND INC COM | (2,315,621.16) |) 2,674,995.69 |
| TRINITY MIRROR ORD GBP0.10 | (102,495.63) |) 53,861.43 |
| TRIO TECH INTL COM NEW COM NEW | (7,485.15) |) 2,389.97 |
| TRIQUINT SEMICONDUCTOR INC COM | (337,891.30) |) 208,628.12 |
| TRIUMPH GROUP INC NEW COM | (125,299.97) |) 61,710.99 |
| TRIZETTO GROUP INC COM | (292,618.92) |) 130,298.31 |
| TRONOX INC COM CL B STK | |) 11,180.80 |
| TRUE NORTH ENERGY CORP COM STK | (130,007.46) |) 71,142.97 |
| TRUE RELIGION APPAREL INC COM STK | (95,872.06) |) 110,270.94 |
| TRUMP ENTMT RESORTS INC COM | (265,744.68) |) 218,889.68 |
| TRW AUTOMOTIVE HLDGS CORP COM | (463,821.95) |) 505,942.96 |
| TTM TECHNOLOGIES INC COM | (21,475.40) |) 73,831.41 |
| TUBE MEDIA CORP COM | (5,009.95) |) 4,029.92 |
| TUESDAY MORNING CORP COM NEW ISIN US8990355054 | (44,010.43) |) 216,466.47 |
| TURBOCHEF TECHNOLOGIES INC COM NEW STK | (67,874.41) |) 54,301.32 |
| TVI CORP COM STK | (53,456.45) |) 49,403.19 |
| TVIA INC COM STK | (7,588.95) |) 6,517.84 |
| TWEEN BRANDS INC COM STK | (94,161.09) |) 345,711.40 |
| TX CAP BANCSHARES INC COM | (7,971.90) |) 12,020.82 |
| TXU CORP COM | (1,256,746.35) |) 1,313,247.65 |
| TYCO INTL LTD NEW COM | (1,036,254.75) |) 516,693.82 |
| TYLER TECHNOLOGIES INC COM STK | (327,254.68) |) 267,270.33 |
| TYSON FOODS INC CL A COM (DELAWARE) | (306,240.13) |) 155,368.58 |
| U A L CORP COM STK PUT OPT EXP 4/22/06 PAR \$35 PER SH | (237.20) |) |
| U M H PPTYS INC COM STK | |) 4,851.88 |
| U S AWYS GROUP INC COM | (1,974,005.06) |) 1,775,694.91 |
| U S CONCRETE INC COM ISIN #US90333L1026 | (309,548.63) |) 212,114.05 |
| U S DEV CORP COM COM | (262.95) |) 132.04 |
| U S ENERGY CORP WYO COM | (10,069.95) |) 10,749.71 |
| U S ENERGY SYS INC COM | (5,573.90) |) 11,309.94 |
| U S GLOBAL INVS INC CL A CL A STK | (339,076.32) |) 240,990.26 |
| U S GOLD CORP COM PAR \$0.10 COM PAR \$0.10 | (55,695.60) |) 7,857.85 |
| U S MICROBICS COM | (9,259.95) |) 5,389.88 |

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|-----------------------------|----------------|---|----------------|
| U S SHIPPING PARTNERS L P | (1,208.55 |) | 1,186.01 |
| UAL CORP COM NEW STK | (37,651,632.44 |) | 151,462,227.92 |
| UAL CORP COM STK PAR \$0.01 | (14,354.30 |) | 14,065.60 |
| UAP HLDG CORP COM | (2,889.45 |) | 143,654.31 |
| UBE INDUSTRIES NPV | (145,760.55 |) | 265,032.15 |
| UBS AG (CASH) | | | 9,032.15 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| UBS AG CHF0.1 (POST SUBDIVISION) | (3,533,104.44) |) 1,513,831.49 |
| UBS AG CHF0.80(REGD) | (917,040.91) |) 88,034.16 |
| UBS AG SHS COM | (341,350.75) |) 799,050.73 |
| UBS FIN DEL LLC CPN 06-06-2006 | (1,870,613.33) |) 1,881,595.28 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 01-09-2006 | (199,929.50) |) 200,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 01-10-2006 | (199,976.39) |) 200,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 01-19-2006 | (199,976.50) |) 200,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 01-31-2006 | (499,937.92) |) 500,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 02-01-2006 | (799,900.67) |) 800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 02-02-2006 | (699,913.47) |) 700,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 02-03-2006 | (1,899,763.56) |) 1,900,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 02-06-2006 | (1,899,293.83) |) 1,900,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 03-10-2006 | (199,975.06) |) 200,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 03-23-2006 | (399,949.33) |) 400,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 03-24-2006 | (399,948.89) |) 400,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 03-27-2006 | (399,845.00) |) 400,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 03-30-2006 | (399,947.78) |) 400,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 04-13-2006 | (1,799,763.00) |) 1,800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 04-18-2006 | (1,199,839.67) |) 1,200,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-01-2006 | (899,638.50) |) 900,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-02-2006 | (1,799,759.50) |) 1,800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-03-2006 | (1,799,761.00) |) 1,800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-05-2006 | (1,799,758.00) |) 1,800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-08-2006 | (1,799,278.50) |) 1,800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-09-2006 | (1,799,757.00) |) 1,800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-11-2006 | (799,892.67) |) 800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-16-2006 | (199,972.00) |) 200,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-22-2006 | (1,699,295.92) |) 1,700,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 05-30-2006 | (299,834.00) |) 300,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 06-12-2006 | (1,792,000.00) |) 1,793,500.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 06-29-2006 | (599,916.33) |) 600,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 06-30-2006 | (199,971.67) |) 200,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 07-21-2006 | (599,913.00) |) 600,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 08-01-2006 | (499,926.67) |) 500,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 08-21-2006 | (1,480,738.33) |) 1,485,287.92 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 10-23-2006 | (699,694.92) |) 700,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 11-01-2006 | (1,799,735.50) |) 1,800,000.00 |
| UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 11-16-2006 | (691,195.75) |) 692,860.97 |
| UBS FIN DEL LLC DISC COML PAPER DUE 01-11-2006 | (199,976.50) |) 200,000.00 |
| UBS FIN DEL LLC DISC COML PAPER DUE 05-10-2006 | (1,799,758.00) |) 1,800,000.00 |
| UBS FIN DEL LLC DISC CPN 08-22-2006 | (1,080,788.50) |) 1,080,979.17 |
| UBS FIN DEL LLC DISC CPN 10-24-2006 | (1,380,841.00) |) 1,385,361.11 |
| UCBH HLDGS INC COM | (1,818.95) |) 229,931.04 |
| UDS GROUP INC COM | (103,904.40) |) 42,710.76 |
| UEX CORP COM | (68,564.28) |) 37,448.69 |
| UIT ADVANTAGE ENERGY INC FD TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VAL REG | (207,771.85) |) 132,141.50 |
| UIT AVENIR DIVERSIFIED INCOME TR CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG | (756.86) |) 743.89 |
| UIT BLDRS INDEX FDS TR EMERGING MKTS 50 ADR INDEX EVID UNDIV INT \$1000 UNIT VAL | (111,093.66) |) 71,595.19 |
| UIT BLDRS INDEX FDS TR UIT NSDQ BLDRS ASIA50 CTF OF OWN EVID UNDIV INT \$1000 | (9,904.18) |) 20,187.81 |
| UIT NAL OIL & GAS TR TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG | (3,168.45) |) 1,077.55 |
| | (7,021.95) |) 7,173.82 |

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| UIT NUVEEN EQTY PREM & GROWTH FD COM CTFOF OWN EVID UNDIV INT \$1000 VALUE REG | | |
| UIT PENGROWTH ENERGY TR TR UNIT NEW CTF OWN EVID UNDIV INT \$1000 UIT VAL REG | (1,127,503.49 |) 512,935.41 |
| UIT VERSACOLD INCOME FD TR UNITS CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG | (5,042.63 |) 4,490.57 |
| ULTIMATE SOFTWARE GROUP INC COM | (465,266.18 |) 756,453.57 |
| ULTRA CLEAN HLDGS INC COM | (283,016.22 |) 163,003.31 |
| ULTRA PETE CORP COM NPV | (604,351.99 |) 1,598,002.71 |
| ULTRALIFE BATTERIES INC | (9,692.95 |) 10,386.73 |
| ULTRATECH INC EFF 06-10-03 | (2,276.95 |) 2,276.97 |
| UNICA CORP COM STK | (9,026.90 |) 9,166.76 |
| UNICREDITO ITALIAN EUR0.50 | (975,318.14 |) 912,212.93 |
| UNIFI INC COM | (13,205.90 |) 13,680.33 |
| UNIFIED SER TR AUXIER FOCUS FD AUXIER FOCUS FD | (35,991.07 |) 47,067.09 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| UNILEVER NV CVA EUR0.16 | (938,531.15) |) 1,001,873.78 |
| UNILEVER PLC ORD GBP0.014 | (250,789.31) |) |
| UNILEVER PLC ORD GBP0.031111 | (160,282.40) |) 227,748.17 |
| UNION BK KANS CITY MO DTD 01-13-2006 4.05 C/D 04-13-2006 | (1,000.00) |) 1,000.00 |
| UNION DRILLING INC COM STK | (8,157.30) |) 9,177.85 |
| UNION FENOSA EUR3 | (182,135.77) |) 171,943.75 |
| UNION PAC CORP COM | (1,975,393.28) |) 1,679,257.52 |
| UNIONBANK STREATOR ILL DTD 09-27-2006 5020 C/D 12-27-2006 | (10,000.00) |) 10,000.00 |
| UNIPOL NPV | (310,657.20) |) 76,910.43 |
| UNISOURCE ENERGY CORP COM | (445,630.57) |) 226,088.07 |
| UNISYS CORP COM | (1,304,695.80) |) 1,010,055.14 |
| UNIT CORP COM | (202,406.90) |) 434,110.88 |
| UNITED AUTO GROUP INC COM | (267,932.45) |) 320,179.44 |
| UNITED CMNTY BKS INC BLAIRSVILLE GA CDT-CAP STK CDT-CAP STK | (10,444.35) |) 31,982.00 |
| UNITED FIRE & CAS CO COM | (255,118.07) |) 542,548.52 |
| UNITED INDL CORP COM | (128,840.80) |) 112,743.62 |
| UNITED NAT FOODS INC COM | (34,938.45) |) 29,986.12 |
| UNITED ONLINE INC COM | (868,248.87) |) 204,756.19 |
| UNITED PARCEL SVC INC CL B | (1,581,268.83) |) 3,328,642.45 |
| UNITED SEC BANCSHARES CALIF COM STK | (20,087.90) |) 19,237.74 |
| UNITED STATES TREAS BDS INFL IX BOND 2% DUE 01-15-2026 REG | (69,264.34) |) 46,862.29 |
| UNITED STATES TREAS NTS INFLATION .875 DUE 04-15-2010 REG | (1,191,704.27) |) 1,309,805.74 |
| UNITED TECHNOLOGIES CORP COM | (2,810,056.37) |) 1,668,693.30 |
| UNITEDHEALTH GROUP INC COM | (2,711,144.30) |) 3,623,185.67 |
| UNITRIN INC COM | (307,124.84) |) 338,636.88 |
| UNIVERSAL FST PRODS INC COM | (447,338.70) |) 741,044.15 |
| UNIVERSAL TRUCKLOAD SVCS INC COM STK | (41,222.95) |) 41,302.01 |
| UNIVISION COMMUNICATIONS INC CL A | (399,907.14) |) 371,633.66 |
| UNUMPROVIDENT CORP COM | (468,378.26) |) 404,505.94 |
| UNVL AMERN FINL CORP COM | (458,469.36) |) 175,196.58 |
| UNVL DETECTION TECH COM | (1,279.90) |) 8.34 |
| UNVL DISPLAY CORP COM | (13,368.05) |) 11,655.10 |
| UNVL EXPRESS INC COM | (52,075.70) |) 34,499.32 |
| UNVL GUARDIAN HLDGS INC COM | (582.90) |) 2,650.01 |
| UNVL HEALTH SERVICES INC CL B COM | (523,864.51) |) 257,477.61 |
| UNVL INS HLDGS INC COM | (2,219.95) |) 3,039.95 |
| UNVL STAINLESS & ALLOY PRODS INC COM | (29,038.55) |) 31,303.42 |
| UNVL TECH INST INC COM | (20,104.13) |) 896.52 |
| UPM-KYMMENE CORP NPV | (55,567.71) |) 122,933.95 |
| UQM TECHNOLOGIES INC COM | (32,725.75) |) 31,836.34 |
| URANIUM ENERGY CORP COM | (8,027.30) |) 2,763.36 |
| URANIUM PARTN CORP COM | (10,248.13) |) 43,988.69 |
| URANIUM RES INC COM NEW | (7,571.85) |) 9,790.33 |
| URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001 | (71,319.90) |) 73,715.87 |
| URASIA ENERGY LTD COM | (68,102.50) |) 30,356.11 |
| URBAN OUTFITTERS INC COM | (101,876.94) |) 355,838.43 |
| UR-ENERGY INC COM | (14,697.90) |) 17,469.56 |
| URS CORP NEW COM | (1,155,768.53) |) 1,051,954.97 |
| US BANCORP | (941,858.53) |) 2,004,907.45 |
| US LEC CORP CL A | (4,147.90) |) 6,701.84 |
| US TREAS NTS INFLATION INDEX 3.625 TIPS DUE 01-15-2008 REG | (16,207,398.55) |) 14,942,655.42 |
| US TREAS NTS INFLATION INDEXED 3.375 DUE01-15-2007 REG | (13,650,208.28) |) 10,306,200.68 |
| USA TRUCK INC COM | (61,071.12) |) 67,315.41 |
| USEC INC COM | (837,125.12) |) 749,640.97 |
| USG CORP COM NEW | (2,824,393.81) |) 2,302,680.55 |
| USG CORP RT | |) 166,045.80 |

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|-----------------------------|-------------|---|------------|
| USI HLDGS CORP COM | (49,801.95 |) | 48,938.57 |
| UST INC COM | (47,494.18 |) | 72,167.37 |
| U-STORE-IT TR COM | (9,154.95 |) | 307,907.33 |
| UTD DOMINION RLTY TR INC MD | (94.28 |) | 27,531.73 |
| UTD GROUP LTD NPV | (40,581.40 |) | 17,639.64 |
| UTD O/S BANK SGD1 | (618,180.70 |) | 265,335.56 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| UTD STS STL CORP NEW COM | (1,568,992.68) |) 1,051,017.37 |
| UTD SURGICAL PARTNERS INTL INC COM | (394,002.64) |) 457,901.97 |
| UTD TEST&ASSEMBLY USD0.15 | (67,567.55) |) 16,519.80 |
| UTD THERAPEUTICS CORP DEL COM STK | (89,535.45) |) 495,764.10 |
| UTEK CORP COM | (33,607.25) |) 33,765.88 |
| UTI WORLDWIDE INC ORD NPV | (145,215.97) |) 97,599.16 |
| UTSTARCOM INC COM | (450,541.12) |) 255,200.02 |
| V F CORP COM | (431,108.54) |) 67,222.90 |
| VAALCO ENERGY INC COM NEW COM NEW | (864,827.55) |) 748,284.50 |
| VAIL RESORTS INC COM | (32,066.12) |) 141,293.14 |
| VALEANT PHARMACEUTICALS INTL COM STK | (233,917.28) |) 505,769.76 |
| VALEO EUR3 | (211,811.09) |) 302,919.80 |
| VALERO ENERGY CORP COM STK NEW | (7,944,721.55) |) 9,056,690.27 |
| VALERO L P | (25,113.98) |) 26,086.87 |
| VALMONT INDS INC COM | (437,876.92) |) 292,629.02 |
| VALOR CO LTD NPV | (30,556.26) |) 80,349.76 |
| VALSPAR CORP COM | (237,022.02) |) 4,898.65 |
| VALUECLICK INC COM STK ISIN#US92046N1028 | (79,095.35) |) 332,059.82 |
| VANDA PHARMACEUTICALS INC COM | (31,184.90) |) 30,694.14 |
| VARIAN INC COM | (246,734.68) |) 67,564.51 |
| VARIAN MED SYS INC COM ISIN #US9222091057 | (53,868.25) |) 113,612.52 |
| VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM | (896,233.90) |) 549,837.88 |
| VASCO DATA SEC INTL INC COM | (38,122.10) |) 52,569.83 |
| VASCULAR SOLUTIONS INC COM | (4,079.95) |) 4,509.91 |
| VASOGEN INC COM STK | (2,451.98) |) 192.53 |
| VCA ANTECH INC COM STK | (31,560.55) |) 52,422.20 |
| VECTOR GROUP LTD COM STK | (19,499.07) |) 5,717.31 |
| VEECO INSTRS INC DEL COM | (432,386.50) |) 401,920.36 |
| VELOCITY INTL CORP COM NEW COM NEW | (1,162.95) |) |
| VENOCO INC COM STK | (3,399.95) |) 3,399.93 |
| VENTANA MED SYS INC COM | (347,396.59) |) 94,146.86 |
| VEOLIA ENVIRONNEME EUR5 | (1,463,716.43) |) 36,925.04 |
| VERASUN ENERGY CORP COM | (710,325.19) |) 556,120.91 |
| VERIFONE HLDGS INC COM | (116,222.19) |) 254,670.68 |
| VERIGY LTD ORD SHS | |) 18,955.54 |
| VERISIGN INC COM | (884,689.98) |) 225,291.98 |
| VERIZON COMMUNICATIONS COM | (2,174,172.75) |) 3,772,092.16 |
| VERSAR INC COM | (1,832.95) |) 1,052.01 |
| VERTEX PHARMACEUTICALS INC COM | (415,279.39) |) 781,083.07 |
| VERTICAL COMMUNICATIONS INC COM STK | (1,009.95) |) 1,030.01 |
| VERTRUE INC COM | (43,591.75) |) 66,147.01 |
| VESTAS WIND SYS COM ISIN# DK0010242056 | (9,938.51) |) 9,322.77 |
| VIACELL INC COM STK | (11,969.90) |) 12,092.63 |
| VIACOM INC NEW CL A | |) 2,150.98 |
| VIACOM INC NEW CL B | (131,944.00) |) 993,070.84 |
| VIACOM INC SR NT 5.75% DUE 04-30-2011/10-18-2006 | |) 20,068.00 |
| VIASAT INC COM | (25,412.20) |) 518,099.73 |
| VIASPACE INC COM STK | (28,182.85) |) 10,212.72 |
| VICAL INC COM | (47,969.05) |) 16,881.80 |
| VICTOR INDS INC COM | (18,221.69) |) 54,200.89 |
| VIMPEL COMMUNICATION SPON ADR 4 REP 1 ORD RUB | (212,565.43) |) 187,640.50 |
| VINCI EUR5 | (278,843.21) |) 280,228.90 |
| VIRAGEN INC COM NEW | (15,232.90) |) 12,490.80 |
| VIROPHARMA INC COM | (543,979.61) |) 466,433.70 |
| VIRTUALSCOPICS INC COM | (6,212.00) |) 5,689.81 |
| VISICU INC COM | (48,766.20) |) 46,407.65 |

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|--------------------------------|-------------|---|--------------|
| VISTA GOLD CORP COMMON STK | (463,086.47 |) | 237,684.38 |
| VISTAPRINT COM INC COM STK | (250,075.36 |) | 17,789.67 |
| VISTEON CORP COM | (790,299.98 |) | 834,230.18 |
| VITAL IMAGES INC COM | (137,630.32 |) | 236,364.50 |
| VITESSE SEMICONDUCTOR CORP COM | (85,990.67 |) | 44,754.32 |
| VNU NV EUR0.20 | (249,760.32 |) | 1,134,293.45 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| VODAFONE GROUP ORD USD0.10 | (435,915.33) |) 501,198.69 |
| VODAFONE GROUP ORD USD0.11428571 | (32,793.23) |) 1,041,980.10 |
| VODAFONE GROUP RED N-C PREF SHS GBP0.15(1) | | |
| VOLCOM INC COM | (88,192.33) |) 52,311.71 |
| VOLKSWAGEN AG ORD NPV | (29,858.29) |) 239,984.89 |
| VOLT INFORMATION SCIENCES INC COM | (176,471.58) |) 243,946.53 |
| VOLTERRA SEMICONDUCTOR CORP COM | (478,597.33) |) 498,676.04 |
| VOLVO AB SER B NPV | (66,212.94) |) 71,932.27 |
| VONAGE HLDGS CORP COM | (7,869.95) |) 12,644.74 |
| VORNADO RLTY TR COM | (57,550.70) |) 38,882.86 |
| VSUS TECHNOLOGIES INC COM | (17,104.50) |) 12,715.74 |
| VULCAN MATERIALS CO COM | (738,631.18) |) 656,913.99 |
| VY NATL GASES INC PA COM STK | (9,999.65) |) 10,541.72 |
| W & T OFFSHORE INC COM STK | (189,195.87) |) 222,178.15 |
| W HLDG CO INC COM | (77,163.96) |) 186,357.60 |
| WA GROUP INTL INC COM NEW | (709,034.08) |) 1,158,456.93 |
| WA REAL ESTATE INVT TR SH BEN INT | (529.11) |) 3,794.49 |
| WABTEC CORP COM | (334,229.81) |) 327,757.73 |
| WACHOVIA CORP NEW COM | (3,418,922.86) |) 3,174,720.20 |
| WADDELL & REED FINL INC CL A COM | (408,003.31) |) 46,684.87 |
| WALGREEN CO COM | (3,904,696.83) |) 2,263,419.11 |
| WAL-MART DE MEXICO SER V NPV | (334,447.31) |) 10,033.47 |
| WAL-MART STORES INC COM | (2,489,694.07) |) 3,168,501.19 |
| WALTER INDS INC COM | (197,423.88) |) 696,945.33 |
| WARNER MUSIC GROUP CORP COM STK | (141,781.20) |) 45,812.55 |
| WARWICK VALLEY TEL CO COM | (20.19) |) 2,115.65 |
| WASH POST CO CL B COM | (383,366.80) |) 375,288.02 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 03-15-2006 4.3 C/D 06-15-2006 | (20,000.00) |) 20,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 03-29-2006 4.35 C/D 05-30-2006 | (5,000.00) |) 5,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 07-12-2006 5.2 C/D 10-12-2006 | (36,000.00) |) 36,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 07-19-2006 5 C/D 10-19-2006 | (40,000.00) |) 40,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 07-19-2006 5.2 C/D 10-19-2006 | (10,000.00) |) 10,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-02-2006 5.3 C/D 11-02-2006 | (105,000.00) |) 105,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-09-2006 5.3 C/D 11-09-2006 | (91,000.00) |) 91,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-16-2006 5.3 C/D 11-16-2006 | (54,000.00) |) 54,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-30-2006 5.25 C/D 11-30-2006 | (37,000.00) |) 37,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 09-06-2006 5.25 C/D 12-06-2006 | (60,000.00) |) 60,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 09-20-2006 5.2 C/D 12-20-2006 | (130,000.00) |) 130,000.00 |
| WASHINGTON MUT INC COM | (1,219,919.42) |) 1,285,773.53 |
| WASHINGTON TRUST CO DTD 02-15-2006 4.35 C/D 09-15-2006 | (5,000.00) |) |
| WASTE CONNECTIONS INC COM | (590,200.68) |) 423,676.32 |
| WASTE MGMT INC DEL COM STK | (589,444.19) |) 670,421.14 |
| WATERS CORP COM | (48,960.63) |) 8,956.77 |
| WATSCO INC COM | (8,462.45) |) 6,247.14 |
| WATSON PHARMACEUTICALS INC COM | (197,002.40) |) 176,365.07 |
| WATSON WYATT WORLDWIDE INC CL A | (449,807.85) |) 231,831.35 |
| WATTS WTR TECHNOLOGIES INC 10/15/03 | (408,602.15) |) 10,342.07 |
| WAUSAU PAPER CORP COM | (4,822.95) |) 4,852.40 |
| WAUWATOSA HLDGS INC COM STK | (9,432.10) |) 9,332.76 |
| WCI CMNTYS INC COM | (14,503.35) |) 143,790.30 |
| WD 40 CO COM | (3,319.77) |) 28,296.48 |
| WEATHERFORD INTL LTD | (607,952.82) |) 596,967.43 |
| WEB2 CORP COM STK | (8,554.85) |) 3,949.90 |
| WEBEX COMMUNICATIONS INC COM | (229,558.75) |) 146,111.57 |
| WEBMETHODS INC COM | (577,149.11) |) 32,279.12 |
| WEBSense INC COM STK ISIN# US9476841062 | (402,922.52) |) 33,720.70 |

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| WEBSIDESTORY INC COM | (94,441.24 |) | 252,748.37 |
| WEBSTER FNCL CORP WATERBURY CONN COM | (234,308.45 |) | 23,876.76 |
| WEIGHT WATCHERS INTL INC NEW COM | (4,981.15 |) | 545,317.26 |
| WEINGARTEN RLTY INVS COM | (7,507.71 |) | 7,634.71 |
| WELLCARE HLTH PLANS INC COM | (1,055,000.76 |) | 696,411.83 |
| WELLPOINT INC COM | (4,492,627.77 |) | 5,505,828.46 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|--|------------------|----------------------|
| WELLS FARGO & CO NEW COM STK | (4,286,434.36) | 1,741,768.32 |
| WELLSTONE FILTERS INC COM | | 246.12 |
| WENDY S INTL INC COM | (57,013.27) | 84,458.11 |
| WENTWORTH ENERGY INC COM NEW COM NEW | (6,954.90) | 2,896.96 |
| WERNER ENTERPRISES INC COM | (21,848.33) | 19,906.43 |
| WESCO INTL INC COM | (707,117.12) | 2,111,939.21 |
| WEST PHARMACEUTICAL SVCS INC COM | (173,242.65) | 137,266.98 |
| WESTAIM CORP COM STK | (1,729.95) | 1,799.99 |
| WESTAR ENERGY INC COM | (123,702.40) | 84,938.19 |
| WESTERN OIL SANDS INC CL A STK | (8,454.13) | 7,742.72 |
| WESTERN SEC BK BILLINGS MONT DTD 07-26-2006 5.3 C/D 10-26-2006 | (100,000.00) | 100,000.00 |
| WESTERN UN CO COM STK | (45,513.89) | 2,778.48 |
| WESTERNBANK P R DTD 02-22-2006 4.3 C/D 05-22-2006 | (51,000.00) | 51,000.00 |
| WESTFIELD GROUP NPV STAPLED UNITS | (10,158.30) | 184,398.57 |
| WESTN DIGITAL CORP COM | (1,390,060.80) | 1,066,885.09 |
| WESTN REFNG INC COM | (742,215.47) | 203,106.93 |
| WESTWOOD ONE INC COM | (591.63) | 164,126.69 |
| WET SEAL INC CL A | (840,337.72) | 409,254.23 |
| WEYERHAEUSER CO COM | (457,183.51) | 504,259.68 |
| W-H ENERGY SVCS INC COM | (337,487.61) | 109,535.57 |
| WHARF(HLDGS) HKD1 | (58,759.61) | 70,687.74 |
| WHEELING PITT CORP COM NEW STK | (14,892.90) | 2,361.97 |
| WHIRLPOOL CORP COM | (8,886.95) | 483,129.65 |
| WHITE KNIGHT RES LTD WHITE KNIGHT RESOURCE LIMITED F*- | (4,948.80) | |
| WHITING PETE CORP NEW COM STK | (178,800.18) | 465,733.26 |
| WHITNEY HLDG CORP COM | (256,052.65) | 149,146.65 |
| WHITNEY INFORMATION NETWORK INC COM | (48,134.95) | 34,379.03 |
| WHITTIER ENERGY CORP COM NEW COM NEW | (7,289.95) | 8,576.82 |
| WHOLE FOODS MKT INC COM | (1,447,607.94) | 1,462,659.40 |
| WHOLE LIVING INC COM NEW COM NEW | (2,478.80) | 1,630.04 |
| WILD OATS MKTS INC COM | (218,686.74) | 205,032.11 |
| WILLBROS GROUP INC COM | (22,413.75) | 24,740.41 |
| WILLIAMS CO INC COM | (78,507.09) | 124,542.86 |
| WILLIAMS SONOMA INC COM | (1,361,971.71) | 1,359,220.07 |
| WILMINGTON TR CORP NEW COM | (243,360.87) | 162,627.22 |
| WILSHIRE BANCORP INC COM | (29,254.95) | 28,324.21 |
| WIND RIV SYS INC COM | (9,854.95) | 9,104.77 |
| WINDSTREAM CORP COM STK | (730,538.85) | 52,037.40 |
| WINLAND ELECTRS INC COM | (6,529.95) | 4,153.96 |
| WINMARK CORP COM | (27,694.65) | 7,047.33 |
| WINTRUST FINL CORP COM | (135,151.78) | 291,945.52 |
| WIRELESS FACS INC COM | (106,404.75) | 20,914.12 |
| WIRELESS RONIN TECHNOLOGIES INC COM STK | (8,337.90) | 8,951.51 |
| WITNESS SYS INC COM | (207,269.64) | 88,585.42 |
| WITS BASIN PRECIOUS MINERALS INC COM STK | (1,069.90) | 1,490.00 |
| WMS INDS INC COM | (233,954.34) | 23,428.26 |
| WOLTERS KLUWER EUR0.12 | | 65,328.16 |
| WOLVERINE WORLD WIDE INC COM | (31,376.82) | 320,814.76 |
| WOODSIDE PETROLEUM NPV | (780,923.59) | 797,209.26 |
| WOODWARD GOVERNOR CO COM | (242,297.20) | 243,918.80 |
| WOOLWORTHS LTD NPV | (222,312.84) | 642,556.38 |
| WORLD ACCEP CORP S C NEW COM | (480,829.04) | 194,138.60 |
| WORLD AIR HLDGS INC COM | (22,563.67) | 10,613.00 |
| WORLD FUEL SERVICE COM STK USD0.01 | (392,771.95) | 921,497.70 |
| WORLD HEART CORP COM NEW STK | (54,997.73) | 8,885.29 |
| WORLD WRESTLING ENTMT | (101,613.66) | 110,663.43 |

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| WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078 | (52,178.38 |) 917.02 |
| WORLDSPACE INC CL A CL A COM STK | (24,845.61 |) 40,735.79 |
| WRIGHT EXPRESS CORP COM STK | (34,200.60 |) 268,758.03 |
| WRIGLEY WM JR CO CAP | (30,298.71 |) 808,694.06 |
| WRIGLEY WM JR CO CL B CONV COM | | |
| WYETH COM | (6,268,218.83 |) 4,944,978.79 |

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| Identity of Issue/Description of Investment | Acquisition Cost | Disposition Proceeds |
|---|---------------------------|---------------------------|
| WYNDHAM WORLDWIDE CORP COM STK | (3,273.90) |) 25,935.96 |
| WYNN RESORTS LTD COM | (257,636.17) |) 241,532.31 |
| XCEL ENERGY INC COM | (74,872.10) |) 69,784.67 |
| XEBIO CO LTD NPV | (15,047.39) |) 116,344.14 |
| XECHEM INTL INC COM NEW | (42,318.50) |) 33,969.06 |
| XENONICS HLDGS INC COM STK | (23,939.85) |) 1,307.00 |
| XENOPORT INC COM STK | (2,160.45) |) 2,066.78 |
| XEROX CORP COM | (107,607.36) |) 147,230.11 |
| XETHANOL CORP COM | (394,805.30) |) 191,197.82 |
| XILINX INC COM | (106,158.06) |) 895,162.76 |
| XL CAP LTD SHS A | (6,189.83) |) 20,438.36 |
| XM SATELLITE RADIO COM STK PUT OPT EXP 4/22/06 PAR \$20 PER SH | (63.70) |) 11.29 |
| XM SATELLITE RADIO HLDGS INC CL A | (1,102,740.10) |) 1,058,833.69 |
| XM SATELLITE RADIO HOLDINGS PUT OPTION EXP 01/20/07 PR \$12.50 PER SH | (1,746.20) |) 2,528.72 |
| XO HLDGS INC COM STK | (1,614.95) |) 1,433.00 |
| XSUNX INC COM | (1,347,579.12) |) 815,388.28 |
| XTO ENERGY INC COM | (1,450,535.59) |) 395,305.39 |
| XYRATEX (BERMUDA) LTD COM NPV | (80,000.21) |) 71,710.86 |
| YAHOO INC COM | (4,645,898.68) |) 5,085,068.28 |
| YAHOO INC COM STK PUT OPT EXP 10/21/06 PAR \$32.50 PER SH | (777.20) |) 1,217.76 |
| YAHOO JAPAN CORP NPV | (25,822.25) |) 49,518.19 |
| YAMADA DENKI CO NPV | (873,567.32) |) 17,211.57 |
| YARA INTERNATIONAL NOK1.7 | (137,140.83) |) 394,146.68 |
| YOUBET COM INC | (94,888.11) |) 85,952.10 |
| YRC WORLDWIDE INC COM | (1,033,057.66) |) 1,111,170.63 |
| YTB INTL INC COM | (4,972.90) |) 190.03 |
| YUM BRANDS INC COM | (928,721.13) |) 761,237.30 |
| ZANETT INC COM | (3,089.95) |) 2,981.95 |
| ZAP COM NEW | (41,656.57) |) 20,143.36 |
| ZARLINK SEMICONDUCTOR INC COM | (25,748.05) |) 10,473.26 |
| ZENITH NATL INS CORP COM | (565,735.11) |) 757,376.82 |
| ZEVEX INTL INC COM NEW COM NEW | (11,409.95) |) 9,793.74 |
| ZHONE TECHNOLOGIES INC NEW COM STK | (111,370.68) |) 112,303.27 |
| ZIMMER HLDGS INC COM | (743,692.12) |) 2,390,988.43 |
| ZINIFEX NPV | (40,730.00) |) 70,218.55 |
| ZIONS BANCORP COM | (32,280.88) |) 58,795.31 |
| ZIX CORP COM | (9,812.95) |) 8,946.77 |
| ZOLL MED CORP COM | (177,722.40) |) 62,792.07 |
| ZOLTEK COS INC COM | (117,517.04) |) 108,381.30 |
| ZONES INC COM | (61,654.25) |) 59,020.38 |
| ZORAN CORP COM | (276,558.37) |) 168,644.31 |
| ZUMIEZ INC COM | (381,743.26) |) 348,954.71 |
| ZURICH FIN SVS GRP CHF0.10 | (27,591.40) |) 28,129.27 |
| ZWEIG TOTAL RETURN FD INC COM | (16,332.05) |) 3,326.00 |
| ZYGO CORP COM | (373,909.30) |) 168,185.04 |
| ZYMOGENETICS INC COM STK | (261,796.64) |) 248,467.05 |
| | (1,765,099,216.08) |) 1,856,733,519.41 |

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

**RECONCILIATION OF SCHEDULE H, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
TO NET ASSETS AVAILABLE FOR BENEFITS
AS OF DECEMBER 31, 2006
(In millions)**

| | |
|--|----------|
| Total investments per statement of net assets available for benefits | \$ 2,886 |
| Less pending trade payables net | (58) |
| Total assets per schedule of assets held for investment purposes, page 283 | \$ 2,828 |

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United Airlines Pilot Directed Account Plan
Form 5500 Schedule H, Part IV, Line 4i
Schedule of Assets (Held at End of Year)
as of December 31, 2006

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| Certificates of Deposit | | |
| AMBOY NATL BK OLD BRDG N J CTF DEP DTD 10-18-2006 5.05 01-18-2008 | \$ 4,000.00 | \$ 3,986.04 |
| AMBOY NATL BK OLD BRDG N J DTD 11-01-2006 5.1 5 C/D 05-01-2007 | \$ 10,000.00 | \$ 9,990.40 |
| AMCORE BK N A ROCKFORD ILL CTF DEP DTD 07-07-2006 5.55 07-07-2009 | \$ 30,000.00 | \$ 30,000.00 |
| ANB FINL NATL ASSN BENTONVILLE ARK DTD 10-25-2006 5.15 C/D 04-25-2007 | \$ 4,000.00 | \$ 4,000.00 |
| BANCO POPULAR DE P R HATO REY DTD 11-10-2006 5.1 C/D 02-09-2007 | \$ 50,000.00 | \$ 50,000.00 |
| BANCORP BK WILMINGTON DEL DTD 06-28-2006 5.25 C/D 03-28-2007 | \$ 50,000.00 | \$ 50,000.00 |
| BANCORP BK WILMINGTON DEL DTD 11-30-2006 5.05 C/D 08-30-2007 | \$ 10,000.00 | \$ 10,000.00 |
| BANK AGRICULTURE & COMM STOCKTON CALIF DTD 12-13-2006 5 C/D 03-13-2007 | \$ 77,000.00 | \$ 77,000.00 |
| BANK HAPOALIM B M NEW YORK BRH CTF DEP DTD 08-23-2006 5.2 08-23-2011 | \$ 76,000.00 | \$ 76,000.00 |
| BANK HAPOALIM B M NEW YORK BRH DTD 03-15-2006 4.85 C/D 03-15-2007 | \$ 95,000.00 | \$ 95,000.00 |
| BANK HAPOALIM B M NEW YORK BRH DTD 07-24-2006 5.3 C/D 01-23-2007 | \$ 240,000.00 | \$ 240,000.00 |
| BANK HAPOALIM B M NEW YORK BRH DTD 09-06-2006 5.3 C/D 03-06-2007 | \$ 95,000.00 | \$ 95,000.00 |
| BANK HAPOALIM B M NEW YORK BRH DTD 09-22-2006 5.25 C/D 03-22-2007 | \$ 31,000.00 | \$ 31,000.00 |
| BANK HAPOALIM B M NEW YORK BRH DTD 11-01-2006 5.15 C/D 11-01-2007 | \$ 127,000.00 | \$ 127,000.00 |
| BANK NORTH CAROLINA THOMASVILLE N C DTD 01-25-2006 4.5 C/D 01-25-2007 | \$ 90,000.00 | \$ 90,000.00 |
| BANK NORTH GA ALPHARETTA DTD 02-15-2006 4.65 C/D 02-15-2007 | \$ 9,975.00 | \$ 9,975.00 |
| BANK NORTH GA ALPHARETTA DTD 05-18-2006 5.1 C/D 05-18-2007 | \$ 10,000.00 | \$ 10,000.00 |
| BANK WEST SAN FRANCISCO CALIF DTD 08-02-2006 5.35 C/D 02-02-2007 | \$ 100,000.00 | \$ 100,000.00 |
| BANK WEST SAN FRANCISCO CALIF DTD 08-04-2006 5.25 C/D 03-05-2007 | \$ 1,000.00 | \$ 1,000.00 |
| BANKATLANTIC FED SVGS BK FT LAUDERDALE DTD 10-04-2006 5.2 C/D 01-04-2007 | \$ 3,000.00 | \$ 3,000.00 |
| BANKTRUST BK SANTA ROSA BEACH FLA DTD 05-19-2006 5.1 C/D 05-18-2007 | \$ 10,000.00 | \$ 10,000.00 |
| BK HAPOALIM B M NY BRH DTD 05-15-2006 5.1 C/D 05-15-2007 | \$ 4,000.00 | \$ 4,000.00 |
| BLOOMINGDALE BK TR IL CTF DEP DTD 06-23-2006 5.3 06-23-2008 | \$ 20,000.00 | \$ 199.72 |
| BMW BK N AMER SALT LAKE CY UT DTD 09-01-2005 4.35 09-01-2009 | \$ 24,995.00 | \$ 243.89 |
| BOSTON PRIVATE BK & TR CO MASS DTD 10-25-2006 5.1 C/D 01-25-2007 | \$ 100,000.00 | \$ 100,000.00 |
| BUCKHEAD CMNTY BK ATLANTA GA CTF DEP DTD 07-27-2006 5.4 08-27-2007 | \$ 20,000.00 | \$ 20,000.00 |
| CAP 1 F S B FALLS CH VA DTD 05-22-2002 4.9 05-22-2007 | \$ 50,000.00 | \$ 49,900.50 |
| CAPITAL ONE BK GLEN ALLEN VA CTF DEP DTD 12-06-2006 4.95 12-08-2008 | \$ 10,000.00 | \$ 10,000.00 |
| CAPITAL ONE BK GLEN ALLEN VA DTD 10-04-2006 5.2 C/D 01-04-2007 | \$ 128,000.00 | \$ 128,000.00 |
| CAPITAL ONE BK GLEN ALLEN VA DTD 11-01-2006 5.1 C/D 11-01-2007 | \$ 94,000.00 | \$ 93,737.74 |
| CAPITAL ONE BK GLEN ALLEN VA DTD 11-01-2006 5.15 C/D 05-01-2007 | \$ 15,000.00 | \$ 15,000.00 |
| CAPITAL ONE F S B MCLEAN VA DTD 12-06-2006 5 C/D 12-06-2007 | \$ 20,000.00 | \$ 19,925.00 |
| CAPMARK BK MIDVALE UTAH DTD 09-29-2006 5.2 C/D 12-29-2006 | \$ 10,000.00 | \$ 10,000.00 |
| CATHAY BK LOS ANGELES CALIF DTD 03-15-2006 4.85 C/D 03-15-2007 | \$ 10,000.00 | \$ 10,000.00 |
| CIT BK SALT LAKE CITY UTAH CTF DEP DTD 07-19-2006 5.5 07-21-2008 | \$ 10,000.00 | \$ 10,000.00 |
| CITY NATL BK BEVERLY HILLS CALIF DTD 02-10-2006 4.4 C/D 02-09-2007 | \$ 44,791.20 | \$ 44,791.20 |
| CITY NATL BK BEVERLY HILLS CALIF DTD 02-24-2006 4.75 C/D 02-23-2007 | \$ 25,000.00 | \$ 25,000.00 |
| COASTAL BK SAVANNAH GA CTF DEP AT MAT DTD 11-22-2006 5.05 02-21-2007 | \$ 10,000.00 | \$ 10,000.00 |
| COBIZ BK DENVER COLO DTD 10-04-2006 5.2 C/D 01-04-2007 | \$ 12,000.00 | \$ 12,000.00 |
| COLBS BK & TR DTD 05-19-2006 5 C/D 01-19-2007 | \$ 87,000.00 | \$ 87,000.00 |
| COLE TAYLOR BK CHICAGO ILL DTD 04-19-2006 5 C/D 04-19-2007 | \$ 5,000.00 | \$ 5,000.00 |
| COLE TAYLOR BK CHICAGO ILL DTD 05-17-2006 5 C/D 02-16-2007 | \$ 9,990.00 | \$ 9,990.00 |
| COLONIAL BK MONTGOMERY ALA DTD 10-04-2006 5.2 C/D 01-04-2007 | \$ 50,000.00 | \$ 50,000.00 |

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| | | | | |
|---|----|-----------|----|-----------|
| COLONIAL BK MONTGOMERY ALA DTD 10-13-2006 5.15 C/D 01-12-2007 | \$ | 25,000.00 | \$ | 25,000.00 |
| COLUMBUS BANK & TRUST DTD 02-16-2006 4.65 C/D 02-16-2007 | \$ | 9,975.00 | \$ | 9,975.00 |

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| Asset Description | Historical Cost | Current Value |
|---|------------------------------|------------------------------|
| COLUMBUS BANK & TRUST DTD 05-10-2006 5.05 C/D 05-10-2007 | \$ 40,000.00 | \$ 40,000.00 |
| COLUMBUS BANK & TRUST DTD 06-28-2006 5.1 C/D 01-29-2007 | \$ 5,992.80 | \$ 5,992.80 |
| COMPASS BK BIRMINGHAM ALA DTD 12-08-2006 5.05 C/D 03-08-2007 | \$ 75,000.00 | \$ 75,000.00 |
| COUNTRY BK FOR SVGS WARE MASS DTD 09-27-2006 5.25 C/D 03-27-2007 | \$ 7,000.00 | \$ 7,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA CTF DEP DTD 05-26-2006 6 11-26-2013 | \$ 5,000.00 | \$ 5,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA CTF DEP DTD 08-25-2006 6 08-25-2011 | \$ 100,000.00 | \$ 100,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA CTF DEP DTD 10-06-2006 5.5 10-06-2010 | \$ 5,000.00 | \$ 5,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA CTF DEP DTD 12-15-2006 5.5 12-15-2011 | \$ 21,000.00 | \$ 21,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA DTD 01-27-2006 4.55 C/D 01-26-2007 | \$ 30,000.00 | \$ 30,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA DTD 03-10-2006 4.85 C/D 03-09-2007 | \$ 10,000.00 | \$ 10,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA DTD 03-17-2006 4.85 C/D 03-16-2007 | \$ 40,000.00 | \$ 40,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA DTD 06-09-2006 5.15 C/D 06-08-2007 | \$ 10,000.00 | \$ 10,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA DTD 06-28-2006 5.3 C/D 06-28-2007 | \$ 65,000.00 | \$ 65,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA DTD 08-25-2006 5.2 C/D 08-24-2007 | \$ 10,000.00 | \$ 10,000.00 |
| COUNTRYWIDE BK ALEXANDRIA VA DTD 11-02-2006 5.1 C/D 11-02-2007 | \$ 25,000.00 | \$ 25,000.00 |
| COWLITZ BK LONGVIEW WASH CTF DEP DTD 05-03-2006 5.1 11-02-2007 CTF DEP DTD 11-10-2006 5.1 05-12-2008 | \$ 30,000.00 \$ 65,000.00 | \$ 30,000.00 \$ 64,745.85 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 01-05-2005 3.25 DUE 01-05-2007 | \$ 50,000.00 | \$ 50,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 04-20-2005 4.05 04-20-2007 | \$ 5,000.00 | \$ 5,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 06-01-2005 4.2 06-02-2008 | \$ 2,000.00 | \$ 2,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 06-01-2005 4.4 DUE 06-01-2010 | \$ 2,000.00 | \$ 19.41 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 07-20-2005 4.15 01-22-2008 | \$ 9,887.08 | \$ 98.74 |
| DISCOVER BK GREENWOOD DEL DTD 05-24-2006 5.1 C/D 02-26-2007 | \$ 49,000.00 | \$ 49,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 05-24-2006 5.15 C/D 05-24-2007 | \$ 10,000.00 | \$ 10,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 06-07-2006 5.1 C/D 03-07-2007 | \$ 4,000.00 | \$ 4,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 06-14-2006 5.1 C/D 03-14-2007 | \$ 10,000.00 | \$ 10,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 07-12-2006 5.25 C/D 01-12-2007 | \$ 70,000.00 | \$ 70,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 07-19-2006 5.25 C/D 01-19-2007 | \$ 25,000.00 | \$ 25,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 07-19-2006 5.4 C/D 04-19-2007 | \$ 65,000.00 | \$ 65,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 12-06-2006 5.1 C/D 06-06-2007 | \$ 45,000.00 | \$ 45,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 12-13-2006 4.95 C/D 01-16-2007 | \$ 190,000.00 | \$ 190,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 12-13-2006 4.95 C/D 02-13-2007 | \$ 30,000.00 | \$ 29,982.90 |
| DISCOVER BK GREENWOOD DEL DTD 12-13-2006 5 C/D 03-13-2007 | \$ 20,000.00 | \$ 20,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 12-20-2006 5.05 C/D 06-20-2007 | \$ 10,000.00 | \$ 10,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 12-27-2006 5.05 C/D 06-27-2007 | \$ 77,000.00 | \$ 77,000.00 |
| DORAL BK CATANO P R CTF DEP DTD 08-17-2005 4.25 08-17-2007 DTD 02-22-2006 4.7 C/D 02-22-2007 | \$ 6,000.00 \$ 25,000.00 | \$ 5,958.42 \$ 249.76 |
| DTD 06-21-2006 5.05 C/D 01-22-2007 | \$ 15,000.00 | \$ 15,000.00 |
| DTD 09-15-2004 3.05 05-15-2007 | \$ 9,783.00 | \$ 9,783.00 |
| DTD 10-11-2006 5.2 C/D 04-11-2007 | \$ 10,000.00 | \$ 9,992.90 |
| DTD 12-21-2005 4.6 06-21-2007 | \$ 49,000.00 | \$ 49,000.00 |
| EUROBANK HATO REY P R ` DTD 08-04-2006 5.4 C/D 08-03-2007 | \$ 4,000.00 | \$ 4,000.00 |
| EUROBANK HATO REY P R ` DTD 12-08-2006 5.05 C/D 07-09-2007 | \$ 10,000.00 | \$ 10,000.00 |
| FIDELITY BK NORCROSS GA CTF DEP DTD 04-26-2006 5.1 04-28-2008 | \$ 102,000.00 | \$ 102,000.00 |
| FIRST AMERN BK CARPENTERSVILLE ILL DTD 12-08-2006 5 C/D 12-07-2007 | \$ 10,000.00 | \$ 9,964.10 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| FIRST BK BEVERLY HILLS FSB CALABASAS CALIF DTD 11-28-2006 5.1 C/D 11-28-2007 | \$ 45,000.00 | \$ 44,871.75 |
| FIRST BK LEXINGTON TENN DTD 02-08-2006 4.35 C/D 02-08-2007 | \$ 22,899.49 | \$ 22,899.49 |
| FIRST FED BK CALIF FSB SANTA MONICA DTD 04-26-2006 5.05 C/D 04-25-2007 | \$ 95,000.00 | \$ 95,000.00 |
| FIRST FED BK CALIF FSB SANTA MONICA DTD 05-10-2006 5 C/D 02-07-2007 | \$ 20,000.00 | \$ 20,000.00 |
| FIRST FED BK CALIF FSB SANTA MONICA DTD 12-06-2006 5.05 C/D 12-05-2007 | \$ 25,000.00 | \$ 25,000.00 |
| FIRST GTY BK & TR CO JACKSONVILLE FLA DTD 09-29-2006 5.25 C/D 03-29-2007 | \$ 10,000.00 | \$ 10,000.00 |
| FIRST NATL BK JEFFERSONVILLE N Y CTF DEP DTD 12-23-2005 4.65 08-23-2007 | \$ 60,000.00 | \$ 60,000.00 |
| FIRST PREMIER BK SIOUX FALLS S D DTD 06-15-2006 5 C/D 01-15-2007 | \$ 20,000.00 | \$ 20,000.00 |
| FIRST ST BK MIDDLEBURY IND DTD 05-15-2006 5 C/D 01-16-2007 | \$ 10,000.00 | \$ 10,000.00 |
| FIRST UTD BK & TR OAKLAND MD DTD 11-29-2006 5 C/D 03-29-2007 | \$ 15,000.00 | \$ 14,986.05 |
| FLUSHING SVGS BK N Y CTF DEP DTD 03-10-2006 5.15 09-10-2010 | \$ 10,000.00 | \$ 10,000.00 |
| FRANKLIN BK SSB AUSTIN TEX DTD 08-02-2006 5.35 C/D 08-02-2007 | \$ 100,000.00 | \$ 100,000.00 |
| FRANKLIN BK SSB AUSTIN TEX DTD 10-13-2006 5.2 C/D 04-13-2007 | \$ 30,000.00 | \$ 30,000.00 |
| FREMONT INVT & LN BREA CALIF DTD 10-04-2006 5.2 C/D 01-04-2007 | \$ 10,000.00 | \$ 10,000.00 |
| FREMONT INVT & LN BREA CALIF DTD 11-15-2006 5.15 C/D 05-15-2007 | \$ 16,000.00 | \$ 15,983.52 |
| FREMONT INVT & LN BREA CALIF DTD 11-22-2006 5.1 C/D 05-22-2007 | \$ 30,000.00 | \$ 30,000.00 |
| FSGBANK N A CHATTANOOGA TENN CTF DEP DTD 03-29-2006 5 09-28-2007 | \$ 25,000.00 | \$ 25,000.00 |
| GMAC AUTOMOTIVE BK MIDVALE UT CTF DEP DTD 12-14-2005 4.7 DUE 12-14-2007 | \$ 50,000.00 | \$ 496.81 |
| GMAC AUTOMOTIVE BK MIDVALE UTAH CTF DEP DTD 03-08-2006 4.95 03-10-2008 | \$ 22,000.00 | \$ 22,000.00 |
| GMAC AUTOMOTIVE BK MIDVALE UTAH CTF DEP DTD 07-14-2006 5.5 01-14-2008 | \$ 12,000.00 | \$ 12,000.00 |
| GMAC AUTOMOTIVE BK MIDVALE UTAH CTF DEP DTD 11-10-2006 5.1 05-09-2008 | \$ 10,000.00 | \$ 10,000.00 |
| GMAC AUTOMOTIVE BK MIDVALE UTAH DTD 07-19-2006 5.45 C/D 07-19-2007 | \$ 10,000.00 | \$ 10,000.00 |
| GMAC AUTOMOTIVE BK MIDVALE UTAH DTD 11-17-2006 5.1 C/D 11-16-2007 | \$ 1,000.00 | \$ 1,000.00 |
| GMAC BK GREENVILLE DEL DTD 02-22-2006 4.75 C/D 02-22-2007 | \$ 10,000.00 | \$ 10,000.00 |
| GMAC COML MTG BK MIDVALE UTAH DTD 01-13-2006 4.6 C/D 01-12-2007 | \$ 95,000.00 | \$ 95,000.00 |
| GRABILL BK IND DTD 07-07-2006 5.4 C/D 04-09-2007 | \$ 38,000.00 | \$ 38,000.00 |
| GREATER BAY BK N A PALO ALTO CALIF DTD 05-24-2006 5.05 C/D 02-23-2007 | \$ 7,000.00 | \$ 7,000.00 |
| HERITAGE BK HINESVILLE GA DTD 08-17-2006 5.1 08-17-2009 | \$ 85,000.00 | \$ 85,000.00 |
| HSBC BK USA N A WILMINGTON DEL CTF DEP DTD 03-21-2006 0 09-21-2011 | \$ 20,000.00 | \$ 20,000.00 |
| INDEPENDENT BK BAY CITY MICH CTF DEP DTD 09-14-2005 4.375 09-14-2009 | \$ 10,000.00 | \$ 10,000.00 |
| INDEPENDENT BK BAY CITY MICH DTD 11-17-2006 5.15 C/D 05-17-2007 | \$ 80,000.00 | \$ 79,916.80 |
| INDEPENDENT BK BAY CITY MICH DTD 12-15-2006 4.95 C/D 01-16-2007 | \$ 10,000.00 | \$ 10,000.00 |
| INDPT BANKERS BK SPRGFD ILL CTF DEP DTD 12-07-2005 4.6 DUE 12-07-2007 | \$ 15,000.00 | \$ 148.92 |
| INDPT BK E MICH TROY MICH CTF DEP 07/27/ STEP UP DUE 01-27-2009 | \$ 10,000.00 | \$ 98.97 |
| INDYMAC BK F S B PASADENA CAL DTD 11-01-2006 5.1 C/D 02-01-2007 | \$ 10,000.00 | \$ 9,997.40 |
| INDYMAC BK F S B PASADENA CALIF DTD 11-01-2006 5.15 C/D 05-01-2007 | \$ 30,000.00 | \$ 29,975.70 |
| INDYMAC BK F S B PASADENA CALIF DTD 11-15-2006 5.15 C/D 05-15-2007 | \$ 22,000.00 | \$ 21,980.20 |
| INDYMAC BK F S B PASADENA CALIF DTD 11-29-2006 5.05 C/D 03-01-2007 | \$ 5,000.00 | \$ 5,000.00 |
| IRONSTONE BK FT MYERS FLA CTF DEP DTD 11-17-2006 5.2 11-17-2016 | \$ 5,000.00 | \$ 4,851.70 |
| IRWIN UN BK & TR CO COLUMBUS IND CTF DEP DTD 12-05-2003 3.3 12-05-2007 | \$ 17,566.20 | \$ 17,566.20 |
| 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 |
| LAKE CITY BK WARSAW IND DTD 09-29-2006 5.25 C/D 03-29-2007 | \$ 10,000.00 | \$ 10,000.00 |

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| | | | | |
|--|----|-----------|----|-----------|
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 07-19-2006 5.2 C/D 01-19-2007 | \$ | 10,000.00 | \$ | 10,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 08-16-2006 5.35 C/D 02-16-2007 | \$ | 93,000.00 | \$ | 93,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 08-23-2006 5.3 C/D 02-22-2007 | \$ | 25,000.00 | \$ | 25,000.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 09-13-2006 5.25 C/D 03-13-2007 | \$ 20,000.00 | \$ 20,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 09-20-2006 5.25 C/D 03-20-2007 | \$ 20,000.00 | \$ 20,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 09-27-2006 5.25 C/D 03-26-2007 | \$ 13,000.00 | \$ 12,993.24 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 10-04-2006 5.2 C/D 01-04-2007 | \$ 10,000.00 | \$ 10,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 10-25-2006 5.1 C/D 07-25-2007 | \$ 50,000.00 | \$ 50,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 10-25-2006 5.15 C/D 04-25-2007 | \$ 158,000.00 | \$ 158,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 11-15-2006 5.1 C/D 02-15-2007 | \$ 10,000.00 | \$ 10,000.00 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 11-15-2006 5.15 C/D 05-15-2007 | \$ 48,000.00 | \$ 47,950.56 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 11-22-2006 5.1 C/D 05-22-2007 | \$ 10,000.00 | \$ 9,987.50 |
| LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 12-06-2006 5.05 C/D 03-06-2007 | \$ 30,000.00 | \$ 29,979.30 |
| LASALLE BK N A CHICAGO ILL CTF DEP DTD 08-02-2006 5.2 08-03-2009 | \$ 100,000.00 | \$ 100,000.00 |
| LASALLE BK N A CHICAGO ILL CTF DEP DTD 08-23-2006 5.3 02-22-2007 | \$ 15,000.00 | \$ 15,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 02-15-2006 4.7 C/D 02-15-2007 | \$ 43,000.00 | \$ 43,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 02-22-2006 4.75 C/D 02-22-2007 | \$ 20,000.00 | \$ 20,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 05-17-2006 5.1 C/D 05-17-2007 | \$ 30,000.00 | \$ 30,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 08-02-2006 5.35 C/D 02-02-2007 | \$ 174,000.00 | \$ 174,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 08-16-2006 5.35 C/D 02-16-2007 | \$ 10,000.00 | \$ 10,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 08-30-2006 0 C/D 03-01-2007 | \$ 115,000.00 | \$ 115,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 09-13-2006 5.25 C/D 03-13-2007 | \$ 55,000.00 | \$ 55,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 10-04-2006 5.2 C/D 01-04-2007 | \$ 1,000.00 | \$ 1,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 10-11-2006 5.2 C/D 04-11-2007 | \$ 16,000.00 | \$ 16,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 10-18-2006 5.15 C/D 01-18-2007 | \$ 10,000.00 | \$ 10,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 10-18-2006 5.2 C/D 04-18-2007 | \$ 5,000.00 | \$ 5,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 10-25-2006 5.1 C/D 01-25-2007 | \$ 110,000.00 | \$ 110,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 11-01-2006 5.15 C/D 05-01-2007 | \$ 155,000.00 | \$ 155,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 11-22-2006 5.1 C/D 05-22-2007 | \$ 10,000.00 | \$ 10,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 12-06-2006 5.05 C/D 03-06-2007 | \$ 90,000.00 | \$ 90,000.00 |
| LASALLE BK N A CHICAGO ILL DTD 12-20-2006 5 C/D 03-20-2007 | \$ 65,000.00 | \$ 64,942.80 |
| LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 02-15-2006 4.8 02-15-2008 | \$ 51,000.00 | \$ 51,000.00 |
| LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 03-22-2006 5.15 03-22-2011 | \$ 100,000.00 | \$ 100,000.00 |
| LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 11-02-2005 4.5 11-02-2007 | \$ 5,000.00 | \$ 5,000.00 |
| LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 11-21-2005 6.25 11-21-2025 | \$ 12,000.00 | \$ 12,000.00 |
| LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 12-14-2005 4.85 DUE 12-14-2010 | \$ 50,000.00 | \$ 491.20 |
| LEHMAN BROS BK FSB WILMINGTON DEL DTD 09-06-2006 5.3 C/D 03-06-2007 | \$ 95,000.00 | \$ 95,000.00 |
| LEHMAN BROS BK FSB WILMINGTON DEL DTD 12-14-2005 4.7 12-14-2007 | \$ 20,000.00 | \$ 20,000.00 |
| LYDIAN PRIVATE BK PALM BEACH GARDENS FLA DTD 11-28-2006 5.1 C/D 02-28-2007 | \$ 50,000.00 | \$ 50,000.00 |
| MACHIAS SVGS BK ME CTF DEP DTD 03-23-2005 4.25 DUE 03-23-2010 | \$ 30,000.00 | \$ 290.27 |
| MACON BK INC FRANKLIN NORTH CAROLINA CTFDEP DTD 12-28-2006 5 12-29-2008 | \$ 77,000.00 | \$ 77,000.00 |

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| | | | | |
|--|----|------------|----|------------|
| MAGNET BK SALT LAKE CITY UTAH DTD 12-15-2006 5.05 C/D 06-15-2007 | \$ | 7,000.00 | \$ | 7,000.00 |
| MAGNET BK SALT LAKE CITY UTAH DTD 12-20-2006 5 C/D 12-20-2007 | \$ | 95,000.00 | \$ | 95,000.00 |
| MERCANTILE BK MICH GRAND RAPIDS DTD 04-05-2006 4.95 C/D 04-05-2007 | \$ | 50,000.00 | \$ | 50,000.00 |
| MERCANTILE BK MICH GRAND RAPIDS DTD 08-11-2006 5.25 C/D 08-10-2007 | \$ | 6,000.00 | \$ | 6,000.00 |
| MERRICK BK CORP SOUTH JORDAN UTAH CTF DEP DTD 06-30-2006 5.55 11-28-2008 | \$ | 50,000.00 | \$ | 501.35 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH CTF DEP DTD 08-23-2006 5.2 02-25-2008 | \$ | 176,000.00 | \$ | 176,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 08-16-2006 5.25 C/D 05-16-2007 | \$ | 80,000.00 | \$ | 80,000.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 08-16-2006 5.25 C/D 08-16-2007 | \$ 10,000.00 | \$ 10,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 10-11-2006 5.15 C/D 01-11-2007 | \$ 174,000.00 | \$ 173,987.82 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 10-18-2006 5.1 C/D 10-18-2007 | \$ 10,000.00 | \$ 10,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 10-18-2006 5.15 C/D 01-18-2007 | \$ 20,000.00 | \$ 20,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 10-25-2006 5.1 C/D 01-25-2007 | \$ 120,000.00 | \$ 120,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 10-25-2006 5.15 C/D 04-25-2007 | \$ 95,000.00 | \$ 95,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-01-2006 5.1 C/D 02-01-2007 | \$ 27,000.00 | \$ 26,991.63 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-01-2006 5.15 C/D 05-01-2007 | \$ 85,000.00 | \$ 84,918.40 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-01-2006 5.15 C/D 11-01-2007 | \$ 50,000.00 | \$ 50,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-08-2006 5.1 C/D 02-08-2007 | \$ 30,000.00 | \$ 29,988.60 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-08-2006 5.1 C/D 11-08-2007 | \$ 10,000.00 | \$ 9,971.90 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-08-2006 5.15 C/D 05-08-2007 | \$ 20,000.00 | \$ 20,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-15-2006 5.15 C/D 05-15-2007 | \$ 54,000.00 | \$ 53,944.38 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-22-2006 5.1 C/D 11-21-2007 | \$ 6,000.00 | \$ 6,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 12-13-2006 5 C/D 03-13-2007 | \$ 150,000.00 | \$ 150,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 12-13-2006 5.05 C/D 07-13-2007 | \$ 25,000.00 | \$ 25,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 12-20-2006 5 C/D 03-20-2007 | \$ 55,000.00 | \$ 55,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 12-27-2006 5.05 C/D 12-27-2007 | \$ 77,000.00 | \$ 77,000.00 |
| MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 12-27-2006 5.1 C/D 07-27-2007 | \$ 26,000.00 | \$ 26,000.00 |
| NATIONAL BK S C SUMTER DTD 12-28-2006 5.1 C/D 09-28-2007 | \$ 95,000.00 | \$ 95,000.00 |
| NEVADA SEC BK RENO NEV DTD 10-04-2006 5.2 C/D 04-04-2007 | \$ 18,000.00 | \$ 17,987.94 |
| NEW FRONTIER BK GREELEY COLO CTF DEP DTD 08-05-2005 4.25 02-05-2008 | \$ 3,982.60 | \$ 3,982.60 |
| NEW FRONTIER BK GREELEY COLO DTD 12-29-2006 5.1 C/D 10-01-2007 | \$ 11,000.00 | \$ 11,000.00 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 08-16-2006 5.35 C/D 02-16-2007 | \$ 90,000.00 | \$ 90,000.00 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 08-30-2006 0 C/D 02-28-2007 | \$ 65,000.00 | \$ 65,000.00 |
| NEW YORK CMNTY BK WESTBURY NEW YORK DTD 09-06-2006 5.3 C/D 03-06-2007 | \$ 115,000.00 | \$ 115,000.00 |
| OAK HILL BK JACKSON OHIO CTF DEP DTD 08-23-2006 5.05 02-23-2010 | \$ 83,000.00 | \$ 83,000.00 |
| PACIFIC ST BK STOCKTON CALIF CTF DEP DTD 08-04-2006 5.4 02-04-2008 | \$ 183,000.00 | \$ 183,000.00 |
| PARK CITIES BK DALLAS TEX DTD 10-11-2006 5.2 C/D 04-11-2007 | \$ 41,000.00 | \$ 40,978.27 |
| PENN FED SVGS BK NEWARK N J CTF DEP DTD 06-25-2004 4.05 06-25-2008 | \$ 72,000.00 | \$ 70,640.64 |
| PEOPLES BK N A MARIETTA OHIO CTF DEP DTD 08-04-2006 5.3 08-04-2008 | \$ 100,000.00 | \$ 100,000.00 |
| PLAINSCAPITAL BK LUBBOCK TEX DTD 11-08-2006 4.9 C/D 02-08-2007 | \$ 7,000.00 | \$ 7,000.00 |
| PLAINSCAPITAL BK LUBBOCK TEX DTD 12-06-2006 5.05 C/D 03-06-2007 | \$ 105,000.00 | \$ 104,927.55 |
| PROSPERITY BK ST AUGUSTINE FLA DTD 12-27-2006 4.9 C/D 01-29-2007 | \$ 45,000.00 | \$ 44,982.90 |

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|---|----|-----------|----|-----------|
| PROVIDENT BK BALTIMORE MD DTD 08-16-20065.35 C/D 02-16-2007 | \$ | 10,000.00 | \$ | 10,000.00 |
| PROVIDENT BK CIN OH C/D DTD 04-25-2003 3.4 04-25-2008 | \$ | 10,000.00 | \$ | 97.51 |
| PROVIDENT BK MD BALTIMORE DTD 10-11-20065.15 C/D 01-11-2007 | \$ | 5,000.00 | \$ | 4,999.65 |
| PULASKI BK A SVGS BK ST LOUIS MO DTD 11-15-2006 5.05 C/D 11-15-2007 | \$ | 8,000.00 | \$ | 7,976.48 |
| 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 | \$ | 951.78 |
| R G PREMIER BK P R HATO REY CTF DEP DTD 06-07-2006 5.3 06-08-2009 | \$ | 75,000.00 | \$ | 749.03 |
| R G PREMIER BK P R HATO REY CTF DEP DTD 07-25-2006 5.5 07-25-2008 | \$ | 25,000.00 | \$ | 25,000.00 |
| R G PREMIER BK P R HATO REY CTF DEP DTD 08-16-2006 5.3 02-15-2008 | \$ | 11,000.00 | \$ | 11,000.00 |
| R G PREMIER BK P R HATO REY CTF DEP DTD 08-16-2006 5.3 11-16-2007 | \$ | 20,000.00 | \$ | 20,000.00 |
| R G PREMIER BK P R HATO REY CTF DEP DTD 11-08-2006 5.1 11-09-2009 | \$ | 10,000.00 | \$ | 10,000.00 |
| R G PREMIER BK P R HATO REY CTF DEP DTD 12-27-2006 4.95 12-28-2009 | \$ | 75,000.00 | \$ | 75,000.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| RABOBANK NATL ASSN EL CENTRO CALIF CTF DEP DTD 03-15-2006 0 09-15-2009 | \$ 10,000.00 | \$ 10,000.00 |
| REPUBLIC BK LANSING MICH DTD 09-13-2006 5.25 C/D 03-13-2007 | \$ 15,000.00 | \$ 15,000.00 |
| REPUBLIC BK LANSING MICH DTD 10-04-2006 5.2 C/D 04-04-2007 | \$ 60,000.00 | \$ 59,959.80 |
| REPUBLIC BK LANSING MICH DTD 10-11-2006 5.15 C/D 01-11-2007 | \$ 4,000.00 | \$ 3,999.72 |
| REPUBLIC BK LANSING MICH DTD 10-25-2006 5.1 C/D 01-25-2007 | \$ 4,000.00 | \$ 4,000.00 |
| REPUBLIC BK LANSING MICH DTD 12-01-2006 5.05 C/D 03-01-2007 | \$ 24,000.00 | \$ 23,984.40 |
| REPUBLIC FIRST BK PHILADELPHIA PA DTD 10-20-2006 5.15 C/D 01-22-2007 | \$ 1,000.00 | \$ 1,000.00 |
| RIVERSIDE NATL BK FLA DTD 07-19-2006 5.3C/D 01-19-2007 | \$ 15,000.00 | \$ 15,000.00 |
| SEATTLE SVGS BK WASH DTD 08-11-2006 5.25C/D 05-11-2007 | \$ 58,000.00 | \$ 58,000.00 |
| SEATTLE SVGS BK WASH DTD 08-11-2006 5.35C/D 02-12-2007 | \$ 30,000.00 | \$ 30,000.00 |
| SEATTLE SVGS BK WASH DTD 12-04-2006 4.9 C/D 01-04-2007 | \$ 10,000.00 | \$ 10,000.00 |
| SHOREBANK CHICAGO ILL CTF DEP DTD 05-31-2006 5.1 11-30-2007 | \$ 5,000.00 | \$ 49.87 |
| SHOREBANK CHICAGO ILL DTD 05-31-2006 5.05 C/D 05-31-2007 | \$ 5,000.00 | \$ 49.90 |
| SOVEREIGN BK FSB WYOMISSING PA CTF DEP DTD 06-28-2004 4 12-28-2007 | \$ 28,000.00 | \$ 28,000.00 |
| STEARNS BK NA ST CLOUD MINN CTF DEP DTD 03-23-2005 4 DUE 03-24-2008 | \$ 30,000.00 | \$ 29,508.30 |
| STERLING SVGS BK SPOKANE WASH DTD 10-04-2006 5 C/D 10-04-2007 | \$ 50,000.00 | \$ 49,829.00 |
| STERLING SVGS BK SPOKANE WASH DTD 10-19-2006 5.15 C/D 01-19-2007 | \$ 5,000.00 | \$ 4,999.25 |
| SUMMIT CMNTY BK MOOREFIELD WEST VA CTF DEP DTD 06-16-2006 5.25 06-16-2009 | \$ 100,000.00 | \$ 100,000.00 |
| SUNTRUST BK ATLANTA GA CTF DEP DTD 03-29-2006 0 09-29-2009 | \$ 10,000.00 | \$ 10,000.00 |
| SUTTON ST BK NEB CTF DEP DTD 10-25-2006 5 C/D 08-24-2007 | \$ 4,000.00 | \$ 3,988.72 |
| TREAS BK ALEXANDRIA VA CTF DEP DTD 09-24-2003 3.5 09-24-2008 | \$ 10,000.00 | \$ 9,688.60 |
| TREASURY BK ALEXANDRIA VA CTF DEP DTD 09-08-2005 5 09-08-2010 | \$ 10,000.00 | \$ 10,000.00 |
| U S BK NATL ASSN CINCINNATI OHIO DTD 04-26-2006 5 C/D 04-26-2007 | \$ 20,000.00 | \$ 20,000.00 |
| U S BK NATL ASSN CINCINNATI OHIO DTD 05-10-2006 5.1 C/D 05-10-2007 | \$ 95,000.00 | \$ 95,000.00 |
| UNION SVGS BK DANBURY CONN DTD 05-31-2006 5.05 C/D 12-29-2006 | \$ 94,000.00 | \$ 94,000.00 |
| UNION TRUST CO ELLSWORTH CTF DEP DTD 10-13-2006 5.15 C/D 01-12-2007 | \$ 5,000.00 | \$ 5,000.00 |
| UNIVERSITY NATL BK ST PAUL MINN DTD 08-16-2006 5.1 C/D 08-16-2007 | \$ 50,000.00 | \$ 50,000.00 |
| VENTURE BK LACEY WASH CTF DEP DTD 03-28-2006 5 09-28-2007 | \$ 30,000.00 | \$ 30,000.00 |
| VOYAGER BK EDEN PRAIRIE MINN DTD 08-02-2006 5.3 C/D 05-02-2007 | \$ 1,000.00 | \$ 1,000.00 |
| VOYAGER BK EDEN PRAIRIE MINN DTD 08-02-2006 5.35 C/D 08-02-2007 | \$ 1,000.00 | \$ 1,000.00 |
| WA MUT BK FA STOCKTON CA DTD 10-18-2006 5.15 C/D 01-18-2007 | \$ 10,000.00 | \$ 9,998.60 |
| WA MUT BK FA STOCKTON CA DTD 12-06-2006 5.05 C/D 03-06-2007 | \$ 70,000.00 | \$ 69,951.70 |
| WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 04-04-2006 0 04-01-2011 | \$ 10,000.00 | \$ 10,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA CTF DEP DTD 05-10-2006 5.1 11-09-2007 | \$ 20,000.00 | \$ 20,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA CTF DEP DTD 08-16-2006 5.15 08-17-2009 | \$ 110,000.00 | \$ 110,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA CTF DEP DTD 09-21-2005 4.3 09-21-2009 | \$ 2,000.00 | \$ 2,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 02-22-2006 4.75 C/D 02-22-2007 | \$ 25,000.00 | \$ 25,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 03-22-2006 4.95 C/D 03-22-2007 | \$ 95,000.00 | \$ 95,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 03-22-2006 5 C/D 09-24-2007 | \$ 10,000.00 | \$ 10,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 03-29-2006 4.8 C/D 01-02-2007 | \$ 25,000.00 | \$ 25,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 03-31-2006 4.85 C/D 01-02-2007 | \$ 95,000.00 | \$ 95,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 03-31-2006 4.9 C/D 03-30-2007 | \$ 43,000.00 | \$ 43,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 06-30-2006 5.4 C/D 06-29-2007 | \$ 44,000.00 | \$ 44,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 07-19-2006 5.4 C/D 04-19-2007 | \$ 59,000.00 | \$ 59,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 07-19-2006 5.45 C/D 07-19-2007 | \$ 104,000.00 | \$ 104,000.00 |

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| Asset Description | Historical Cost | Current Value |
|--|------------------|------------------|
| WASHINGTON MUT BK FA STOCKTON CA DTD 07-26-2006 5.35 C/D 04-26-2007 | \$ 25,000.00 | \$ 25,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-02-2006 5.35 C/D 02-02-2007 | \$ 15,000.00 | \$ 15,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-02-2006 5.35 C/D 08-02-2007 | \$ 60,000.00 | \$ 60,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-09-2006 5.35 C/D 02-09-2007 | \$ 41,000.00 | \$ 41,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-16-2006 5.35 C/D 02-16-2007 | \$ 40,000.00 | \$ 40,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-23-2006 5.3 C/D 02-23-2007 | \$ 50,000.00 | \$ 50,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-23-2006 5.3 C/D 08-23-2007 | \$ 100,000.00 | \$ 100,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 08-30-2006 0 C/D 02-28-2007 | \$ 74,000.00 | \$ 74,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 09-06-2006 5.3 C/D 03-06-2007 | \$ 70,000.00 | \$ 70,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 09-08-2006 5.05 C/D 03-08-2007 | \$ 49,000.00 | \$ 48,959.33 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 09-08-2006 5.15 C/D 09-07-2007 | \$ 50,000.00 | \$ 49,887.50 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 10-11-2006 5.2 C/D 04-11-2007 | \$ 10,000.00 | \$ 9,992.90 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 10-25-2006 5.1 C/D 01-25-2007 | \$ 110,000.00 | \$ 110,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 10-25-2006 5.15 C/D 04-25-2007 | \$ 12,000.00 | \$ 12,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 11-01-2006 5.1 C/D 02-01-2007 | \$ 42,000.00 | \$ 42,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 11-01-2006 5.15 C/D 05-01-2007 | \$ 24,000.00 | \$ 24,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 11-08-2006 5.1 C/D 02-08-2007 | \$ 60,000.00 | \$ 59,977.20 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 11-15-2006 5.1 C/D 02-15-2007 | \$ 25,000.00 | \$ 25,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 11-15-2006 5.1 C/D 11-15-2007 | \$ 5,000.00 | \$ 5,000.00 |
| WASHINGTON MUT BK FA STOCKTON CA DTD 11-29-2006 5.1 C/D 05-29-2007 | \$ 14,000.00 | \$ 14,000.00 |
| WASHINGTON TR BK SPOKANE WASH CTF DEP DTD 11-15-2006 5.3 11-16-2009 | \$ 10,000.00 | \$ 10,000.00 |
| WAUWATOSA SVGS BK WAUWATOSA WIS DTD 02-28-2006 4.75 C/D 02-28-2007 | \$ 40,000.00 | \$ 40,000.00 |
| WESTERNBANK P R CTF DEP DTD 03-03-2004 2.75 03-05-2007 | \$ 50,000.00 | \$ 50,000.00 |
| WESTERNBANK P R CTF DEP DTD 03-08-2006 4.95 03-10-2008 | \$ 10,000.00 | \$ 10,000.00 |
| WESTERNBANK P R DTD 02-04-2004 2.85 02-05-2007 | \$ 39,536.00 | \$ 39,536.00 |
| WESTERNBANK P R DTD 02-22-2006 4.8 C/D 02-22-2007 | \$ 54,000.00 | \$ 54,000.00 |
| WESTERNBANK P R DTD 08-09-2006 5.3 C/D 08-09-2007 | \$ 10,000.00 | \$ 10,000.00 |
| WESTERNBANK P R DTD 08-23-2006 5.3 C/D 08-23-2007 | \$ 94,000.00 | \$ 94,000.00 |
| WESTERNBANK P R DTD 11-17-2006 5.1 C/D 05-17-2007 | \$ 48,000.00 | \$ 48,000.00 |
| WESTERNBANK P R DTD 12-13-2006 5 C/D 12-13-2007 | \$ 10,000.00 | \$ 10,000.00 |
| WESTERNBANK P R DTD 12-20-2006 5.05 C/D 06-20-2007 | \$ 70,000.00 | \$ 69,885.90 |
| Certificates of Deposit Total | \$ 12,239,373.37 | \$ 11,762,735.87 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| Corporate Debt Instruments - Other | | |
| ##GMAC LLC SR NT 7.35 DUE 08-08-2032 RE G DO NOT USE SEE SEC#1-002093 | \$ 11,826.90 | \$ 0.00 |
| AES CORP 7.75 DUE 03-01-2014/02-13-2004 BEO | \$ 31,800.00 | \$ 31,650.00 |
| AES CORP SR NT 9.5 DUE 06-01-2009/05-31-2009 BEO | \$ 15,610.00 | \$ 19,260.00 |
| ALBERTSONS INC SR NT 8.35 DUE 05-01-2010BEO | \$ 10,490.82 | \$ 10,625.00 |
| ALTRIA GROUP INC NT 7 DUE 11-04-2013 BEO | \$ 26,511.29 | \$ 27,162.90 |
| AMC ENTMT INC SR SUB NT 11% DUE 02-01-2016 BEO | \$ 10,100.00 | \$ 11,225.00 |
| AMERADA HESS CORP NT DTD 08/15/2001 7.3% DUE 08-15-2031/08-14-2031 BEO | \$ 234,765.75 | \$ 239,949.68 |
| AMERIGAS PARTNERS L P / AMERIGAS FIN CORSR NT 7.25 05-20-2015/05-20-2010 BEO | \$ 10,000.00 | \$ 10,125.00 |
| AMERISOURCEBERGEN CORP SR NT 5.875% DUE 09-15-2015/07-13-2006 | \$ 19,900.00 | \$ 19,555.54 |
| ANADARKO FIN CO SR NT 7.5 DUE 05-01-2031BEO | \$ 22,486.90 | \$ 22,692.26 |
| ANADARKO PETE CORP SR NT 5.95% DUE 09-15-2016/09-19-2006 BEO | \$ 9,994.90 | \$ 10,020.93 |
| ANADARKO PETE CORP SR NT 6.45% DUE 09-15-2036/09-19-2006 BEO | \$ 170,272.20 | \$ 171,784.32 |
| ANADARKO PETE CORP SR NT FLTG RATE DUE 09-15-2009/03-15-2008 BEO | \$ 140,000.00 | \$ 140,570.92 |
| AOL TIME WARNER INC 7.625% DUE 04-15-2031/04-14-2031 BEO | \$ 166,174.69 | \$ 189,917.37 |
| AT&T BROADBAND CORP NT 9.455% DUE 11-15-2022 BEO | \$ 10,550.94 | \$ 12,989.16 |
| BALLY TOTAL FITNESS HLDG CORP SR SUB NT SER D 9.875 DUE 10-15-2007/02 BEO | \$ 9,131.50 | \$ 9,300.00 |
| BARCLAYS BK PLC 1 YR INFLATION FLOATER VAR RT DUE 03-30-2007 | \$ 10,000.00 | \$ 10,024.50 |
| BARCLAYS BK PLC 2 YR NT LINKED BASKET ZERO CPN DUE 12-07-2007 | \$ 5,000.00 | \$ 5,052.75 |
| BNP PARIBAS / BNP PARIBAS US MEDIUM TERMTRANCHE # SR 00070 VAR RT 4-10-2007 | \$ 5,000.00 | \$ 4,975.00 |
| BOWATER INC DEB 9 DUE 08-01-2009 REG | \$ 10,892.50 | \$ 10,475.00 |
| BOYD GAMING CORP SR SUB NT 6.75 DUE 04-15-2014/04-15-2009 REG | \$ 9,855.00 | \$ 9,975.00 |
| BOYD GAMING CORP SR SUB NT 7.125% DUE 02-01-2016/01-30-2006 REG | \$ 39,800.00 | \$ 39,800.00 |
| BRIT TELECOMMUNICATIONS P L C VARIABLE RATE NT DUE 12-15-2010/01-11-2001 BEO | \$ 54,910.35 | \$ 61,380.55 |
| CHESAPEAKE ENERGY CORP SR NT 6.25% DUE 01-15-2018/07-15-2010 REG | \$ 19,784.60 | \$ 19,250.00 |
| CINCINNATI BELL INC NEW SR NT 7% DUE 02-15-2015/02-15-2006 REG | \$ 16,505.74 | \$ 17,021.25 |
| CITIZENS COMMUNICATIONS CO CITIZENS COMMUNICATIONS 9.25 DUE 05-15-2011 BEO | \$ 11,187.50 | \$ 11,062.50 |
| CLEAR CHANNEL COMMUNICATIONS INC 4.25 DUE 05-15-2009 BEO | \$ 48,056.60 | \$ 48,425.95 |
| CLEAR CHANNEL COMMUNICATIONS INC SR NT DTD 03/21/2006 6.25% DUE 03-15-2011 BEO | \$ 59,398.20 | \$ 58,308.96 |
| CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG | \$ 544,823.30 | \$ 547,058.86 |
| CMO J P MORGAN CHASE COML MTG SECS CORP 5.2945% DUE 01-12-2043 BEO | \$ 100,499.63 | \$ 100,090.60 |
| CMO MASTR ADJ RATE MTGS TR 2004-15 MTG PASSTHRU CTF CL 1-A-1 DUE 12-25-2034 REG | \$ 96,736.24 | \$ 97,716.36 |
| CMO THORNBURG MTG SECS TR 2006-3 2006-3 CTF CL A-3 DUE 06-25-2046 REG | \$ 476,692.37 | \$ 475,664.62 |
| COMCAST CORP NEW COMCAST CORP 7.05 DUE 03-15-2033/03-14-2033 BEO | \$ 163,289.96 | \$ 171,087.84 |
| COMCAST CORP NEW COMCAST CORPORATION 6.5% DUE 01-15-2017 BEO | \$ 24,952.50 | \$ 26,088.05 |
| COMPAGNIE GENERALE DE GEOPHYSIQUE SR NT 7.5% DUE 05-15-2015/05-15-2006 REG | \$ 10,325.00 | \$ 10,050.00 |
| CONSECO FIN SECURITIZATIONS CORP SR/SUB PASSTHRU 06-01-2030 BEO | \$ 259,301.32 | \$ 323,395.78 |
| CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO | \$ 82,500.00 | \$ 83,591.90 |
| COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00047 5.35 DUE 06-15-2007 | \$ 20,000.00 | \$ 19,991.86 |
| CSC HLDGS INC 7.875 DUE 02-15-2018 REG | \$ 695.00 | \$ 997.50 |
| CSC HLDGS INC CVC 7.25 DUE 07-15-2008 BEO | \$ 40,600.00 | \$ 40,350.00 |
| DAIMLERCHRYSLER N AMER HLDG CORP GTD NT 06/04/2003 4.05 DUE 06-04-2008 BEO | \$ 89,691.30 | \$ 88,077.33 |

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| DAIMLERCHRYSLER N AMER HLDG CORP GTD NT 7.2 DUE 09-01-2009 BEO | \$ | 56,239.50 | \$ | 51,867.90 |
| DAVITA INC SR SUB NT 7.25% DUE 03-15-2015/03-15-2010 REG | \$ | 9,750.00 | \$ | 10,200.00 |
| DELCO REMY INTL INC 8.625% DUE 12-15-2007/12-15-2005 REG | \$ | 3,966.25 | \$ | 4,300.00 |
| DELUXE CORP SR NT 5 DUE 12-15-2012/12-14-2012 BEO | \$ | 12,617.50 | \$ | 13,050.00 |
| DET EDISON CO 6.125 DUE 10-01-2010 BEO | \$ | 54,990.10 | \$ | 56,227.49 |
| DEUTSCHE MTG&AST RECEIVING CO COML PSTRUCTF 1998-1 CL A-2 6.538 6-15-31 REG | \$ | 453,504.92 | \$ | 405,232.53 |
| DEVON ENERGY CORP SR DEB 7.95% DUE 04-15-2032/04-14-2032 BEO | \$ | 60,334.50 | \$ | 60,869.55 |
| DI FIN SUB LLC / DYNACORP INTL LLC / DIV SR SUB NT 9.5 DUE 02-15-2013 REG | \$ | 8,160.00 | \$ | 8,480.00 |
| DIRECTV HLDGS LLC / DIRECTV FING INC SR NT 8.375% DUE 03-15-2013/03-15-2006 BEO | \$ | 20,837.50 | \$ | 20,800.00 |
| DOLE FOOD INC DEB DTD 08-03-1993 8.75% DUE 07-15-2013 REG | \$ | 9,438.10 | \$ | 9,662.50 |
| DOMINION RES INC DEL NT DTD 09/16/2002 5.7 DUE 09-17-2012 BEO | \$ | 45,362.80 | \$ | 45,510.03 |
| DOMINION RES INC DEL SR NT SER D 5.125% DUE 12-15-2009/12-14-2009 BEO | \$ | 69,687.10 | \$ | 69,553.19 |
| DOMINION RES INC VA NEW DOMINION RES INC4.75 12 15 10 4.75% DUE 12-15-2010 BEO | \$ | 9,989.10 | \$ | 9,770.13 |
| DOMINION RES INC VA NEW FLT RT SR NT VARRT DUE 09-28-2007/03-28-2007 | \$ | 700,000.00 | \$ | 700,278.60 |
| DRS TECHNOLOGIES INC SR NT 6.625% DUE 02-01-2016/02-01-2011 REG | \$ | 10,000.00 | \$ | 10,075.00 |
| DVI INC IN DEFAULT 9.875 DUE 12-31-2040/02-01-2003 REG | \$ | 18,733.76 | \$ | 3,250.00 |
| E TRADE FINL CORP FORMERLY E TRADE GROU SR NT 7.375 DUE 09-15-2013 REG | \$ | 10,000.00 | \$ | 10,400.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| EASTMAN KODAK CO 7.25 DUE 11-15-2013 BEO | \$ 39,200.80 | \$ 39,765.24 |
| ECHOSTAR DBS CORP SR NT 6.625% DUE 10-01-2014 REG | \$ 9,910.20 | \$ 9,750.00 |
| ECHOSTAR DBS CORP SR NT 7.125% DUE 02-01-2016 | \$ 29,883.60 | \$ 30,000.00 |
| EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 | \$ 188,877.50 | \$ 222,870.00 |
| EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO | \$ 345,658.89 | \$ 394,200.00 |
| EL PASO NAT GAS CO NT 8.375% DUE 06-15-2032/06-14-2032 BEO | \$ 87,902.32 | \$ 106,562.72 |
| ELECTR DATA SYS CORP NT 7.125 DUE 10-15-2009/10-12-1999 BEO | \$ 131,387.34 | \$ 130,312.88 |
| EXELON CORP EXELON CORP 5.625 6 15 35 5.625% DUE 06-15-2035/06-09-2005 BEO | \$ 79,171.60 | \$ 75,356.72 |
| FIRSTENERGY CORP NT SER C 7.375 DUE 11-15-2031/11-14-2031 BEO | \$ 477,743.81 | \$ 495,393.66 |
| FORD HLDGS INC 9.375% DUE 03-01-2020 REG | \$ 12,787.50 | \$ 9,812.11 |
| FORD MTR CO DEL 9.98% DUE 02-15-2047 REG | \$ 35,380.00 | \$ 36,700.00 |
| FORD MTR CO DEL SR NT CONV 4.25 DUE 12-15-2036 REG | \$ 40,000.00 | \$ 42,850.00 |
| FORD MTR CR CO CONTINUOUSLY OFFERED BDS TRANCHE # TR 00212 09/17/03 6.15 9-20-10 | \$ 9,155.00 | \$ 9,231.74 |
| FORD MTR CR CO FORD MTR CR CO 7.25 DUE 10-25-2011 BEO | \$ 9,650.00 | \$ 9,792.72 |
| FORD MTR CR CO FORD MTR CR CO 7.25 DUE 10-25-2011 BEO | \$ 1,033.02 | \$ 973.58 |
| FORD MTR CR CO GLOBAL LAND MARKSECS-GLOBLS 7.375 DUE 02-01-2011 BEO | \$ 103,003.20 | \$ 98,994.30 |
| FORD MTR CR CO MTN 4.95 DUE 01-15-2008 | \$ 103,087.00 | \$ 108,141.77 |
| FORD MTR CR CO MTN 4.95 DUE 01-15-2008 | \$ 9,279.95 | \$ 9,849.52 |
| FORD MTR CR CO NT 7.375% DUE 10-28-2009 BEO | \$ 869,088.80 | \$ 891,895.70 |
| FORD MTR CR CO NT DTD 06/11/1997 7.2% DUE 06-15-2007 REG | \$ 9,702.00 | \$ 10,003.26 |
| FORD MTR CR CO NT DTD 11/05/1993 6.375% DUE 11-05-2008 REG | \$ 8,957.50 | \$ 9,921.42 |
| FOREST CITY ENTERPRISES INC SR NT 6.5% DUE 02-01-2017/02-01-2010 BEO | \$ 16,000.00 | \$ 15,680.00 |
| FRESENIUS MED CARE CAP TR II GTD TR PFD SECS 7.875 DUE 02-01-2008 BEO | \$ 30,367.35 | \$ 31,542.50 |
| GEN MTR CORP 8.80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98 | \$ 12,857.04 | \$ 11,355.00 |
| GEN MTRS ACCEP CORP 5.625 DUE 05-15-2009BEO | \$ 82,467.30 | \$ 89,289.45 |
| GEN MTRS ACCEP CORP GMAC GWBAL 7 02-01-02 7 DUE 02-01-2012 BEO | \$ 10,069.50 | \$ 10,322.47 |
| GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00623 6.311 DUE 11-30-2007 | \$ 49,120.50 | \$ 49,687.30 |
| GEN MTRS ACCEP CORP NT 5.125 DUE 05-09-2008 BEO | \$ 65,725.00 | \$ 69,251.63 |
| GEN MTRS ACCEP CORP NT 7.75 DUE 01-19-2010 BEO | \$ 86,628.10 | \$ 94,199.85 |
| GEN MTRS ACCEP CORP NT 7.75 DUE 01-19-2010 BEO | \$ 9,904.95 | \$ 10,443.74 |
| GEN MTRS ACCEP CORP SMARTNOTES BOOK ENTRY TRANCHE # TR 00674 6 DUE 11-15-07 | \$ 10,554.95 | \$ 9,951.45 |
| GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00319 4.05 DUE 08-15-2007 | \$ 10,000.00 | \$ 9,869.26 |
| GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00380 7 DUE 10-15-2011 | \$ 996.50 | \$ 1,011.67 |
| GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00645 7.5 DUE 10-15-2012 | \$ 9,796.50 | \$ 9,959.37 |
| GEN MTRS ACCEP CORP SMARTNOTES TRANCHE #TR 00651 7.75 DUE 10-15-12/05 BEO | \$ 1,008.00 | \$ 999.01 |
| GEN MTRS CORP8.25 DUE 07-15-2023 BEO | \$ 99,400.00 | \$ 130,200.00 |
| GEN MTRS CORP8.25 DUE 07-15-2023 BEO | \$ 1,092.60 | \$ 930.00 |
| GEN MTRS CORP DEB DTD 06/10/1996 8.1 DUE 06-15-2024/06-15-2008 BEO | \$ 11,715.00 | \$ 9,350.00 |
| GEN MTRS CORP SR NT 7.125 DUE 07-15-2013REG | \$ 20,242.60 | \$ 18,800.00 |
| GENERAL MTRS ACCEP CORP GLOBAL BD 7.25% DUE 03-02-2011 BEO | \$ 99,792.10 | \$ 103,993.40 |
| GENERAL MTRS ACCEP CORP SR NT DTD 01/14/1999 5.85% DUE 01-14-2009 BEO | \$ 84,787.50 | \$ 89,658.99 |
| GENERAL MTRS CORP NT DTD 07/15/1991 9.4% DUE 07-15-2021 REG | \$ 9,565.00 | \$ 9,562.50 |
| GLITNIR BANKI HF GLOBAL MEDIUM TERM SR NTRANCHE # TR 00003 6.33 DUE 07-28-2011 | \$ 100,000.00 | \$ 102,681.20 |
| GMAC COML MTG SEC INC 97-C1 CL A3 6.869 MTG PASSTHRU CTF DUE 8-15-2007 BEO | \$ 8,835.93 | \$ 9,316.65 |

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| GMAC COML MTG SECS INC MTG PASSTHRU CTF 1998-C1 CL A-2 6.7% DUE 05-15-2030 REG | \$ | 50,184.70 | \$ | 54,029.47 |
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| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| GMAC LLC PUB INCOME NT PINES 7.3% DUE 03-09-2031/03-09-2006 REG | \$ 9,597.20 | \$ 93.25 |
| GRAHAM PACKAGING CO L P / GPC CAP CORP ISR SUB NT 9.875 DUE 10-15-2014 REG | | |
| HCA INC 6.25 DUE 02-15-2013/02-14-2013 BEO | \$ 40,699.50 | \$ 35,400.00 |
| HCA INC NT 7.5% DUE 11-06-2033/11-05-2033 REG | \$ 189,662.50 | \$ 154,850.00 |
| HCA INC NT DTD 02/07/2006 6.5% DUE 02-15-2016/02-08-2006 REG | \$ 20,712.50 | \$ 21,905.00 |
| HORIZON LINES LLC / HORIZON LINES HLDG CSR NT 9 DUE 11-01-2012/ 11-01-2008 REG | \$ 11,673.75 | \$ 11,550.00 |
| HOST MARRIOTT L P SR NT SER G 9.25 DUE 10-01-2007 BEO | \$ 3,949.64 | \$ 4,110.46 |
| HOST MARRIOTT L P SR NT SER Q 6.75% DUE 06-01-2016/08-15-2006 | \$ 10,000.00 | \$ 10,012.50 |
| HSBC BK USA GLOBAL MEDIUM TERM SR BK NTSBOOK ENTRY MTN VAR RT DUE 09-21-2007 | \$ 300,000.00 | \$ 300,264.90 |
| INN OF THE MTN GODS RESORT & CASINO SR NT 12 DUE 11-15-2010/11-15-2007 REG | \$ 11,775.00 | \$ 10,800.00 |
| INTL TELECOM SATELLITE SR NT 7.625% DUE 04-15-2012 BEO | \$ 26,550.00 | \$ 27,975.00 |
| KAUPTHING BK HF KAUPTHING BK HF 144A 5.7346900 DUE 04-12-2011 BEO | \$ 220,000.00 | \$ 221,534.06 |
| KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO | \$ 10,824.80 | \$ 10,650.08 |
| KERR MCGEE CORP CRP KMG 7.875 DUE 09-15-2031 BEO | \$ 158,609.90 | \$ 172,981.67 |
| KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO | \$ 27,962.20 | \$ 28,512.18 |
| KINDER MORGAN ENERGY PARTNERS L P NTS NCL 6.75 3-15-11BEO | \$ 10,238.40 | \$ 10,404.85 |
| KINDER MORGAN ENERGY PARTNERS L P 7.125 3-15-12 BEO | \$ 10,461.80 | \$ 10,615.57 |
| KINDER MORGAN ENERGY PARTNERS L P SR NT 6.3% DUE 02-01-2009/01-29-1999 BEO | \$ 20,183.60 | \$ 20,265.46 |
| KS CY SOUTHN RY CO SR NT 9.5 DUE 10-01-2008 BEO | \$ 22,649.12 | \$ 21,945.00 |
| LAMAR MEDIA CORP SR SUB NT 7.25 DUE 01-01-2013/01-01-2008 BEO | \$ 32,437.50 | \$ 30,562.50 |
| LANDSBANKI IS HF MEDIUM TERM SR BK NTS BTRANCHE # SR 00001 6.1 DUE 08-25-2011 | \$ 189,950.60 | \$ 193,167.30 |
| LIBERTY MEDIA CORP SR EXCHANGEABLE EXCH INTO SPRINT 3.75 02-15-30/02-15-04 | \$ 14,616.40 | \$ 18,600.00 |
| MACDERMID INC SR SUB NT 9.125% DUE 07-15-2011/07-15-2006 BEO | \$ 11,200.00 | \$ 10,400.00 |
| MGM MIRAGE 7.625 DUE 01-15-2017 BEO | \$ 10,018.75 | \$ 10,025.00 |
| MGM MIRAGE INC GTD SR SUB NT 9.75 DUE 06-01-2007 BEO | \$ 8,722.00 | \$ 8,100.00 |
| MGM MIRAGE SR NT 6.625% DUE 07-15-2015 REG | \$ 10,062.50 | \$ 9,525.00 |
| MGM MIRAGE SR NT 6.75% DUE 09-01-2012 REG | \$ 40,000.00 | \$ 39,400.00 |
| MOHEGAN TRIBAL GAMING AUTH SR SUB NT 8 DUE 04-01-2012/04-01-2007 BEO | \$ 7,000.00 | \$ 7,288.75 |
| NEXTEL COMMUNICATIONS INC SR SER RED NT SER F 5.95 DUE 03-15-2014/03-15-2009 REG | \$ 15,327.50 | \$ 14,607.24 |
| NEXTEL COMMUNICATIONS INC SR SERIAL RED NT SER D 7.375 DUE 08-01-2015REG | \$ 55,000.00 | \$ 51,271.25 |
| NOVA CHEMICALS CORP SR NT 6.5% DUE 01-15-2012 REG | \$ 9,500.36 | \$ 9,500.00 |
| NRG ENERGY INC SR NT 7.25% DUE 02-01-2014/02-01-2010 REG | \$ 30,000.00 | \$ 30,225.00 |
| OMNICARE 6.875% SNR NTS 15/12/15 USD | \$ 8,000.00 | \$ 7,900.00 |
| OPTI CDA INC GTD SR SECD NT 144A 8.25% DUE 12-15-2014/12-15-2006 | \$ 15,000.00 | \$ 15,412.50 |
| OXFORD INDS INC SR NT 8.875% DUE 06-01-2011/06-01-2007 REG | \$ 10,650.00 | \$ 10,325.00 |
| PACIFIC GAS & ELEC CO 1ST MTG BD 6.05% DUE 03-01-2034/03-23-2004 REG | \$ 74,776.05 | \$ 75,643.13 |
| PARK PL ENTMT CORP SR NT 7 DUE 04-15-2013/04-14-2013 BEO | \$ 8,000.00 | \$ 8,183.54 |
| PARK PL ENTMT CORP SR SUB NT 8.125% DUE 05-15-2011/05-14-2011 BEO | \$ 18,097.92 | \$ 17,786.25 |
| PEABODY ENERGY CORP SR NT 6.875% DUE 03-15-2013/03-15-2006 BEO | \$ 15,049.69 | \$ 15,375.00 |
| PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG | \$ 89,713.60 | \$ 92,070.00 |
| PENNEY J C INC DEB 7.4 DUE 04-01-2037 REG PUT | \$ 10,462.50 | \$ 10,900.86 |
| PETROBRAS INTL FIN CO GLOBAL NT 6.125% DUE 10-06-2016 REG | \$ 109,590.60 | \$ 111,100.00 |
| PHILIP MORRIS COS INC 7.75 DEB DUE 01-15-2027 | \$ 240,021.60 | \$ 254,706.69 |
| PK PL ENTMT CORP SR SUB NT 9.375 DUE 02-15-2007 BEO | \$ 307,312.50 | \$ 300,750.00 |
| POGO PRODUCING CO SR NT 6.875% DUE 10-01-2017/10-01-2006 BEO | \$ 19,900.00 | \$ 19,100.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| PREMIER ENTMT BILOXI LLC 1ST MTG BD 10.75% DUE 02-01-2012/02-01-2008 REG | \$ 10,825.00 | \$ 10,300.00 |
| PRIDE INTL INC DEL SR NT 7.375% DUE 07-15-2014/07-15-2006 REG | \$ 19,894.80 | \$ 20,650.00 |
| PUBLIC SVC ENTERPRISE GROUP INC FLT RT NT DUE 09-21-2008/09-21-2006 BEO | \$ 700,000.00 | \$ 700,433.30 |
| PVTPL AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2006 BEO | \$ 261,662.50 | \$ 267,812.50 |
| PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000 | \$ 27,345.92 | \$ 54,556.79 |
| PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046 | \$ 297,961.07 | \$ 298,097.65 |
| PVTPL CVRD FIN LTD NT 144A DUE 10-15-2007/10-15-2005 BEO S/F 07-15-2006 | \$ 92,683.63 | \$ 92,451.68 |
| PVTPL GEORGIA GULF CORP SR NT 144A 9.5% DUE 10-15-2014/10-15-2010 BEO | \$ 9,930.40 | \$ 9,750.00 |
| PVTPL GLITNIR BANKI HF SUB NT FIXED/FLTG144A 6.693% DUE 06-15-2016 BEO | \$ 100,000.00 | \$ 103,237.20 |
| PVTPL HCA INC SR SECD NT 144A 9.125% DUE11-15-2014/11-17-2006 BEO | \$ 10,000.00 | \$ 10,687.50 |
| PVTPL HCA INC SR SECD NT 144A 9.25% DUE 11-15-2016/11-17-2006 BEO | \$ 60,000.00 | \$ 64,275.00 |
| PVTPL HCA INC SR SECD TOGGLE NT 144A 9.625% DUE 11-15-2016/11-17-2006 BEO | \$ 40,312.50 | \$ 43,000.00 |
| PVTPL HERTZ CORP NT 144A 8.875% DUE 01-01-2014/01-01-2010 BEO | \$ 15,000.00 | \$ 15,712.50 |
| PVTPL IDEARC INC SR NT 144A 8% DUE 11-15-2016/11-15-2011 BEO | \$ 15,000.00 | \$ 15,225.00 |
| PVTPL INTELSAT LTD GTD SR NT 144A 9.25% DUE 06-15-2016/06-15-2011 BEO | \$ 10,000.00 | \$ 10,750.00 |
| PVTPL NXP B V / NXP FDG LLC SR SECD NT 144A 7.875 DUE 10-15-2014/10-12-2006 BEO | \$ 5,000.00 | \$ 5,168.75 |
| PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO | \$ 143,425.00 | \$ 153,600.00 |
| PVTPL PETROZUATA FIN INC SER B 8.22 BD DUE 04-01-2017 BEO 144A | \$ 22,500.00 | \$ 29,925.00 |
| PVTPL SEMGROUP L P / SEMGROUP FIN CORP SR NT 144A 8.75 DUE 11-15-2015 BEO | \$ 4,975.00 | \$ 5,025.00 |
| PVTPL SHINSEI FIN CAYMAN LTD PERP PFD SECS STEP-UP 144A VAR RT DU7-20-16 BEO | \$ 103,335.10 | \$ 109,873.06 |
| PVTPL TNK-BP FIN S A SR MTN TRANCHE # TR00002 144A 7.5 DUE 07-18-2016 BEO | \$ 119,551.20 | \$ 127,650.00 |
| PVTPL TRCNTNTL GAS PIPE LINE CORP SR NT FLTG RATE 144A 2.75125 4-15-2008 BEO | \$ 303,000.00 | \$ 300,228.00 |
| PVTPL WINDSTREAM CORP SR NT 144A 8.625% DUE 08-01-2016/08-01-2011 BEO | \$ 4,877.35 | \$ 5,475.00 |
| QWEST COMMUNICATIONS INTL INC SR NT FLTGRATE DUE 02-15-2009/02-15-2006 REG | \$ 45,281.25 | \$ 45,562.50 |
| QWEST CORP NT FLTG RATE DUE 06-15-2013 REG | \$ 500,000.00 | \$ 541,250.00 |
| READERS DIGEST ASSN INC SR NT 6.5% DUE 03-01-2011/03-01-2008 REG | \$ 10,512.50 | \$ 10,275.00 |
| REVLON CONSUMER PRODS CORP 8.625% DUE 02-01-2008/02-01-2006 REG | \$ 4,890.25 | \$ 4,925.00 |
| ROGERS CABLE INC SR SECD 2ND PRIORITY NT6.75% DUE 03-15-2015/03-14-2015 REG | \$ 20,287.50 | \$ 20,606.72 |
| ROGERS WIRELESS INC SR SECD NT 6.375 DUE03-01-2014 REG | \$ 30,000.00 | \$ 30,375.00 |
| ROYAL KPN NV 8 DUE 10-01-2010 | \$ 32,316.90 | \$ 32,369.52 |
| SHAW COMMUNICATIONS INC BD 7.2 DUE 12-15-2011 BEO | \$ 24,655.00 | \$ 27,072.50 |
| SHAW COMMUNICATIONS INC SR NT 7.25 DUE 04-06-2011/04-05-2011 BEO | \$ 10,500.00 | \$ 10,387.50 |
| SOUTHERN NAT GAS CO SR NT 8.875% DUE 03-15-2010/03-15-2006 BEO | \$ 55,875.00 | \$ 52,454.50 |
| SOUTH CAL EDISON CO 1ST SER 2004H FLTG DUE 12-13-2007/06-13-2006 REG | \$ 699,321.00 | \$ 700,492.10 |
| SPRINT CAP CORP NT 7.625 DUE 01-30-2011 BEO | \$ 48,150.50 | \$ 53,535.05 |
| SPRINT CAP CORP NT 8.375 DUE 03-15-2012 BEO | \$ 121,410.63 | \$ 116,695.11 |
| SPRINT CAP CORP NT 8.75% DUE 03-15-2032 BEO | \$ 24,218.77 | \$ 24,072.22 |

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| SPRINT NEXTEL CORPORATION 6 DUE 12-01-2016 BEO | \$ 89,665.10 | \$ 87,716.43 |
| SR NT 7.625% DUE 12-01-2013/12-01-2008 REG | \$ 10,012.50 | \$ 10,225.00 |
| STANDARD PAC CORP NEW SR NT 6.5% DUE 08-15-2010/09-07-2005 REG | \$ 10,091.67 | \$ 9,775.00 |
| STATION CASINOS INC SR NT 7.75% DUE 08-15-2016/08-15-2011 REG | \$ 20,100.00 | \$ 20,150.00 |
| STATION CASINOS INC SR SUB NT 6.875% DUE 03-01-2016/03-01-2009 REG | \$ 5,125.00 | \$ 4,487.50 |
| SUBN PROPANE PARTNERS L P / SUBN ENE SR NT 6.875 DUE 12-15-2013/ 12-15-2008 REG | \$ 24,457.25 | \$ 24,500.00 |
| SUN MEDIA CORP CDA SR NT 7.625% DUE 02-15-2013/02-15-2008 BEO | \$ 16,237.50 | \$ 15,206.25 |
| SUNGARD DATA SYS INC SR NT 9.125% DUE 08-15-2013/08-15-2006 | \$ 20,000.00 | \$ 21,000.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-------------------------|-------------------------|
| SVC CORP INTL 6.5 DUE 03-15-2008 REG | \$ 6,218.25 | \$ 6,045.00 |
| SVC CORP INTL SR NT STEP UP 06-15-2017 11-20-2006 | \$ 9,900.30 | \$ 10,125.00 |
| TCI COMMUNICATIONS INC 7.875% DUE 02-15-2026 REG | \$ 181,243.19 | \$ 177,005.66 |
| TEEKAY SHIPPING CORP SR NT 8.875 DUE 07-15-2011 BEO | \$ 18,448.23 | \$ 19,327.50 |
| TELECOM ITALIA CAP ***TELECOM ITALIA CAPITAL SA NOTES 5.25 DUE 10-01-2015 BEO | \$ 9,937.00 | \$ 9,341.09 |
| TELECOM ITALIA CAP GTD SR NT 4.95% DUE 09-30-2014/09-30-2006 REG | \$ 49,825.50 | \$ 46,322.10 |
| TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-2013/05-15-2005 REG | \$ 24,927.40 | \$ 23,837.23 |
| TENET HEALTHCARE CORP SR NT 9.875% DUE 07-01-2014 REG | \$ 195,975.00 | \$ 183,150.00 |
| TENET HEALTHCARE CORP SR NT DTD 11/06/2001 6.375 DUE 12-01-2011 BEO | \$ 95,063.75 | \$ 89,670.00 |
| TENET HEALTHCARE CORP SR NT VAR RT DUE 02-01-2015 | \$ 107,262.54 | \$ 109,000.00 |
| TIME WARNER COS INC 6.875 DUE 06-15-2018REG | \$ 783.29 | \$ 1,060.75 |
| TXU CORP SR NT SER P 5.55% DUE 11-15-2014/08-15-2005 REG | \$ 18,272.30 | \$ 18,986.82 |
| TXU CORP SR NT SER R 6.55% DUE 11-15-2034/08-15-2005 REG | \$ 156,964.47 | \$ 154,312.62 |
| TXU ENERGY CO LLC SR NT DTD 03/11/2003 7% DUE 03-15-2013 BEO | \$ 30,000.00 | \$ 31,390.74 |
| TYCO INTL GROUP S A CRP TYC 6.375 DUE 10-15-2011/10-14-2011 BEO | \$ 55,900.00 | \$ 73,254.37 |
| TYCO INTL GROUP S A GTD NT 6.875 DUE 01-15-2029 BEO | \$ 368,590.84 | \$ 469,492.21 |
| TYCO INTL GROUP S A GTD NT DTD 02/21/2001 6.75 DUE 02-15-2011 BEO | \$ 36,356.30 | \$ 42,176.08 |
| TYCO INTL GROUP S A NT 7 DUE 06-15-2028 BEO | \$ 57,176.47 | \$ 86,061.98 |
| UGS CORP SR SUB NT 10% DUE 06-01-2012/06-01-2006 REG | \$ 22,640.00 | \$ 21,800.00 |
| VALE OVERSEAS LTD VALE OVERSEAS 6.875 1121 36 6.875% DUE 11-21-2036 BEO | \$ 68,934.60 | \$ 71,795.22 |
| VANDERBILT MTG & FIN INC 1997B MFD HSG SR/SUB PASSTHRU IB-2 8.155 10-07-26 BEO | \$ 26,663.22 | \$ 26,976.55 |
| VANDERBILT MTG & FIN INC 1997C MFD HSG SR/SUB PASSTHRU IB-2 7.83 08-07-2027 REG | \$ 30,146.53 | \$ 30,859.84 |
| VANDERBILT MTG & FIN INC SER 2000B CL IB-2 9.25 DUE 07-07-2030 REG | \$ 181,342.19 | \$ 187,041.31 |
| VENTAS RLTY LTD PARTNERSHIP / VENTAS CAPSR NT 2012 9 5-1-12/4-30-12 BEO | \$ 10,000.00 | \$ 11,300.00 |
| VENTAS RLTY LTD PARTNERSHIP / VENTAS CAPCORP SR NT 2009 8.75 DUE 05-01-2009 BEO | \$ 31,150.00 | \$ 31,875.00 |
| VIACOM INC SR NT 5.75% DUE 04-30-2011/10-18-2006 | \$ 49,415.71 | \$ 50,025.55 |
| VISTEON CORP 8.25% DUE 08-01-2010 BEO | \$ 18,537.50 | \$ 19,500.00 |
| WASTE MGMT INC DEL SR NT 6.875% DUE 05-15-2009 BEO | \$ 491,840.00 | \$ 516,875.50 |
| WASTE MGMT INC DEL WMI 7.375 DUE 08-01-2010 BEO | \$ 89,633.70 | \$ 95,733.63 |
| WESTLAKE CHEM CORP SR NT 6.625% DUE 01-15-2016/01-15-2011 REG | \$ 10,969.90 | \$ 10,642.50 |
| WESTN OIL SANDS INC SR SECD NT 8.375 DUE 05-01-2012 BEO | \$ 32,375.00 | \$ 34,410.00 |
| WESTPOINT STEVENS INC SR NT 7.875 DUE 06-15-2008 BEO | \$ 3,239.00 | \$ 1.00 |
| WEYERHAEUSER CO NT 6.75% DUE 03-15-2012/09-24-2002 BEO | \$ 5,550.80 | \$ 5,244.83 |
| WEYERHAEUSER CO NT 6.75% DUE 03-15-2012/09-24-2002 BEO | \$ 67,299.30 | \$ 62,925.78 |
| WILLIAMS COS INC 7.75 DUE 06-15-2031 BEO | \$ 74,587.50 | \$ 94,500.00 |
| WILLIAMS COS INC DEB SER A 7.5 DUE01-15-2031 BEO | \$ 21,825.22 | \$ 23,862.50 |
| WOLVERINE TUBE INC SR NT SER B 10.5% DUE04-01-2009/04-01-2006 BEO | \$ 4,129.50 | \$ 4,050.00 |
| XEROX CORP SER NT 6.75% DUE 02-01-2017/08-18-2006 BEO | \$ 9,939.20 | \$ 10,450.00 |
| XEROX CORP US\$SR NT 9.75 DUE 01-15-2009 | \$ 324,375.00 | \$ 324,000.00 |
| XTO ENERGY INC SR NT 7.5 DUE 04-15-2012/04-14-2012 BEO | \$ 29,624.88 | \$ 28,247.86 |
| Corporate Debt Instruments - Other Total | \$ 17,839,956.63 | \$ 18,366,317.45 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| Corporate Debt Instruments - Preferred | | |
| ##FEDERAL HOME LN BKS PREASSIGN 00097 5.4%DUE 01-02-2009/04-02-2007 | \$ 129,974.00 | \$ 129,805.65 |
| AB SVENSK EXPORTKREDIT - SWEDISH EXPT CRTR 00038 4.875 DUE 09-29-2011 | \$ 1,194,696.00 | \$ 1,189,474.80 |
| AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN 5.61% DUE 06-27-2008 | \$ 400,000.00 | \$ 400,910.00 |
| AMERN GEN FIN CORP INCOMENOTES BOOK E TRANCHE # TR 00048 4.2 DUE 08-15-2009 | \$ 14,463.05 | \$ 14,674.47 |
| ASIF II 1.2% MTN 20/3/08 JPY 2001-B | \$ 1,396,133.75 | \$ 1,375,216.31 |
| ASSET BACKED SECS CORP HOME EQUITY LN TR2001-HE3 CTF CL A1 11-15-2031 BEO | \$ 44,102.31 | \$ 44,114.79 |
| AST SECURITIZATION CORP SER 1996-D2 CL A1 6.92 BD DUE 02-14-2029 BEO | \$ 12,489.70 | \$ 11,604.42 |
| BANK ONE CORP BANK ONE CORP 4.125% DUE 09-01-2007 BEO | \$ 94,855.60 | \$ 94,227.65 |
| BELLSOUTH CORP NT 4.75% DUE 11-15-2012 BEO | \$ 9,664.90 | \$ 9,650.21 |
| BERKSHIRE HATHAWAY FIN CORP SR NT 4.2% DUE 12-15-2010/05-03-2004 REG | \$ 9,799.50 | \$ 9,686.08 |
| BERKSHIRE HATHAWAY FIN CORP SR NT 4.625%DUE 10-15-2013/04-22-2004 REG | \$ 24,620.94 | \$ 24,229.63 |
| BK AMER CORP SUB INTERNOTES BOOK ENTRY TRANCHE # SB 00092 6 DUE 02-15-2012 | \$ 25,661.50 | \$ 25,775.25 |
| BOEING CAP CORP NT 7.375 DUE 09-27-2010/09-26-2010 BEO | \$ 89,165.19 | \$ 91,128.67 |
| BRAZOS TEX HIGHER ED AUTH INC STUDENT LNREV VAR-NTS-SER I-A-1 09-26-2016 REG | \$ 258,000.01 | \$ 258,000.01 |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS-BOOK ENTRY MTN VAR RT DUE 10-28-2008 | \$ 1,000,195.00 | \$ 1,001,575.00 |
| CISCO SYS INC SR NT FLTG RATE DUE 02-20-2009 REG | \$ 1,400,935.00 | \$ 1,401,338.40 |
| CIT GROUP INC INTERNOTES BOOK ENTRY TRANCHE # TR 00182 4.5 DUE 07-15-2009 | \$ 10,000.00 | \$ 9,849.28 |
| CITIGROUP MTG LN TR 2005-HE2 ASSET BKD CTF CL A 144A VAR 07-25-2035 BEO | \$ 226,279.39 | \$ 227,008.01 |
| CLOROX CO SR NT 5% DUE 01-15-2015 REG | \$ 33,006.35 | \$ 33,945.59 |
| CMO 1ST HORIZON MTG PASSTHRU TR SER 2004-AA1 CL-A1 DUE 06-25-2034 BEO | \$ 222,224.41 | \$ 222,013.95 |
| CMO ALTERNATIVE LN TR 2006-OA11 CL A-4 FLTG DUE 07-25-2036 REG | \$ 467,479.40 | \$ 466,807.63 |
| CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 10-10-2045 REG | \$ 70,354.06 | \$ 68,943.21 |
| CMO BANC AMER MTG SECS INC BOAMS 2004-2 1A5 6.5% DUE 10-25-2031 BEO | \$ 179,377.03 | \$ 176,759.99 |
| CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG | \$ 185,826.40 | \$ 183,573.70 |
| CMO BEAR STEARNS ARM TR 2002-11 CL I-A-1DUE 01-25-2033/04-25-2006 BEO | \$ 131,321.32 | \$ 128,813.26 |
| CMO BEAR STEARNS ARM TR 2002-11 CL I-A-2DUE 01-25-2033/04-25-2006 BEO | \$ 200,510.12 | \$ 195,860.26 |
| CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL V-A-1 DUE 04-25-2033 BEO | \$ 807,833.32 | \$ 786,856.71 |
| CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO | \$ 60,307.50 | \$ 58,010.04 |
| CMO CWALT INC 2005-14 ALT LN TR MTG PASSTHRU DUE 05-25-2035 REG | \$ 242,059.27 | \$ 242,240.33 |
| CMO CWALT INC 2005-38 MTG PASSTHRU CTF CL A-3 DUE 09-25-2035 REG | \$ 290,738.95 | \$ 291,758.57 |
| CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO | \$ 298,137.06 | \$ 298,877.93 |
| CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO | \$ 359,361.60 | \$ 360,261.80 |
| CMO CWALT INC SER 2005-J12 CL 2-A-1 FLT RT DUE 08-25-2035 REG | \$ 475,943.55 | \$ 476,879.26 |
| CMO DSLA MTG LN TR 2006-AR1 MTG PASSTHRUCTF CL 1A-1A DUE 03-19-2046 REG | \$ 473,286.36 | \$ 472,325.59 |
| CMO GREENPOINT MTG FDG TR 2005-AR4 MTG PASSTHRU CTF CL I-A-1 DUE 10-25-2045 REG | \$ 215,490.96 | \$ 216,009.22 |
| CMO GREENPOINT MTG FDG TR SER 2006-AR5 CLASS-A1A DUE 10-25-2046 REG | \$ 493,897.81 | \$ 494,061.37 |

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|---|---------------|---------------|
| CMO GS MTG SECS CORP SER 2005-AR6 CL 1A14.5480298996% DUE 09-25-2035 REG | \$ 531,619.72 | \$ 526,950.15 |
| CMO GS MTG SECS CORP SER 2005-AR6 CL 2A14.54002% DUE 09-25-2035/10-25-2005 REG | \$ 328,742.29 | \$ 324,850.38 |
| CMO GS MTG SECS CORP SER 2005-RP3 CL 1AFDUE 09-25-2035 BEO | \$ 469,471.71 | \$ 470,714.38 |
| CMO GS MTG SECS CORP SER 2005-WMC1 CL A-1 FLT RT DUE 09-25-2035 REG | \$ 11,178.65 | \$ 11,177.79 |
| CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG | \$ 268,837.06 | \$ 269,851.11 |
| CMO IMPAC CMB TR SER 2003-9F CL A VAR RATE 5.72% DUE 07-25-2033 REG | \$ 532,218.71 | \$ 532,193.70 |
| CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO | \$ 30,431.92 | \$ 30,125.86 |
| CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4DUE 09-15-2030 BEO | \$ 100,375.00 | \$ 97,530.90 |
| CMO LEHMAN XS TR 2006-2N MTG PASSTHRU CTF CL 1-A1 VAR DUE 02-25-2046 REG | \$ 485,498.48 | \$ 486,440.35 |
| CMO LEHMAN XS TR SER 2005-7N CL 1A1B DUE12-25-2035 BEO | \$ 241,297.91 | \$ 242,273.48 |
| CMO MERRILL LYNCH MTG TR 2005-CKI1 COML MTG PASSTHRU CTF A6 DUE 11-12-2037 REG | \$ 99,979.95 | \$ 99,838.40 |
| CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG | \$ 159,669.82 | \$ 164,651.04 |
| CMO MORGAN STANLEY CAP I INC 2005-HQ6 CTF A-4A 4.989 DUE 08-13-2042 REG | \$ 100,548.30 | \$ 97,698.80 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| CMO NOMURA ASSET ACCEP CORP SER 2005-AR5CL II-A-1 VAR RATE DUE 10-25-2035 REG | \$ 532,964.28 | \$ 529,172.44 |
| CMO RESDNTL ACCREDIT LNS INC MTG 2005-QO3 CL A-1 DUE 10-25-2045 REG | \$ 287,239.92 | \$ 287,530.92 |
| CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2003-QS1 CTF CL A-4 DUE01-25-2033 BEO | \$ 202,267.35 | \$ 202,681.31 |
| CMO SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE DUE 08-25-2033 REG | \$ 236,806.15 | \$ 236,847.83 |
| CMO STRUCTURED AST MTG INVTS II INC MTG PA CL I-A-1A DUE 08-25-2036 REG | \$ 482,453.97 | \$ 483,527.29 |
| CMO THORNBURG MTG SECS TR 2005-4 MTG PASSTHRU CTF CL A-4 DUE 12-25-2035 REG | \$ 471,779.74 | \$ 470,787.40 |
| CMO THORNBURG MTG SECS TR SER 2005-4 CL A-3 5.55% DUE 12-25-2035 REG | \$ 374,413.11 | \$ 374,122.57 |
| CMO WACHOVIA BK COML MTG TR 2005-C18 COMMTG PASSTHRU A-4 DUE 04-15-2042 REG | \$ 130,541.06 | \$ 126,524.19 |
| CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-7 DUE 07-15-2042 BEO | \$ 109,789.45 | \$ 108,229.11 |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG | \$ 288,543.95 | \$ 289,656.00 |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG | \$ 486,577.80 | \$ 487,449.75 |
| CMO WAMU MTG PASS-THRU CTFS 2002-AR11MTG PASSTHRU CTF A-1 5.243 10-25-32 BEO | \$ 95,480.15 | \$ 93,349.60 |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG | \$ 433,576.73 | \$ 434,058.52 |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR6 CL 2-A-1A DUE 04-25-2045 REG | \$ 245,450.59 | \$ 246,101.52 |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG | \$ 351,658.27 | \$ 352,733.99 |
| CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-2045REG | \$ 687,067.27 | \$ 689,117.48 |
| CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT RT 10-25-2045BEO | \$ 256,212.06 | \$ 256,556.67 |
| CMO WELLS FARGO MTG BACKED SECS 2004-S TR CL A-7 DUE 09-25-2034 REG | \$ 735,951.56 | \$ 750,914.01 |
| CMO ZUNI MTG LN TR 2006-1 CL A-1 5.46% DUE 08-25-2036 REG | \$ 415,833.72 | \$ 415,316.01 |
| CONOCO FDG CO NT 6.35% DUE 10-15-2011 BEO | \$ 22,240.80 | \$ 20,908.92 |
| CONOCO INC NT DTD 04/20/1999 6.95 DUE 04-15-2029/04-20-1999 BEO | \$ 31,281.00 | \$ 34,076.28 |
| CONOCOPHILLIPS AUSTRALIA FDG CO GTD NT FLTG RATE DUE 04-09-2009/04-11-2007 REG | \$ 900,000.00 | \$ 900,716.40 |
| CONOCOPHILLIPS NT 4.75% DUE 10-15-2012/10-14-2012 BEO | \$ 89,359.69 | \$ 87,756.57 |
| COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00059 5.5 DUE 08-15-2007 | \$ 10,000.00 | \$ 10,008.15 |
| CWABS INC SER 2005-17 CL 1AF1 FLT RT 06-25-2025 REG | \$ 326,621.30 | \$ 326,786.90 |
| CWABS INC SER 2005-AB1 CL A3 FLT RT 08-25-2035 REG | \$ 450,000.00 | \$ 452,079.90 |
| CWABS INC SERIES 2002-1 CLASS-A FLTG RATE ASSET BACKED CTF 08-25-2032 BEO | \$ 58,416.74 | \$ 58,429.47 |
| CWHEQ INC 2005-H REVOLVING HOME EQUITY CL 2- 12-15-2035 REG | \$ 286,910.92 | \$ 287,346.74 |
| DEUTSCHE TELEKOM INTL FIN B V NT 5.75% DUE 03-23-2016 REG | \$ 74,516.25 | \$ 73,898.03 |
| FIRSTAR BK 7.125 DUE 12-01-2009 BEO | \$ 26,450.00 | \$ 26,287.68 |
| GEN ELEC CAP CORP INTERNOTES BOOK EN TRANCHE # TR 00338 4.125 DUE 05-15-2009 | \$ 19,448.99 | \$ 19,478.50 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00560 4.625 DUE 09-15-2009 | \$ 15,625.80 | \$ 14,798.96 |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY # TR 00740 5.5 DUE 04-28-2011 | \$ 599,196.00 | \$ 607,089.00 |

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|---|-----------------|-----------------|
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 03-04-2008 | \$ 1,400,000.00 | \$ 1,401,047.20 |
| GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO | \$ 20,032.76 | \$ 20,038.68 |
| GOLDMAN SACHS GROUP INC MEDIUM TERM NTS TRANCHE # TR 00207 VAR RT DUE 07-23-2009 | \$ 400,000.00 | \$ 402,562.00 |
| HANCOCK JOHN LIFE INS CO SIGNATURENOTES TRANCHE TR 00604 FLTG 2/09/06 04-15-2009 | \$ 2,000.00 | \$ 1,928.41 |
| HARTFORD LIFE GLOBAL FDG TRS HARTFORD LITRANCHE # TR 00191 5 DUE 03-15-2010 | \$ 10,000.00 | \$ 9,921.82 |
| HOME EQUITY ASSET TR SER 2005-8 CL 2-A-102-25-2036 REG | \$ 141,943.60 | \$ 141,976.11 |
| HOUSEHOLD FIN CORP CRP HI 7% DUE05-15-2012 BEO | \$ 35,201.07 | \$ 37,736.51 |
| HOUSEHOLD FIN CORP INTERNOTES BOOK ENTRY6.45% DUE 04-15-2007 | \$ 10,335.14 | \$ 10,025.22 |
| HOUSEHOLD FIN CORP NT 8% DUE 07-15-2010 BEO | \$ 75,068.87 | \$ 76,040.86 |
| HOUSEHOLD FIN CORP NT DTD 06/17/1998 6.4% DUE 06-17-2008 REG | \$ 49,341.50 | \$ 50,766.15 |
| HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A DUE 12-29-2049/06-27-2013 BEO | \$ 45,000.00 | \$ 41,909.36 |
| HSBC FIN CORP HSBC FIN INTERNOTES BOOK ETRANCHE # TR 00170 4.9 DUE 12-15-2007 | \$ 10,000.00 | \$ 9,958.09 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| HSBC FIN CORP HSBC FIN INTERNOTES BOOK ETRANCHE # TR 00262 5.45 DUE 06-15-2007 | \$ 25,000.00 | \$ 25,001.70 |
| HSEHD FIN CORP HSEHD FIN GLBL CPN 6.375 MAT 11/27/12 6.375 DUE 11-27-2012 BEO | \$ 14,904.90 | \$ 15,794.69 |
| I/O CMO GMAC COML MTG SECS INC SER 1999-CTL1 CL X 12-15-2016 BEO | \$ 134,419.44 | \$ 17,364.35 |
| ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO | \$ 19,974.80 | \$ 20,317.14 |
| J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO | \$ 56,817.90 | \$ 55,973.78 |
| J P MORGAN CHASE & CO NT 6.75 DUE 02-01-2011 BEO | \$ 119,675.90 | \$ 120,900.65 |
| LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00494 VAR RT DUE 04-20-2007 | \$ 490,000.00 | \$ 490,319.97 |
| LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00503 VAR RT DUE 07-29-2014 | \$ 5,988.00 | \$ 5,033.60 |
| LEHMAN XS TR SER 2006 GP4 MTG PASSTHRU CTF CL 3-A1A 5.39% DUE 08-25-2046 REG | \$ 471,911.12 | \$ 471,691.57 |
| MCDONALDS CORP MTN BE TRANCHE # TR 000846 DUE 04-15-2011 | \$ 24,214.25 | \$ 25,681.98 |
| MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 3.375 DUE 09-14-2007 | \$ 64,973.35 | \$ 64,143.56 |
| MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO | \$ 30,075.00 | \$ 31,752.48 |
| MORGAN STANLEY FLTG RT BD DUE 01-18-2008BEO | \$ 1,100,000.00 | \$ 1,101,648.90 |
| MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO | \$ 40,147.73 | \$ 40,207.64 |
| MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 BEO | \$ 74,477.70 | \$ 74,536.76 |
| NABISCO INC DEB DTD 06/15/1995 7.55 DUE 06-15-2015 REG | \$ 39,047.05 | \$ 39,693.36 |
| ORIGEN MFD HSG CONT TR SER 2002-A SR/SUBAB CTF CL A-1 2.12 12-15-13 BEO | \$ 35,326.74 | \$ 35,290.92 |
| PHILLIPS PETE CO NT 8.75 DUE 05-25-2010 BEO | \$ 204,471.75 | \$ 193,913.83 |
| PRUDENTIAL FINL INC INTERNOTES BOOK ENTRTRANCHE # TR 00029 4 DUE 06-15-2008 | \$ 14,636.22 | \$ 14,715.03 |
| PVTPL ASIF GLOBAL FING XIX SR NT 144A4.9% DUE 01-17-2013 BEO | \$ 9,987.60 | \$ 9,751.94 |
| PVTPL CMO CRIIMI MAE COML MTG TR SER 1998-C1 BD CL A-2 144A 7.0 DUE **INC | \$ 377,867.54 | \$ 353,180.88 |
| PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.75% DUE 10-15-2014 BEO | \$ 49,241.00 | \$ 47,533.30 |
| PVTPL PETROLEUM EXPT LTD NT CL A-1 144A 4.623% DUE 06-15-2010/07-20-2005 BEO | \$ 233,331.01 | \$ 229,595.33 |
| PVTPL PETROLEUM EXPT LTD NT CL A-2 144A 4.633% DUE 06-15-2010/07-20-2005 BEO | \$ 311,108.00 | \$ 306,130.23 |
| PVTPL PETRONAS CAP LTD EURO GTD NT 144A 7.875% DUE 05-22-2022 BEO | \$ 59,719.20 | \$ 73,839.48 |
| PVTPL RABOBANK CAP FDG III GTD TR NT 144A 5.254 DUE 12-29-2049/06-30-2017 BEO | \$ 20,155.20 | \$ 19,283.10 |
| PVTPL RABOBANK CAP FDG TR II BD 144A 5.26 DUE 12-29-2049/12-31-2013 BEO | \$ 10,181.40 | \$ 9,779.45 |
| PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.664 DUE 09-15-2013 BEO | \$ 243,294.47 | \$ 253,153.44 |
| SBC COMMUNICATIONS INC NT 5.1% DUE 09-15-2014/11-03-2004 BEO | \$ 58,023.40 | \$ 58,256.94 |
| SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00048 VAR RT DUE 04-01-2009 | \$ 360,000.00 | \$ 350,031.60 |
| SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 01-31-2014 | \$ 9,979.24 | \$ 9,126.39 |
| STRUCTURED ADJ RATE MTG LN TR 2004-16 MTG PASSTHRU CTF 1-A2 ADJ 11-25-2034 REG | \$ 217,630.07 | \$ 215,718.85 |
| STRUCTURED ASSET INVT LN TR 2005-3 CL A9VAR RATE 04-25-2035 REG | \$ 173,840.39 | \$ 173,895.15 |
| SUNTRUST BK CENT FLA NATL ASSN MTN TR NTS 6.9 DUE 07-01-2007 BEO | \$ 5,457.10 | \$ 5,046.72 |
| TARGET CORP NT 4 DUE 06-15-2013/06-14-2013 BEO | \$ 85,046.22 | \$ 83,681.82 |
| TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00415 DUE 03-22-2007 REG | \$ 450,000.00 | \$ 450,086.40 |

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|--|----|---------------|----|---------------|
| TOYOTA MTR CR CORP TOYOTA MTR CR 2.875 DUE 08-01-2008 BEO | \$ | 28,531.85 | \$ | 28,979.04 |
| TRANSOCEAN INC TRANSOCEAN SEDCO FOREX FLRT DUE 09-05-2008/ 09-05-2007 BEO | \$ | 300,000.00 | \$ | 300,180.90 |
| UNILEVER CAP CORP NT 7.125 DUE 11-01-2010/10-24-2000 BEO | \$ | 49,552.00 | \$ | 53,111.20 |
| VERIZON COMMUNICATIONS INC VERIZON COMM INC DUE 08-15-2007/ 08-15-2006 BEO | \$ | 1,100,000.00 | \$ | 1,099,998.90 |
| VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO | \$ | 123,041.95 | \$ | 122,584.94 |
| VINTAGE PETE INC SR NT 8.25% DUE 05-01-2012/05-01-2007 BEO | \$ | 20,000.00 | \$ | 20,988.82 |
| WACHOVIA CAP TR III FIXED-FLTG RATE NORMAL WACHOVIA 5.8% DUE 08-29-2049 REG | \$ | 80,100.50 | \$ | 80,660.40 |
| WELLS FARGO & CO NEW SUB GLOBAL NT 6.375DUE 08-01-2011 BEO | \$ | 86,430.55 | \$ | 89,013.36 |
| WELLS FARGO CAP X GTD CAP SECS 5.95 DUE 12-15-2086/12-06-2006 REG | \$ | 99,900.00 | \$ | 98,008.80 |
| Corporate Debt Instruments - Preferred Total | \$ | 34,370,138.93 | \$ | 34,190,411.19 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| Corporate Stock - Preferred | | |
| ##IPATH DOW JONES-AIG COMMODITY DO NOT USE SEE 2020430 | \$ 21,259.03 | \$ 21,288.90 |
| ADR EMBRAER-EMPRESA BRASILEIRA DE AERONAUTICA S A SPONSR | | |
| ADR REPSTG PFD SHS | \$ 7,776.32 | \$ 8,286.00 |
| ADR ROYAL BK SCOTLAND GROUP PLC S PONSORED ADR SER E REPSTG | \$ 2,568.95 | \$ 2,500.00 |
| ADR ROYAL BK SCOTLAND GROUP PLC S PONSORED ADR SER M REPSTG | | |
| PREF M | \$ 25,859.95 | \$ 25,500.00 |
| ADR TELECOMUICACOES DE SAO PAULO S A TELESP SPONSORED ADR | | |
| REPSTG PFD | \$ 37,403.55 | \$ 42,545.80 |
| AQUILA INC DEL NEW QUARTERLY INT BD NEW QRTLY INT BD 7.875 PFD | | |
| DUE 03-01-2032 | \$ 7,439.12 | \$ 12,560.00 |
| ATSI COMMUNICATIONS INC PFD CONV SER H | \$ 296.96 | \$ 0.00 |
| BAC CAP TR II GTD CAP SECS 7.00% PFD 7% | \$ 25,002.95 | \$ 253.00 |
| BAC CAP TR XII GTD CAP SECS | \$ 25,589.95 | \$ 26,320.00 |
| BRE PPTYS INC PFD SER D% | \$ 5,639.95 | \$ 5,636.25 |
| CAP AUTOMOTIVE REIT RED PFD SHS SER A 7.50 | \$ 6,849.95 | \$ 6,750.00 |
| CAPITAL AUTOMOTIVE REIT PFD SER B 8% | \$ 6,009.95 | \$ 5,148.45 |
| CHESAPEAKE ENERGY CORP PFD CONV% | \$ 19,120.61 | \$ 19,150.00 |
| CITIGROUP CAP XV ENHANCED TR PFD SECS | \$ 2,765.45 | \$ 2,783.00 |
| CONVERIUM FIN S A GTD SUB NT | \$ 19,939.12 | \$ 20,288.00 |
| CORP BACKED TR CTFS TOYS R US DEB BKD SER 2001-31 CL A-1 | \$ 7,752.95 | \$ 8,750.00 |
| CORP BACKED TR CTFS USE 21988K FOR EQTY ISSUES SER 2001-27 CL A-1 | | |
| TR CTF | \$ 38,110.90 | \$ 38,250.00 |
| CORPORATE BACKED TR CTFS 2003-17 SPRINT CAP CORP BKD TR CL A-1 | \$ 9,964.95 | \$ 11,317.50 |
| CORTS TR III AON CAP A CORP BKD TR SECS CL A CTF | \$ 25,352.95 | \$ 25,100.00 |
| DEVELOPERS DIVERSIFIED RLTY CORP DEPOS SH REPSTG 1/10 PFD CL F | \$ 3,279.95 | \$ 3,173.75 |
| DUKE RLTY CORP | \$ 5,419.95 | \$ 4,918.75 |
| DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER L PFD STK | \$ 5,296.45 | \$ 5,294.10 |
| DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER M PFD STK | \$ 2,537.95 | \$ 2,598.00 |
| DUQUESNE LT CO 1ST MTG PUB INC NTS PINES | \$ 8,324.95 | \$ 7,686.00 |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN PFD 5.97% | \$ 40,112.95 | \$ 0.00 |
| FIRST INDL RLTY TR DEP SHS REPSTG 1/10000 PFD SER J | \$ 2,552.95 | \$ 2,561.00 |
| FNMA PFD SER M 4.75 | \$ 12,612.95 | \$ 12,753.00 |
| FORD MTR CO CAP TR II TR ORIGINATED PFD SECS 6.50% | \$ 56,994.30 | \$ 58,140.00 |
| FORD MTR CR CO 7.6 PRF SNR NTS 3/1/2032 CALLABLE ON 2/27/07 @USD25 | \$ 47,969.30 | \$ 56,227.50 |
| FORD MTR CR CO SR UNSECD NT | \$ 4,486.95 | \$ 4,432.00 |
| GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD CL | | |
| B | \$ 1,388,609.39 | \$ 1,440,880.00 |
| GEN ELEC CAP CORP NT | \$ 2,579.41 | \$ 2,488.00 |
| GEN ELEC CAP CORP PUB INC NT PINES | \$ 8,155.41 | \$ 7,563.00 |
| GEN MTRS CORP SR DEB CONV SER B | \$ 119,645.59 | \$ 136,145.75 |
| GEN MTRS CORP SR DEB CONV SER C | \$ 4,191.95 | \$ 4,521.28 |
| GEN MTRS CORP SR NT | \$ 29,697.85 | \$ 34,362.00 |
| GEN MTRS CORP SR NT 7.375 CALLABLE 10/03/2006 | \$ 18,155.80 | \$ 19,070.00 |
| GEN MTRS CORP SR NT 7.5 PRF 01/07/2044 USD25 | \$ 2,012.95 | \$ 1,925.00 |
| GEN MTRS CORP SR NT PFD 7.250 CALLABLE 07/15/2006 | \$ 1,882.95 | \$ 1,890.00 |
| GENERAL MTRS CORP QUARTERLY INT BD QUIBS | \$ 11,041.90 | \$ 13,195.00 |
| HEALTH CARE REIT INC PFD | \$ 25,864.90 | \$ 31,000.00 |
| HECLA MNG CO PFD SER B CONV \$3.50 | \$ 2,889.95 | \$ 6,467.50 |
| HENKEL KGAA NON-VTG PRF NPV | \$ 330,779.40 | \$ 389,999.25 |
| HLTH CARE REIT INC PFD SER F | \$ 5,151.26 | \$ 5,268.87 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| HUNTINGTON PFD CAP INC EXCH PREP PFD SECS CL C | \$ 9,429.40 | \$ 9,447.90 |
| IMPAC MTG HLDGS INC PFD SER C | \$ 3,278.69 | \$ 3,545.40 |
| JPMORGAN CHASE CAP XIV CAP SECS SER N | \$ 7,005.95 | \$ 7,524.00 |
| JPMORGAN CHASE CAP XIX CAP SECS SER S | \$ 2,529.95 | \$ 2,550.00 |
| LEHMAN BROS HLDGS CAP TR V PFD SECS SER M 6.00% PFD STOCK | \$ 9,892.95 | \$ 11,160.00 |
| MBNA CAP D TR PFD SECS SER D TRUPS | \$ 2,559.95 | \$ 2,554.00 |
| METLIFE INC SR NT DTD 11/21/2003 | \$ 6,768.95 | \$ 7,392.00 |
| MILLS CORP PFD SER E 8.75% | \$ 5,279.99 | \$ 5,765.00 |
| MORGAN STANLEY CAP TR VI 6.6 CALLABLE 2/1/11 DUE 2/1/46 | \$ 24,362.95 | \$ 25,600.00 |
| MORGAN STANLEY HITS LKD XM SATELLITE RADIO HLDGS INC | \$ 11,669.95 | \$ 14,200.00 |
| NEXEN INC SUB NT | \$ 2,689.95 | \$ 2,580.00 |
| NORTHWEST AIRLS INC 9.50% SR QUARTERLY INT BD | \$ 1,266.95 | \$ 1,087.50 |
| PFD WACHOVIA CORP | \$ 1,328.02 | \$ 0.63 |
| PREFERREDPLUS TR SER CTR-1 TR CTF | \$ 34,987.85 | \$ 34,650.00 |
| PREFERREDPLUS TR SER CZN-1 TR CTF | \$ 37,537.90 | \$ 38,070.00 |
| PREFERREDPLUS TR SER FRD-1 TR CTF | \$ 3,990.95 | \$ 3,400.00 |
| PREFERREDPLUS TR SER GRC-1 TR CTF | \$ 38,352.80 | \$ 38,670.00 |
| PREFERREDPLUS TR SER LMG-2 TR CTF | \$ 23,459.95 | \$ 26,050.00 |
| PREFERREDPLUS TR SER QWS-1 TR CTF | \$ 7,739.95 | \$ 10,004.00 |
| SATURNS AON CAP TR SER A 2002-1 TR UNIT CL A | \$ 25,362.95 | \$ 25,100.00 |
| SATURNS HERTZ CORP 2003-15 TR UNIT CL A | \$ 21,635.90 | \$ 23,150.00 |
| THORNBURG MTG INC PFD SER C 8.00% | \$ 2,519.95 | \$ 2,499.99 |
| TRANSCANADA PIPELINES LTD PFD SECS 8.25% | \$ 10,214.95 | \$ 10,400.00 |
| TRUST CTFS 2002-1 BEAR STEARNS DEPOSITORINC ACTING AS DEPOSITOR TR CTF | \$ 11,862.95 | \$ 12,877.50 |
| UAL CORP CAP TR I TR ORIGINATED PFD SECS13.25% | \$ 1,307.60 | \$ 0.00 |
| UN ELEC CO PFD \$3.50 | \$ 7,312.95 | \$ 7,000.00 |
| UNITED STATES CELLULAR CORP SR NT PREFERRED | \$ 5,159.95 | \$ 5,172.00 |
| USB CAP VI GTD TR PFD SECS | \$ 2,454.95 | \$ 2,384.00 |
| VOLKSWAGEN AG NON VTG PRF NPV | \$ 303,956.31 | \$ 530,488.57 |
| VORNADO RLTY TR PFD SER E 7 | \$ 2,536.95 | \$ 2,571.00 |
| WACHOVIA PFD FDG CORP PERP PFD SECS SER A 7.25% | \$ 3,434.95 | \$ 3,511.25 |
| WELLS FARGO CAP IX TR ORIGINATED PFD SECS 5.625 TOPRS | \$ 13,747.90 | \$ 14,262.00 |
| Corporate Stock - Preferred Total | \$ 3,080,592.23 | \$ 3,418,653.39 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| Corporate Stock - Common | | |
| ##ABLAZE TECHNOLOGIES INC COM | \$ 4,812.53 | \$ 0.00 |
| ##ACTIS GLOBAL VENTURES INC COM STK | \$ 9,177.30 | \$ 36.00 |
| ##ADANAC MOLYBDENUM CORP COM STK | \$ 10,134.80 | \$ 0.00 |
| ##AMER WILD WOODLAND GINSENG CORP | \$ 281,353.61 | \$ 0.00 |
| ##APIVA VENTURES LTD COM | \$ 7,871.10 | \$ 30.00 |
| ##APOLLO GOLD CORP YUKON COM DO NOT USE SEE 2009928 | \$ 5,009.95 | \$ 4,600.00 |
| ##AVALON VENTURES LTD COM STK | \$ 74,405.92 | \$ 99,021.96 |
| ##AVINO SILVER & GOLD MINES LTD COM | \$ 13,308.35 | \$ 0.00 |
| ##BAD TOYS HLDGS INC COM COM | \$ 33,187.35 | \$ 16,380.00 |
| ##BCE INC COM NEW COM NEW | \$ 2,264.77 | \$ 0.00 |
| ##BIOMAGNETICS DIAGNOSTICS CORP COM STK | \$ 2,745.80 | \$ 0.00 |
| ##ECOTALITY INC COM STK | \$ 2,709.95 | \$ 2,115.00 |
| ##ENCOMPASS HLDGS INC COM STK | \$ 6,718.99 | \$ 1,880.00 |
| ##FBO AIR INC COM | \$ 4,789.50 | \$ 40.00 |
| ##FINI GROUP INC COM STK | \$ 2,494.68 | \$ 196.30 |
| ##GS CLEANTECH CORP COM STK | \$ 25,450.90 | \$ 5,759.10 |
| ##GS ENERGY CORP COM STK | \$ 2,559.41 | \$ 765.00 |
| ##HOMELAND SAFETY INTL INC COM STK | \$ 3,344.23 | \$ 0.00 |
| ##IT CAPITAL LIMITED ORD F | \$ 20,755.10 | \$ 1,938.75 |
| ##MICRON ENVIRO SYS INC COM NEW STK | \$ 27,445.39 | \$ 31,490.00 |
| ##NAMEX EXPLORATIONS INC COM COM | \$ 1,539.95 | \$ 0.00 |
| ##NORSAT INTL INC NEW COM COM STK | \$ 114.23 | \$ 55.00 |
| ##PEPSICO INC CAP USD0.016666 DO NOT USESEE SEC #2710850 | \$ 4,647.89 | \$ 0.00 |
| ##PUB STORAGE INC DEPOS SH REPST G 1/1000TH COM SER A #1001833 | \$ 2,199.95 | \$ 0.00 |
| ##REALITY RACING INC COM NEW STK | \$ 1,980.77 | \$ 920.00 |
| ##RED REEF LABORATORIES INTL INC COM | \$ 1,021.32 | \$ 190.00 |
| ##ROYAL OAK MINES INC COM DO NOT USE SEESEC #2003584 | \$ 14,583.77 | \$ 0.00 |
| ##SK WHEAT POOL CL B NON VTG COM | \$ 1,453.80 | \$ 38.11 |
| ##SPORTS CONCEPTS INC COM STK | \$ 7,862.88 | \$ 23.72 |
| ##UNOR INC COM STK | \$ 2,642.55 | \$ 2,578.00 |
| ##YAMANA GOLD INC COM STK | \$ 143,650.61 | \$ 161,916.30 |
| #REORG ADR MITTAL STL CO N V CL A N Y REGISTRY SH N/C TO 2010268 EFF 01-30-07 | \$ 30,616.32 | \$ 30,791.40 |
| #REORG IRISH INVT N/C TO NEW IRELAN FUNC 2612359 EFF 6/21/01 | \$ 9,011.90 | \$ 11,039.70 |
| #REORG ISONICS CO REVERSE SPLIT TO ISONICS CORP NEW SEC 2017623 EFF 2-13-07 | \$ 2,219.81 | \$ 1,435.00 |
| #REORG QUANTUM CORP COM EXCH QUANTUM CORP DSSG COM @1 CORP ACT 8-3-99 2753014 | \$ 11,957.45 | \$ 9,280.00 |
| #REORG/@RD INC CASH & STK MERGER TO TRIMBLE NAV 2868468 EFF 2/16/07 | \$ 6,159.95 | \$ 7,300.00 |
| #REORG/AMERN PWR CONVERSION CASH MERGER EFF 2/14/07 | \$ 131,632.73 | \$ 128,478.00 |
| #REORG/AMERN PWR CONVERSION CASH MERGER EFF 2/14/07 | \$ 234,050.12 | \$ 412,965.00 |
| #REORG/APPLICA INC CASH MERGER EFFEC 1-10-07 | \$ 628.95 | \$ 1,278.40 |
| #REORG/ARAMARK CORP CL B EFFECTIVE 01/26/07 | \$ 44.52 | \$ 56.23 |
| #REORG/BE INC COM STK PLAN OF DISSOLUTION EFF 5/18/04 | \$ 5,739.95 | \$ 0.00 |
| #REORG/BELLSOUTH CORP STK MERGER TO AT &T SEC# 2017924 EFF 12/29/06 | \$ 24,769.05 | \$ 37,524.01 |
| #REORG/BELLSOUTH CORP STK MERGER TO AT &T SEC# 2017924 EFF 12/29/06 | \$ 957,412.13 | \$ 2,148,216.00 |
| #REORG/BEVSYS INTL INC NEW NAME CHANGE TO RATATE BLACK INC 2029093 EFF 10/26/06 | \$ 9,130.00 | \$ 0.00 |
| #REORG/BROADWING CASH/STOCK MERGER TO 2473558 EFF 01-03-2007 | \$ 11,445.38 | \$ 13,011.46 |
| #REORG/CARDINAL COMMUNICATIONS INC REV SPLIT TO 2004120 EFF 1/23/07 | \$ 37,277.24 | \$ 2,330.40 |

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|---|----|------------|----|------------|
| #REORG/CENTRACORE PPTYS TR EFF 01-23-2007 | \$ | 10,201.45 | \$ | 12,932.00 |
| #REORG/CMKM DIAMOND GEN MERGER EFFEC 04-14-06 | \$ | 22,876.58 | \$ | 0.00 |
| #REORG/DREAMS INC REV SPLIT TO DREAMS INC NEW SEC # 2010310 EFF 1/30/07 | \$ | 692.95 | \$ | 2,360.00 |
| #REORG/ICOS CORP CASH MERGER EFF 1/29/07 | \$ | 3,927.87 | \$ | 6,082.20 |
| #REORG/INCO LTD CASH MERGER EFF 01-8-07 | \$ | 6,149.15 | \$ | 7,356.33 |
| #REORG/MCDATA CORP CL A STK MERGER TO BROCADE COMM 2087977 EFF 1/29/07 | \$ | 175.02 | \$ | 244.20 |
| #REORG/METRICOM INC DESP SEC EFF 10/8/02 | \$ | 2,914.86 | \$ | 0.00 |
| #REORG/NETOPIA INC COM CASH MERGER EFF DATE 2-7-07 | \$ | 3,543.90 | \$ | 6,950.00 |
| #REORG/OR STL MLS INC CASH MERGER EFF 1/23/07 | \$ | 113,349.99 | \$ | 262,746.10 |
| #REORG/PEMSTAR INC STK MERGER TO BENCHMARK ELEC 2064032 EFF 01-09-07 | \$ | 817.57 | \$ | 847.00 |
| #REORG/PEOPLES ENERGY CORP STK MERGER TOINTEGRYS ENERGY GP 2015611 EFF 2/21/07 | \$ | 32,710.59 | \$ | 44,570.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| #REORG/PORTALPLAYER INC CASH MERGER EFF 1/5/07 | \$ 31,320.98 | \$ 36,866.45 |
| #REORG/REDBACK NETWORKS INC CASH MERGER EFF 1/25/07 | \$ 62,727.22 | \$ 109,736.00 |
| #REORG/REDBACK NETWORKS INC CASH MERGER EFF 1/25/07 | \$ 32.07 | \$ 49.88 |
| #REORG/REDBACK NETWORKS INC WT CASH MERGER EFF 1/25/07 | \$ 18.50 | \$ 40.04 |
| #REORG/REDBACK NETWORKS INC WT CASH MERGER EFF 1/25/07 | \$ 16.00 | \$ 31.10 |
| #REORG/SCI DYNAMICS CORP COM REV STK SPLIT TO 2011215 EFF 02/05/07 | \$ 20,934.90 | \$ 100.00 |
| #REORG/SEITEL INC COM PAR \$.01 CASH MERGER EFFECTIVE 2-13-07 | \$ 2,239.01 | \$ 1,787.50 |
| #REORG/SERONO SPONS ADR N/C TO MERCK SERONO SA SEC # 2030665 EFF 1/17/07 | \$ 3,575.65 | \$ 4,456.00 |
| #REORG/SOLEXA INC STK MERGER TO ILLUMINAINC SEC # 2414264 EFF 1/26/07 | \$ 1,920.42 | \$ 2,630.00 |
| #REORG/SOUTHN STAR RES STK MGR TO GOLD EAGLE MINES LTD 300900107 EFF 12-21-06 | \$ 51,361.24 | \$ 0.00 |
| #REORG/STAR COMMUNICATIONS INC DESP SEC EFF 7/2/02 | \$ 8,210.67 | \$ 0.00 |
| #REORG/SYMBOL TECHNOLOGIES INC CASH MERGER EFF 1/9/07 | \$ 5,938.62 | \$ 7,484.97 |
| #REORG/SYMBOL TECHNOLOGIES INC CASH MERGER EFF 1/9/07 | \$ 122,608.38 | \$ 93,808.26 |
| #REORG/VERITAS DGC INC STK MERGER TO COMPAGNIE GENERALE 2196381 EFF 1/12/07 | \$ 6,070.97 | \$ 8,563.00 |
| / ARMOUR INC CL A | \$ 362,987.46 | \$ 443,960.00 |
| / ARMOUR INC CL A | \$ 212,847.94 | \$ 213,908.00 |
| / ARMOUR INC CL A | \$ 167,782.11 | \$ 183,537.10 |
| 1 800 FLOWERS COM INC CL A COM STK | \$ 4,666.63 | \$ 4,312.00 |
| 1ST BANCORP P R COM | \$ 11,667.60 | \$ 11,436.00 |
| 1ST FINL HLDGS INC COM | \$ 49,928.00 | \$ 54,852.00 |
| 1ST HORIZON NATL CORP COM | \$ 122,996.30 | \$ 129,518.00 |
| 1ST MARBLEHEAD CORP COM | \$ 195,741.91 | \$ 218,949.98 |
| 1ST MED GROUP INC COM | \$ 676.26 | \$ 6.70 |
| 1ST NIAGARA FINL GROUP INC NEW COM | \$ 441,198.45 | \$ 453,230.00 |
| 1ST PACTRUST BANCORP INC COM | \$ 4,902.90 | \$ 6,373.30 |
| 1ST REP BK SAN FRAN CAL COM | \$ 3,710.95 | \$ 3,908.00 |
| 24 / 7 REAL MEDIA INC COM NEW | \$ 218,197.10 | \$ 231,680.00 |
| 3COM CORP COMMON STOCK | \$ 320,118.20 | \$ 323,457.00 |
| 3COM CORP COMMON STOCK | \$ 20,260.88 | \$ 18,396.36 |
| 3COM CORP COMMON STOCK | \$ 48,024.82 | \$ 48,498.00 |
| 3DICON CORP COM | \$ 35,851.05 | \$ 17,857.50 |
| 3I GROUP ORD GBP0.62784 | \$ 0.00 | \$ 0.00 |
| 3M CO COM | \$ 334,474.60 | \$ 344,432.29 |
| 3M CO COM | \$ 1,316,783.95 | \$ 1,317,017.00 |
| 3M CO COM | \$ 729,089.67 | \$ 1,433,912.00 |
| 5 STAR QUAL CARE INC COM | \$ 10.19 | \$ 11.15 |
| 5TH 3RD BANCORP COM | \$ 538,490.96 | \$ 569,377.23 |
| 5TH 3RD BANCORP COM | \$ 70,260.08 | \$ 72,671.54 |
| 6 FLAGS INC COM | \$ 160,683.71 | \$ 154,763.40 |
| 727 COMMUNICATIONS INC COM PAR \$0.001 COM PAR \$0.001 | \$ 553.72 | \$ 0.02 |
| 77TH BANK NPV | \$ 389,727.15 | \$ 320,616.00 |
| 99 CENTS ONLY STORES COM | \$ 1,729.37 | \$ 1,217.00 |
| A C MOORE ARTS & CRAFTS INC COM | \$ 126,869.10 | \$ 184,195.00 |
| A D A M INC COM | \$ 12,853.46 | \$ 9,107.84 |
| A.C.L.N LTD COM STK | \$ 43,328.56 | \$ 225.90 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| A21 INC COM STK | \$ 13,531.45 | \$ 12,250.00 |
| AAR CORP COM | \$ 205,122.58 | \$ 233,520.00 |
| AAR CORP COM | \$ 23,810.57 | \$ 26,271.00 |
| AARO BROADBAND WIRELESS COMMUNICATIONS INC COM | \$ 989.95 | \$ 0.40 |
| AASTROM BIOSCIENCES INC COM | \$ 51,785.12 | \$ 42,312.00 |
| ABATIX CORP FORMERLY ABATIX ENVIRONMENTAL CORP TO 05/20/1999 COM | \$ 5,419.42 | \$ 3,390.00 |
| ABB LTD CHF2.50(REGD) | \$ 459,399.62 | \$ 1,002,035.59 |
| ABBOTT LAB COM | \$ 65,949.20 | \$ 72,620.38 |
| ABBOTT LAB COM | \$ 1,592,789.63 | \$ 1,617,172.00 |
| ABBOTT LAB COM | \$ 354,600.63 | \$ 417,931.80 |
| ABBOTT LAB COM | \$ 1,360,913.07 | \$ 1,359,496.10 |
| ABBOTT LAB COM | \$ 725,785.50 | \$ 730,650.00 |
| ABBOTT LAB COM | \$ 964,750.98 | \$ 1,870,464.00 |
| ABCOURT MINES INC CL B CL B COM STK | \$ 5,832.90 | \$ 6,996.22 |
| ABER DIAMOND CORP COM | \$ 4,060.75 | \$ 3,669.00 |
| ABERCROMBIE & FITCH CO CL A | \$ 232,502.16 | \$ 229,779.00 |
| ABERCROMBIE & FITCH CO CL A | \$ 60,137.73 | \$ 65,091.73 |
| ABIOMED INC COM | \$ 268,209.22 | \$ 255,210.00 |
| ABIOMED INC COM | \$ 21,370.90 | \$ 31,725.00 |
| ABITIBI-CONS INC COM | \$ 638.64 | \$ 512.00 |
| ABLEAUCTIONS COM INC COM NEW COM NEW | \$ 6,022.90 | \$ 4,000.00 |
| ABN-AMRO HLDGS NV EUR0.56 | \$ 441,668.64 | \$ 600,986.57 |
| ABRAXAS PETE CORP COM | \$ 11,707.93 | \$ 6,180.00 |
| ABRAXIS BIOSCIENCE INC COM STK | \$ 12,302.25 | \$ 9,569.00 |
| ABSOLUTE HEALTH & FITNESS INC COM STK | \$ 272.49 | \$ 0.05 |
| ABX AIR INC COM STK | \$ 23,222.45 | \$ 23,215.50 |
| ABX AIR INC COM STK | \$ 34,349.35 | \$ 42,966.00 |
| ACACIA RESH CORP AR COMBIMATRIX COM | \$ 171,068.88 | \$ 47,955.96 |
| ACADIA PHARMACEUTICALS INC COM | \$ 6,644.18 | \$ 4,395.00 |
| ACADIAN GOLD CORP COM | \$ 25,226.90 | \$ 45,667.08 |
| ACCENTURE LTD BERMUDA CLS A COM | \$ 606,854.42 | \$ 886,320.00 |
| ACCENTURE LTD BERMUDA CLS A COM | \$ 67,468.75 | \$ 80,507.40 |
| ACCESS INTEGRATED TECHNOLOGIES INC CL A COM STK | \$ 151,550.72 | \$ 129,056.00 |
| ACCIONA SA EUR1 | \$ 92,235.97 | \$ 130,243.07 |
| ACCLAIM ENTMT INC COM PAR \$0.02 | \$ 62.15 | \$ 0.36 |
| ACCO BRANDS CORP COM | \$ 467.80 | \$ 608.81 |
| ACCO BRANDS CORP COM | \$ 53,718.00 | \$ 74,116.00 |
| ACCO BRANDS CORP COM | \$ 215,352.92 | \$ 275,288.00 |
| ACCREDITED HOME LENDERS HLDG CO COM STK | \$ 252,188.84 | \$ 256,432.00 |
| ACCREDITED HOME LENDERS HLDG CO COM STK | \$ 15,543.82 | \$ 13,675.00 |
| ACCURIDE CORP COM STK | \$ 37,320.10 | \$ 32,654.00 |
| ACE LTD ORD STK USD0.0416 | \$ 321,379.30 | \$ 490,617.00 |
| ACERGY SA COM USD2 | \$ 735,728.29 | \$ 732,371.29 |
| ACERINOX SA EUR0.25 | \$ 359,202.33 | \$ 396,744.42 |
| ACETO CORP COM | \$ 4,298.95 | \$ 4,320.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| ACHILLION PHARMACEUTICALS INC COM | \$ 1,654.95 | \$ 1,611.00 |
| ACME PACKET INC COM STK | \$ 4,109.95 | \$ 4,128.00 |
| ACOM CO NPV | \$ 449,417.65 | \$ 242,709.08 |
| ACTEL CORP COM | \$ 64,667.60 | \$ 69,008.00 |
| ACTELION CHF2.50(REGD) | \$ 354,855.45 | \$ 388,157.61 |
| ACTION ENERGY INC COM STK | \$ 4,981.70 | \$ 2,960.26 |
| ACTIVE PWR INC COM | \$ 1,266.40 | \$ 786.00 |
| ACTIVIDENTITY CORP COM STK | \$ 7,180.72 | \$ 6,819.15 |
| ACTIVISION INC NEW COM NEW | \$ 410,658.83 | \$ 485,306.00 |
| ACTIVISION INC NEW COM NEW | \$ 171,031.03 | \$ 199,828.84 |
| ACTUATE CORP COM | \$ 3,683.14 | \$ 5,346.00 |
| ACUITY BRANDS INC COM | \$ 30,273.02 | \$ 30,391.36 |
| ACUITY BRANDS INC COM | \$ 154,637.97 | \$ 189,946.00 |
| ACUITY BRANDS INC COM | \$ 755,468.28 | \$ 817,028.00 |
| ACUSPHERE INC COM | \$ 16,883.67 | \$ 12,200.00 |
| ADA-ES INC COM STK | \$ 3,069.05 | \$ 3,240.02 |
| ADAPTEC INC COM | \$ 23,218.28 | \$ 21,902.00 |
| ADAPTEC INC COM | \$ 281,417.38 | \$ 225,544.00 |
| ADC TELECOMMUNICATIONS INC COM NEW | \$ 261,761.48 | \$ 42,543.84 |
| ADC TELECOMMUNICATIONS INC COM NEW | \$ 2,235.02 | \$ 2,281.21 |
| ADVANTAGE MEDIA GROUP INC COM NEW | \$ 13,091.25 | \$ 8,370.00 |
| ADHEREX TECHNOLOGIES INC COM NEW | \$ 24,098.06 | \$ 5,100.00 |
| ADMINISTAFF INC COM | \$ 150,921.40 | \$ 119,756.00 |
| ADMINISTAFF INC COM | \$ 4,089.75 | \$ 4,277.00 |
| ADOBE SYS INC COM | \$ 34,840.79 | \$ 37,214.87 |
| ADOBE SYS INC COM | \$ 249,399.68 | \$ 600,352.00 |
| ADOBE SYS INC COM | \$ 778,355.06 | \$ 805,952.00 |
| ADOLOR CORP COM | \$ 7,861.53 | \$ 7,520.00 |
| ADR 51JOB INC SPONSORED ADR REPSTG COM | \$ 560.64 | \$ 341.40 |
| ADR ABB LTD SPONSORED ADR | \$ 65,876.43 | \$ 86,843.40 |
| ADR ABB LTD SPONSORED ADR | \$ 656,766.38 | \$ 877,244.20 |
| ADR ACERGY S A SPONSORED ADR | \$ 17,947.06 | \$ 21,655.80 |
| ADR ACTIONS SEMICONDUCTOR CO LTD ADR ADR- COMMON STOCK | \$ 18,725.11 | \$ 16,600.00 |
| ADR ADECCO SA | \$ 5,177.95 | \$ 6,852.00 |
| ADR ADVANCED SEMICONDUCTOR ENGR INC SPONSORED ADR | \$ 5,207.72 | \$ 5,813.85 |
| ADR AEGON N V NY REGISTRY SHS SHS | \$ 659,396.44 | \$ 962,337.85 |
| ADR AKZO NOBEL N V SPONSORED ADR | \$ 509,339.87 | \$ 864,354.00 |
| ADR ALCATEL-LUCENT | \$ 843,576.68 | \$ 947,052.00 |
| ADR ALCATEL-LUCENT | \$ 202,727.84 | \$ 205,137.72 |
| ADR ALLIED IRISH BKS P L C SPONSORED ADRREPSTG ORD | \$ 5,138.95 | \$ 6,078.00 |
| ADR ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS | \$ 116,632.84 | \$ 129,770.36 |
| ADR AMVESCAP PLC | \$ 1,926.07 | \$ 2,465.00 |
| ADR AMVESCAP PLC | \$ 2,303.81 | \$ 2,465.00 |
| ADR ANGLO AMERN PLC ADR | \$ 185,555.53 | \$ 234,995.07 |
| ADR ANGLO PLATINUM LTD ADR | \$ 15,130.62 | \$ 20,396.80 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| ADR ANGLOGOLD ASHANTI LTD | \$ 43,136.51 | \$ 45,065.13 |
| ADR ARACRUZ CELULOSE S A SPONSORED ADR REPSTG CL B SHS | \$ 13,522.45 | \$ 15,302.50 |
| ADR ARM HLDS PLC SPONSORED ISIN US0420681068 | \$ 1,459.40 | \$ 1,825.00 |
| ADR ASIA PULP & PAPER LTD SPONSORED ADR | \$ 416.17 | \$ 0.00 |
| ADR ASML HLDG NV EURO 0.02 (NY REG) | \$ 25,300.36 | \$ 27,314.67 |
| ADR ASTRAZENECA PLC SPONSORED ADR UK | \$ 35,950.37 | \$ 36,092.70 |
| ADR AU OPTRONICS CORP SPONSORED ADR | \$ 17,020.17 | \$ 16,792.96 |
| ADR AUSTRALIA & NEW ZEALAND BKG GROUP LTD SPONSORED ADR | \$ 109,419.25 | \$ 128,851.80 |
| ADR BAIDU COM INC SPONSORED ADR REPSTG ORD SHS CL A ADR | \$ 41,126.00 | \$ 38,765.36 |
| ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 | \$ 9,645.47 | \$ 11,701.50 |
| ADR BANCO SANTANDER CENT HISPANO S A | \$ 24,569.38 | \$ 28,923.00 |
| ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PEF SHS | \$ 1,414.02 | \$ 1,556.50 |
| ADR BARCLAYS PLC A.D.R. | \$ 23,936.05 | \$ 27,907.20 |
| ADR BAYER A G SPONSORED ADR | \$ 38,099.16 | \$ 51,172.24 |
| ADR BERKELEY TECH LTD SPONSORED ADR | \$ 14,194.86 | \$ 63.21 |
| ADR BG PLC ADR FINAL INSTMT NEW | \$ 10,674.30 | \$ 11,771.68 |
| ADR BHP BILLITON LTD SPONSORED ADR | \$ 245,675.41 | \$ 241,605.95 |
| ADR BHP BILLITON LTD SPONSORED ADR | \$ 69,126.64 | \$ 63,202.50 |
| ADR BHP BILLITON PLC SPONSORED ADR | \$ 5,661.95 | \$ 5,580.00 |
| ADR BP P L C SPONSORED ADR | \$ 157,043.62 | \$ 159,544.68 |
| ADR BT GROUP PLC ADR | \$ 28,820.13 | \$ 32,939.50 |
| ADR C P POKPHAND LTD SPONSORED ADR NEW | \$ 3,037.12 | \$ 358.43 |
| ADR CADBURY SCHWEPPE S P L C ADR 4 ORD | \$ 12,244.42 | \$ 12,879.00 |
| ADR CANON INC A.D.R. FOR COM YEN | \$ 42,388.37 | \$ 50,931.00 |
| ADR CANON INC A.D.R. FOR COM YEN | \$ 37,615.56 | \$ 48,667.40 |
| ADR CEMEX SAB DE CV | \$ 1,757,576.66 | \$ 1,803,296.88 |
| ADR CEMEX SAB DE CV | \$ 72,337.93 | \$ 83,344.80 |
| ADR CEMEX SAB DE CV | \$ 206,237.72 | \$ 230,384.00 |
| ADR CHEUNG KONG HLDG LTD A.D.R. FOR ORD HK \$2 | \$ 21,278.30 | \$ 24,007.43 |
| ADR CHINA GREENTECH CORP LTD | \$ 8,437.11 | \$ 8,298.00 |
| ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS | \$ 155,954.34 | \$ 254,772.44 |
| ADR CHINA MED TECHNOLOGIES INC SPONSOREDADR | \$ 100,428.02 | \$ 102,784.79 |
| ADR CHINA MOBILE LTD | \$ 200,556.64 | \$ 250,027.70 |
| ADR CHINA MOBILE LTD | \$ 159,202.39 | \$ 155,246.24 |
| ADR CHINA NETCOM GROUP CORP HONG KONG LTD SPONSORED ADR | \$ 13,899.95 | \$ 16,056.00 |
| ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS | \$ 30,871.32 | \$ 51,971.04 |
| ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091 | \$ 18,662.98 | \$ 20,450.00 |
| ADR CHINA TELECOM CORP LTD SPONSORED ADRREPSTG H SHS | \$ 3,647.95 | \$ 5,440.00 |
| ADR CHINA UNICOM LTD SPONSORED ADR | \$ 49,345.09 | \$ 67,005.00 |
| ADR CHUNGHWA TELECOM CO LTD SPONSORED ADR | \$ 7,040.23 | \$ 7,043.61 |
| ADR CITY TELECOM H K LTD SPONSORED ADR | \$ 13,858.30 | \$ 11,759.40 |
| ADR CLP HLDG LTD | \$ 5,392.03 | \$ 8,132.63 |
| ADR CNOOC LTD SPONSORED ADR SPONSORED ADR | \$ 623,731.88 | \$ 661,558.33 |
| ADR CNOOC LTD SPONSORED ADR SPONSORED ADR | \$ 85,169.85 | \$ 94,630.00 |
| ADR COCA-COLA FEMSA S.A.B DE C.V. | \$ 31,355.00 | \$ 36,404.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| ADR COCA-COLA FEMSA S.A.B DE C.V. | \$ 152,047.31 | \$ 261,820.00 |
| ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR | \$ 47,967.56 | \$ 61,794.50 |
| ADR COMPANHIA PARANAENSE DE ENERGIA SER B COPEL ISIN US20441B4077 | \$ 24,421.13 | \$ 24,309.72 |
| ADR COMPANHIA VALE DO RIO DOCE SPONSOREDADR | \$ 79,833.37 | \$ 96,089.94 |
| ADR COMPANIA DE TELECOMUNICACIONES DE CHILE S A SPONSORED ADR NEW | \$ 9,699.55 | \$ 9,636.00 |
| ADR CORPORACION DURANGO SA DE CV SPONSORED ADR REPSTG 2 ORD SHS | \$ 662.95 | \$ 1,008.59 |
| ADR CR SUISSE GROUP SPONSORED ADR ISIN US2254011081 | \$ 14,350.45 | \$ 26,543.00 |
| ADR CRUCCELL N V SPONSORED ADR | \$ 17,943.40 | \$ 17,836.00 |
| ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS | \$ 112,808.10 | \$ 144,074.70 |
| ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR | \$ 2,566.36 | \$ 2,953.50 |
| ADR DEUTSCHE LUFTHANSA A G SPONSORED | \$ 8,012.95 | \$ 13,746.95 |
| ADR DEUTSCHE TELEKOM AG ISIN # US2515661054 | \$ 13,148.34 | \$ 14,560.00 |
| ADR DIAGEO PLC SPONSORED ADR NEW | \$ 147,971.06 | \$ 169,168.23 |
| ADR DIAGEO PLC SPONSORED ADR NEW | \$ 509,142.10 | \$ 744,720.90 |
| ADR DIALOG SEMICONDUCTOR PLC SPONSORED ISIN # US25250P1084 | \$ 2,274.95 | \$ 0.00 |
| ADR DRDGOLD LTD SPONSORED ADR | \$ 2,341.50 | \$ 1,647.00 |
| ADR DUCATI MTR HLDGS SPA SPONSORED ADR REPSTG 10 SHS | \$ 2,422.17 | \$ 1,191.00 |
| ADR ELAN CORP PLC ADR REPSTG SHS | \$ 57,103.92 | \$ 56,345.00 |
| ADR ENERSIS S A | \$ 2,289.95 | \$ 2,400.00 |
| ADR ENI S P A SPONSORED ADR | \$ 47,915.60 | \$ 53,824.00 |
| ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR | \$ 2,018,716.53 | \$ 2,016,086.22 |
| ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR | \$ 5,567.85 | \$ 8,046.00 |
| ADR ESPIRITO SANTO FINL HLDG S A ISIN #US29665F2002 | \$ 923.62 | \$ 0.00 |
| ADR FIAT S P A SPONSORED ADR REPSTG ORD NEW | \$ 1,914.95 | \$ 1,918.00 |
| ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR | \$ 14,664.98 | \$ 14,975.00 |
| ADR FOCUS MEDIA HLDG LTD SPONSORED ADR | \$ 9,457.50 | \$ 9,294.60 |
| ADR FOCUS MEDIA HLDG LTD SPONSORED ADR | \$ 257,088.11 | \$ 294,107.70 |
| ADR FRANCE TELECOM | \$ 10,861.26 | \$ 3,878.00 |
| ADR GERDAU S A SPONSORED ADR | \$ 5,329.43 | \$ 5,328.00 |
| ADR GLAXOSMITHKLINE PLC SPONSORED ADR | \$ 797,442.33 | \$ 949,680.00 |
| ADR GLAXOSMITHKLINE PLC SPONSORED ADR | \$ 137,660.96 | \$ 142,324.16 |
| ADR GMARKET INC SPONSORED ADR | \$ 2,386.95 | \$ 2,396.00 |
| ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS | \$ 30,389.79 | \$ 28,526.65 |
| ADR GOLD FIELDS LTD NEW SPONSORED ADR | \$ 2,348.00 | \$ 2,454.40 |
| ADR GRUPO AEROPORTUARIO DEL CENTRO NORTES A B DE C V SPONSORED ADR | \$ 2,109.95 | \$ 2,226.00 |
| ADR GRUPO AEROPORTUARIO DEL PACIFICO S ADE C V SPONSORED ADR REPSTG 10 SER B SHS | \$ 17,956.04 | \$ 20,574.75 |
| ADR GRUPO AEROPORTUARIO DEL SURESTE S A DE S V SPONSORED ADR REPSTG SER B SHS | \$ 158,307.17 | \$ 152,892.00 |
| ADR GRUPO SIMEC SAB | \$ 9,990.64 | \$ 8,981.25 |
| ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR | \$ 49,930.06 | \$ 63,500.51 |
| ADR HANG LUNG PPTYS LTD SPONSORED ADR | \$ 9,900.90 | \$ 12,536.50 |
| ADR HARMONY GOLD MNG LTD | \$ 1,440.75 | \$ 1,575.00 |
| ADR HEINEKEN N V ADR | \$ 779,716.26 | \$ 798,802.44 |
| ADR HEINEKEN N V ADR | \$ 2,184.95 | \$ 2,375.55 |
| ADR HELLENIC TELECOMMUNICATIONS ORGANIZATION S A SPONSORED ADR | \$ 3,164.78 | \$ 3,787.50 |

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|---|----|----------|----|----------|
| ADR HENDERSON LD DEV LTD SPONSORED ADR ISIN #US4251663039 | \$ | 8,750.90 | \$ | 8,389.80 |
|---|----|----------|----|----------|

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| ADR HITACHI LTD A.D.R. FOR 10 COM | \$ 657,909.26 | \$ 692,196.00 |
| ADR HOME INNS & HOTELS MGMT INC SPONSORED ADR | \$ 5,265.95 | \$ 7,508.00 |
| ADR HONDA MOTOR CO. LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON | \$ 245,212.22 | \$ 482,388.00 |
| ADR HONDA MOTOR CO. LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON | \$ 63,037.27 | \$ 77,498.40 |
| ADR HSBC HLDGS PLC SPONSORED ADR NEW | \$ 80,939.43 | \$ 83,768.10 |
| ADR HUANENG PWR INTL INC SPONSORED ADR SER N SHS | \$ 12,760.10 | \$ 15,270.25 |
| ADR ICICI BK LTD | \$ 17,349.94 | \$ 18,783.00 |
| ADR ICICI BK LTD | \$ 779,739.60 | \$ 816,142.22 |
| ADR ICON PUB LTD CO | \$ 18,558.83 | \$ 18,850.00 |
| ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH | \$ 7,352.37 | \$ 10,438.56 |
| ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037 | \$ 3,777.19 | \$ 4,209.00 |
| ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH | \$ 74,939.91 | \$ 78,839.20 |
| ADR INSIGNIA SOLUTIONS PLC SPONSORED ADR | \$ 601,291.48 | \$ 18,745.00 |
| ADR INTERNET HOLDRS TR DEPOS RCPT-INTERNET HOLDRS | \$ 10,739.95 | \$ 10,482.00 |
| ADR INTERNET INFRASTRUCTURE HOLDRS TR DEPOS RCPT COM STK ISIN# US46059V1044 | \$ 5,259.95 | \$ 5,460.00 |
| ADR IRELAND BK SPONSORED | \$ 7,532.95 | \$ 9,217.00 |
| ADR JSC MMC NORILSK NICKEL SPONSORED ADR | \$ 41,222.72 | \$ 47,257.00 |
| ADR KEPPEL LTD SPONSORED | \$ 15,100.90 | \$ 18,353.60 |
| ADR KIRIN BREWERY LTD SPONSORED ADR | \$ 4,011.55 | \$ 5,260.24 |
| ADR KONGZHONG CORP SPONSORED ADR | \$ 15,501.65 | \$ 15,908.80 |
| ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 | \$ 4,581.12 | \$ 5,524.26 |
| ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 | \$ 333,379.44 | \$ 364,526.00 |
| ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063 | \$ 31,123.71 | \$ 40,878.00 |
| ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063 | \$ 180,833.46 | \$ 281,263.35 |
| ADR KT CORP SPONSORED ADR | \$ 195,538.83 | \$ 247,162.50 |
| ADR KUBOTA CORP | \$ 11,810.78 | \$ 13,243.95 |
| ADR LAN AIRL S A | \$ 910.74 | \$ 1,044.62 |
| ADR LENOVO GROUP LTD SPONSORED ADR | \$ 31,075.44 | \$ 34,130.04 |
| ADR LG PHILIPS LCD CO LTD SPONSORED ADR REPSTG COM | \$ 16,144.80 | \$ 14,060.31 |
| ADR LLOYDS TSB GROUP PLC SPONSORED ADR | \$ 9,611.69 | \$ 11,621.61 |
| ADR M 2003 PLC SPONSORED ADR | \$ 4,800.70 | \$ 26.00 |
| ADR MATSUSHITA ELEC INDL LTD ADR | \$ 47,128.19 | \$ 42,269.36 |
| ADR MATSUSHITA ELEC INDL LTD ADR | \$ 1,113,646.54 | \$ 1,571,038.00 |
| ADR MATSUSHITA ELEC INDL LTD ADR | \$ 34,152.08 | \$ 31,059.14 |
| ADR MELCO PBL ENTMT MACAU LTD ADR ADR | \$ 124,874.45 | \$ 126,497.00 |
| ADR MELCO PBL ENTMT MACAU LTD ADR ADR | \$ 577,413.78 | \$ 623,215.64 |
| ADR MELCO PBL ENTMT MACAU LTD ADR ADR | \$ 338,270.43 | \$ 333,782.00 |
| ADR METAL STORM LTD SPONSORED ADR | \$ 22,157.90 | \$ 19,360.00 |
| ADR MINAS BUENAVENTURA SPON | \$ 12,476.30 | \$ 13,468.80 |
| ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A | \$ 97,566.43 | \$ 93,503.28 |
| ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR | \$ 29,551.43 | \$ 27,888.00 |
| ADR MOBILE TELESYSTEMS OJSC SPONSORED | \$ 1,281.77 | \$ 2,007.60 |
| ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW | \$ 11,082.87 | \$ 16,775.22 |
| ADR NDS GROUP PLC SPONSORED ADR | \$ 21,506.58 | \$ 21,471.25 |
| ADR NDS GROUP PLC SPONSORED ADR | \$ 226,752.16 | \$ 246,279.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH | \$ 434,132.38 | \$ 556,014.82 |
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH | \$ 11,753.94 | \$ 14,277.51 |
| ADR NETEASE COM INC SPONSORED | \$ 17,516.11 | \$ 17,755.50 |
| ADR NEWCREST MNG LTD SPONSORED ADR | \$ 67,725.77 | \$ 81,124.10 |
| ADR NICE SYS LTD SPONSORED ADR | \$ 8,502.40 | \$ 8,464.50 |
| ADR NINTENDO LTD | \$ 2,444.95 | \$ 3,241.57 |
| ADR NOKIA CORP SPONSORED ADR | \$ 256,558.09 | \$ 285,089.60 |
| ADR NOKIA CORP SPONSORED ADR | \$ 65,124.21 | \$ 74,005.44 |
| ADR NORSK HYDRO A.S. SPONSORED FOR COMMON STOCK | \$ 7,994.47 | \$ 9,201.00 |
| ADR NOVARTIS AG | \$ 526,906.14 | \$ 562,337.60 |
| ADR NOVARTIS AG | \$ 171,171.24 | \$ 178,351.20 |
| ADR OAO GAZPROM LEVEL 1 ADR | \$ 34,549.65 | \$ 42,596.25 |
| ADR OIL CO LUKOIL SPONSORED ADR | \$ 43,804.24 | \$ 55,408.44 |
| ADR P T TRI POLYTA INDONESIA SPONSORED ADR | \$ 2,029.89 | \$ 0.10 |
| ADR PCCW LTD SPONSORED ADR NEW | \$ 409.98 | \$ 139.38 |
| ADR PETROBAS ENERGIA PARTICIPACIONES S A SPONSORED ADR REPSTG 2 CL B SH | \$ 7,967.82 | \$ 8,533.00 |
| ADR PETROCHINA CO LTD SPONSORED ADR | \$ 376,433.20 | \$ 501,639.40 |
| ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR | \$ 102,897.86 | \$ 239,966.70 |
| ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR | \$ 54,547.21 | \$ 64,368.75 |
| ADR PHILIPPINE LONG DISTANCE TEL CO SPONSORED ADR | \$ 9,812.45 | \$ 12,782.50 |
| ADR POSCO SPONSORED ADR | \$ 18,157.63 | \$ 24,801.00 |
| ADR PSIVIDA LTD SPONSORED ADR REPSTG 10 ORD SH | \$ 3,496.85 | \$ 3,315.00 |
| ADR PT TELEKOMUNIKASI INDONESIA SPONSORED | \$ 3,665.90 | \$ 4,560.00 |
| ADR RANDGOLD & EXPL LTD SPONSORED ADR NEW | \$ 20,114.43 | \$ 21,449.75 |
| ADR REDIFF COM INDIA LTD SPONSORED ADR ISIN# US7574791007 | \$ 26,016.91 | \$ 25,980.80 |
| ADR REUTERS GROUP ISIN US76132M1027 | \$ 13,560.15 | \$ 15,672.00 |
| ADR RHODIA SPONSORED ADR | \$ 10,010.44 | \$ 9,745.52 |
| ADR RINKER GROUP LTD SPONSORED ADR | \$ 9,669.95 | \$ 14,210.00 |
| ADR RIO TINTO PLC SPONSORED ADR | \$ 1,023,362.23 | \$ 1,019,952.00 |
| ADR RIO TINTO PLC SPONSORED ADR | \$ 91,463.16 | \$ 97,745.40 |
| ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 | \$ 14,776.23 | \$ 17,899.88 |
| ADR ROSNEFTEGAZSTROY JSC SPONSORED ADR NEW | \$ 3,912.80 | \$ 2,340.50 |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS | \$ 626,134.28 | \$ 906,112.00 |
| ADR RWE AKTIENGESELLSCHAFT | \$ 18,793.22 | \$ 25,324.79 |
| ADR RYANAIR HLDGS PLC SPONSORED ADR | \$ 17,787.95 | \$ 18,337.50 |
| ADR SADIA S A | \$ 7,280.95 | \$ 9,204.30 |
| ADR SANOFI-AVENTIS SPONSORED ADR | \$ 1,773,004.27 | \$ 1,879,119.00 |
| ADR SANOFI-AVENTIS SPONSORED ADR | \$ 90,858.46 | \$ 93,817.44 |
| ADR SASOL LTD SPONSORED ADR | \$ 22,709.10 | \$ 23,505.30 |
| ADR SATYAM COMPUTER SVCS LTD SHS ISIN US8040981016 | \$ 10,708.37 | \$ 11,764.90 |
| ADR SCOTTISH PWR PLC SPONSORED ADR FINALINSTLMT NEW ADR | \$ 10,862.62 | \$ 13,337.70 |
| ADR SGL CARBON AG SPONSORED ADR | \$ 5,808.64 | \$ 5,747.00 |
| ADR SHANDA INTERACTIVE ENTMT LTD SPONSORED ADR | \$ 15,433.90 | \$ 22,211.75 |
| ADR SIEMENS AG COM DM50 (NEW) | \$ 61,682.31 | \$ 70,069.05 |
| ADR SIFY LTD SPONSORED ADR | \$ 9,109.95 | \$ 9,530.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS | \$ 50,904.24 | \$ 49,990.50 |
| ADR SILVERLINE TECHNOLOGIES LTD SPONSORED ADR NEW | \$ 14.73 | \$ 19.26 |
| ADR SK TELECOM LTD SPONSORED ADR | \$ 224,799.06 | \$ 279,893.60 |
| ADR SKILLSOFT PUB LTD CO SPONSORED ADR | \$ 137,315.41 | \$ 157,734.00 |
| ADR SKILLSOFT PUB LTD CO SPONSORED ADR | \$ 152,694.06 | \$ 171,309.06 |
| ADR SKYEPHARMA PLC SPONSORED ADR | \$ 2,229.95 | \$ 2,580.00 |
| ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS | \$ 19,505.17 | \$ 21,013.35 |
| ADR SONY CORP AMERN SH NEW | \$ 1,640,858.14 | \$ 1,970,180.00 |
| ADR SONY CORP AMERN SH NEW | \$ 20,150.60 | \$ 20,686.89 |
| ADR STATOIL ASA SPONSORED ADR | \$ 96,825.62 | \$ 92,672.72 |
| ADR SUEZ SPONSORED ADR | \$ 8,462.45 | \$ 9,093.00 |
| ADR SUNTECH PWR HLDGS CO LTD ADR | \$ 58,636.70 | \$ 70,230.65 |
| ADR SURGUTNEFTEGAZ JSC SPONSORED ADR | \$ 3,974.95 | \$ 7,650.00 |
| ADR SYNGENTA AG SPONSORED ADR | \$ 15,334.34 | \$ 18,570.00 |
| ADR SYNGENTA AG SPONSORED ADR | \$ 353,469.30 | \$ 914,386.80 |
| ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR | \$ 96,598.64 | \$ 114,098.27 |
| ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR | \$ 867,267.92 | \$ 887,253.68 |
| ADR TATA MTRS LTD SPONSORED ADR | \$ 8,141.48 | \$ 9,193.50 |
| ADR TELECOM CORP NEW ZEALAND LTD SPONSORED ADR | \$ 47,632.45 | \$ 47,648.40 |
| ADR TELEFONOS DE MEXICO S A SPONSORED ADR REPSTG SH ORD L | \$ 143,225.32 | \$ 227,775.60 |
| ADR TELEFONOS DE MEXICO S A SPONSORED ADR REPSTG SH ORD L | \$ 2,125.04 | \$ 2,871.13 |
| ADR TELEKOM AUSTRIA AG SPONSORED ADR | \$ 3,085.05 | \$ 3,740.80 |
| ADR TELSTRA CORP LTD SPONSORED ADR FINALINSTALMENT | \$ 121,560.36 | \$ 138,574.80 |
| ADR TENARIS S A SPONSORED ADR | \$ 36,922.18 | \$ 39,912.00 |
| ADR TERNIUM S A SPONSORED ADR | \$ 257.36 | \$ 295.40 |
| ADR TEVA PHARMACEUTICAL INDS | \$ 133,345.09 | \$ 113,473.08 |
| ADR TEVA PHARMACEUTICAL INDS | \$ 399,245.34 | \$ 386,946.00 |
| ADR THE9 LTD ADR ADR | \$ 5,511.15 | \$ 6,444.00 |
| ADR TOM ONLINE INC SPONSORED ADR | \$ 120,914.25 | \$ 83,483.64 |
| ADR TOTAL SA | \$ 92,027.32 | \$ 220,219.04 |
| ADR TOTAL SA | \$ 707,818.44 | \$ 929,925.60 |
| ADR TOYOTA MTR CORP ADR FOR 2 COM | \$ 525,588.69 | \$ 627,630.63 |
| ADR TOYOTA MTR CORP ADR FOR 2 COM | \$ 1,479,196.09 | \$ 1,824,467.04 |
| ADR TRINITY BIOTECH PLC SPONSORED ADR NEW | \$ 5,555.08 | \$ 4,953.46 |
| ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012 | \$ 5,061.95 | \$ 6,900.00 |
| ADR UNILEVER N V NEW YORK SHS NEW | \$ 594,805.77 | \$ 844,750.00 |
| ADR UTD MICROELECTRONICS CORP | \$ 335,537.11 | \$ 359,040.73 |
| ADR VEOLIA ENVIRONNEMENT SPONSORED ADR | \$ 76,138.68 | \$ 97,838.00 |
| ADR VIMICRO INTL CORP ADR | \$ 655.86 | \$ 510.00 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR | \$ 26,517.41 | \$ 29,346.49 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR | \$ 721,641.76 | \$ 732,003.00 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR | \$ 759,037.95 | \$ 841,039.50 |
| ADR VOLVO AKTIEBOLAGET CL B | \$ 208,737.84 | \$ 433,566.00 |
| ADR VOTORANTIM CELULOSE E PAPEL S A | \$ 2,496.28 | \$ 3,922.00 |
| ADR WAL-MART DE MEXICO S A DE C V SPONSORED ADR REPSTG SER V SHS | \$ 17,082.30 | \$ 23,281.58 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| ADR WESTPAC BKG LTD SPONSORED A.D.R. | \$ 3,238.45 | \$ 4,782.00 |
| ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH\COM\ | \$ 37,159.48 | \$ 43,605.00 |
| ADR WOLSELEY PLC SPONSORED ADR | \$ 22,274.90 | \$ 24,410.00 |
| ADR WPP GROUP PLC SPONSORED ADR NEW SEPT2005 | \$ 236,031.00 | \$ 266,218.20 |
| ADR XENOVA GROUP PLC SPONSORED ADR NEW | \$ 1,128.71 | \$ 0.00 |
| ADR YANZHOU COAL MNG CO LTD ISIN US9848461052 | \$ 17,590.07 | \$ 17,229.50 |
| ADR YUKOS CORP SPONSORED ADR | \$ 141.82 | \$ 40.08 |
| ADSTAR INC COM | \$ 10,045.71 | \$ 10,119.12 |
| ADUDELLE INDS INC COM STK | \$ 17,586.12 | \$ 11,298.50 |
| ADVANCE AMER CASH ADVANCE CTRS INC COM STK | \$ 98,599.50 | \$ 98,155.00 |
| ADVANCE AUTO PTS INC COM | \$ 458,528.13 | \$ 455,168.00 |
| ADVANCE TECHNOLOGIES INC COM NEW | \$ 3,842.16 | \$ 207.00 |
| ADVANCED DEPOSITION TECHNOLOGIES INC COM | \$ 1,506.39 | \$ 0.30 |
| ADVANCED ENERGY INDS INC COM | \$ 214,349.51 | \$ 315,129.00 |
| ADVANCED ENGINE TECHNOLOGIES INC COM | \$ 1,342.45 | \$ 45.00 |
| ADVANCED GROWING SYS INC NEV COM | \$ 2,320.80 | \$ 2,450.00 |
| ADVANCED MED INST INC COM | \$ 8,759.95 | \$ 2,550.00 |
| ADVANCED MICRO DEVICES INC COM | \$ 257,313.39 | \$ 278,795.00 |
| ADVANCED MICRO DEVICES INC COM | \$ 334,093.72 | \$ 290,374.15 |
| ADVANCED OPTICS ELECTRONICS INC COM | \$ 9,411.96 | \$ 400.00 |
| ADVANCED POWERLINE TECHNOLOGIES INC COM | \$ 3,635.90 | \$ 350.00 |
| ADVANCED VIRAL RESH CORP COM | \$ 14,992.28 | \$ 3,630.00 |
| ADVANTA CORP CL B | \$ 77,860.00 | \$ 87,260.00 |
| ADVANTA CORP CL B | \$ 3,433.28 | \$ 4,363.00 |
| ADVANTA CORP CL B | \$ 132,848.20 | \$ 148,342.00 |
| ADVANTEST CORP NPV | \$ 614,794.33 | \$ 652,494.65 |
| ADVENT SOFTWARE INC COM STK | \$ 422,124.51 | \$ 642,278.00 |
| ADVENT SOFTWARE INC COM STK | \$ 245,916.18 | \$ 317,962.90 |
| ADVOCAT INC COM | \$ 11,251.75 | \$ 12,727.44 |
| AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01 | \$ 185,115.00 | \$ 201,720.00 |
| AEGIS ASSMTS INC COM | \$ 3,578.85 | \$ 60.00 |
| AEGON NV COM STK EUR0.12 | \$ 320,390.88 | \$ 468,149.58 |
| AEON CO LTD NPV | \$ 650,501.67 | \$ 678,569.93 |
| AEON CREDIT SERV NPV | \$ 379,311.45 | \$ 376,606.10 |
| AEROPOSTALE COM | \$ 602,634.10 | \$ 614,313.00 |
| AES CORP COM | \$ 346,965.82 | \$ 363,660.00 |
| AES CORP COM | \$ 89,166.79 | \$ 93,229.20 |
| AESP INC COM | \$ 1,652.40 | \$ 88.00 |
| AETNA INC | \$ 124,055.96 | \$ 139,383.62 |
| AETNA INC | \$ 140,855.05 | \$ 561,167.28 |
| AFC ENTERPRISES INC COM | \$ 88,228.00 | \$ 88,350.00 |
| AFFILIATED COMPUTER SVCS INC CL A COM | \$ 164,905.88 | \$ 141,636.00 |
| AFFILIATED MANAGERS GROUP INC COM STK | \$ 251,405.71 | \$ 568,753.30 |
| AFFILIATED MANAGERS GROUP INC COM STK | \$ 7,861.83 | \$ 10,513.00 |
| AFFILIATED MANAGERS GROUP INC COM STK | \$ 204,895.48 | \$ 310,133.50 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| AFFIRMATIVE INS HLDGS INC COM STK | \$ 79,304.74 | \$ 81,350.00 |
| AFFIRMATIVE INS HLDGS INC COM STK | \$ 70,920.00 | \$ 73,215.00 |
| AFFORDABLE RESDNTL CMNTYS INC RTS | \$ 0.00 | \$ 2,547.53 |
| AFFYMETRIX INC OC-CAP STK | \$ 982.26 | \$ 922.40 |
| AFLAC INC COM | \$ 344,697.80 | \$ 565,800.00 |
| AFLAC INC COM | \$ 248,357.77 | \$ 258,980.00 |
| AFLAC INC COM | \$ 49,802.95 | \$ 52,753.86 |
| AFRICAN PLATINUM PLC ORD GBP0.001 | \$ 30,948.51 | \$ 35,705.25 |
| AFRICO RES LTD COM STK | \$ 307.78 | \$ 0.00 |
| AFTERMARKET TECHNOLOGY CORP COM | \$ 68,882.80 | \$ 74,480.00 |
| AGERE SYS INC COM | \$ 186,749.06 | \$ 285,633.00 |
| AGERE SYS INC COM | \$ 7,835.04 | \$ 9,891.72 |
| AGERE SYS INC COM | \$ 63,736.51 | \$ 72,846.00 |
| AGILENT TECHNOLOGIES INC COM | \$ 20,769.56 | \$ 21,816.10 |
| AGILENT TECHNOLOGIES INC COM | \$ 272,025.79 | \$ 352,647.15 |
| AGL RES INC COM | \$ 256,869.89 | \$ 258,751.50 |
| AGL RES INC COM | \$ 3,159.88 | \$ 5,114.84 |
| AGNICO EAGLE MINES LTD COM | \$ 84,923.20 | \$ 103,306.20 |
| AGNICO EAGLE MINES LTD COM | \$ 152,823.86 | \$ 247,027.60 |
| AGUAS DE BARCELONA EUR1 | \$ 197,339.22 | \$ 262,771.03 |
| AIFUL CORP NPV | \$ 218,713.90 | \$ 119,487.22 |
| AIFUL CORP NPV | \$ 562,679.53 | \$ 226,885.15 |
| AIR FRANCE - KLM EUR8.50 | \$ 280,514.41 | \$ 301,763.36 |
| AIR FRANCE-KLM | \$ 36,340.95 | \$ 41,860.00 |
| AIR LIQUIDE(L) EUR11 | \$ 2,268,185.42 | \$ 2,272,142.48 |
| AIR METHODS CORP COM NEW COM NEW | \$ 21,373.85 | \$ 25,965.60 |
| AIR METHODS CORP COM NEW COM NEW | \$ 24,350.67 | \$ 25,128.00 |
| AIR PROD & CHEM INC COM | \$ 173,793.44 | \$ 386,540.00 |
| AIR PROD & CHEM INC COM | \$ 95,965.77 | \$ 102,257.40 |
| AIR PROD & CHEM INC COM | \$ 389,947.03 | \$ 565,754.00 |
| AIR PROD & CHEM INC COM | \$ 747,582.86 | \$ 751,996.00 |
| AIRGAS INC COM | \$ 71,380.00 | \$ 81,040.00 |
| AIRGAS INC COM | \$ 423,771.80 | \$ 441,668.00 |
| AIRGAS INC COM | \$ 11,595.57 | \$ 12,267.67 |
| AIRGAS INC COM | \$ 506,472.50 | \$ 571,332.00 |
| AIRGAS INC COM | \$ 191,009.73 | \$ 212,730.00 |
| AIRNET COMMUNICATIONS CORP COM NEW STK | \$ 3,389.37 | \$ 0.40 |
| AIRSCOOTER CORP COM | \$ 10,313.60 | \$ 7,290.00 |
| AIRTECH INTL GROUP INC COM NEW | \$ 6,883.43 | \$ 8.12 |
| AK STL HLDG CORP COM STK PAR \$0.01 | \$ 35,638.49 | \$ 40,560.00 |
| AKAMAI TECHNOLOGIES INC COM STK | \$ 287,720.81 | \$ 318,241.92 |
| AKAMAI TECHNOLOGIES INC COM STK | \$ 289,042.61 | \$ 758,022.40 |
| AKAMAI TECHNOLOGIES INC COM STK | \$ 209,368.60 | \$ 716,588.80 |
| AKORN INC COM | \$ 8,735.90 | \$ 12,500.00 |
| ALADDIN KNOWLEDGE SYS COM | \$ 7,198.75 | \$ 7,796.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| ALANCO TECHNOLOGIES INC CL A NO PAR NEW COM STK | \$ 88.51 | \$ 79.80 |
| ALASKA AIR GROUP INC COM | \$ 31,936.50 | \$ 30,810.00 |
| ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 | \$ 68,496.49 | \$ 87,980.48 |
| ALBANY MOLECULAR RESH INC COM | \$ 134,510.70 | \$ 119,328.00 |
| ALBEMARLE CORP COM | \$ 588,457.00 | \$ 624,660.00 |
| ALBEMARLE CORP COM | \$ 117,919.59 | \$ 136,420.00 |
| ALBEMARLE CORP COM | \$ 0.00 | \$ 0.00 |
| ALBERTA STAR DEV CORP COM | \$ 161,678.96 | \$ 176,247.50 |
| ALCAN INC COM NPV | \$ 97,138.62 | \$ 98,406.06 |
| ALCOA INC COM STK | \$ 52,263.42 | \$ 53,894.21 |
| ALCOA INC COM STK | \$ 198,491.93 | \$ 243,081.00 |
| ALCOA INC COM STK | \$ 427,439.30 | \$ 651,697.16 |
| ALEXANDER & BALDWIN INC COM | \$ 43,099.27 | \$ 42,198.02 |
| ALEXION PHARMACEUTICALS INC COM | \$ 3,558.47 | \$ 4,039.00 |
| ALFA LAVAL AB NPV | \$ 55,330.74 | \$ 120,204.30 |
| ALKERMES INC COM | \$ 10,996.65 | \$ 6,685.00 |
| ALKERMES INC COM | \$ 190,005.09 | \$ 175,147.00 |
| ALLEGHENY ENERGY INC COM | \$ 134,270.13 | \$ 188,231.00 |
| ALLEGHENY ENERGY INC COM | \$ 4,466.35 | \$ 5,738.75 |
| ALLEGHENY TECHNOLOGIES INC COM | \$ 78,705.03 | \$ 227,244.08 |
| ALLEGHENY TECHNOLOGIES INC COM | \$ 155,499.28 | \$ 159,506.12 |
| ALLEGHANT TRAVEL CO COM | \$ 13,442.96 | \$ 14,030.00 |
| ALLERGAN INC COM | \$ 15,312.42 | \$ 15,957.51 |
| ALLERGAN INC COM | \$ 1,239,371.46 | \$ 1,394,971.00 |
| ALLERGAN INC COM | \$ 165,246.51 | \$ 455,012.00 |
| ALLGREEN PROPRTIE SGD0.5 NPD 15/01/07 | \$ 0.00 | \$ 159,388.65 |
| ALLGREEN PROPRTIE SGD0.50 | \$ 498,302.62 | \$ 623,280.98 |
| ALLIANCE 1 INTL INC COM | \$ 10,006.75 | \$ 9,940.48 |
| ALLIANCE BOOTS ORD GBP0.37179482 | \$ 120,765.05 | \$ 136,882.36 |
| ALLIANCE DATA SYS CORP COM | \$ 128,175.21 | \$ 266,122.20 |
| ALLIANCE DATA SYS CORP COM | \$ 122,526.75 | \$ 168,669.00 |
| ALLIANCE DATA SYS CORP COM | \$ 82,502.85 | \$ 84,646.85 |
| ALLIANCE IMAGING INC DEL COM NEW | \$ 2,010.10 | \$ 1,995.00 |
| ALLIANT ENERGY CORP COM ISIN #US0188021085 | \$ 569,112.60 | \$ 676,083.00 |
| ALLIANT TECHSYSTEMS INC COM | \$ 10,702.66 | \$ 12,119.45 |
| ALLIANZ SE (SE SOCIETAS EUROPEAE) | \$ 271,704.53 | \$ 434,678.23 |
| ALLIED CAP CORP NEW COM | \$ 139,994.91 | \$ 159,110.72 |
| ALLIED ENERGY GROUP INC COM | \$ 539.95 | \$ 400.00 |
| ALLIED IRISH BANKS ORD EUR0.32(DUBLIN LISTING) | \$ 1,103,376.00 | \$ 1,503,983.05 |
| ALLIED MOTION TECHNOLOGIES INC COM | \$ 2,109.73 | \$ 3,489.96 |
| ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | \$ 13,447.95 | \$ 12,290.00 |
| ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | \$ 89,160.92 | \$ 77,427.00 |
| ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | \$ 135,909.28 | \$ 133,961.00 |
| ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | \$ 757,538.00 | \$ 712,820.00 |
| ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW | \$ 38,866.44 | \$ 43,200.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| ALLSCRIPTS HEALTHCARE SOLUTIONS INC COM | \$ 16,419.37 | \$ 24,695.85 |
| ALLSTATE CORP COM | \$ 37,568.79 | \$ 47,033.90 |
| ALLSTATE CORP COM | \$ 1,965,071.56 | \$ 2,664,301.20 |
| ALLSTATE CORP COM | \$ 363,736.37 | \$ 1,017,539.08 |
| ALLTEL CORP COM | \$ 375,832.66 | \$ 562,464.00 |
| ALLTEL CORP COM | \$ 12,710.94 | \$ 15,763.27 |
| ALMADEN MINERALS LTD COM STK | \$ 10,771.80 | \$ 9,000.00 |
| ALNYLAM PHARMACEUTICALS INC COM | \$ 105,257.97 | \$ 111,280.00 |
| ALNYLAM PHARMACEUTICALS INC COM | \$ 104,975.65 | \$ 149,800.00 |
| ALON USA ENERGY INC COM STK | \$ 311,031.94 | \$ 260,469.00 |
| ALON USA ENERGY INC COM STK | \$ 61,538.72 | \$ 44,267.34 |
| ALPHA NAT RES INC COM STK | \$ 91,584.41 | \$ 68,304.00 |
| ALPHA PRO TECH LTD COM | \$ 1,141.95 | \$ 1,120.00 |
| ALPHARMA INC CL A | \$ 498,935.15 | \$ 477,180.00 |
| ALPINE AIR EXPRESS INC COM NEW STK | \$ 2,803.85 | \$ 1,775.00 |
| ALPINE GROUP INC COM NEW | \$ 5,010.25 | \$ 3,387.30 |
| ALTAIR NANOTECHNOLOGOES INC COM | \$ 63,705.34 | \$ 48,221.05 |
| ALTERA CORP COM | \$ 323,498.65 | \$ 175,152.00 |
| ALTERA CORP COM | \$ 1,209.35 | \$ 1,180.80 |
| ALTERNATE ENERGY CORP NEV COM STK | \$ 22,820.80 | \$ 7,896.00 |
| ALTERNATIVE ENERGY SOURCES INC COM NEW STK | \$ 29,120.80 | \$ 19,030.00 |
| ALTIRIS INC COM | \$ 212,282.68 | \$ 307,098.00 |
| ALTIUS MINERALS CORP COM STK | \$ 9,200.10 | \$ 13,534.05 |
| ALTRIA GROUP INC COM | \$ 1,823,926.76 | \$ 4,496,968.00 |
| ALTRIA GROUP INC COM | \$ 1,382,096.68 | \$ 1,502,240.40 |
| ALTRIA GROUP INC COM | \$ 1,950,107.86 | \$ 3,013,140.20 |
| ALVARION LTD COM | \$ 33,606.14 | \$ 25,159.68 |
| AMAZON BIOTECH INC COM | \$ 15,944.90 | \$ 10,000.00 |
| AMAZON COM INC COM | \$ 368,726.24 | \$ 307,788.00 |
| AMAZON COM INC COM | \$ 103,106.54 | \$ 112,145.32 |
| AMBAC FNCL GROUP COM STK | \$ 563,541.66 | \$ 587,862.00 |
| AMBAC FNCL GROUP COM STK | \$ 156,588.95 | \$ 231,582.00 |
| AMBAC FNCL GROUP COM STK | \$ 22,790.97 | \$ 26,893.88 |
| AMBASSADORS GROUP INC COM | \$ 227,721.58 | \$ 248,870.00 |
| AMCOR LIMITED NPV | \$ 411,428.79 | \$ 449,830.08 |
| AMD L INC COM PAR 2006 STK | \$ 478.91 | \$ 407.00 |
| AMDOCS ORD GBP0.01 | \$ 248,684.00 | \$ 290,625.00 |
| AMDOCS ORD GBP0.01 | \$ 12,998.92 | \$ 13,562.50 |
| AMEDISYS INC COM | \$ 226,203.79 | \$ 235,579.29 |
| AMEDISYS INC COM | \$ 24,216.98 | \$ 26,296.00 |
| AMER 1ST APT INVS INC COM | \$ 1,536.38 | \$ 1,888.14 |
| AMER ELEC PWR CO INC COM | \$ 683,035.26 | \$ 851,600.00 |
| AMER ELEC PWR CO INC COM | \$ 344,403.71 | \$ 418,987.20 |
| AMER EXPRESS CO COM | \$ 645,021.31 | \$ 1,832,234.00 |
| AMER EXPRESS CO COM | \$ 520,579.72 | \$ 765,655.40 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| AMER EXPRESS CO COM | \$ 1,615,125.14 | \$ 2,105,249.00 |
| AMER EXPRESS CO COM | \$ 54,382.43 | \$ 59,870.13 |
| AMER FINL GROUP INC OH COM STK | \$ 806,656.80 | \$ 1,039,594.50 |
| AMER FINL GROUP INC OH COM STK | \$ 5,157.95 | \$ 5,386.50 |
| AMER GREETINGS CORP CL A COM | \$ 187,151.00 | \$ 188,573.00 |
| AMER MOVIL S.A.B.DE C.V EACH REP 20 SHS N PV SER A | \$ 17,882.39 | \$ 24,832.50 |
| AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS | \$ 2,185,021.31 | \$ 2,182,045.88 |
| AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS | \$ 139,685.54 | \$ 157,817.80 |
| AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS | \$ 703,286.51 | \$ 905,575.72 |
| AMERCO COM | \$ 54,636.96 | \$ 69,608.00 |
| AMEREN CORP COM | \$ 215,204.61 | \$ 274,023.00 |
| AMERICA ASIA PETE CORP COM STK | \$ 459.90 | \$ 12.00 |
| AMERICAN BIO MEDICA CORP COM | \$ 8,186.60 | \$ 6,750.00 |
| AMERICAN BK NT HOLOGRAPHICS INC DEL COM | \$ 14,700.25 | \$ 13,765.76 |
| AMERICAN HOME MTG INVT CORP COM STK | \$ 560,664.83 | \$ 628,648.00 |
| AMERICAN HOME MTG INVT CORP COM STK | \$ 80,554.97 | \$ 80,776.00 |
| AMERICAN HOME MTG INVT CORP COM STK | \$ 45,331.69 | \$ 49,116.55 |
| AMERICAN HOME MTG INVT CORP COM STK | \$ 634,562.36 | \$ 681,328.00 |
| AMERICAN INTL PETE CORP COM PAR \$0.08 NEW COM PAR \$0.08 NEW | \$ 3,347.50 | \$ 100.00 |
| AMERICAN OIL & GAS INC NEV NEW COM | \$ 12,932.93 | \$ 14,517.30 |
| AMERICAN PETE GROUP INC COM | \$ 2,425.65 | \$ 6.45 |
| AMERICAN SEC RES CORP COM | \$ 36,516.60 | \$ 10,750.00 |
| AMERICAN SUPERCONDUCTOR CORP SHS | \$ 4,097.48 | \$ 3,924.00 |
| AMERICAN TECHNOLOGY CORP COM NEW COM NEW | \$ 5,428.66 | \$ 3,920.00 |
| AMERICAN TOWER CORP CL A | \$ 3,783.92 | \$ 3,728.00 |
| AMERICAN UNITY INVTS INC FLA COM STK | \$ 6,479.27 | \$ 1,320.00 |
| AMERICAS WIND ENERGY CORP COM | \$ 12,329.90 | \$ 13,020.00 |
| AMERICREDIT CORP COM | \$ 107,701.20 | \$ 95,646.00 |
| AMERIGO RES LTD | \$ 5,179.85 | \$ 0.00 |
| AMERIGROUP CORP COM | \$ 487,129.20 | \$ 588,596.00 |
| AMERIGROUP CORP COM | \$ 71,878.20 | \$ 89,725.00 |
| AMERIGROUP CORP COM | \$ 985.21 | \$ 1,722.72 |
| AMERIPRISE FINL INC COM | \$ 492,639.76 | \$ 501,400.00 |
| AMERIPRISE FINL INC COM | \$ 13,847.95 | \$ 21,800.00 |
| AMERIPRISE FINL INC COM | \$ 93,962.16 | \$ 329,180.00 |
| AMERIS BANCORP COM | \$ 30,780.60 | \$ 42,270.00 |
| AMERISAFE INC COM | \$ 5,030.75 | \$ 4,947.20 |
| AMERISOURCEBERGEN CORP COM | \$ 151,057.53 | \$ 215,808.00 |
| AMERISOURCEBERGEN CORP COM | \$ 6,567.33 | \$ 6,541.23 |
| AMERITYRE CORP COM | \$ 19,159.75 | \$ 13,035.00 |
| AMERN CAP STRATEGIES LTD COM | \$ 272,363.76 | \$ 335,736.99 |
| AMERN COML LINES INC COM NEW | \$ 268,862.84 | \$ 319,033.70 |
| AMERN COML LINES INC COM NEW | \$ 34,341.65 | \$ 43,433.13 |
| AMERN EAGLE OUTFITTERS INC NEW COM | \$ 137,283.21 | \$ 147,882.06 |
| AMERN EAGLE OUTFITTERS INC NEW COM | \$ 686,111.18 | \$ 1,118,878.50 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| AMERN ECOLOGY CORP COM NEW | \$ 150,807.71 | \$ 144,378.00 |
| AMERN FINL RLTY TR COM | \$ 1,604.05 | \$ 1,510.00 |
| AMERN INTL GROUP INC COM | \$ 244,347.47 | \$ 268,668.82 |
| AMERN INTL GROUP INC COM | \$ 2,338,912.17 | \$ 2,443,606.00 |
| AMERN INTL GROUP INC COM | \$ 2,197,670.00 | \$ 4,657,685.02 |
| AMERN INTL GROUP INC COM | \$ 990,002.24 | \$ 1,046,236.00 |
| AMERN ISRAELI PAPER MLS LTD ORD IS 10 | \$ 4,676.95 | \$ 4,569.99 |
| AMERN NORTEL COMMUNICATIONS INC COM | \$ 1,904.95 | \$ 510.00 |
| AMERN ORIENTAL BIOENGINEERING INC COM STK | \$ 26,752.89 | \$ 28,066.35 |
| AMERN PHYSICIANS CAP INC COM | \$ 70,171.50 | \$ 90,090.00 |
| AMERN SCI & ENGR INC COM | \$ 32,577.97 | \$ 37,491.30 |
| AMERN SOFTWARE INC CL A | \$ 3,389.21 | \$ 3,538.27 |
| AMERN STD COS INC DEL COM | \$ 117,715.26 | \$ 197,155.00 |
| AMERN STS WTR CO COM | \$ 24,337.90 | \$ 30,896.00 |
| AMERN WTR STAR INC COM STK | \$ 698.41 | \$ 1.00 |
| AMERROSSI EC INC COM | \$ 4,119.93 | \$ 190.00 |
| AMERROSSI INTL GROUP COM STK | \$ 444.90 | \$ 45.00 |
| AMETEK INC NEW COM | \$ 336,668.02 | \$ 378,259.20 |
| AMGEN INC COM | \$ 884,132.30 | \$ 1,991,919.60 |
| AMGEN INC COM | \$ 790,337.27 | \$ 888,030.00 |
| AMGEN INC COM | \$ 413,671.34 | \$ 398,998.71 |
| AMIS HLDGS INC COM | \$ 104,378.26 | \$ 106,757.00 |
| AMKOR TECHNOLOGY INC COM | \$ 311,376.42 | \$ 299,814.00 |
| AMKOR TECHNOLOGY INC COM | \$ 1,254.95 | \$ 1,401.00 |
| AMKOR TECHNOLOGY INC COM | \$ 105,310.60 | \$ 125,156.00 |
| AMN HEALTHCARE SVCS INC COM | \$ 337,277.94 | \$ 561,816.00 |
| AMN HEALTHCARE SVCS INC COM | \$ 18,785.49 | \$ 19,278.00 |
| AMN HEALTHCARE SVCS INC COM | \$ 318,796.20 | \$ 410,346.00 |
| AMOROCORP INC COM STK | \$ 1,030.00 | \$ 10.05 |
| AMPHENOL CORP NEW CL A | \$ 21,142.49 | \$ 26,073.60 |
| AMR CORP COM | \$ 850,042.70 | \$ 843,900.68 |
| AMREP CORP COM | \$ 51,350.61 | \$ 68,600.00 |
| AMVESCAP ORD USD0.10 | \$ 125,300.85 | \$ 161,998.17 |
| AMYLIN PHARMACEUTICALS INC COM | \$ 61,401.51 | \$ 53,636.09 |
| AMYLIN PHARMACEUTICALS INC COM | \$ 674,637.73 | \$ 682,047.63 |
| ANADARKO PETRO CORP COM | \$ 1,216,793.82 | \$ 1,092,352.00 |
| ANADARKO PETRO CORP COM | \$ 62,477.81 | \$ 58,738.94 |
| ANADARKO PETRO CORP COM | \$ 262,543.42 | \$ 496,824.32 |
| ANADIGICS INC COM | \$ 89,853.56 | \$ 124,926.00 |
| ANADIGICS INC COM | \$ 2,496.33 | \$ 2,658.00 |
| ANALOG DEVICES INC COM | \$ 11,047.03 | \$ 11,504.50 |
| ANALOG DEVICES INC COM | \$ 284,546.99 | \$ 279,395.00 |
| ANALOG DEVICES INC COM | \$ 118,004.82 | \$ 112,415.40 |
| ANALYSTS INTL CORP COM | \$ 13,854.00 | \$ 10,846.00 |
| ANAREN INC COM | \$ 68,023.53 | \$ 67,488.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| ANATOLIA MINERALS DEV LTD COM | \$ 2,361.95 | \$ 3,600.00 |
| ANDERSONS INC COM | \$ 34,018.65 | \$ 33,932.43 |
| ANDERSONS INC COM | \$ 34,575.20 | \$ 42,390.00 |
| ANDREA ELECTRS CORP COM | \$ 70.80 | \$ 27.00 |
| ANDRESMIN GOLD CORP COM NEW COM NEW | \$ 3,777.90 | \$ 100.00 |
| ANDREW CORP COM | \$ 53,325.60 | \$ 52,173.00 |
| ANDREW CORP COM | \$ 9,085.57 | \$ 10,230.00 |
| ANGLO AMERICAN ORD USD0.50 | \$ 157,278.61 | \$ 279,644.97 |
| ANHEUSER BUSCH COS INC COM | \$ 271,983.88 | \$ 283,824.12 |
| ANHEUSER BUSCH COS INC COM | \$ 466,207.18 | \$ 939,720.00 |
| ANIKA THERAPEUTICS INC COM STK | \$ 13,836.90 | \$ 17,715.45 |
| ANIXTER INTL INC COM | \$ 330,724.90 | \$ 314,940.00 |
| ANIXTER INTL INC COM | \$ 170,614.39 | \$ 168,330.00 |
| ANN TAYLOR STORES CORP COM | \$ 1,013,729.27 | \$ 807,864.00 |
| ANN TAYLOR STORES CORP COM | \$ 462,703.55 | \$ 371,092.00 |
| ANN TAYLOR STORES CORP COM | \$ 117,627.90 | \$ 98,520.00 |
| ANN TAYLOR STORES CORP COM | \$ 4,043.52 | \$ 3,284.00 |
| ANOORAQ RES CORP COM | \$ 3,489.95 | \$ 3,600.00 |
| ANSOFT CORP COM | \$ 159,539.93 | \$ 211,280.00 |
| ANTIGENICS INC DEL COM STOCK | \$ 11,025.08 | \$ 2,928.00 |
| AON CORP COM | \$ 20,014.70 | \$ 18,077.08 |
| AON CORP COM | \$ 201,499.48 | \$ 275,652.00 |
| APACHE CORP COM | \$ 206,088.48 | \$ 544,716.90 |
| APACHE CORP COM | \$ 540,464.53 | \$ 548,707.50 |
| APACHE CORP COM | \$ 600,256.54 | \$ 651,798.00 |
| APACHE CORP COM | \$ 314,027.05 | \$ 314,047.32 |
| APEX SILVER MINE LTD COM STK | \$ 77,263.22 | \$ 75,509.28 |
| APOGEE TECH INC COM STK | \$ 14,354.85 | \$ 7,980.00 |
| APOLLO GROUP INC CL A CL A | \$ 54,374.17 | \$ 51,557.31 |
| APOLLO GROUP INC CL A CL A | \$ 165,630.91 | \$ 136,395.00 |
| APOLLO INVT CORP COM SH BEN INT | \$ 62,359.33 | \$ 65,605.43 |
| APIANT TECHNOLOGIES INC COM | \$ 554.95 | \$ 4.50 |
| APPLE INC | \$ 4,150,259.21 | \$ 4,429,666.08 |
| APPLE INC | \$ 354,802.17 | \$ 1,798,608.00 |
| APPLE INC | \$ 714,146.43 | \$ 831,432.00 |
| APPLE INC | \$ 844,191.58 | \$ 1,495,729.20 |
| APPLE INC | \$ 1,908,619.29 | \$ 2,367,036.00 |
| APPLEBEES INTL INC COM | \$ 29,420.16 | \$ 30,657.68 |
| APPLERA CORP - APPLIED BIOSYSTEMS GROUP | \$ 3,774.95 | \$ 3,669.00 |
| APPLERA CORP - APPLIED BIOSYSTEMS GROUP | \$ 1,104,363.33 | \$ 1,080,520.50 |
| APPLERA CORP - APPLIED BIOSYSTEMS GROUP | \$ 72,383.80 | \$ 165,105.00 |
| APPLIED INDL TECHNOLOGIES INC COM | \$ 346,723.92 | \$ 442,008.00 |
| APPLIED INNOVATION INC COM | \$ 3,188.95 | \$ 3,210.00 |
| APPLIED MATERIALS INC COM | \$ 164,074.46 | \$ 171,798.04 |
| APPLIED MATERIALS INC COM | \$ 398,500.57 | \$ 638,370.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| APPLIED MICRO CIRCUITS CORP CDT-COM | \$ 510,765.01 | \$ 502,316.00 |
| APPLIED MICRO CIRCUITS CORP CDT-COM | \$ 46,340.18 | \$ 41,794.40 |
| APPLIED MICRO CIRCUITS CORP CDT-COM | \$ 280,603.99 | \$ 275,188.00 |
| APPLIED NEUROSOLUTIONS INC COM | \$ 10,569.95 | \$ 9,600.00 |
| APPLIEDTHEORY CORP COM | \$ 11,260.37 | \$ 10.00 |
| APPLIX INC COM | \$ 137,863.70 | \$ 187,275.00 |
| APRIA HEALTHCARE GROUP INC COM | \$ 134,951.10 | \$ 135,915.00 |
| AQUA AMER INC COM | \$ 16,102.04 | \$ 14,156.90 |
| AQUA AMER INC COM | \$ 252,606.40 | \$ 313,589.48 |
| AQUACELL TECHNOLOGIES INC COM | \$ 2,007.48 | \$ 1,800.00 |
| AQUACELL WTR INC COM STK | \$ 2,007.47 | \$ 2,200.00 |
| AQUANTIVE INC COM | \$ 332,667.92 | \$ 536,355.00 |
| AQUANTIVE INC COM | \$ 416,448.74 | \$ 429,084.00 |
| AQUANTIVE INC COM | \$ 3,807.40 | \$ 3,699.00 |
| AQUILA INC DEL NEW COM | \$ 2,120.44 | \$ 4,230.00 |
| AQUILINE RES INC COM STK | \$ 45,040.51 | \$ 68,742.94 |
| ARABIAN AMERN DEV CO COM | \$ 4,922.95 | \$ 5,355.00 |
| ARADIGM CORP COM NEW | \$ 4,134.83 | \$ 666.00 |
| ARBITRON INC COM | \$ 298,792.38 | \$ 307,989.60 |
| ARC ENERGY TR TR UNIT UNIT | \$ 42,519.16 | \$ 38,324.80 |
| ARCELOR MITTAL A EUR0.01 | \$ 593,662.58 | \$ 842,227.82 |
| ARCH CAPITAL GROUP COM STK | \$ 339,331.06 | \$ 391,461.90 |
| ARCH CAPITAL GROUP COM STK | \$ 3,379.95 | \$ 3,380.50 |
| ARCH CHEMICALS INC COM | \$ 5,797.93 | \$ 6,662.00 |
| ARCH CHEMICALS INC COM | \$ 149,842.56 | \$ 159,888.00 |
| ARCH COAL INC COM | \$ 53,825.48 | \$ 49,721.99 |
| ARCHER-DANIELS-MIDLAND CO COM | \$ 215,714.06 | \$ 522,322.28 |
| ARCHER-DANIELS-MIDLAND CO COM | \$ 336,533.21 | \$ 335,225.15 |
| ARCHER-DANIELS-MIDLAND CO COM | \$ 959,668.61 | \$ 1,081,206.80 |
| ARCHER-DANIELS-MIDLAND CO COM | \$ 1,159,211.43 | \$ 933,232.00 |
| ARCTIC CAT INC COM | \$ 46,947.33 | \$ 47,493.00 |
| ARCTIC GLACIER INCOME FD TR UNIT | \$ 998.30 | \$ 1,075.84 |
| ARENA PHARMACEUTICALS INC COM ISIN US0400471027 | \$ 228,533.00 | \$ 223,343.00 |
| ARENA PHARMACEUTICALS INC COM ISIN US0400471027 | \$ 39,377.43 | \$ 32,533.20 |
| ARENA RES INC COM | \$ 58,925.83 | \$ 57,231.40 |
| ARES CAP CORP COM | \$ 45,736.30 | \$ 50,641.50 |
| AREVA COM STK | \$ 10,284.41 | \$ 14,848.03 |
| ARGONAUT GROUP INC COM STK USD0.10 | \$ 53,569.12 | \$ 55,776.00 |
| ARGONAUT GROUP INC COM STK USD0.10 | \$ 304,656.60 | \$ 303,282.00 |
| ARIAD PHARMACEUTICALS INC COM | \$ 11,431.90 | \$ 12,336.00 |
| ARIBA INC COM NEW | \$ 2,808.06 | \$ 1,803.42 |
| ARIBA INC COM NEW | \$ 245,028.48 | \$ 203,562.00 |
| ARIES MARITIME TRANSPORT LIMITED COM STK | \$ 7,500.02 | \$ 5,465.32 |
| ARLINGTON TANKERS LTD COM STK | \$ 1,169.80 | \$ 1,168.50 |
| ARMOR HLDGS INC COM | \$ 16,853.69 | \$ 16,455.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| AROTECH CORP COM NEW STK | \$ 11,709.37 | \$ 2,680.95 |
| ARRAY BIOPHARMA INC COM | \$ 78,263.94 | \$ 74,936.00 |
| ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | | |
| | \$ 13,017.59 | \$ 12,165.00 |
| ARRIS GROUP INC COM | \$ 11,768.09 | \$ 12,510.00 |
| ARROW ELECTR INC COM | \$ 251,839.88 | \$ 246,090.00 |
| ARROW ELECTR INC COM | \$ 2,377.31 | \$ 3,155.00 |
| ARROWHEAD RESH CORP COM | \$ 3,219.39 | \$ 2,628.00 |
| ART TECH GROUP INC OC-COM ISIN US04289L107 | \$ 20,019.70 | \$ 17,405.10 |
| ART TECH GROUP INC OC-COM ISIN US04289L107 | \$ 85,656.52 | \$ 86,909.00 |
| ARTS WAY MFG INC COM | \$ 4,308.95 | \$ 3,300.00 |
| ARVINMERITOR INC COM STK ISIN# US0433531011 | \$ 69,650.49 | \$ 71,097.00 |
| ARVINMERITOR INC COM STK ISIN# US0433531011 | \$ 295,195.24 | \$ 333,609.00 |
| ARVINMERITOR INC COM STK ISIN# US0433531011 | \$ 267,137.18 | \$ 284,388.00 |
| ASA BERMUDA LIMITED ASA BERMUDA LTD | \$ 24,653.62 | \$ 26,792.40 |
| ASAHI GLASS CO NPV | \$ 739,140.01 | \$ 780,076.37 |
| ASANTE TECHNOLOGIES INC COM | \$ 2,769.12 | \$ 13.50 |
| ASBURY AUTOMOTIVE GROUP INC COM | \$ 394,895.30 | \$ 384,028.00 |
| ASCENDIA BRANDS INC COM STK | \$ 3,029.95 | \$ 1,260.00 |
| ASHLAND INC NEW COM | \$ 12,601.44 | \$ 13,836.00 |
| ASHLAND INC NEW COM | \$ 45,497.27 | \$ 96,852.00 |
| ASIA GLOBAL CROSSING | \$ 2,288.61 | \$ 3.20 |
| ASIA PAC FD INC COM | \$ 5,664.60 | \$ 5,700.00 |
| ASIAINFO HLDGS INC COM | \$ 1,920.19 | \$ 2,764.80 |
| ASPECT MED SYS INC COM ISIN US0452351085 | \$ 4,908.21 | \$ 3,385.80 |
| ASPEN INSURANCE HLDGS COM | \$ 310,405.00 | \$ 307,094.00 |
| ASPEN TECH INC COM | \$ 214,829.06 | \$ 181,830.00 |
| ASPREVA PHARMACEUTICALS CORP COM | \$ 35,525.40 | \$ 36,871.88 |
| ASSIC GENERALI SPA EUR1 | \$ 665,913.27 | \$ 650,350.94 |
| ASSOCTD BANC-CORP COM | \$ 10,182.11 | \$ 12,713.13 |
| ASSURANT INC COM | \$ 8,204.47 | \$ 8,840.00 |
| AST ACCEP CAP CORP COM | \$ 16,083.00 | \$ 16,820.00 |
| AST ACCEP CAP CORP COM | \$ 4,728.03 | \$ 4,373.20 |
| ASTA FDG INC COM | \$ 12,501.66 | \$ 10,654.00 |
| ASTEA INTL IINC COM NEW STK | \$ 1,319.43 | \$ 196.04 |
| ASTELLAS PHARMA NPV | \$ 353,655.63 | \$ 435,869.25 |
| ASTRAZENECA ORD USD0.25 | \$ 276,148.89 | \$ 278,617.39 |
| ASTRO MED INC NEW COM STK | \$ 51,561.76 | \$ 54,088.50 |
| ASTROPOWER INC CDT-COM | \$ 3,104.03 | \$ 0.75 |
| ASYST TECHNOLOGIES INC COM | \$ 12,486.17 | \$ 9,064.40 |
| ASYST TECHNOLOGIES INC COM | \$ 161,341.55 | \$ 171,054.00 |
| ASYST TECHNOLOGIES INC COM | \$ 8,967.94 | \$ 9,503.00 |
| ASYST TECHNOLOGIES INC COM | \$ 121,462.80 | \$ 92,837.00 |
| AT & T LATIN AMER CORP COM | \$ 11.28 | \$ 2.40 |
| AT&T INC COM | \$ 372,793.81 | \$ 428,888.82 |
| AT&T INC COM | \$ 2,402,476.97 | \$ 3,432,107.25 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| AT&T INC COM | \$ 852,848.78 | \$ 940,225.00 |
| AT&T INC COM | \$ 1,852,720.06 | \$ 2,670,525.00 |
| ATC HEALTHCARE INC CL A CL A | \$ 10,459.85 | \$ 8,500.00 |
| ATHEROGENICS INC COM | \$ 5,293.95 | \$ 3,964.00 |
| ATHEROS COMMUNICATIONS INC COM | \$ 120,921.68 | \$ 114,914.80 |
| ATLANTIC PWR CORP | \$ 6,815.43 | \$ 7,276.13 |
| ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK | \$ 137,113.69 | \$ 134,390.00 |
| ATLAS MNG CO COM STK | \$ 60,823.91 | \$ 69,678.00 |
| ATMEL CORP COM | \$ 32,999.56 | \$ 43,227.25 |
| ATMEL CORP COM | \$ 115,596.32 | \$ 131,890.00 |
| ATMEL CORP COM | \$ 406,151.65 | \$ 487,630.00 |
| ATMI INC COM | \$ 3,197.85 | \$ 3,053.00 |
| ATMOS ENERGY CORP COM | \$ 169,421.92 | \$ 169,123.00 |
| ATMOS ENERGY CORP COM | \$ 1,295.13 | \$ 1,595.50 |
| ATNA RES LTD COM | \$ 6,654.05 | \$ 5,220.45 |
| ATRION CORP COM | \$ 9,579.95 | \$ 15,548.00 |
| ATSI COMMUNICATIONS INC COM NEW | \$ 11.55 | \$ 6.20 |
| AUDIBLE INC COM NEW | \$ 4,684.72 | \$ 3,695.38 |
| AUDIOVOX CORP CL A | \$ 1,919.21 | \$ 2,113.50 |
| AUEX VENTURES INC COM AUEX VENTURES, INC. F | \$ 3,508.70 | \$ 3,630.00 |
| AURCANA CORP COM NEW COM NEW | \$ 5,888.80 | \$ 23,886.61 |
| AURIZON MINES LTD COM STK | \$ 1,967.86 | \$ 1,884.00 |
| AUSTIN CHALK OIL & GAS LTD COM | \$ 1,175.90 | \$ 165.00 |
| AUTODESK INC COM | \$ 67,238.39 | \$ 234,668.00 |
| AUTODESK INC COM | \$ 20,780.46 | \$ 22,859.90 |
| AUTOIMMUNE INC COM | \$ 3,050.69 | \$ 1,140.00 |
| AUTOINFO INC COM | \$ 480.77 | \$ 401.70 |
| AUTOLIV INC COM STK | \$ 266,592.37 | \$ 295,470.00 |
| AUTOLIV INC COM STK | \$ 134,651.32 | \$ 186,930.00 |
| AUTOLIV INC COM STK | \$ 7,336.60 | \$ 12,060.00 |
| AUTOMATIC DATA PROCESSING INC COM | \$ 78,633.79 | \$ 88,294.66 |
| AUTOMATIC DATA PROCESSING INC COM | \$ 341,946.73 | \$ 679,650.00 |
| AUTONATION INC DEL COM | \$ 57,100.64 | \$ 82,337.84 |
| AUTONATION INC DEL COM | \$ 20,548.50 | \$ 21,320.00 |
| AUTONATION INC DEL COM | \$ 192,307.50 | \$ 194,012.00 |
| AUTONATION INC DEL COM | \$ 6,568.62 | \$ 6,396.00 |
| AUTOZONE INC COM | \$ 50,284.07 | \$ 150,228.00 |
| AUTOZONE INC COM | \$ 16,597.85 | \$ 23,112.00 |
| AVANEX CORP COM STK | \$ 32,823.15 | \$ 34,171.20 |
| AVANIR PHARMACEUTICALS CL A NEW | \$ 128,117.63 | \$ 68,722.50 |
| AVANT IMMUNOTHERAPEUTICS INC COM | \$ 246.95 | \$ 134.00 |
| AVATECH SOLUTIONS INC COM | \$ 5,021.65 | \$ 3,847.50 |
| AVAYA INC COM | \$ 25,981.49 | \$ 30,168.84 |
| AVAYA INC COM | \$ 146,023.22 | \$ 159,078.42 |
| AVAYA INC COM | \$ 322,459.97 | \$ 494,892.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| AVERY DENNISON CORP COM | \$ 79,598.60 | \$ 156,239.00 |
| AVERY DENNISON CORP COM | \$ 16,831.75 | \$ 20,379.00 |
| AVI BIOPHARMA INC COM | \$ 84,277.84 | \$ 42,930.00 |
| AVICI SYS INC COM NEW | \$ 205.66 | \$ 193.50 |
| AVIS BUDGET GROUP INC COM STK | \$ 4,413.78 | \$ 3,405.33 |
| AVISTA CORP COM ISIN # US05379B1070 | \$ 25,982.57 | \$ 24,980.97 |
| AVITAR INC NEW COM NEW STK | \$ 3,708.00 | \$ 5.60 |
| AVIVA ORD GBP0.25 | \$ 112,282.04 | \$ 151,546.83 |
| AVNET INC COM | \$ 101,992.00 | \$ 104,673.00 |
| AVNET INC COM | \$ 25,695.71 | \$ 25,964.01 |
| AVOCENT CORP COM | \$ 10,038.65 | \$ 11,170.50 |
| AVON PRODS INC COM USD0.25 | \$ 13,904.71 | \$ 15,975.30 |
| AVON PRODS INC COM USD0.25 | \$ 428,015.19 | \$ 498,904.00 |
| AVON PRODS INC COM USD0.25 | \$ 171,185.52 | \$ 366,744.00 |
| AVX CORP COM | \$ 1,815.32 | \$ 1,486.07 |
| AVX CORP COM | \$ 91,602.97 | \$ 91,698.00 |
| AVX CORP COM | \$ 268,149.84 | \$ 242,556.00 |
| AXA EUR2.29 | \$ 1,871,052.83 | \$ 1,864,300.87 |
| AXA EUR2.29 | \$ 1,193,140.22 | \$ 1,455,745.71 |
| AXCAN PHARMA INC COM STK | \$ 332,319.32 | \$ 341,517.92 |
| AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 | \$ 17,036.80 | \$ 14,965.61 |
| AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 | \$ 177,436.37 | \$ 180,147.00 |
| AXIAL VECTOR ENGINE CORP COM | \$ 11,879.15 | \$ 3,831.50 |
| AXIS CAPITAL HLDGS LTD COM USD0.0125 | \$ 260,464.59 | \$ 320,352.00 |
| AXIS TECHNOLOGIES GROUP INC COM | \$ 1,059.95 | \$ 1,416.00 |
| AXMIN INC COM | \$ 2,209.95 | \$ 2,126.75 |
| AXT INC COM | \$ 9,480.90 | \$ 14,160.00 |
| AXT INC COM | \$ 219,674.77 | \$ 222,312.00 |
| AZ STAR RES CORP COM STK ISIN# CA04059G1063 | \$ 34,959.95 | \$ 36,000.00 |
| AZZ INC COM | \$ 9,514.90 | \$ 10,240.00 |
| B & G FOODS INC FORMERLY B & G FOOD HLDGS INC | \$ 59,503.38 | \$ 74,924.43 |
| BABY BEE BRIGHT CORP NEW COM NEW STK | \$ 2,819.26 | \$ 14.01 |
| BACK YARD BURGERS INC COM | \$ 1,040.95 | \$ 1,050.00 |
| BAE SYSTEMS ORD GBP0.025 | \$ 1,823,152.59 | \$ 2,211,321.57 |
| BAJA MNG CORP COM | \$ 21,567.80 | \$ 34,255.86 |
| BAKER HUGHES INC COM | \$ 52,315.72 | \$ 52,423.49 |
| BAKER HUGHES INC COM | \$ 1,794,867.95 | \$ 2,127,810.00 |
| BAKER HUGHES INC COM | \$ 424,453.57 | \$ 1,007,910.00 |
| BAKER HUGHES INC COM | \$ 199,200.74 | \$ 607,732.40 |
| BALDOR ELEC CO COM | \$ 219,236.88 | \$ 213,888.00 |
| BALDWIN & LYONS INC CL B | \$ 2,537.53 | \$ 2,603.88 |
| BALL CORP COM | \$ 34,435.74 | \$ 113,360.00 |
| BALLARD PWR SYS INC COM | \$ 46,061.53 | \$ 35,721.82 |
| BALLY TOTAL FITNESS HLDG CORP COM | \$ 3,971.86 | \$ 4,900.00 |
| BANCFIRST CORP COM | \$ 81,383.90 | \$ 118,800.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| BANCO LATINOAMERICANO DE EXPORTACIONES SA CL E | \$ 6,592.95 | \$ 5,936.00 |
| BANCO POPULARE DI ORD SHARES | \$ 594,443.11 | \$ 628,163.36 |
| BANCPRO INC COM | \$ 1,404.95 | \$ 70.00 |
| BANGKOK BANK THB10(ALIEN MKT) | \$ 358,956.49 | \$ 305,076.07 |
| BANK AMER CORP COM | \$ 586,982.02 | \$ 645,414.63 |
| BANK AMER CORP COM | \$ 2,134,567.27 | \$ 3,171,472.78 |
| BANK AMER CORP COM | \$ 3,535,099.84 | \$ 4,367,302.00 |
| BANK AMER CORP COM | \$ 2,513,790.41 | \$ 5,992,280.04 |
| BANK N.Y. CO INC COM | \$ 373,798.22 | \$ 748,030.00 |
| BANK N.Y. CO INC COM | \$ 931,277.11 | \$ 1,096,848.20 |
| BANK N.Y. CO INC COM | \$ 26,108.90 | \$ 32,994.97 |
| BANK OF CHINA LTD (BEIJING) | \$ 39,050.95 | \$ 47,763.00 |
| BANKRATE INC COM | \$ 9,430.96 | \$ 12,713.25 |
| BANKUNITED FINL CORP CL A | \$ 578,740.68 | \$ 620,712.00 |
| BANKUNITED FINL CORP CL A | \$ 764,032.60 | \$ 699,000.00 |
| BARD C R INC CAP | \$ 54,261.65 | \$ 215,722.00 |
| BARD C R INC CAP | \$ 6,964.41 | \$ 8,297.00 |
| BARE ESCENTUALS INC COM | \$ 6,775.45 | \$ 6,214.00 |
| BARNES GROUP INC COM | \$ 220,435.36 | \$ 256,650.00 |
| BARNES GROUP INC COM | \$ 2,761.55 | \$ 2,610.00 |
| BARNWELL INDS INC COM | \$ 16,881.68 | \$ 17,383.10 |
| BARR PHARMACEUTICALS INC COM | \$ 12,246.77 | \$ 11,828.32 |
| BARR PHARMACEUTICALS INC COM | \$ 175,267.30 | \$ 130,312.00 |
| BARRATT DEVEL ORD GBP0.10 | \$ 187,382.36 | \$ 243,617.54 |
| BARRETT BILL CORP COM STK | \$ 15,707.12 | \$ 14,285.25 |
| BARRETT BUSINESS SVCS INC COM | \$ 3,014.67 | \$ 3,335.57 |
| BARRICK GOLD CORP | \$ 217,583.67 | \$ 238,017.10 |
| BASF AG NPV | \$ 634,371.93 | \$ 676,222.75 |
| BASIC ENERGY SVCS INC NEW COM | \$ 25,439.71 | \$ 22,185.00 |
| BASIC ENERGY SVCS INC NEW COM | \$ 180,839.35 | \$ 157,760.00 |
| BAUSCH & LOMB INC COM | \$ 52,059.05 | \$ 67,678.00 |
| BAUSCH & LOMB INC COM | \$ 24,290.00 | \$ 22,934.10 |
| BAXTER INTL INC COM | \$ 1,658,510.98 | \$ 1,759,108.80 |
| BAXTER INTL INC COM | \$ 382,457.25 | \$ 760,796.00 |
| BAXTER INTL INC COM | \$ 16,538.76 | \$ 18,694.94 |
| BAYER AG ORD NPV | \$ 278,719.99 | \$ 286,525.57 |
| BAYER AG ORD NPV | \$ 996,535.36 | \$ 1,173,178.53 |
| BAYER MOTOREN WERK EUR1 | \$ 451,684.27 | \$ 453,659.89 |
| BAYOU CITY EXPL INC COM | \$ 629.95 | \$ 455.00 |
| BAYSWATER URANIUM CORP COM STK | \$ 96,335.24 | \$ 108,720.45 |
| BAYTEX ENERGY TR TR UNIT | \$ 34,463.03 | \$ 45,504.00 |
| BB&T CORP COM | \$ 6,428.40 | \$ 6,589.50 |
| BB&T CORP COM | \$ 462,167.86 | \$ 588,662.00 |
| BB&T CORP COM | \$ 668,641.33 | \$ 751,203.00 |
| BBJ ENVIRONMENTAL TECHNOLOGIES INC COM | \$ 59.95 | \$ 20.00 |

| Asset Description | Historical Cost | Current Value |
|-----------------------------------|-----------------|-----------------|
| BBVA(BILB-VIZ-ARG) EUR0.49 | \$ 147,925.35 | \$ 177,841.80 |
| BBVA(BILB-VIZ-ARG) EUR0.49 | \$ 521,988.50 | \$ 619,656.25 |
| BBVA(BILB-VIZ-ARG) EUR0.49 | \$ 336,502.96 | \$ 337,933.09 |
| BCA MPS EUR0.67 | \$ 532,738.67 | \$ 699,304.04 |
| BCE INC COM NEW | \$ 1,109.84 | \$ 0.00 |
| BCE POP UNITE EUR2.50 | \$ 407,058.42 | \$ 490,004.25 |
| BCO SANT CENT HISP EUR0.50(REGD) | \$ 208,742.88 | \$ 284,720.02 |
| BE AEROSPACE INC COM | \$ 12,831.43 | \$ 13,353.60 |
| BEA SYS INC COM | \$ 64,500.68 | \$ 60,937.52 |
| BEACON PWR CORP COM | \$ 2,415.24 | \$ 1,485.00 |
| BEACON ROOFING SUPPLY INC COM | \$ 7,722.95 | \$ 5,646.00 |
| BEAR STEARNS COS INC COM | \$ 6,263.65 | \$ 7,368.24 |
| BEAR STEARNS COS INC COM | \$ 200,962.11 | \$ 489,967.80 |
| BEAZER HOMES USA INC COM | \$ 280,442.88 | \$ 319,668.00 |
| BEAZER HOMES USA INC COM | \$ 8,809.95 | \$ 9,402.00 |
| BEBE STORES INC COM | \$ 47,233.00 | \$ 43,581.52 |
| BECTON DICKINSON & CO COM | \$ 145,546.00 | \$ 350,750.00 |
| BECTON DICKINSON & CO COM | \$ 139,295.07 | \$ 427,915.00 |
| BECTON DICKINSON & CO COM | \$ 28,722.35 | \$ 34,448.28 |
| BED BATH BEYOND INC COM | \$ 62,778.55 | \$ 61,417.20 |
| BED BATH BEYOND INC COM | \$ 168,266.44 | \$ 266,700.00 |
| BELDEN CDT INC COM | \$ 45,560.04 | \$ 47,103.45 |
| BELGACOM SA NPV | \$ 567,777.46 | \$ 777,979.28 |
| BELO CORP | \$ 19,776.95 | \$ 20,207.00 |
| BEMA GOLD CORP COM | \$ 202,138.60 | \$ 211,575.00 |
| BEMIS CO INC COM | \$ 396,419.54 | \$ 428,148.00 |
| BEMIS CO INC COM | \$ 44,311.19 | \$ 88,348.00 |
| BENCHMARK ELECTRS INC COM | \$ 514,601.62 | \$ 504,252.00 |
| BENCHMARK ELECTRS INC COM | \$ 24,017.50 | \$ 24,360.00 |
| BENCHMARK ELECTRS INC COM | \$ 2,039.42 | \$ 1,827.00 |
| BENNETT ENVIRONMENTAL INC COM STK | \$ 10,859.62 | \$ 0.00 |
| BENTLEY PHARMACEUTICALS INC COM | \$ 20,444.02 | \$ 10,170.00 |
| BERKLEY W R CORP COM | \$ 554,355.87 | \$ 552,160.00 |
| BERKLEY W R CORP COM | \$ 51,418.76 | \$ 56,152.84 |
| BERKSHIRE HAT A 100TH COM STK | \$ 518,811.13 | \$ 769,930.00 |
| BERKSHIRE HATHAWAY INC CL B COM | \$ 2,163,284.05 | \$ 2,558,868.00 |
| BERRY PETE CO CL A CL A | \$ 57,508.49 | \$ 48,065.50 |
| BEST BUY INC COM STK | \$ 154,169.03 | \$ 143,335.23 |
| BEST BUY INC COM STK | \$ 305,418.03 | \$ 496,819.00 |
| BEST RATE TRAVEL INC COM NEW STK | \$ 2,069.05 | \$ 9.60 |
| BFC FINL CORP CL A | \$ 8,065.20 | \$ 7,668.00 |
| BG GROUP ORD GBP0.10 | \$ 305,727.22 | \$ 445,763.22 |
| BHP BILLITON PLC USD0.50 | \$ 383,748.24 | \$ 484,326.07 |
| BHP BILLITON PLC USD0.50 | \$ 302,843.99 | \$ 301,777.88 |
| BIFS TECHNOLOGIES CORP COM | \$ 5,873.16 | \$ 0.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| BIG CAT ENERGY CORP COM | \$ 29,944.50 | \$ 44,037.50 |
| BIG LOTS INC COM | \$ 21,233.40 | \$ 24,066.00 |
| BIG LOTS INC COM | \$ 87,099.99 | \$ 61,884.00 |
| BIG SCREEN ENTMT GROUP INC COM | \$ 15.51 | \$ 1.32 |
| BIO RAD LABS INC CL A | \$ 6,546.77 | \$ 8,252.00 |
| BIO RAD LABS INC CL A | \$ 224,533.58 | \$ 272,316.00 |
| BIOCRIST PHARMACEUTICALS INC COM | \$ 3,329.93 | \$ 2,496.96 |
| BIOCUREX INC COM | \$ 20,828.53 | \$ 9,432.00 |
| BIODELIVERY SCIENCES INTL INC COM | \$ 4,793.95 | \$ 5,099.36 |
| BIOGEN IDEC INC COM STK | \$ 350,713.32 | \$ 403,358.00 |
| BIOGEN IDEC INC COM STK | \$ 21,758.83 | \$ 23,119.30 |
| BIOGEN IDEC INC COM STK | \$ 432,748.98 | \$ 418,852.85 |
| BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 | \$ 41,133.66 | \$ 98,340.00 |
| BIO-MATRIX SCIENTIFIC GROUP INC NEW COM STK | \$ 3,909.95 | \$ 1,060.00 |
| BIOMET INC COM | \$ 89,087.42 | \$ 249,683.50 |
| BIOMET INC COM | \$ 19,186.91 | \$ 21,873.10 |
| BIOMIRA INC COM | \$ 49.31 | \$ 36.48 |
| BIOPHAN TECHNOLOGIES INC COM | \$ 89,956.65 | \$ 21,000.00 |
| BIOPURE CORP CL A NEW | \$ 1,665.13 | \$ 1,119.36 |
| BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW | \$ 11,423.56 | \$ 11,080.00 |
| BIOSITE INC COM | \$ 8,862.95 | \$ 9,770.00 |
| BIOVAIL CORP COM | \$ 13,793.11 | \$ 15,552.60 |
| BIRCH MTN RES LTD COM STK | \$ 17,706.06 | \$ 8,600.00 |
| BISYS GROUP INC COM | \$ 3,403.82 | \$ 2,788.56 |
| BITTERROOT RES LTD | \$ 3,384.95 | \$ 3,007.50 |
| BIZAUCTIONS INC COM STK | \$ 1,032.49 | \$ 150.00 |
| BJ SVCS CO COM | \$ 44,381.66 | \$ 38,711.58 |
| BJ SVCS CO COM | \$ 145,621.51 | \$ 216,968.00 |
| BJS WHSL CLUB INC COM STK | \$ 375,243.72 | \$ 367,098.00 |
| BK CENTRAL ASIA IDR125 | \$ 295,655.24 | \$ 299,794.30 |
| BK GRANITE CORP COM | \$ 24,045.50 | \$ 30,826.25 |
| BK HAW CORP COM | \$ 770,067.36 | \$ 938,730.00 |
| BK HAW CORP COM | \$ 4,792.45 | \$ 16,185.00 |
| BK HAW CORP COM | \$ 347,965.03 | \$ 369,018.00 |
| BK MONTREAL QUE COM | \$ 59,361.20 | \$ 62,445.45 |
| BK OF IRELAND ORD STK EUR0.64 | \$ 144,608.61 | \$ 269,555.15 |
| BLACK & DECKER CORP COM | \$ 65,005.32 | \$ 143,946.00 |
| BLACK HILLS CORP COM | \$ 181,568.54 | \$ 171,771.00 |
| BLACKBAUD INC COM | \$ 129,736.32 | \$ 124,800.00 |
| BLACKBAUD INC COM | \$ 3,997.90 | \$ 3,900.00 |
| BLACKBAUD INC COM | \$ 163,637.19 | \$ 275,600.00 |
| BLACKBOARD INC COM | \$ 167,462.06 | \$ 177,236.00 |
| BLACKBOARD INC COM | \$ 51,053.86 | \$ 51,668.80 |
| BLACKBOARD INC COM | \$ 211,437.71 | \$ 225,300.00 |
| BLACKOUT MEDIA CORP COM | \$ 1,073.97 | \$ 1,400.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| BLACKROCK INC COM STK | \$ 70,748.48 | \$ 75,950.00 |
| BLAST ENERGY SVCS INC COM | \$ 33,938.85 | \$ 10,950.00 |
| BLOCK H & R INC COM | \$ 92,092.75 | \$ 184,320.00 |
| BLOCK H & R INC COM | \$ 0.00 | \$ 0.00 |
| BLOCKBUSTER INC CL A CL A ISIN #US0936791088 | \$ 1,478.76 | \$ 1,591.52 |
| BLUE DOLPHIN ENERGY CO COM NEW COM NEW | \$ 15,505.84 | \$ 7,038.00 |
| BLUE HLDGS INC COM | \$ 4,994.95 | \$ 1,500.00 |
| BLUE NILE INC COM | \$ 3,480.86 | \$ 3,947.23 |
| BLUEFIRE ETHANOL FUELS INC COM STK | \$ 3,609.95 | \$ 4,788.00 |
| BLUEFLY INC COM | \$ 12,009.95 | \$ 12,800.00 |
| BLUEGREEN CORP COM | \$ 25,677.96 | \$ 17,962.00 |
| BLUELINX HLDGS INC COM | \$ 29,570.90 | \$ 31,200.00 |
| BLUESCOPE STEEL NPV | \$ 263,189.56 | \$ 312,333.24 |
| BMC SOFTWARE INC COM STK | \$ 931,541.78 | \$ 1,416,800.00 |
| BMC SOFTWARE INC COM STK | \$ 231,731.57 | \$ 164,220.00 |
| BMC SOFTWARE INC COM STK | \$ 28,346.26 | \$ 33,810.00 |
| BMC SOFTWARE INC COM STK | \$ 182,095.52 | \$ 408,940.00 |
| BNP PARIBAS EUR2 | \$ 258,626.12 | \$ 441,177.06 |
| BOC HONG KONG HLDG HKD5 | \$ 236,250.74 | \$ 335,060.59 |
| BODISEN BIOTECH INC COM STK | \$ 7,793.19 | \$ 5,100.00 |
| BOEHLER UDDEHOLM NPV | \$ 24,345.32 | \$ 24,787.19 |
| BOEING CO COM | \$ 646,541.63 | \$ 1,757,788.24 |
| BOEING CO COM | \$ 1,051,304.28 | \$ 1,076,207.76 |
| BOEING CO COM | \$ 1,509,439.53 | \$ 1,607,611.15 |
| BOFI HLDG INC COM STK | \$ 7,959.95 | \$ 6,930.00 |
| BOGUE INTL INC COM | \$ 435.79 | \$ 56.17 |
| BOIS D ARC ENERGY INC COM | \$ 164,711.45 | \$ 178,486.00 |
| BOIS D ARC ENERGY INC COM | \$ 58,043.70 | \$ 57,057.00 |
| BOK FINL CORP COM NEW | \$ 99,865.50 | \$ 115,458.00 |
| BOK FINL CORP COM NEW | \$ 58,390.35 | \$ 84,944.10 |
| BOLDER TECHNOLOGIES CORP COM | \$ 37,444.77 | \$ 0.95 |
| BOLT TECHNOLOGY CORP COM | \$ 57,848.98 | \$ 64,067.90 |
| BOMBAY INC COM | \$ 9,518.17 | \$ 1,920.00 |
| BON-TON STORES INC COM | \$ 38,295.75 | \$ 69,300.00 |
| BOOKHAM INC COM | \$ 46,711.57 | \$ 27,671.93 |
| BOOKS-A-MILLION INC COM | \$ 127,386.00 | \$ 190,512.00 |
| BOOKTECH COM INC COM | \$ 529.95 | \$ 0.02 |
| BORDERS GROUP INC COM STK | \$ 293,465.38 | \$ 274,905.00 |
| BORG WARNER INC COM | \$ 5,027.85 | \$ 5,352.70 |
| BORLAND SOFTWARE CORP COM | \$ 11,002.39 | \$ 10,880.00 |
| BOSTON BEER INC CL A CL A | \$ 2,703.95 | \$ 3,598.00 |
| BOSTON BEER INC CL A CL A | \$ 54,757.00 | \$ 61,166.00 |
| BOSTON PRIVATE FINL HLDGS INC COM | \$ 334,482.68 | \$ 301,847.00 |
| BOSTON SCIENTIFIC CORP COM | \$ 191,390.77 | \$ 176,352.70 |
| BOSTON SCIENTIFIC CORP COM | \$ 355,863.63 | \$ 506,449.22 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| BOTTOMLINE TECHNOLOGIES DEL INC COM | \$ 1,007.58 | \$ 251.90 |
| BOVIE MED CORP COM STK | \$ 9,564.95 | \$ 9,523.50 |
| BOWATER INC COM | \$ 192,294.75 | \$ 105,075.00 |
| BOWNE & CO INC COM | \$ 42,408.63 | \$ 43,038.00 |
| BOYD GAMING CORP COM | \$ 1,180.41 | \$ 1,063.38 |
| BOYDS COLLECTION LTD | \$ 1.00 | \$ 0.00 |
| BOYDS COLLECTION LTD NEW COM STK | \$ 659.95 | \$ 153.00 |
| BP ORD USD0.25 | \$ 960,348.43 | \$ 990,451.32 |
| BP PRUDHOE BAY RTY TR UNITS BEN INT | \$ 368,955.52 | \$ 390,711.76 |
| BPZ ENERGY INC COM | \$ 98.07 | \$ 32.80 |
| BRADLEY PHARMACEUTICALS INC COM | \$ 5,023.84 | \$ 5,906.46 |
| BRADLEY PHARMACEUTICALS INC COM | \$ 74,722.50 | \$ 92,610.00 |
| BRADY CORP CL A | \$ 269,593.33 | \$ 275,872.00 |
| BRALORNE MNG CO COM | \$ 318.95 | \$ 150.00 |
| BRAMBLES LTD NPV | \$ 134,534.02 | \$ 137,592.12 |
| BRAVO VENTURE GROUP INC COM STK | \$ 3,375.50 | \$ 3,377.10 |
| BRAZIL FAST FOOD CORP COM NEW | \$ 668.45 | \$ 1,184.50 |
| BRIDGESTONE CORP NPV | \$ 699,213.34 | \$ 717,477.24 |
| BRIGHAM EXPL CO COM | \$ 1,676.78 | \$ 1,462.00 |
| BRIGHT HORIZONS FAMILY SOLUTIONS INC COM | \$ 209,009.48 | \$ 204,898.00 |
| BRIGHTPOINT INC COM NEW | \$ 3,808.11 | \$ 2,273.05 |
| BRINKER INTL INC COM | \$ 4,609.95 | \$ 4,524.00 |
| BRINKS CO COM STK | \$ 420,266.58 | \$ 706,316.00 |
| BRISTOL MYERS SQUIBB CO COM | \$ 601,763.35 | \$ 718,536.00 |
| BRISTOL MYERS SQUIBB CO COM | \$ 338,888.97 | \$ 365,848.00 |
| BRISTOL MYERS SQUIBB CO COM | \$ 105,334.20 | \$ 117,381.36 |
| BRISTOL MYERS SQUIBB CO COM | \$ 1,117,389.85 | \$ 1,292,312.00 |
| BRISTOW GROUP INC COM | \$ 145,824.83 | \$ 158,796.00 |
| BRITISH LAND CO ORD GBP0.25 | \$ 82,711.92 | \$ 107,513.50 |
| BROADBAND WIRELESS INTL CORP COM | \$ 10,408.79 | \$ 2.36 |
| BROADCOM CORP CL A CL A | \$ 112,287.00 | \$ 113,698.89 |
| BROADCOM CORP CL A CL A | \$ 1,197,081.04 | \$ 1,230,687.90 |
| BROADCOM CORP CL A CL A | \$ 908,727.08 | \$ 378,027.00 |
| BROADVISION INC COM NEW COM NEW | \$ 5,501.46 | \$ 241.80 |
| BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 | \$ 58,505.10 | \$ 94,415.00 |
| BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 | \$ 490,994.56 | \$ 659,263.00 |
| BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 | \$ 65,120.50 | \$ 68,684.86 |
| BRONCO DRILLING CO INC COM | \$ 9,551.47 | \$ 8,595.00 |
| BRONCO DRILLING CO INC COM | \$ 319,007.39 | \$ 268,164.00 |
| BRONCO DRILLING CO INC COM | \$ 79,586.02 | \$ 75,636.00 |
| BROOKDALE SR LIVING INC COM STK | \$ 152,305.28 | \$ 153,600.00 |
| BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A | \$ 96,179.79 | \$ 134,084.94 |
| BROOKFIELD HOMES CORP COM | \$ 279,501.96 | \$ 341,705.00 |
| BROOKFIELD HOMES CORP COM | \$ 2,229.95 | \$ 2,253.00 |
| BROOKS AUTOMATION INC NEW COM | \$ 20,500.95 | \$ 21,600.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| BROOKS AUTOMATION INC NEW COM | \$ 123,216.85 | \$ 122,400.00 |
| BROOKS AUTOMATION INC NEW COM | \$ 6,260.79 | \$ 5,918.40 |
| BROWN & BROWN INC COM | \$ 125,053.15 | \$ 136,173.53 |
| BROWN SHOE INC NEW COM | \$ 541,394.67 | \$ 778,162.00 |
| BROWN-FORMAN INC CL B NON-VTG COM | \$ 46,522.70 | \$ 132,480.00 |
| BROWNSTONE VENTURES INC COM STK | \$ 24,754.87 | \$ 20,549.74 |
| BRUKER BIOSCIENCES CORP COM STK | \$ 6,786.30 | \$ 7,510.00 |
| BRUNSWICK CORP COM | \$ 56,382.77 | \$ 73,370.00 |
| BRUNSWICK CORP COM | \$ 6,694.95 | \$ 5,582.50 |
| BRUSH ENGINEERED MATLS INC HLDGS CO COM | \$ 15,560.33 | \$ 21,950.50 |
| BT GROUP ORD GBP0.05 | \$ 1,466,373.59 | \$ 1,979,130.91 |
| BTU INTL INC COM | \$ 18,064.11 | \$ 11,270.00 |
| BUCA INC OC-COM ISIN #US1177691094 | \$ 532.65 | \$ 481.00 |
| BUFFALO WILD WINGS INC COM STK | \$ 28,674.77 | \$ 34,580.00 |
| BUILDING MATLS HLDG CORP COM | \$ 406,536.31 | \$ 390,102.00 |
| BUILDING MATLS HLDG CORP COM | \$ 225,660.81 | \$ 135,795.00 |
| BULLDOG TECHNOLOGIES INC COM | \$ 1,209.95 | \$ 56.00 |
| BUNGE LTD | \$ 62,470.84 | \$ 74,875.20 |
| BURGER KING HLDGS INC COM | \$ 23,820.18 | \$ 28,485.00 |
| BURL NORTHN SANTA FE CORP COM | \$ 48,258.41 | \$ 49,418.30 |
| BURL NORTHN SANTA FE CORP COM | \$ 1,870,193.78 | \$ 1,975,746.08 |
| BURL NORTHN SANTA FE CORP COM | \$ 408,298.41 | \$ 863,577.00 |
| BURL NORTHN SANTA FE CORP COM | \$ 211,543.67 | \$ 662,444.75 |
| C CORNET INC | \$ 72,286.00 | \$ 104,716.00 |
| C CORNET INC | \$ 9,812.95 | \$ 11,140.00 |
| C D W CORP COM | \$ 26,549.36 | \$ 32,359.65 |
| C H ROBINSON WORLDWIDE INC COM NEW COM NEW | \$ 4,590.12 | \$ 4,089.00 |
| C H ROBINSON WORLDWIDE INC COM NEW COM NEW | \$ 917,223.10 | \$ 909,393.60 |
| CA INC COM | \$ 219,774.82 | \$ 230,826.15 |
| CABELAS INC COM STK | \$ 68,458.44 | \$ 70,942.20 |
| CABLEVISION NY GROUP CL A COM | \$ 9,518.93 | \$ 9,256.00 |
| CACHE INC COM NEW COM | \$ 1,837.95 | \$ 2,524.00 |
| CACI INTL INC CL A | \$ 142,360.09 | \$ 129,950.00 |
| CACI INTL INC CL A | \$ 5,728.55 | \$ 5,650.00 |
| CADBURY SCHWEPPE ORD GBP0.125 | \$ 480,872.11 | \$ 521,870.72 |
| CADENCE DESIGN SYS INC COM | \$ 201,470.26 | \$ 186,264.00 |
| CADENCE DESIGN SYS INC COM | \$ 7,594.42 | \$ 8,955.00 |
| CALCITECH LTD COM | \$ 2,137.95 | \$ 2,000.00 |
| CALEDONIA MNG CORP COM STK | \$ 5,102.48 | \$ 3,029.50 |
| CALGON CARBON CORP COM | \$ 4,449.95 | \$ 6,200.00 |
| CALIFORNIA MICRO DEVICES CORP COM STK NPV | \$ 2,986.68 | \$ 876.00 |
| CALIFORNIA OIL & GAS CORP COM STK | \$ 6,309.95 | \$ 4,900.00 |
| CALIPER LIFE SCIENCES INC COM | \$ 502.70 | \$ 429.00 |
| CALLON PETE CO DEL COM | \$ 6,650.23 | \$ 6,628.23 |
| CALLON PETE CO DEL COM | \$ 62,754.90 | \$ 58,617.00 |

| Asset Description | Historical Cost | Current Value |
|--------------------------------|-----------------|-----------------|
| CALLWAVE INC DEL COM | \$ 17,434.45 | \$ 10,870.29 |
| CALPINE CORP COM | \$ 7,840.28 | \$ 4,363.70 |
| CALYPSO WIRELESS INC COM | \$ 27,457.60 | \$ 930.00 |
| CAMBODIAN VENTURES LTD COM | \$ 2,329.85 | \$ 400.00 |
| CAMBRIDGE HEART INC COM | \$ 17,883.39 | \$ 16,560.00 |
| CAMECO CORP COM | \$ 357,183.54 | \$ 427,758.75 |
| CAMECO CORP COM | \$ 318,203.78 | \$ 318,341.50 |
| CAMECO CORP COM | \$ 752,532.97 | \$ 845,405.00 |
| CAMERON INTL CORP COM STK | \$ 50,790.39 | \$ 51,723.75 |
| CAMERON INTL CORP COM STK | \$ 1,078,772.62 | \$ 1,161,264.50 |
| CAMPBELL SOUP CO COM | \$ 2,251.58 | \$ 2,464.26 |
| CAMPBELL SOUP CO COM | \$ 146,671.58 | \$ 210,006.00 |
| CANA PETE CORP COM STK\ | \$ 120.95 | \$ 30.60 |
| CANADIAN NATL RY CO COM | \$ 617,412.55 | \$ 584,218.31 |
| CANADIAN NATL RY CO COM | \$ 543,637.68 | \$ 514,638.80 |
| CANADIAN OIL SANDS TR NEW UNIT | \$ 10,748.40 | \$ 11,068.61 |
| CANADIAN SOLAR INC COM | \$ 4,401.95 | \$ 3,144.00 |
| CANADIAN ZINC CORP COM STK | \$ 1,668.95 | \$ 2,660.40 |
| CANARGO ENERGY CORP COM STK | \$ 100,615.95 | \$ 123,120.00 |
| CANDELA CORP COM | \$ 933.46 | \$ 618.50 |
| CANETIC RES TR COM | \$ 403,175.25 | \$ 380,655.45 |
| CANGOLD LTD | \$ 5,612.95 | \$ 2,685.00 |
| CANO PETE INC COM | \$ 5,568.45 | \$ 5,480.00 |
| CANON INC NPV | \$ 960,356.45 | \$ 1,310,142.25 |
| CANON INC NPV | \$ 139,090.64 | \$ 165,876.38 |
| CANON INC NPV | \$ 118,614.20 | \$ 222,330.58 |
| CANYON RES CORP COM NEW STK | \$ 4,059.90 | \$ 3,360.00 |
| CAP 1 FNCL COM | \$ 640,214.93 | \$ 780,798.48 |
| CAP 1 FNCL COM | \$ 534,849.58 | \$ 483,966.00 |
| CAP 1 FNCL COM | \$ 656,533.36 | \$ 1,229,120.00 |
| CAP 1 FNCL COM | \$ 208,112.76 | \$ 205,733.64 |
| CAP TR INC MD CL A NEW | \$ 4,707.83 | \$ 4,994.00 |
| CAP TR INC MD CL A NEW | \$ 275,157.66 | \$ 364,562.00 |
| CAP TR INC MD CL A NEW | \$ 78,842.16 | \$ 119,856.00 |
| CAPE SYS GROUP INC COM | \$ 214.95 | \$ 18.00 |
| CAPITAL BANCORP INC COM | \$ 103,271.65 | \$ 125,000.00 |
| CAPITAL DIAGNOSTIC CORP COM | \$ 8,240.00 | \$ 0.00 |
| CAPITALAND SGD1 | \$ 175,073.39 | \$ 185,882.81 |
| CAPITALAND SGD1 | \$ 574,855.43 | \$ 654,630.78 |
| CAPITALIA SPA EUR1 | \$ 611,708.22 | \$ 748,227.71 |
| CAPITALSOURCE INC COM | \$ 31,830.42 | \$ 37,521.73 |
| CAPITALSOURCE INC COM | \$ 350,483.62 | \$ 401,457.00 |
| CAPITALSOURCE INC COM | \$ 490,364.81 | \$ 505,235.00 |
| CAPITALSOURCE INC COM | \$ 897,705.26 | \$ 1,037,780.00 |
| CAPSTONE MNG CORP COM STK | \$ 1,536.70 | \$ 3,042.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028 | \$ 45,955.72 | \$ 27,367.50 |
| CAPTARIS INC COM | \$ 66,787.95 | \$ 72,261.00 |
| CARDERO RESOURCE CORP COM STK | \$ 3,531.56 | \$ 1,425.90 |
| CARDINAL FINL CORP COM | \$ 87,490.96 | \$ 87,125.00 |
| CARDINAL HLTH INC | \$ 471,842.96 | \$ 647,521.50 |
| CARDINAL HLTH INC | \$ 1,501,350.01 | \$ 1,804,040.00 |
| CARDINAL HLTH INC | \$ 64,916.39 | \$ 64,963.16 |
| CARDIODYNAMICS INTL CORP COM | \$ 312.95 | \$ 210.00 |
| CARDIOME PHARMA CORP COM NEW STK | \$ 9,905.29 | \$ 10,035.00 |
| CARDIOME PHARMA CORP COM NEW STK | \$ 149,104.23 | \$ 180,630.00 |
| CARDIOTECH INTL INC COM | \$ 2,584.45 | \$ 1,950.00 |
| CAREER ED CORP COM | \$ 29,377.27 | \$ 29,983.80 |
| CAREMARK RX INC COM | \$ 754,238.91 | \$ 999,425.00 |
| CAREMARK RX INC COM | \$ 190,188.66 | \$ 234,151.00 |
| CAREMARK RX INC COM | \$ 52,392.85 | \$ 61,438.08 |
| CAREMARK RX INC COM | \$ 356,423.96 | \$ 605,366.00 |
| CARIBOU COFFEE INC COM | \$ 22,662.71 | \$ 22,178.00 |
| CARLISLE COMPANIES INC COM | \$ 16,455.95 | \$ 15,700.00 |
| CARMAX INC COM | \$ 77,289.44 | \$ 93,906.13 |
| CARNIVAL CORP COM PAIRED | \$ 453,358.23 | \$ 544,455.00 |
| CARNIVAL CORP COM PAIRED | \$ 10,143.49 | \$ 11,605.13 |
| CARNIVAL PLC ORD USD1.66 | \$ 177,910.68 | \$ 209,036.87 |
| CARPENTER TECH CORP COM | \$ 976,149.29 | \$ 922,680.00 |
| CARPENTER TECH CORP COM | \$ 18,288.95 | \$ 17,449.11 |
| CARREFOUR EUR2.50 | \$ 269,668.35 | \$ 311,374.95 |
| CARREKER CORPORATION COM | \$ 2,901.07 | \$ 1,910.00 |
| CARRIER ACCESS CORP COM | \$ 1,659.95 | \$ 1,312.00 |
| CARROLL SHELBY INTL INC COM | \$ 349.95 | \$ 300.00 |
| CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM | \$ 199,410.08 | \$ 275,400.00 |
| CASAVANT MNG INC COM STK NPV | \$ 312.48 | \$ 0.00 |
| CASCADE BANCORP COM | \$ 8,928.93 | \$ 9,309.00 |
| CASCADE ENERGY INC COM STK | \$ 200.95 | \$ 4.00 |
| CASCADE NAT GAS CORP COM | \$ 18,871.25 | \$ 31,104.00 |
| CASEYS GEN STORES INC COM | \$ 1,356.90 | \$ 1,753.06 |
| CASH AMER INVTS INC COM | \$ 25,918.64 | \$ 28,046.20 |
| CASH AMER INVTS INC COM | \$ 546,328.10 | \$ 680,050.00 |
| CASH AMER INVTS INC COM | \$ 69,344.70 | \$ 70,350.00 |
| CASH MINERALS LTD COM | \$ 47,073.24 | \$ 46,628.74 |
| CASUAL MALE RETAIL GROUP INC COM | \$ 306,382.98 | \$ 288,405.00 |
| CATERPILLAR INC COM | \$ 307,165.41 | \$ 999,679.00 |
| CATERPILLAR INC COM | \$ 870,344.71 | \$ 825,306.77 |
| CATERPILLAR INC COM | \$ 665,364.33 | \$ 588,768.00 |
| CATHAY PACIFIC AIR HKD0.20 | \$ 268,251.56 | \$ 281,143.08 |
| CATO CORP NEW CL A | \$ 105,917.48 | \$ 124,859.50 |
| CAVALIER HOMES INC COM | \$ 3,509.95 | \$ 4,160.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| CAVCO INDS INC DEL COM STK | \$ 7,774.56 | \$ 7,568.64 |
| CB RICHARD ELLIS GROUP INC CL A CL A | \$ 118,354.35 | \$ 164,174.00 |
| CB RICHARD ELLIS GROUP INC CL A CL A | \$ 499,180.45 | \$ 612,540.00 |
| CB RICHARD ELLIS GROUP INC CL A CL A | \$ 80,903.78 | \$ 91,134.00 |
| CB RICHARD ELLIS GROUP INC CL A CL A | \$ 143,990.78 | \$ 152,720.00 |
| CBIZ INC COM | \$ 6,293.32 | \$ 5,576.00 |
| CBOT HLDGS INC CL A CL A | \$ 122,772.83 | \$ 137,837.70 |
| CBRL GROUP INC COM STK | \$ 783,360.31 | \$ 805,680.00 |
| CBRL GROUP INC COM STK | \$ 5,121.17 | \$ 7,257.79 |
| CBRL GROUP INC COM STK | \$ 192,873.42 | \$ 201,420.00 |
| CBRL GROUP INC COM STK | \$ 655,278.00 | \$ 698,256.00 |
| CBS CORP NEW CL B | \$ 485,760.23 | \$ 536,296.00 |
| CBS CORP NEW CL B | \$ 441,039.85 | \$ 610,317.32 |
| CBS CORP NEW CL B | \$ 30,163.01 | \$ 34,149.93 |
| CCA INDS INC COM | \$ 7,151.48 | \$ 7,235.58 |
| CDC CORP COM STK | \$ 39,056.21 | \$ 55,613.00 |
| CDEX INC CL A | \$ 11,748.16 | \$ 2,390.83 |
| CDN NAT RES LTD COM CDN NAT RES COM STK | \$ 36,632.29 | \$ 37,261.00 |
| CDN NATL RAILWAYS COM NPV | \$ 11,912.95 | \$ 17,212.00 |
| CDN PAC RY LTD COM CDN PAC RY LTD | \$ 13,321.72 | \$ 13,981.40 |
| CEC ENTMT INC COM | \$ 140,653.28 | \$ 148,925.00 |
| CEC ENTMT INC COM | \$ 278,166.92 | \$ 293,825.00 |
| CELADON GROUP INC COM | \$ 169,517.51 | \$ 234,500.00 |
| CELADON GROUP INC COM | \$ 17,722.17 | \$ 15,075.00 |
| CELANESE CORP DEL COM SER A STK | \$ 297,497.00 | \$ 362,320.00 |
| CELANESE CORP DEL COM SER A STK | \$ 469,506.56 | \$ 631,472.00 |
| CELANESE CORP DEL COM SER A STK | \$ 160,320.00 | \$ 207,040.00 |
| CELANESE CORP DEL COM SER A STK | \$ 652,553.16 | \$ 791,928.00 |
| CELANESE CORP DEL COM SER A STK | \$ 670,268.55 | \$ 693,584.00 |
| CELERA GROUP COM | \$ 143,080.20 | \$ 146,895.00 |
| CELERA GROUP COM | \$ 372,771.64 | \$ 393,119.00 |
| CELERA GROUP COM | \$ 290,777.72 | \$ 317,573.00 |
| CELERA GROUP COM | \$ 9,774.79 | \$ 6,995.00 |
| CELGENE CORP COM | \$ 693,283.94 | \$ 911,850.50 |
| CELGENE CORP COM | \$ 258,249.68 | \$ 314,976.75 |
| CELGENE CORP COM | \$ 491,320.91 | \$ 535,029.00 |
| CELL THERAPEUTICS INC CDT-COM | \$ 26,942.60 | \$ 26,250.00 |
| CELLSTAR CORP COM NEW | \$ 10,199.70 | \$ 11,130.00 |
| CELSION CORP COM NEW STK | \$ 682.51 | \$ 110.20 |
| CENT EUROPEAN DISTR CORP COM STK | \$ 5,486.08 | \$ 7,038.90 |
| CENT PAC FINL CORP COM | \$ 88,047.65 | \$ 104,652.00 |
| CENT PKG CORP COM | \$ 17,860.70 | \$ 19,800.00 |
| CENTENE CORP DEL COM | \$ 23,520.00 | \$ 24,570.00 |
| CENTENE CORP DEL COM | \$ 24,037.15 | \$ 23,587.20 |
| CENTERPLATE INC INCOME DEP SECS IDSS INCOME DEP SECS IDSS | \$ 43,259.56 | \$ 59,796.82 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| CENTERPOINT ENERGY INC COM | \$ 128,019.30 | \$ 128,810.02 |
| CENTERPOINT ENERGY INC COM | \$ 10,740.56 | \$ 13,451.55 |
| CENTERSTATE BKS FLA INC COM | \$ 13,745.24 | \$ 16,831.50 |
| CENTEX CORP COM | \$ 28,765.41 | \$ 30,948.50 |
| CENTEX CORP COM | \$ 48,549.12 | \$ 163,183.00 |
| CENTRAL GARDEN & PET CO COM | \$ 123,310.33 | \$ 122,018.40 |
| CENTRICA ORD GBP0.061728395 | \$ 296,030.41 | \$ 504,815.96 |
| CENTRICA ORD GBP0.061728395 | \$ 136,063.60 | \$ 139,566.77 |
| CENTURY CASINOS INC COM | \$ 386,120.66 | \$ 415,152.00 |
| CENTURYTEL INC COM STK | \$ 292,139.83 | \$ 392,940.00 |
| CENTURYTEL INC COM STK | \$ 119,909.93 | \$ 126,614.00 |
| CENTY ALUM CO COM | \$ 16,969.45 | \$ 22,325.00 |
| CENTY TECHNOLOGIES INC COLO COM | \$ 740.77 | \$ 0.08 |
| CENVEO INC COM | \$ 6,182.92 | \$ 6,360.00 |
| CENVEO INC COM | \$ 168,484.56 | \$ 178,080.00 |
| CEPHALON INC CON | \$ 902,946.59 | \$ 851,961.00 |
| CEPHEID INC COM | \$ 812.22 | \$ 850.00 |
| CEPTOR CORP COM | \$ 108.95 | \$ 11.00 |
| CERADYNE INC DEL COM | \$ 85,816.02 | \$ 95,767.50 |
| CERNER CORP COM | \$ 25,486.46 | \$ 24,570.00 |
| CERNER CORP COM | \$ 801,932.68 | \$ 914,550.00 |
| CERUS CORP COM | \$ 4,986.77 | \$ 2,930.00 |
| CF INDS HLDGS INC COM | \$ 7,206.80 | \$ 7,692.00 |
| CF INDS HLDGS INC COM | \$ 177,254.97 | \$ 269,220.00 |
| CH & DWIGHT INC COM | \$ 4,351.06 | \$ 6,397.50 |
| CHAMPION ENTERPRISES INC COM | \$ 2,139.43 | \$ 1,872.00 |
| CHANNELL COML CORP COM | \$ 4,512.95 | \$ 2,970.00 |
| CHAPARRAL STL CO DEL COM STK | \$ 43,615.41 | \$ 43,605.95 |
| CHARIOT RES LTD | \$ 863.40 | \$ 825.84 |
| CHARLES & COLVARD LTD COM | \$ 1,242.56 | \$ 411.22 |
| CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 | \$ 45,283.85 | \$ 51,075.75 |
| CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 | \$ 152,437.07 | \$ 270,600.00 |
| CHARTER COMMUNICATIONS INC DEL CL A | \$ 19,116.26 | \$ 22,491.00 |
| CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 | \$ 3,844.50 | \$ 3,836.00 |
| CHECKFREE CORP NEW COM | \$ 16,166.65 | \$ 16,064.00 |
| CHECKPOINT SYS INC COM STK USD0.10 | \$ 30,882.53 | \$ 34,340.00 |
| CHEESECAKE FACTORY INC COM | \$ 13,567.03 | \$ 12,792.00 |
| CHEETAH OIL & GAS LTD COM STK | \$ 15,165.90 | \$ 700.00 |
| CHEMTURA CORP COM | \$ 43,376.51 | \$ 47,187.00 |
| CHENIERE ENERGY INC COM NEW | \$ 88,755.24 | \$ 92,384.00 |
| CHES CORP COM | \$ 77,679.40 | \$ 100,418.00 |
| CHES ENERGY CORP COM | \$ 326,763.77 | \$ 302,120.00 |
| CHES ENERGY CORP COM | \$ 656,708.67 | \$ 595,525.00 |
| CHES ENERGY CORP COM | \$ 270,074.63 | \$ 255,016.24 |
| CHEVRON CORP COM | \$ 491,191.28 | \$ 1,033,243.56 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| CHEVRON CORP COM | \$ 308,392.02 | \$ 345,591.00 |
| CHEVRON CORP COM | \$ 1,060,610.30 | \$ 2,128,767.03 |
| CHEVRON CORP COM | \$ 1,575,379.94 | \$ 4,007,311.47 |
| CHEVRON CORP COM | \$ 813,596.29 | \$ 933,831.00 |
| CHEVRON CORP COM | \$ 648,890.38 | \$ 714,950.65 |
| CHGO MERCANTILE EXCHANGE HLDGS INC CL A | \$ 428,439.60 | \$ 458,775.00 |
| CHGO MERCANTILE EXCHANGE HLDGS INC CL A | \$ 773,528.63 | \$ 1,187,717.50 |
| CHGO MERCANTILE EXCHANGE HLDGS INC CL A | \$ 150,319.13 | \$ 159,998.29 |
| CHICOS FAS INC COM | \$ 179,736.75 | \$ 130,760.80 |
| CHILDRENS BEVERAGE GROUP INC COM | \$ 865.93 | \$ 0.05 |
| CHILDRENS PL RETAIL STORES INC COM | \$ 29,583.86 | \$ 31,251.84 |
| CHILDRENS PL RETAIL STORES INC COM | \$ 296,194.63 | \$ 285,204.80 |
| CHINA AUTOMOTIVE SYS INC COM | \$ 210,094.56 | \$ 226,629.86 |
| CHINA CONTL INC COM | \$ 262.95 | \$ 0.00 |
| CHINA DIRECT TRADING CORP COM | \$ 181,384.95 | \$ 58,520.00 |
| CHINA ENERGY SVGS TECHNOLOGY INC COM STK | \$ 947.62 | \$ 0.00 |
| CHINA HEALTH MGMT CORP COM NEW STK | \$ 1,679.95 | \$ 1,080.00 |
| CHINA MERCHANTS BANK H CNY1 | \$ 7,636.45 | \$ 9,535.50 |
| CHINA MOBILE LTD HKD0.10 | \$ 1,113,219.24 | \$ 1,205,361.79 |
| CHINA NAT GAS INC COM | \$ 300.81 | \$ 315.00 |
| CHINA NAT RES IN COM | \$ 15,129.03 | \$ 10,662.50 |
| CHINA SEC & SURVEILLANCE TECHNOLOGY INC COM STK | \$ 4,959.95 | \$ 5,445.00 |
| CHINA TECHNOLOGY GLOBAL CORP | \$ 271.16 | \$ 48.00 |
| CHINA VOIP & DIGITAL TELECOM INC COM STK | \$ 7,613.15 | \$ 7,516.80 |
| CHINA YUCHAI INTL LTD COM | \$ 19,041.30 | \$ 17,225.00 |
| CHINDEX INTL INC COM | \$ 4,166.20 | \$ 5,092.20 |
| CHIPOTLE MEXICAN GRILL INC CL A COM STK | \$ 105,387.30 | \$ 105,735.00 |
| CHIPOTLE MEXICAN GRILL INC CL B COM STK | \$ 111,892.06 | \$ 127,504.00 |
| CHIQUITA BRANDS INTL INC COM | \$ 32,275.09 | \$ 27,812.20 |
| CHRISTOPHER & BANKS CORP COM | \$ 0.00 | \$ 0.00 |
| CHRISTOPHER & BANKS CORP COM | \$ 13,519.95 | \$ 9,330.00 |
| CHUBB CORP COM | \$ 153,402.09 | \$ 158,730.00 |
| CHUBB CORP COM | \$ 290,386.21 | \$ 461,904.30 |
| CHUBB CORP COM | \$ 456,416.97 | \$ 793,650.00 |
| CHUBB CORP COM | \$ 284,560.55 | \$ 539,682.00 |
| CHUBB CORP COM | \$ 16,302.19 | \$ 23,997.54 |
| CHUBU ELEC POWER NPV | \$ 137,077.16 | \$ 131,459.02 |
| CIBA SPEZIALITATEN CHF3(REGD) | \$ 720,107.44 | \$ 757,117.35 |
| CIBER INC COM | \$ 49,156.67 | \$ 51,419.52 |
| CIENA CORP COM NEW COM NEW | \$ 55,855.48 | \$ 58,578.94 |
| CIENA CORP COM NEW COM NEW | \$ 30,227.25 | \$ 26,573.89 |
| CIENA CORP COM NEW COM NEW | \$ 146,714.73 | \$ 58,191.00 |
| CIENA CORP COM NEW COM NEW | \$ 876,400.48 | \$ 945,686.88 |
| CIGNA CORP COM | \$ 103,918.47 | \$ 342,082.00 |
| CIMAREX ENERGY CO COM | \$ 10,609.60 | \$ 10,950.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| CIN FNCL CORP COM | \$ 17,039.66 | \$ 17,600.71 |
| CIN FNCL CORP COM | \$ 176,492.71 | \$ 196,690.71 |
| CINTAS CORP COM | \$ 129,348.90 | \$ 135,014.00 |
| CINTAS CORP COM | \$ 24,088.55 | \$ 23,230.35 |
| CIRCUIT CY STORES INC COM | \$ 32,435.21 | \$ 66,430.00 |
| CIRCUIT CY STORES INC COM | \$ 16,652.51 | \$ 14,149.31 |
| CIRRUS LOGIC INC COM | \$ 331.54 | \$ 275.20 |
| CIRTRAN CORP COM | \$ 2,479.95 | \$ 1,079.00 |
| CISCO SYS INC COM | \$ 2,131,527.54 | \$ 4,148,694.00 |
| CISCO SYS INC COM | \$ 1,351,087.47 | \$ 2,057,949.00 |
| CISCO SYS INC COM | \$ 1,196,381.16 | \$ 1,424,822.22 |
| CISCO SYS INC COM | \$ 2,234,422.56 | \$ 2,871,563.10 |
| CISCO SYS INC COM | \$ 1,110,140.54 | \$ 1,337,502.87 |
| CISCO SYS INC COM | \$ 198,211.49 | \$ 302,269.80 |
| CIT GROUP INC NEW COM | \$ 899,881.88 | \$ 964,821.00 |
| CIT GROUP INC NEW COM | \$ 1,837.60 | \$ 2,239.33 |
| CIT GROUP INC NEW COM | \$ 197,738.31 | \$ 273,273.00 |
| CITIC PACIFIC HKD0.40 | \$ 101,216.49 | \$ 127,737.95 |
| CITIGROUP INC COM | \$ 1,472,238.76 | \$ 1,726,700.00 |
| CITIGROUP INC COM | \$ 981,564.47 | \$ 1,080,580.00 |
| CITIGROUP INC COM | \$ 2,782,599.27 | \$ 6,846,254.10 |
| CITIGROUP INC COM | \$ 879,171.54 | \$ 1,030,336.59 |
| CITIGROUP INC COM | \$ 4,111,482.44 | \$ 4,868,180.00 |
| CITIGROUP INC COM | \$ 1,983,713.58 | \$ 2,551,060.00 |
| CITIGROUP INC COM | \$ 1,052,272.25 | \$ 1,061,920.50 |
| CITIZENS COMMUNICATIONS CO COM | \$ 42,576.57 | \$ 45,265.50 |
| CITIZENS COMMUNICATIONS CO COM | \$ 113,937.30 | \$ 114,960.00 |
| CITRIX SYS INC COM | \$ 182,035.82 | \$ 124,430.00 |
| CITRIX SYS INC COM | \$ 20,632.84 | \$ 16,067.70 |
| CITY BK LYNNWOOD WASH CMT-CAP STK COM STK | \$ 24,743.10 | \$ 37,590.00 |
| CITY HLDG CO COM | \$ 36,337.88 | \$ 44,979.00 |
| CITY NATL CORP COM | \$ 44,897.30 | \$ 49,840.00 |
| CITY NATL CORP COM | \$ 241,639.76 | \$ 245,640.00 |
| CITY NATL CORP COM | \$ 609,569.18 | \$ 590,960.00 |
| CKE RESTAURANTS INC COM STK | \$ 2,420.95 | \$ 3,680.00 |
| CLAIRES STORES INC | \$ 17,277.80 | \$ 18,823.52 |
| CLARENT CORP DEL COM ISIN US1804611051 | \$ 208.50 | \$ 0.46 |
| CLARIANT CHF4.50(REGD) | \$ 250,071.70 | \$ 276,583.11 |
| CLARIANT INC COM | \$ 21,468.87 | \$ 35,260.00 |
| CLAYMONT STL HLDGS INC COM | \$ 95,200.00 | \$ 102,984.00 |
| CLEAN HBRS INC COM | \$ 4,278.97 | \$ 7,261.50 |
| CLEAR CHANNEL COMMUNICATIONS INC COM | \$ 608,955.26 | \$ 437,142.00 |
| CLEARANT INC NEW COM | \$ 4,211.24 | \$ 2,777.50 |
| CLEVELAND CLIFFS COM STK US\$1 | \$ 37,025.31 | \$ 46,018.00 |
| CLICKABLE ENTERPRISES INC COM | \$ 7,427.90 | \$ 924.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| CLOROX CO COM | \$ 120,416.51 | \$ 243,770.00 |
| CLOUGH GLOBAL EQUITY FD COM | \$ 17,711.59 | \$ 15,529.37 |
| CMGI INC COM | \$ 33,044.18 | \$ 37,909.94 |
| CMNTY HLTH SYS INC NEW COM | \$ 955,075.62 | \$ 956,824.00 |
| CMNTY HLTH SYS INC NEW COM | \$ 164,566.84 | \$ 230,076.00 |
| CMNTY HLTH SYS INC NEW COM | \$ 397,957.91 | \$ 398,068.00 |
| CMS ENERGY CORP COM | \$ 131,515.49 | \$ 91,850.00 |
| CNA FNCL CORP COM | \$ 193,260.90 | \$ 197,568.00 |
| CNA SURETY CORP COM | \$ 9,839.05 | \$ 10,750.00 |
| CNET NETWORKS INC COM CNET NETWORKS INC COM STK | \$ 1,488.58 | \$ 1,363.50 |
| CNOOC LTD HKD0.02 | \$ 405,120.37 | \$ 431,394.13 |
| CNP ASSURANCES EUR4 | \$ 151,053.32 | \$ 226,462.33 |
| COACH INC COM | \$ 495,685.75 | \$ 597,144.00 |
| COACH INC COM | \$ 201,101.83 | \$ 390,936.00 |
| COACH INC COM | \$ 208,310.50 | \$ 232,757.28 |
| COACH INC COM | \$ 612,215.39 | \$ 978,628.80 |
| COASTAL CARIBBEAN OILS & MINERALS LTD COM | \$ 73,579.80 | \$ 65,000.00 |
| COCA COLA BOTTLING CO CONS COM | \$ 9,181.76 | \$ 10,689.52 |
| COCA COLA CO COM | \$ 1,194,337.05 | \$ 1,230,375.00 |
| COCA COLA CO COM | \$ 1,754,520.41 | \$ 2,460,750.00 |
| COCA COLA CO COM | \$ 1,290,577.77 | \$ 1,322,050.00 |
| COCA COLA CO COM | \$ 314,125.75 | \$ 345,200.33 |
| COCA COLA ENTERPRISES INC COM | \$ 181,988.10 | \$ 140,898.00 |
| COCA-COLA AMATIL NPV | \$ 255,079.61 | \$ 297,007.83 |
| COEUR D ALENE MINES CORP IDA COM | \$ 388,036.62 | \$ 380,541.15 |
| COGENT COMMUNICATIONS GROUP INC COM NEW COM NEW | \$ 169,258.25 | \$ 170,310.00 |
| COGENT COMMUNICATIONS GROUP INC COM NEW COM NEW | \$ 12,435.73 | \$ 18,247.50 |
| COGENT INC COM | \$ 1,722.95 | \$ 1,651.50 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A | \$ 101,510.95 | \$ 106,095.00 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A | \$ 280,450.10 | \$ 270,060.00 |
| COGNOS INC COM | \$ 32,424.51 | \$ 33,033.88 |
| COHEN & STEERS INC COM | \$ 37,985.89 | \$ 38,723.88 |
| COHERENT INC COM | \$ 225,341.39 | \$ 249,403.00 |
| COHO ENERGY INC COM NEW | \$ 4,482.82 | \$ 0.00 |
| COHU INC COM | \$ 12,771.01 | \$ 10,114.35 |
| COINMACH SVC CORP INCOME DEP SECS | \$ 12,284.45 | \$ 13,364.32 |
| COLDWATER CREEK INC COM | \$ 147,243.61 | \$ 137,434.60 |
| COLDWATER CREEK INC COM | \$ 574,800.89 | \$ 495,304.00 |
| COLDWATER CREEK INC COM | \$ 155,458.86 | \$ 213,691.80 |
| COLE KENNETH PRODTNS INC CL A | \$ 70,124.70 | \$ 71,970.00 |
| COLE KENNETH PRODTNS INC CL A | \$ 2,497.63 | \$ 2,399.00 |
| COLEY PHARMACEUTICAL GROUP INC COM | \$ 3,071.65 | \$ 1,938.00 |
| COLGATE-PALMOLIVE CO COM | \$ 360,824.09 | \$ 835,072.00 |
| COLGATE-PALMOLIVE CO COM | \$ 160,364.24 | \$ 193,087.83 |
| COLGATE-PALMOLIVE CO COM | \$ 1,286,347.18 | \$ 1,539,664.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| COLGATE-PALMOLIVE CO COM | \$ 566,272.91 | \$ 574,112.00 |
| COLLAGENEX PHARMACEUTICALS INC COM | \$ 35,557.20 | \$ 41,910.00 |
| COLLINS & AIKMAN CORP NEW COM NEW | \$ 124.95 | \$ 36.00 |
| COLONIAL BANCGROUP INC COM | \$ 309,019.56 | \$ 323,551.80 |
| COLONIAL BANCGROUP INC COM | \$ 367,104.54 | \$ 365,508.00 |
| COLONIAL BANCGROUP INC COM | \$ 334,922.29 | \$ 334,620.00 |
| COLONIAL BANCGROUP INC COM | \$ 5,710.66 | \$ 5,920.20 |
| COLOR KINETICS INC COM | \$ 13,051.35 | \$ 13,877.50 |
| COLUMBIA BANCORP ORE COM | \$ 24,261.20 | \$ 26,450.00 |
| COLUMBIA BKG SYS INC COM | \$ 126,708.11 | \$ 158,040.00 |
| COLUMBIA LAB INC COM | \$ 4,739.90 | \$ 5,100.00 |
| COLUMBIA SPORTSWEAR CO COM | \$ 2,123.30 | \$ 2,233.24 |
| COM HILB ROGAL & HOBBS CO | \$ 543.65 | \$ 728.47 |
| COMCAST CORP NEW CL A CL A | \$ 38,035.51 | \$ 46,520.67 |
| COMCAST CORP NEW CL A CL A | \$ 2,004,387.45 | \$ 3,022,362.00 |
| COMCAST CORP NEW CL A CL A | \$ 1,474,318.85 | \$ 2,204,377.08 |
| COMCAST CORP NEW CL A CL A | \$ 1,881,802.70 | \$ 2,478,336.84 |
| COMCAST CORP NEW CL A CL A | \$ 759,098.80 | \$ 1,015,920.00 |
| COMCAST CORP NEW CL A SPL CL A SPL | \$ 1,430.24 | \$ 1,591.44 |
| COMERICA INC COM | \$ 157,180.27 | \$ 234,720.00 |
| COMERICA INC COM | \$ 17,887.95 | \$ 17,604.00 |
| COMFORT SYS USA INC COM | \$ 3,047.42 | \$ 2,549.21 |
| COMFORT SYS USA INC COM | \$ 177,424.08 | \$ 164,320.00 |
| COML METALS CO COM | \$ 345,256.42 | \$ 362,593.20 |
| COMMERCE BANCORP INC N J COM | \$ 30,629.30 | \$ 32,898.87 |
| COMMERCE BANCORP INC N J COM | \$ 178,635.02 | \$ 162,242.00 |
| COMMERCE GROUP INC MASS COM | \$ 153,645.01 | \$ 202,300.00 |
| COMMERCE GROUP INC MASS COM | \$ 105,121.80 | \$ 107,100.00 |
| COMMERCEPLANET INC COM STK | \$ 266.45 | \$ 216.00 |
| COMMERCIAL VEH GROUP INC COM | \$ 2,028.33 | \$ 1,983.80 |
| COMMERCIAL VEH GROUP INC COM | \$ 65,709.77 | \$ 67,580.00 |
| COMMONWEALTH TEL ENTERPRISES INC NEW COM | \$ 1,038.88 | \$ 1,290.21 |
| COMMSCOPE INC COM | \$ 26,393.76 | \$ 26,639.52 |
| COMMUNICATION INTELLIGENCE CORP DEL NEW COM | \$ 765.92 | \$ 205.00 |
| COMMUNITY BANCORP NEV COM STK | \$ 64,351.90 | \$ 63,399.00 |
| COMMUNITY TR BANCORP INC COM | \$ 64,761.80 | \$ 85,967.10 |
| COMMVAULT SYS INC COM STK | \$ 9,953.45 | \$ 10,005.00 |
| COMPASS BANCSHARES INC COM | \$ 270,986.27 | \$ 620,525.89 |
| COMPASS BANCSHARES INC COM | \$ 153,247.77 | \$ 190,880.00 |
| COMPASS DIVERSIFIED TR SH BEN INT SH BENINT | \$ 41,919.75 | \$ 48,020.00 |
| COMPASS MINERALS INTL INC COM | \$ 16,460.05 | \$ 19,435.44 |
| COMPASS MINERALS INTL INC COM | \$ 187,737.66 | \$ 227,232.00 |
| COMPETITIVE TECHNOLOGIES INC COM | \$ 9,285.31 | \$ 4,640.00 |
| COMPOSITE TECH CORP COM STK | \$ 16,245.91 | \$ 10,582.70 |
| COMPTON PETE CORP COM | \$ 2,219.95 | \$ 1,824.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| COMPUCREDIT CORP COM ISIN #US20478N1000 | \$ 5,617.80 | \$ 6,250.17 |
| COMPUCREDIT CORP COM ISIN #US20478N1000 | \$ 90,366.54 | \$ 95,544.00 |
| COMPUDYNE CORP COM STK PAR \$0.75 | \$ 100,521.56 | \$ 108,570.00 |
| COMPUTER SCI CORP COM | \$ 546,543.52 | \$ 832,572.00 |
| COMPUTER SCI CORP COM | \$ 462,621.87 | \$ 464,319.00 |
| COMPUTER SCI CORP COM | \$ 147,270.48 | \$ 229,491.00 |
| COMPUWARE CORP COM | \$ 247,765.53 | \$ 73,304.00 |
| COMPUWARE CORP COM | \$ 12,436.55 | \$ 13,328.00 |
| COMPUWARE CORP COM | \$ 514,778.59 | \$ 550,613.00 |
| COMSTOCK HOMEBUILDING COS INC CL A COM STK | \$ 19,972.82 | \$ 23,000.00 |
| COMSTOCK RES INC COM NEW COM NEW | \$ 19,759.42 | \$ 21,742.00 |
| COMSTOCK RES INC COM NEW COM NEW | \$ 591,471.32 | \$ 639,836.00 |
| COMSYS IT PARTNERS INC COM | \$ 20,986.52 | \$ 20,210.00 |
| COMTECH GROUP INC COM NEW | \$ 107,108.17 | \$ 109,140.00 |
| COMTECH GROUP INC COM NEW | \$ 350,191.06 | \$ 426,555.50 |
| COMTECH TELECOMMUNICATIONS CORP COM NEW | \$ 8,178.27 | \$ 9,517.50 |
| COMVERSE TECH INC COM PAR \$0.10 | \$ 215,567.05 | \$ 105,550.00 |
| CONAGRA FOODS INC | \$ 246,325.89 | \$ 342,900.00 |
| CONAGRA FOODS INC | \$ 39,443.80 | \$ 45,737.06 |
| CONCUR TECHNOLOGIES INC COM | \$ 1,550.78 | \$ 1,604.00 |
| CONCURRENT COMPUTER CORP NEW COM NEW | \$ 6,057.95 | \$ 5,792.00 |
| CONEXANT SYS INC COM | \$ 53,564.03 | \$ 48,168.48 |
| CONNACHER OIL & GAS LTD COM STK | \$ 3,696.58 | \$ 2,999.00 |
| CONNS INC COM | \$ 3,762.43 | \$ 3,723.20 |
| CONOCOPHILLIPS COM | \$ 384,818.72 | \$ 1,108,030.00 |
| CONOCOPHILLIPS COM | \$ 944,889.71 | \$ 2,950,093.90 |
| CONOCOPHILLIPS COM | \$ 535,691.03 | \$ 584,425.32 |
| CONOCOPHILLIPS COM | \$ 629,091.00 | \$ 1,608,802.00 |
| CONOCOPHILLIPS COM | \$ 2,288,136.05 | \$ 2,640,565.00 |
| CONOLOG CORP COM PAR \$0.01 NEW AUG 2006 COM PAR \$0.01 NEW AUG 2006 | \$ 4,476.64 | \$ 1,387.36 |
| CONS EDISON INC COM | \$ 225,784.10 | \$ 307,648.00 |
| CONS EDISON INC COM | \$ 39,760.75 | \$ 43,136.38 |
| CONS FREIGHTWAYS CORP COM | \$ 534.95 | \$ 0.00 |
| CONS GRAPHICS INC COM | \$ 272,355.02 | \$ 318,978.00 |
| CONS GRAPHICS INC COM | \$ 546,264.96 | \$ 578,886.00 |
| CONS WTR CO LTD COM | \$ 17,512.95 | \$ 24,930.00 |
| CONSOL ENERGY INC COM | \$ 139,152.27 | \$ 144,585.00 |
| CONSOL ENERGY INC COM | \$ 69,312.46 | \$ 54,308.41 |
| CONSOL ENERGY INC COM | \$ 203,593.87 | \$ 147,798.00 |
| CONSOLIDATED ABADDON RES INC COM | \$ 1,340.90 | \$ 1,168.60 |
| CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK | \$ 16,795.71 | \$ 19,299.60 |
| CONSOLIDATED ENERGY INC WYO COM | \$ 126,232.76 | \$ 16,564.12 |
| CONSTELLATION 3D INC DELAWARE | \$ 13,013.75 | \$ 0.00 |
| CONSTELLATION BRANDS INC CL A CL A | \$ 54,116.71 | \$ 64,714.60 |
| CONSTELLATION BRANDS INC CL A CL A | \$ 154,009.34 | \$ 150,904.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| CONSTELLATION BRANDS INC CL A CL A | \$ 1,095,916.02 | \$ 1,163,702.00 |
| CONSTELLATION COPPER CORP COM NEW STK | \$ 4,260.95 | \$ 2,474.80 |
| CONSTELLATION ENERGY GROUP INC MARYLAND COM | \$ 135,992.45 | \$ 306,471.50 |
| CONSTELLATION ENERGY GROUP INC MARYLAND COM | \$ 44,586.73 | \$ 48,209.00 |
| CONSTELLATION ENERGY GROUP INC MARYLAND COM | \$ 823,801.47 | \$ 902,197.00 |
| CONTINAN COMMUNICATIONS INC COM STK | \$ 32.99 | \$ 2.60 |
| CONTINENTAL AG ORD NPV | \$ 326,830.78 | \$ 323,077.31 |
| CONTINENTAL AG ORD NPV | \$ 1,853,266.54 | \$ 2,098,898.89 |
| CONTINENTAL PRECIOUS MINERALS INC COM | \$ 73,788.84 | \$ 63,765.30 |
| CONTL AIRL INC CL B | \$ 1,218,691.42 | \$ 1,237,211.25 |
| CONVERGYS CORP COM | \$ 202,869.65 | \$ 218,776.00 |
| CONVERGYS CORP COM | \$ 741,050.70 | \$ 834,678.00 |
| CONVERGYS CORP COM | \$ 131,341.96 | \$ 83,230.00 |
| CONVERGYS CORP COM | \$ 234,409.80 | \$ 342,432.00 |
| CONVERSION SOLUTIONS HLDGS CORP COM STK | \$ 880.30 | \$ 55.68 |
| CON-WAY INC COM STK | \$ 50,907.71 | \$ 48,003.60 |
| CON-WAY INC COM STK | \$ 4,507.95 | \$ 4,404.00 |
| COOPER COS INC COM NEW | \$ 11,352.30 | \$ 8,900.00 |
| COOPER COS INC COM NEW | \$ 0.00 | \$ 0.00 |
| COOPER COS INC COM NEW | \$ 209,661.72 | \$ 173,550.00 |
| COOPER INDUSTRIES INC COM | \$ 91,221.13 | \$ 143,783.70 |
| COOPER INDUSTRIES INC COM | \$ 104,992.43 | \$ 207,989.00 |
| COOPER TIRE & RUBBER CO COM, NO PAR | \$ 387,626.52 | \$ 393,250.00 |
| COPA HOLDINGS SA COM STK | \$ 63,246.40 | \$ 70,957.44 |
| COPANO ENERGY L L C COM UNITS | \$ 5,008.95 | \$ 5,960.00 |
| COPART INC COM | \$ 194,512.01 | \$ 214,500.00 |
| COPPER CANYON RES LTD COM STK | \$ 0.00 | \$ 19,248.00 |
| COPYTELE INC COM | \$ 354.94 | \$ 776.00 |
| CORE LAB NV NLG0.03 | \$ 88,116.31 | \$ 90,720.00 |
| CORILLIAN CORP COM STK ISIN#US2187251093 | \$ 7,461.70 | \$ 5,937.75 |
| CORINTHIAN COLLEGES INC COM STK | \$ 7,252.74 | \$ 6,815.00 |
| CORIO NV EUR10 | \$ 420,954.56 | \$ 615,938.02 |
| CORN PRODS INTL INC COM | \$ 1,097.87 | \$ 1,236.98 |
| CORNERSTONE CAP RES INC | \$ 2,932.95 | \$ 3,824.00 |
| CORNING INC COM | \$ 1,235,455.37 | \$ 1,093,743.06 |
| CORNING INC COM | \$ 694,081.78 | \$ 731,561.00 |
| CORONADO RES LTD | \$ 32,675.30 | \$ 17,071.86 |
| CORP BACKED TR CTFS FORD MTR CO DEB-BKD 2001-36 CL A-1 FORD | \$ 23,334.95 | \$ 25,560.00 |
| CORPORATE EXECUTIVE BRD CO COMMON STOCK | \$ 8,962.50 | \$ 8,770.00 |
| CORRECTIONS CORP AMER | \$ 334,544.34 | \$ 403,677.75 |
| CORUS BANKSHARES INC COM | \$ 743,843.98 | \$ 705,942.00 |
| CORUS BANKSHARES INC COM | \$ 1,001,303.90 | \$ 821,292.00 |
| CORVEL CORP COM | \$ 11,977.08 | \$ 14,271.00 |
| CORVEL CORP COM | \$ 64,210.88 | \$ 114,168.00 |
| COST PLUS INC CAL COM | \$ 2,546.95 | \$ 1,030.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| COSTCO WHSL CORP NEW COM | \$ 288,804.07 | \$ 303,862.71 |
| COSTCO WHSL CORP NEW COM | \$ 1,563,491.99 | \$ 1,638,970.00 |
| COSTCO WHSL CORP NEW COM | \$ 119,074.08 | \$ 126,888.00 |
| COSTCO WHSL CORP NEW COM | \$ 253,663.13 | \$ 613,292.00 |
| COUNTRYWIDE FINL CORP COM STK \$.05 PAR | \$ 251,544.46 | \$ 657,890.10 |
| COUNTRYWIDE FINL CORP COM STK \$.05 PAR | \$ 25,788.93 | \$ 29,292.88 |
| COURTSIDE PRODS INC COM | \$ 1,369.90 | \$ 0.70 |
| COVAD COMMUNICATIONS GROUP INC COM | \$ 78,297.80 | \$ 75,154.80 |
| COVANCE INC COM | \$ 689,428.81 | \$ 685,123.30 |
| COVANCE INC COM | \$ 30,301.24 | \$ 29,455.00 |
| COVANCE INC COM | \$ 408,700.98 | \$ 458,319.80 |
| COVANTA HLDG CORP COM | \$ 286,139.31 | \$ 305,915.20 |
| COVANTA HLDG CORP COM | \$ 6,186.13 | \$ 6,612.00 |
| COVENTRY HEALTH CARE INC COM | \$ 107,789.62 | \$ 107,507.40 |
| COVENTRY HEALTH CARE INC COM | \$ 207,659.20 | \$ 197,697.50 |
| COVENTRY HEALTH CARE INC COM | \$ 219,915.77 | \$ 215,215.00 |
| CR ACCEP CORP MICH COM | \$ 6,707.95 | \$ 7,332.60 |
| CRA INTL INC COM | \$ 31,542.02 | \$ 36,522.80 |
| CRANE CO COM | \$ 218,113.34 | \$ 205,184.00 |
| CRAWFORD & CO CL B | \$ 20,785.50 | \$ 22,630.00 |
| CRAY INC COM NEW STK | \$ 148,000.00 | \$ 175,824.00 |
| CRAY INC COM NEW STK | \$ 7,745.31 | \$ 12,177.00 |
| CRAY INC COM NEW STK | \$ 63,598.15 | \$ 77,220.00 |
| CREAM MINERALS LTD COM NEW | \$ 2,964.95 | \$ 4,100.00 |
| CREATIVE TECHNOLOGY INC COM STK | \$ 2,772.38 | \$ 1,983.00 |
| CREDENCE SYS CORP DEL | \$ 12,298.80 | \$ 18,200.00 |
| CREDENCE SYS CORP DEL | \$ 268,473.38 | \$ 258,440.00 |
| CREDIT AGRICOLE SA EUR3 | \$ 1,336,748.85 | \$ 1,363,715.73 |
| CREDIT AGRICOLE SA EUR3 | \$ 405,006.97 | \$ 562,963.37 |
| CREDIT SUISSE GRP CHF0.50(REGD) | \$ 353,646.35 | \$ 412,038.17 |
| CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10 | \$ 5,026.63 | \$ 2,829.64 |
| CREE INC COM | \$ 40,850.65 | \$ 33,774.00 |
| CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1 B | \$ 14,020.80 | \$ 15,507.00 |
| CRH ORD EUR0.32(DUBLIN LISTING) | \$ 1,034,940.53 | \$ 1,590,992.41 |
| CROCS INC COM | \$ 130,036.99 | \$ 136,598.40 |
| CROSSHAIR EXPL & MNG CORP | \$ 2,310.75 | \$ 2,852.90 |
| CROSSROADS SYS INC COM | \$ 7,787.98 | \$ 1,040.00 |
| CROWN CASTLE INTL CORP COM STK | \$ 18,207.11 | \$ 21,802.50 |
| CROWN CASTLE INTL CORP COM STK | \$ 913,354.37 | \$ 854,658.00 |
| CROWN HLDGS INC COM | \$ 391,440.58 | \$ 462,332.00 |
| CROWN HLDGS INC COM | \$ 6,108.85 | \$ 6,276.00 |
| CROWN HLDGS INC COM | \$ 323,376.93 | \$ 427,814.00 |
| CRYOLIFE INC COM | \$ 1,150.59 | \$ 1,147.50 |
| CRYPTOLOGIC INC COM | \$ 17,035.20 | \$ 15,864.60 |
| CRYSTALLEX INTL CORP COM STK | \$ 165,924.55 | \$ 167,931.80 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| CSG SYS INTL INC COM | \$ 359,920.37 | \$ 470,448.00 |
| CSG SYS INTL INC COM | \$ 13,884.95 | \$ 13,365.00 |
| CSK AUTO CORP COM | \$ 248,368.12 | \$ 264,110.00 |
| CSL NPV | \$ 1,093,237.18 | \$ 1,123,958.39 |
| CSX CORP COM | \$ 92,520.89 | \$ 97,096.70 |
| CSX CORP COM | \$ 193,746.18 | \$ 372,945.76 |
| CT COMMUNICATIONS INC COM NEW C T COMMUNATIONS INC COM | \$ 47,794.40 | \$ 82,512.00 |
| CT COMMUNICATIONS INC COM NEW C T COMMUNATIONS INC COM | \$ 11,029.30 | \$ 11,505.84 |
| CTR FINL CORP CAL COM STK | \$ 94,238.40 | \$ 95,880.00 |
| CTS CORP COM | \$ 3,985.03 | \$ 4,710.00 |
| CUBIST PHARMACEUTICALS INC COM | \$ 2,964.23 | \$ 3,622.00 |
| CULLEN / FROST BANKERS INC COM | \$ 119,214.88 | \$ 117,222.00 |
| CULLEN / FROST BANKERS INC COM | \$ 309,491.10 | \$ 295,846.00 |
| CULLEN / FROST BANKERS INC COM | \$ 150,300.92 | \$ 156,296.00 |
| CUMMINS INC | \$ 70,054.51 | \$ 153,634.00 |
| CUMMINS INC | \$ 36,090.66 | \$ 33,520.69 |
| CUMMINS INC | \$ 79,533.97 | \$ 153,634.00 |
| CURAGEN CORP COM | \$ 27,737.38 | \$ 19,458.00 |
| CURAGEN CORP COM | \$ 6,067.55 | \$ 5,768.40 |
| CURATECH INDS INC COM | \$ 163,036.15 | \$ 129,244.50 |
| CURLEW LAKE RES INC COM | \$ 680.45 | \$ 966.75 |
| CURRENCYSHARES EURO TR EURO SHS EURO SHS | \$ 53,052.76 | \$ 52,924.00 |
| CUTERA INC COM | \$ 188,786.55 | \$ 216,000.00 |
| CUTERA INC COM | \$ 354,938.29 | \$ 361,800.00 |
| CUTERA INC COM | \$ 27,959.01 | \$ 28,944.00 |
| CVS CORP COM STK | \$ 358,961.18 | \$ 383,284.00 |
| CVS CORP COM STK | \$ 280,365.96 | \$ 288,465.75 |
| CVS CORP COM STK | \$ 320,959.25 | \$ 636,746.00 |
| CYANOTECH CORP COM PAR \$0.02 STK | \$ 571.25 | \$ 564.00 |
| CYBERHAND TECHNOLOGIES INTL INC COM | \$ 4,012.95 | \$ 250.00 |
| CYBERKEY SOLUTIONS INC COM | \$ 94.95 | \$ 52.50 |
| CYBERTEL CAP CORP COM NEW COM NEW | \$ 1,153.60 | \$ 0.00 |
| CYMER INC COM | \$ 295,472.44 | \$ 271,171.50 |
| CYMER INC COM | \$ 280,896.23 | \$ 294,465.00 |
| CYMER INC COM | \$ 4,199.95 | \$ 4,395.00 |
| CYNOSURE INC CL A | \$ 3,941.68 | \$ 3,166.00 |
| CYPRESS SEMICONDUCTOR CORP COM | \$ 6,669.95 | \$ 6,748.00 |
| CYPRESS SEMICONDUCTOR CORP COM | \$ 16,792.40 | \$ 16,870.00 |
| CYPRESS SEMICONDUCTOR CORP COM | \$ 288,490.90 | \$ 293,538.00 |
| CYTEC IND COM | \$ 269,593.00 | \$ 276,899.00 |
| CYTEC IND COM | \$ 8,657.95 | \$ 8,476.50 |
| CYTEC IND COM | \$ 194,001.78 | \$ 197,785.00 |
| CYTOCORE INC COM STK | \$ 3,554.95 | \$ 8,600.00 |
| CYTOGENIX INC COM STK | \$ 3,296.00 | \$ 2,400.00 |
| CYTOMEDIX INC COM NEW STK | \$ 22,369.99 | \$ 17,304.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| CYTRX CORP COM NEW COM NEW | \$ 25,631.85 | \$ 28,650.00 |
| CYTYC CORP COM | \$ 194,482.61 | \$ 230,079.00 |
| CYTYC CORP COM | \$ 211,493.11 | \$ 266,020.00 |
| D R HORTON INC COM | \$ 254,707.86 | \$ 180,132.00 |
| D R HORTON INC COM | \$ 71,706.45 | \$ 81,878.76 |
| DAC TECHNOLOGIES GROUP INTL INC COM | \$ 2,162.95 | \$ 2,280.00 |
| DADE BEHRING HLDGS INC COM | \$ 437,981.96 | \$ 1,202,262.00 |
| DAIICHI SANKYO COM NPV | \$ 375,619.22 | \$ 424,589.82 |
| DAIKIN INDUSTRIES NPV | \$ 721,000.95 | \$ 781,754.86 |
| DAIMLERCHRYSLER AG ORD NPV(REGD) | \$ 1,396.72 | \$ 1,535.25 |
| DAKTRONICS INC COM | \$ 135,275.33 | \$ 339,020.00 |
| DAKTRONICS INC COM | \$ 29,409.85 | \$ 36,850.00 |
| DANAHER CORP COM | \$ 55,637.74 | \$ 60,125.20 |
| DANAHER CORP COM | \$ 169,535.84 | \$ 427,396.00 |
| DANAOS CORPORATION | \$ 21,293.55 | \$ 22,254.90 |
| DANSKE BANK A/S DKK10 | \$ 704,632.78 | \$ 794,767.47 |
| DARDEN RESTAURANTS INC COM | \$ 22,829.40 | \$ 22,093.50 |
| DARDEN RESTAURANTS INC COM | \$ 48,866.55 | \$ 144,612.00 |
| DARK DYNAMITE INC COM PAR \$0.0001 NEW | \$ 10,942.20 | \$ 960.00 |
| DARLING INTL INC COM | \$ 4,169.95 | \$ 4,408.00 |
| DATA FORTRESS SYS GROUP LTD COM | \$ 19,191.26 | \$ 1.50 |
| DATA I O CORP COM | \$ 4,118.95 | \$ 4,320.00 |
| DATALINK CORP COM STK | \$ 2,782.67 | \$ 2,256.00 |
| DATARAM CORP COM PAR \$1 COM PAR \$1 | \$ 4,663.24 | \$ 4,210.00 |
| DAVITA INC COM | \$ 34,913.17 | \$ 37,256.40 |
| DAVITA INC COM | \$ 230,301.10 | \$ 233,208.00 |
| DAVITA INC COM | \$ 428,590.57 | \$ 559,130.40 |
| DAWSON GEOPHYSICAL CO COM | \$ 35,643.21 | \$ 39,344.40 |
| DAYSTAR TECHNOLOGIES INC COM | \$ 1,108.84 | \$ 374.00 |
| DAYSTAR TECHNOLOGIES INC WT EXP CL B | \$ 7,165.95 | \$ 949.00 |
| DBS GROUP HLDGS SGD1 | \$ 360,297.64 | \$ 397,705.79 |
| DBS GROUP HLDGS SGD1 | \$ 428,100.93 | \$ 696,427.04 |
| DC BRANDS INTL INC COM | \$ 6,963.45 | \$ 2,640.00 |
| DEALERTRACK HLDGS INC COM STK | \$ 261,075.23 | \$ 311,852.00 |
| DEAN FOODS CO NEW COM | \$ 3,008.32 | \$ 3,382.40 |
| DEAN FOODS CO NEW COM | \$ 818,399.52 | \$ 968,212.00 |
| DEAN FOODS CO NEW COM | \$ 128,106.00 | \$ 139,524.00 |
| DEB SHOPS INC | \$ 10,634.26 | \$ 10,339.32 |
| DEBENHAMS ORD GBP0.0001 | \$ 415,521.55 | \$ 439,441.23 |
| DECKERS OUTDOOR CORP COM | \$ 67,891.04 | \$ 95,920.00 |
| DECKERS OUTDOOR CORP COM | \$ 41,824.55 | \$ 50,957.50 |
| DECODE GENETICS INC COM | \$ 34,368.26 | \$ 27,633.00 |
| DEEP BLUE INC COM STK | \$ 1,162.95 | \$ 300.00 |
| DEEP DOWN INC COM STK | \$ 497.45 | \$ 65.00 |
| DEEP ROCK OIL & GAS INC COM | \$ 2,739.95 | \$ 117.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| DEERE & CO COM | \$ 201,157.49 | \$ 551,406.00 |
| DEERE & CO COM | \$ 49,910.58 | \$ 56,291.99 |
| DEERE & CO COM | \$ 1,083,396.53 | \$ 1,729,323.30 |
| DEERE & CO COM | \$ 877,908.90 | \$ 940,242.30 |
| DEJOUR ENTERPRISES LTD DEJOUR ENTERP | \$ 75,542.23 | \$ 98,060.78 |
| DEL MONTE FOODS CO COM | \$ 192,850.00 | \$ 193,025.00 |
| DEL MONTE FOODS CO COM | \$ 1,157.26 | \$ 1,103.00 |
| DEL MONTE FOODS CO COM | \$ 10,995.70 | \$ 11,030.00 |
| DELEK US HLDGS INC COM STK | \$ 38,863.41 | \$ 33,601.25 |
| DELI SOLAR USA INC COM | \$ 2,551.58 | \$ 16.12 |
| DELIA*S INC NEW COM | \$ 5,612.45 | \$ 5,245.00 |
| DELL INC COM STK | \$ 263,190.11 | \$ 264,298.06 |
| DELL INC COM STK | \$ 794,357.40 | \$ 727,359.10 |
| DELL INC COM STK | \$ 751,450.64 | \$ 830,479.00 |
| DELL INC COM STK | \$ 775,580.72 | \$ 1,425,112.00 |
| DELL INC COM STK | \$ 1,186,312.48 | \$ 1,146,613.00 |
| DELPHI CORP COM | \$ 65.91 | \$ 49.66 |
| DELTA AIR LINES INC COM | \$ 111,840.08 | \$ 96,942.29 |
| DELTA OIL & GAS INC COM NEW COM NEW | \$ 110,175.18 | \$ 97,440.00 |
| DELTATHREE INC | \$ 1,951.85 | \$ 869.40 |
| DELUXE CORP COM | \$ 7,945.46 | \$ 8,195.59 |
| DENBURY RES INC HLDG CO COM NEW | \$ 48,033.45 | \$ 44,464.00 |
| DENDREON CORP COM STK ISIN US24823Q1076 | \$ 39,595.36 | \$ 36,279.00 |
| DENIM APPAREL GROUP INC COM | \$ 689.96 | \$ 0.06 |
| DENISON MINES CORP COM STK | \$ 210,703.73 | \$ 361,013.88 |
| DENNYS CORP COM | \$ 2,315.90 | \$ 2,355.00 |
| DENSO CORP NPV | \$ 121,758.03 | \$ 118,836.81 |
| DENTSPLY INTL INC NEW COM | \$ 1,013,655.66 | \$ 994,005.00 |
| DENTSPLY INTL INC NEW COM | \$ 29,637.74 | \$ 31,380.41 |
| DENTSU INC COM STK | \$ 715,653.52 | \$ 799,605.56 |
| DERMISONICS INC COM STK | \$ 2,929.10 | \$ 925.00 |
| DEUTSCHE BANK AG NPV(REGD) | \$ 491,067.82 | \$ 528,648.19 |
| DEUTSCHE BANK AG NPV(REGD) | \$ 132,014.15 | \$ 219,156.48 |
| DEUTSCHE BOERSE AG NPV(REGD) | \$ 367,343.54 | \$ 498,958.57 |
| DEUTSCHE POST AG NPV(REGD) | \$ 661,840.00 | \$ 868,602.19 |
| DEUTSCHE TELEKOM NPV(REGD) | \$ 516,628.79 | \$ 534,728.43 |
| DEVON ENERGY CORP NEW COM | \$ 308,129.75 | \$ 737,880.00 |
| DEVON ENERGY CORP NEW COM | \$ 155,867.68 | \$ 160,663.04 |
| DEVON ENERGY CORP NEW COM | \$ 1,055,422.61 | \$ 1,053,156.00 |
| DEVON ENERGY CORP NEW COM | \$ 428,163.04 | \$ 711,048.00 |
| DEVRY INC DEL COM | \$ 311,466.57 | \$ 361,200.00 |
| DEXCOM INC COM | \$ 123,553.44 | \$ 108,460.00 |
| DEXCOM INC COM | \$ 5,061.35 | \$ 2,465.00 |
| DFA INVT DIMENSIONS GROUP INC | | |
| INFLATION-PROTECTED SECS PORTFOLIO STK | \$ 12,480.93 | \$ 12,246.44 |
| DHB INDS INC COM | \$ 4,996.95 | \$ 3,835.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| DIAGEO ORD GBX28.935185 | \$ 1,288,395.53 | \$ 1,287,374.91 |
| DIAGEO ORD GBX28.935185 | \$ 1,293,198.64 | \$ 1,292,358.50 |
| DIAMOND HILL INVT OH | \$ 1,784.95 | \$ 1,674.60 |
| DIAMOND I INC COM | \$ 21,857.25 | \$ 20,560.00 |
| DIAMOND OFFSHORE DRILLING INC COM | \$ 37,156.43 | \$ 37,830.25 |
| DIAMONDS TR UNIT SER 1 | \$ 280,370.20 | \$ 296,413.42 |
| DICKS SPORTING GOODS INC OC-COM | \$ 19,136.87 | \$ 19,596.00 |
| DICUT INC COM | \$ 2,453.95 | \$ 1,700.00 |
| DIEBOLD INC COM | \$ 20,176.00 | \$ 22,724.58 |
| D IETEREN TRADING NPV | \$ 101,259.07 | \$ 158,259.77 |
| DIGENE CORP COM | \$ 25,339.48 | \$ 23,960.00 |
| DIGITAL ANGEL CORP COM | \$ 13,259.95 | \$ 12,750.00 |
| DIGITAL RECORDERS INC COM ISIN# US2538691013 | \$ 4,373.19 | \$ 714.00 |
| DIGITAL RIV INC COM | \$ 230,406.78 | \$ 231,528.50 |
| DIGITAL RIV INC COM | \$ 218,760.65 | \$ 206,423.00 |
| DIGITAL RIV INC COM | \$ 314,654.83 | \$ 366,540.30 |
| DILLARDS INC CL A COM | \$ 41,864.55 | \$ 52,455.00 |
| DIME BANCORP INC NEW LITIGATION TRACKINGWT EXP | \$ 3,135.93 | \$ 2,895.65 |
| DIOMED HLDGS INC COM NEW | \$ 3,902.95 | \$ 1,155.00 |
| DIRECTV GROUP INC COM | \$ 438,712.32 | \$ 478,848.00 |
| DIRECTV GROUP INC COM | \$ 87,885.70 | \$ 96,866.96 |
| DISCOVERY HLDG CO COM STK | \$ 22,040.48 | \$ 25,261.30 |
| DISCOVERY LABORATORIES INC NEW COM STK ISIN# US2546681063 | \$ 2,398.95 | \$ 2,360.00 |
| DISNEY WALT CO COM | \$ 280,138.73 | \$ 327,088.27 |
| DISNEY WALT CO COM | \$ 1,100,555.45 | \$ 1,771,759.00 |
| DISNEY WALT CO COM | \$ 219,148.03 | \$ 294,379.30 |
| DISTRIBUTED ENERGY SYS CORP COM STK | \$ 8,792.12 | \$ 4,680.00 |
| DITECH NETWORKS COM STK | \$ 2,269.82 | \$ 2,076.00 |
| DIVERSA CORP COM | \$ 964.35 | \$ 1,088.00 |
| DIVERSA CORP COM | \$ 75,316.10 | \$ 76,160.00 |
| DIVINE INC CL A NEW COM STK | \$ 10,832.85 | \$ 0.00 |
| DIVX INC COM | \$ 10,969.42 | \$ 9,458.70 |
| DJO INC COM | \$ 367,663.53 | \$ 393,944.00 |
| DJO INC COM | \$ 30,751.85 | \$ 30,830.40 |
| DNB NOR ASA NOK10 | \$ 288,685.90 | \$ 321,231.54 |
| DOBSON COMMUNICATIONS CORP CL A | \$ 382,093.91 | \$ 405,886.00 |
| DOCUMENT SEC SYS INC COM | \$ 161,542.06 | \$ 164,446.50 |
| DOLBY LABORATORIES INC CL A COM STK | \$ 39,976.79 | \$ 42,652.50 |
| DOLBY LABORATORIES INC CL A COM STK | \$ 179,416.89 | \$ 198,528.00 |
| DOLLAR GEN CORP COM | \$ 162,685.47 | \$ 124,175.92 |
| DOLLAR GEN CORP COM | \$ 3,562.95 | \$ 3,212.00 |
| DOLLAR TREE STORES INC COM | \$ 404,990.40 | \$ 433,440.00 |
| DOLLAR TREE STORES INC COM | \$ 310,884.75 | \$ 301,000.00 |
| DOLLAR TREE STORES INC COM | \$ 5,735.00 | \$ 6,020.00 |
| DOLLAR TREE STORES INC COM | \$ 293,100.45 | \$ 352,170.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| DOMINION RES INC VA NEW COM | \$ 432,657.23 | \$ 737,959.68 |
| DOMINION RES INC VA NEW COM | \$ 6,899.32 | \$ 8,272.66 |
| DOMINION RES INC VA NEW COM | \$ 1,137,589.01 | \$ 1,396,774.40 |
| DOMINOS PIZZA INC COM | \$ 7,205.92 | \$ 8,419.71 |
| DONNELLEY R R & SONS CO COM | \$ 534,032.10 | \$ 582,856.00 |
| DONNELLEY R R & SONS CO COM | \$ 7,062.21 | \$ 7,164.65 |
| DONNELLEY R R & SONS CO COM | \$ 163,558.13 | \$ 191,916.00 |
| DOR BIOPHARMA INC COM | \$ 614.95 | \$ 120.00 |
| DORAL FINL CORP COM | \$ 10,287.65 | \$ 3,874.50 |
| DOUBLE EAGLE PETE CO | \$ 5,421.95 | \$ 7,365.00 |
| DOUBLE HULL TANKERS INC COM STK | \$ 2,428.39 | \$ 2,817.06 |
| DOVER CORP COM | \$ 108,731.81 | \$ 250,002.00 |
| DOVER CORP COM | \$ 3,014.45 | \$ 3,225.37 |
| DOVER DOWNS GAMING & ENTMT INC COM | \$ 101,871.46 | \$ 80,220.00 |
| DOW CHEM CO COM | \$ 1,176,550.70 | \$ 1,565,648.00 |
| DOW CHEM CO COM | \$ 649,144.18 | \$ 954,086.72 |
| DOW CHEM CO COM | \$ 162,224.95 | \$ 159,436.97 |
| DOW CHEM CO COM | \$ 810,530.72 | \$ 818,770.00 |
| DOW CHEM CO COM | \$ 387,379.80 | \$ 487,268.00 |
| DOW JONES & CO INC COM | \$ 62,891.71 | \$ 60,800.00 |
| DOWNEY FINL CORP COM | \$ 122,266.55 | \$ 123,386.00 |
| DOWNEY FINL CORP COM | \$ 855,254.50 | \$ 943,540.00 |
| DPL CO COM | \$ 2,263.55 | \$ 2,222.40 |
| DR REDDYS LABS LTD ADR REPSTG 1/2 SH | \$ 2,984.12 | \$ 3,640.00 |
| DRAGON GOLD RES INC COM | \$ 5,207.07 | \$ 912.00 |
| DREAMWORKS ANIMATION INC CL A COM STK | \$ 135,791.99 | \$ 185,787.00 |
| DREAMWORKS ANIMATION INC CL A COM STK | \$ 327,237.32 | \$ 430,554.00 |
| DREAMWORKS ANIMATION INC CL A COM STK | \$ 26,672.03 | \$ 25,066.50 |
| DRESS BARN INC COM | \$ 469,886.64 | \$ 732,562.00 |
| DRESS BARN INC COM | \$ 24,367.58 | \$ 26,222.92 |
| DREW INDS INC COM NEW COM NEW | \$ 4,951.27 | \$ 4,161.60 |
| DRIL-QUIP INC COM | \$ 43,312.63 | \$ 37,515.28 |
| DRIL-QUIP INC COM | \$ 200,288.90 | \$ 268,637.60 |
| DRS TECHNOLOGIES INC COM | \$ 4,339.45 | \$ 5,274.90 |
| DRUGSTORE COM INC COM ISIN #US2622411021 | \$ 25,018.29 | \$ 25,986.00 |
| DRYSHIPS INC COM USD0.01 | \$ 5,067.95 | \$ 5,403.00 |
| DSL NET INC COM STOCK | \$ 997.53 | \$ 42.24 |
| DSP GROUP INC COM | \$ 289,893.17 | \$ 277,760.00 |
| DST SYS INC COM | \$ 4,329.52 | \$ 6,263.00 |
| DTE ENERGY CO COM | \$ 156,171.62 | \$ 213,004.00 |
| DTE ENERGY CO COM | \$ 52,626.72 | \$ 59,936.81 |
| DU PONT E I DE NEMOURS & CO COM STK | \$ 839,864.45 | \$ 1,116,238.36 |
| DU PONT E I DE NEMOURS & CO COM STK | \$ 85,052.44 | \$ 90,520.13 |
| DUKE ENERGY CORP NEW COM STK | \$ 322,295.09 | \$ 561,249.00 |
| DUKE ENERGY CORP NEW COM STK | \$ 645,404.79 | \$ 1,040,602.14 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| DUKE ENERGY CORP NEW COM STK | \$ 83,173.15 | \$ 101,477.84 |
| DXP ENTERPRISES INC COM NEW STK | \$ 7,701.71 | \$ 7,008.00 |
| DYADIC INTL INC DEL COM | \$ 6,389.75 | \$ 6,100.00 |
| DYNAMIC MATLS CORP COM | \$ 10,008.61 | \$ 7,727.50 |
| DYNASTY METALS & MNG INC COM | \$ 12,126.95 | \$ 11,213.75 |
| DYNAVAX TECHNOLOGIES CORP COM | \$ 10,636.84 | \$ 10,648.80 |
| DYNCORP INTL INC COM CL A COM CL A | \$ 1,478.63 | \$ 1,587.00 |
| DYNEGY INC NEW CL A COM | \$ 12,907.75 | \$ 17,306.18 |
| DYNEGY INC NEW CL A COM | \$ 0.00 | \$ 10,092.56 |
| DYNEGY INC NEW CL A COM | \$ 276,587.59 | \$ 68,707.60 |
| E DIGITAL CORP COM | \$ 1,163.99 | \$ 338.81 |
| E MED FUTURE INC COM | \$ 728.93 | \$ 15.40 |
| E*TRADE FIN CORP COM | \$ 154,353.82 | \$ 237,652.00 |
| E*TRADE FIN CORP COM | \$ 136,763.08 | \$ 132,345.26 |
| E.ON AG NPV | \$ 206,843.81 | \$ 320,415.21 |
| E.ON AG NPV | \$ 1,719,400.21 | \$ 1,878,015.51 |
| E.ON AG NPV | \$ 1,173,645.80 | \$ 1,698,756.55 |
| EAGLE BROADBAND INC COM NEW STK | \$ 613.78 | \$ 5.17 |
| EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM | \$ 5,044.90 | \$ 5,202.00 |
| EAGLE MATLS INC COM | \$ 49,115.09 | \$ 42,538.32 |
| EAGLE PLAINS RES LTD COM NEW COM NEW | \$ 47,202.95 | \$ 20,073.60 |
| EAGLE TEST SYS INC | \$ 12,961.61 | \$ 11,882.70 |
| EAGLE TEST SYS INC | \$ 58,993.20 | \$ 61,236.00 |
| EARTH BIOFUELS INC COM | \$ 3,315.96 | \$ 1,080.00 |
| EARTH SCIENCES INC COM | \$ 491.44 | \$ 6.00 |
| EARTHLINK INC COM STK | \$ 13,631.73 | \$ 11,594.30 |
| EARTHSHELL CORP COM NEW STK | \$ 4,112.77 | \$ 654.16 |
| EAST WEST BANCORP INC COM | \$ 355,559.57 | \$ 382,536.00 |
| EAST WEST DISTRS INC COM STK | \$ 2,551.58 | \$ 0.01 |
| EASTERN AMERN NAT GAS TR SPERS RCPT REPSTG DEPOSITARY UNIT &\$20 | \$ 5,698.95 | \$ 5,616.00 |
| EASTMAN CHEM CO COM | \$ 571,482.58 | \$ 563,445.00 |
| EASTMAN CHEM CO COM | \$ 15,892.53 | \$ 17,793.00 |
| EASTMAN CHEM CO COM | \$ 544,023.48 | \$ 539,721.00 |
| EASTMAN CHEM CO COM | \$ 59,801.52 | \$ 120,102.75 |
| EASTMAN KODAK CO COM | \$ 335,159.91 | \$ 183,180.00 |
| EASTMAN KODAK CO COM | \$ 13,968.48 | \$ 14,852.85 |
| EASYLINK SVCS CORP CL A COM PAR \$0.01 STK | \$ 2,919.90 | \$ 1,156.00 |
| EATON CORP COM | \$ 21,799.25 | \$ 22,542.00 |
| EATON CORP COM | \$ 126,232.96 | \$ 278,018.00 |
| EATON VANCE CORP COM NON VTG | \$ 308,289.17 | \$ 379,615.00 |
| EATON VANCE CORP COM NON VTG | \$ 9,100.70 | \$ 10,629.22 |
| EAUTOCLAIMS COM INC COM | \$ 524.95 | \$ 225.00 |
| EBAY INC COM | \$ 603,640.46 | \$ 869,023.00 |
| EBAY INC COM | \$ 604,073.08 | \$ 560,865.64 |
| EBAY INC COM | \$ 312,993.00 | \$ 300,700.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| ECHOSTAR COMMUNICATIONS CORP NEW CL A | \$ 366,530.62 | \$ 456,360.00 |
| ECOLAB INC COM | \$ 52,493.75 | \$ 198,880.00 |
| ECU SILVER MNG INC COM | \$ 55,628.65 | \$ 107,035.20 |
| EDEN ENERGY CORP COM | \$ 3,965.39 | \$ 954.32 |
| EDGE PETE CORP DEL COM | \$ 16,996.35 | \$ 18,240.00 |
| EDIETS COM INC COM CL A | \$ 4,009.95 | \$ 3,880.00 |
| EDISON INTL COM | \$ 166,876.77 | \$ 368,388.00 |
| EDISON INTL COM | \$ 703,125.69 | \$ 754,968.00 |
| EDISON INTL COM | \$ 10,902.88 | \$ 11,275.54 |
| EDO CORP COM | \$ 11,934.95 | \$ 11,870.00 |
| EDWARDS A.G INC COM | \$ 102,148.80 | \$ 151,896.00 |
| EDWARDS A.G INC COM | \$ 282,903.05 | \$ 398,727.00 |
| EDWARDS LIFESCIENCES CORP COM | \$ 271,854.54 | \$ 305,760.00 |
| EFOODSAFETY COM INC COM | \$ 949.54 | \$ 425.00 |
| EFOTOXPRESS INC COM | \$ 36,778.20 | \$ 0.00 |
| E-FUTURE INFORMATION TECHNOLOGY INC COM STK USD0.0756 | \$ 37,509.95 | \$ 34,040.00 |
| EGAMES INC COM | \$ 3,059.90 | \$ 400.00 |
| EGENE INC COM | \$ 40,114.75 | \$ 30,960.00 |
| EGL INC COM | \$ 13,801.51 | \$ 8,934.00 |
| EGL INC COM | \$ 470,369.60 | \$ 407,986.00 |
| EHEALTH INC COM STK | \$ 2,332.95 | \$ 2,011.00 |
| EL ALACRAN GOLD MINE CORP COM STK | \$ 559.96 | \$ 120.00 |
| EL PASO CORP COM | \$ 357,529.16 | \$ 268,744.64 |
| EL PASO CORP COM | \$ 25,323.90 | \$ 32,932.53 |
| EL PASO ELEC CO COM NEW | \$ 11,534.95 | \$ 12,185.00 |
| ELBIT SYS LTD | \$ 1,971.52 | \$ 2,422.50 |
| ELCOM INTL INC COM STK | \$ 663.20 | \$ 6.00 |
| ELDORADO GOLD CORP NEW COM STK | \$ 15,727.56 | \$ 17,280.00 |
| ELEC POWER DEV NPV | \$ 245,483.65 | \$ 259,460.37 |
| ELECTR ARTS COM | \$ 68,482.52 | \$ 70,504.00 |
| ELECTR ARTS COM | \$ 624,750.37 | \$ 589,212.00 |
| ELECTR ARTS COM | \$ 857,277.22 | \$ 757,414.40 |
| ELECTR ARTS COM | \$ 256,457.32 | \$ 382,736.00 |
| ELECTR DATA SYS CORP NEW COM | \$ 464,996.91 | \$ 355,395.00 |
| ELECTR DATA SYS CORP NEW COM | \$ 753,807.57 | \$ 1,063,430.00 |
| ELECTR DATA SYS CORP NEW COM | \$ 14,667.40 | \$ 16,609.51 |
| ELECTROLUX AB SER B NPV (POST SPLIT) | \$ 119,622.86 | \$ 142,145.26 |
| ELECTRONICS FOR IMAGING INC COM | \$ 291,747.63 | \$ 349,527.00 |
| ELECTRONICS FOR IMAGING INC COM | \$ 2,670.64 | \$ 2,658.00 |
| ELI LILLY & CO COM | \$ 743,827.14 | \$ 649,166.00 |
| ELI LILLY & CO COM | \$ 933,624.11 | \$ 1,276,450.00 |
| ELI LILLY & CO COM | \$ 135,022.57 | \$ 129,550.51 |
| ELITE PHARMACEUTICALS INC COM NEW COM | \$ 349,863.80 | \$ 304,480.60 |
| ELIZABETH ARDEN INC COM | \$ 97,054.96 | \$ 100,965.00 |
| ELLIS PERRY INTL INC COM | \$ 164,662.10 | \$ 250,100.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| EMAGEON INC COM | \$ 257,134.60 | \$ 254,976.00 |
| EMAGIN CORP COM NEW STK | \$ 88.45 | \$ 62.40 |
| EMBARQ CORP COM STK | \$ 126,115.43 | \$ 195,628.32 |
| EMBARQ CORP COM STK | \$ 279,035.89 | \$ 375,698.88 |
| EMBARQ CORP COM STK | \$ 251,099.24 | \$ 257,544.00 |
| EMBARQ CORP COM STK | \$ 29,814.54 | \$ 37,530.57 |
| EMC CORP COM | \$ 661,026.04 | \$ 726,000.00 |
| EMC CORP COM | \$ 876,603.79 | \$ 937,200.00 |
| EMC CORP COM | \$ 130,611.41 | \$ 137,834.40 |
| EMCOR GROUP INC COM | \$ 649,726.42 | \$ 784,530.00 |
| EMCOR GROUP INC COM | \$ 605,165.00 | \$ 625,350.00 |
| EMCORE CORP COM | \$ 5,625.17 | \$ 3,318.00 |
| EMDEON CORP COM | \$ 56,652.40 | \$ 60,227.79 |
| EMERGENCY FILTRATION PRODS INC COM | \$ 1,708.12 | \$ 480.00 |
| EMERGING HLDGS INC COM | \$ 2,534.94 | \$ 0.30 |
| EMERSON ELEC CO COM | \$ 406,022.47 | \$ 890,618.00 |
| EMERSON ELEC CO COM | \$ 124,162.08 | \$ 131,994.88 |
| EMERSON ELEC CO COM | \$ 1,435,315.29 | \$ 1,490,242.00 |
| EMISPHERE TECHNOLOGIES ASSOC INC COM | \$ 2,564.95 | \$ 2,645.00 |
| EMP SOLUTIONS INC | \$ 0.00 | \$ 9.69 |
| EMPIRE RES INC DEL COM | \$ 61,086.62 | \$ 51,199.20 |
| EMRISE CORP COM | \$ 3,134.56 | \$ 3,180.00 |
| EMULEX CORP COM NEW | \$ 39,051.31 | \$ 40,971.00 |
| ENBRIDGE INC COM | \$ 21,868.61 | \$ 23,392.00 |
| ENCANA CORP COM NPV | \$ 85,667.62 | \$ 82,250.50 |
| ENCORE WIRE CORP COM | \$ 30,167.96 | \$ 19,258.75 |
| ENCYSIVE PHARMACEUTICALS INC COM | \$ 72,663.93 | \$ 63,150.00 |
| ENDEAVOUR INTL CORP COM STK | \$ 173,430.00 | \$ 169,002.00 |
| ENDEAVOUR MINING CAPITAL CORP COM NPV | \$ 4,800.95 | \$ 4,270.70 |
| ENDEAVOUR SILVER CORP COMMON STK | \$ 3,155.95 | \$ 3,892.60 |
| ENDEVCO INC TX COM STK | \$ 3,518.94 | \$ 130.00 |
| ENDO PHARMACEUTICALS HLDGS INC COM | \$ 1,165.30 | \$ 965.30 |
| ENDOLOGIX INC COM | \$ 398.80 | \$ 140.00 |
| ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 | \$ 330,927.03 | \$ 371,616.22 |
| ENEL EUR1 | \$ 1,987,010.56 | \$ 2,033,689.64 |
| ENEL EUR1 | \$ 238,341.79 | \$ 279,375.34 |
| ENERGIZER HLDGS INC COM | \$ 11,960.75 | \$ 14,198.00 |
| ENERGOLD DRILLING CORP | \$ 26,657.04 | \$ 38,276.86 |
| ENERGY CONVERSION DEVICES INC COM | \$ 25,499.27 | \$ 23,786.00 |
| ENERGY EXPL TECHNOLOGIES COM | \$ 2,131.30 | \$ 2,052.75 |
| ENERGY INCOME & GROWTH FD COM | \$ 4,274.32 | \$ 5,080.00 |
| ENERGY METALS CORP COM STK | \$ 5,023.95 | \$ 6,769.54 |
| ENERGY PARTNERS LTD OC-COM | \$ 14,934.56 | \$ 14,652.00 |
| ENERGY RESOURCES OF AUST | \$ 3,404.28 | \$ 4,918.38 |
| ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT | \$ 20,005.28 | \$ 19,908.80 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| ENERGYTEC INC FORMERLY ENERGYTEC COM IN COM | \$ 80,018.20 | \$ 8,242.74 |
| ENERPLUS RES FD TR UNIT SER G NEW ISIN CA29274D6046 | \$ 341,682.96 | \$ 328,514.13 |
| ENERSYS COM | \$ 69,754.52 | \$ 70,400.00 |
| ENGEL GENERAL DEVELOPERS CLASS A ILS1 | \$ 692.95 | \$ 1,851.30 |
| ENGLOBAL CORP COM | \$ 7,103.67 | \$ 6,751.50 |
| ENI SPA EUR1 | \$ 339,765.30 | \$ 599,073.81 |
| ENI SPA EUR1 | \$ 2,132,935.01 | \$ 2,244,494.02 |
| ENPRO INDS INC COM | \$ 137,405.00 | \$ 166,050.00 |
| ENPRO INDS INC COM | \$ 489,071.50 | \$ 514,755.00 |
| ENRON CORP COM | \$ 9,285.29 | \$ 0.00 |
| ENSCO INTL INC COM | \$ 135,388.31 | \$ 146,425.50 |
| ENTEGRIS INC COM | \$ 312,846.90 | \$ 304,604.64 |
| ENERGY CORP NEW COM | \$ 8,036.95 | \$ 9,693.60 |
| ENERGY CORP NEW COM | \$ 358,491.64 | \$ 492,988.80 |
| ENERGY CORP NEW COM | \$ 182,376.63 | \$ 480,064.00 |
| ENTERRA ENERGY TR TR UNIT | \$ 121,620.22 | \$ 102,700.00 |
| ENTRADA NETWORKS INC COM | \$ 988.20 | \$ 0.02 |
| ENTRAVISION COMMUNICATIONS CORP CL A | \$ 3,454.95 | \$ 3,288.00 |
| ENTREMED INC COM | \$ 1,517.65 | \$ 790.00 |
| ENTRUST INC | \$ 2,635.28 | \$ 1,708.00 |
| ENUCLEUS INC COM PAR \$.001 COM PAR \$.001 | \$ 306.54 | \$ 27.00 |
| ENVIRONMENTAL SOLUTIONS WORLDWIDE INC COM | \$ 30,588.45 | \$ 37,605.00 |
| ENVIRONMENTAL TECHNOLOGIES INTL INC COM | \$ 3,462.95 | \$ 700.00 |
| ENVOY COMMUNICATIONS GROUP INC COM STK | \$ 10,317.81 | \$ 10,080.00 |
| ENZO BIOCHEM INC COM | \$ 4,213.60 | \$ 3,096.59 |
| ENZON PHARMACEUTICALS INC COM | \$ 33,331.36 | \$ 34,891.00 |
| EOG RESOURCES INC COM | \$ 151,885.44 | \$ 374,700.00 |
| EOG RESOURCES INC COM | \$ 11,976.31 | \$ 10,928.75 |
| EOG RESOURCES INC COM | \$ 277,217.37 | \$ 435,276.50 |
| EPICOR SOFTWARE CORP COM | \$ 29,982.42 | \$ 40,867.75 |
| EPICOR SOFTWARE CORP COM | \$ 267,532.82 | \$ 299,922.00 |
| EPIQ SYS INC COM | \$ 7,411.89 | \$ 7,908.02 |
| EQUIFAX INC COM | \$ 10,135.28 | \$ 10,997.20 |
| EQUIFAX INC COM | \$ 65,939.70 | \$ 125,860.00 |
| EQUINIX INC COM NEW | \$ 267,462.41 | \$ 307,017.20 |
| EQUINIX INC COM NEW | \$ 244,413.15 | \$ 400,786.00 |
| EQUINOX MINERALS LTD COM | \$ 2,732.95 | \$ 3,248.20 |
| EQUITABLE RES INC COM | \$ 3,076.08 | \$ 4,175.00 |
| EQUITY LIFESTYLE PPTYS INC COM STK | \$ 215,962.86 | \$ 223,163.00 |
| ER URGENT CARE HLDGS INC COM STK | \$ 6,989.90 | \$ 2,418.00 |
| ERESEARCH TECH INC COM | \$ 6,893.34 | \$ 3,365.00 |
| ERICSSON(LM)TEL SER B NPV | \$ 404,470.00 | \$ 483,299.21 |
| ERSTE BANK DER OST NPV | \$ 706,408.71 | \$ 703,772.25 |
| ERSTE BANK DER OST NPV | \$ 1,865,450.28 | \$ 1,858,032.29 |
| ESCO TECHNOLOGIES INC | \$ 305,426.05 | \$ 259,008.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|------------------|
| E-SIM LTD SHS | \$ 2,017.45 | \$ 6.00 |
| ESPEED INC CL A | \$ 107,960.24 | \$ 106,506.00 |
| ESPERANZA SILVER CORP COM | \$ 539.95 | \$ 2,749.80 |
| ESPRIT HOLDINGS HKD0.10 | \$ 1,789,803.94 | \$ 1,926,339.64 |
| ESPRIT HOLDINGS HKD0.10 | \$ 403,120.53 | \$ 424,353.08 |
| ETERNAL ENERGY CORP COM STK | \$ 813.85 | \$ 632.50 |
| ETHANEX ENERGY INC COM | \$ 11,669.85 | \$ 6,150.00 |
| ETHOS ENVIRONMENTAL INC NEW COM | \$ 89,868.98 | \$ 40,485.20 |
| ETRAVELSERVE.COM INC COM | \$ 3,846.00 | \$ 0.70 |
| EURONET WORLDWIDE INC COM | \$ 90,432.04 | \$ 90,287.29 |
| EUROPEAN EQTY FD INC COM | \$ 3,614.42 | \$ 6,136.60 |
| EVANS SYS INC COM STK | \$ 1,802.68 | \$ 0.00 |
| EVERGREEN ENERGY INC NEW COM STK | \$ 13,087.63 | \$ 10,945.00 |
| EVERGREEN SOLAR INC COM | \$ 121,979.15 | \$ 96,782.45 |
| EXAR CORP COM | \$ 5,144.95 | \$ 5,200.00 |
| EXCEL MARITIME CARRIERS COM STK | \$ 4,807.35 | \$ 4,967.40 |
| EXCELLON RES INC COM | \$ 50,251.56 | \$ 106,554.92 |
| EXCHANGE NATL BANCSHARES INC COM | \$ 10,153.07 | \$ 9,828.00 |
| EXELIXIS INC COM STK ISIN# US30161Q1040 | \$ 25,769.13 | \$ 24,210.00 |
| EXELON CORP COM | \$ 26,533.36 | \$ 30,451.43 |
| EXELON CORP COM | \$ 357,982.57 | \$ 1,030,468.50 |
| EXETER RESOURCE CORP | \$ 1,054.05 | \$ 890.00 |
| EXFO ELECTRO-OPTICAL ENGR INC SUB VTG SHS SUB VTG SHS ISIN CA3020431043 | \$ 5,425.13 | \$ 5,620.00 |
| EXPEDIA INC DEL COM | \$ 4,984.25 | \$ 7,867.50 |
| EXPEDITORS INTL WASH INC COM | \$ 27,491.53 | \$ 27,064.37 |
| EXPONENT INC COM STK | \$ 3,290.55 | \$ 3,732.00 |
| EXPRESS SCRIPTS INC COM | \$ 24,282.18 | \$ 23,628.00 |
| EXPRESS SCRIPTS INC COM | \$ 111,018.53 | \$ 243,440.00 |
| EXPRESSJET HLDGS INC COM | \$ 15,073.81 | \$ 15,795.00 |
| EXTREME NETWORKS INC COM | \$ 4,696.93 | \$ 2,933.00 |
| EXXON MOBIL CORP COM | \$ 3,576,243.28 | \$ 11,170,048.58 |
| EXXON MOBIL CORP COM | \$ 1,650,803.83 | \$ 1,866,657.60 |
| EXXON MOBIL CORP COM | \$ 2,759,341.83 | \$ 4,375,573.00 |
| EXXON MOBIL CORP COM | \$ 1,805,650.12 | \$ 2,959,450.60 |
| EXXON MOBIL CORP COM | \$ 662,794.32 | \$ 835,267.00 |
| EYECASHNETWORKS INC COM STK | \$ 594.35 | \$ 0.00 |
| EYI INDS INC COM | \$ 2,663.25 | \$ 2,250.00 |
| EZCORP INC CL A NON VTG | \$ 107,401.56 | \$ 114,318.75 |
| EZENIA INC COM | \$ 1,476.45 | \$ 2,030.00 |
| F N B CORP VA COM STK | \$ 19,335.50 | \$ 20,775.00 |
| F P L GROUP INC COM | \$ 625,848.87 | \$ 841,333.20 |
| F P L GROUP INC COM | \$ 150,471.77 | \$ 187,145.92 |
| F P L GROUP INC COM | \$ 258,839.69 | \$ 549,642.00 |
| F5 NETWORKS INC COM STK | \$ 383,025.58 | \$ 485,333.40 |
| F5 NETWORKS INC COM STK | \$ 596,136.22 | \$ 696,831.90 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| F5 NETWORKS INC COM STK | \$ 6,894.38 | \$ 7,421.00 |
| FACEKEY CORP COM | \$ 754.90 | \$ 90.00 |
| FACTORY 2-U STORES INC COM | \$ 4,769.30 | \$ 1.08 |
| FAIR ISAAC CORPORATION COM | \$ 7,464.58 | \$ 8,134.51 |
| FAIR ISAAC CORPORATION COM | \$ 306,746.40 | \$ 280,485.00 |
| FAIRPOINT COMMUNICATIONS INC COM | \$ 15,977.90 | \$ 20,087.00 |
| FAMILY DLR STORES INC COM | \$ 1,143,299.13 | \$ 1,146,803.00 |
| FAMILY DLR STORES INC COM | \$ 114,263.24 | \$ 111,454.00 |
| FAMILY DLR STORES INC COM | \$ 174,335.28 | \$ 175,980.00 |
| FAMILY DLR STORES INC COM | \$ 5,181.31 | \$ 6,525.28 |
| FAMOUS DAVES AMER INC COM | \$ 5,696.47 | \$ 6,596.00 |
| FANUC LTD NPV | \$ 607,126.30 | \$ 678,679.03 |
| FAR EAST ENERGY CORP COM STK | \$ 177.72 | \$ 91.00 |
| FARMERS CAP BK CORP COM | \$ 15,736.00 | \$ 17,065.00 |
| FARO TECHNOLOGIES INC COM | \$ 81,617.67 | \$ 96,160.00 |
| FASTENAL CO COM | \$ 30,684.32 | \$ 28,923.12 |
| FDRY NETWORKS INC COM | \$ 123,907.48 | \$ 148,002.40 |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN COM | \$ 343,041.32 | \$ 349,685.00 |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN COM | \$ 565,437.18 | \$ 1,167,880.00 |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN COM | \$ 12,058.76 | \$ 13,901.64 |
| FEDEX CORP COM | \$ 560,282.10 | \$ 552,255.04 |
| FEDEX CORP COM | \$ 746,301.12 | \$ 1,629,300.00 |
| FEDEX CORP COM | \$ 282,499.52 | \$ 823,339.60 |
| FEDEX CORP COM | \$ 0.00 | \$ 0.00 |
| FEDEX CORP COM | \$ 0.00 | \$ 0.00 |
| FEDEX CORP COM | \$ 1,740,873.58 | \$ 1,920,401.60 |
| FEDT DEPT STORES INC DEL COM | \$ 905,018.44 | \$ 840,804.63 |
| FEDT DEPT STORES INC DEL COM | \$ 833,816.03 | \$ 840,385.20 |
| FEDT DEPT STORES INC DEL COM | \$ 36,452.34 | \$ 35,460.90 |
| FEDT DEPT STORES INC DEL COM | \$ 309,591.56 | \$ 624,493.14 |
| FEDT DEPT STORES INC DEL COM | \$ 248,194.31 | \$ 500,646.90 |
| FEDT INVESTORS INC CL B | \$ 64,360.75 | \$ 77,694.00 |
| FEDT INVESTORS INC CL B | \$ 10,028.13 | \$ 10,708.26 |
| FIBERNET TELECOM GROUP INC COM PAR \$0.001 | \$ 15,934.95 | \$ 16,650.00 |
| FIBERTOWER CORP COM STK | \$ 61,235.30 | \$ 61,740.00 |
| FIDELITY NATIONAL FINANCIAL INC CL A | \$ 8,770.77 | \$ 10,257.82 |
| FIDELITY NATL INFORMATION SVCS INC COM STK | \$ 2,096.84 | \$ 5,934.04 |
| FIDELITY NATL INFORMATION SVCS INC COM STK | \$ 170,182.72 | \$ 164,369.00 |
| FINISAR CORP COM | \$ 44,844.11 | \$ 38,814.91 |
| FINMECCANICA SPA EUR 4.40 | \$ 460,981.74 | \$ 535,996.27 |
| FIRESTONE VENTURES INC COM | \$ 1,811.15 | \$ 2,344.32 |
| FIRST AMERN CORP CALIF COM | \$ 31,950.65 | \$ 34,120.31 |
| FIRST AMERN CORP CALIF COM | \$ 744,066.69 | \$ 960,048.00 |
| FIRST AMERN CORP CALIF COM | \$ 389,759.60 | \$ 431,208.00 |
| FIRST CASH FINANCIAL SERVICES INC | \$ 91,404.74 | \$ 103,480.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| FIRST CASH FINANCIAL SERVICES INC | \$ 235,012.31 | \$ 325,962.00 |
| FIRST CASH FINANCIAL SERVICES INC | \$ 46,268.86 | \$ 58,207.50 |
| FIRST CONSULTING GROUP INC COM | \$ 10,008.20 | \$ 10,058.56 |
| FIRST DATA CORP COM | \$ 15,537.76 | \$ 16,588.00 |
| FIRST DATA CORP COM | \$ 299,175.87 | \$ 485,773.20 |
| FIRST MAJESTIC SILVER CORP COM STK | \$ 4,919.95 | \$ 8,507.00 |
| FIRST MIDWEST BANCORP INC DEL COM | \$ 147,739.35 | \$ 162,456.00 |
| FIRST REGL BANCORP COM STK | \$ 35,472.40 | \$ 40,908.00 |
| FIRST SOLAR INC COM | \$ 235,448.92 | \$ 292,040.00 |
| FIRST SOLAR INC COM | \$ 12,820.37 | \$ 14,920.00 |
| FIRSTENERGY CORP COM | \$ 55,505.20 | \$ 63,315.00 |
| FIRSTENERGY CORP COM | \$ 230,526.62 | \$ 479,686.50 |
| FIRSTENERGY CORP COM | \$ 201,872.12 | \$ 313,560.00 |
| FIRSTFED FINL CORP DEL COM | \$ 269,585.00 | \$ 328,153.00 |
| FIRSTFED FINL CORP DEL COM | \$ 204,962.70 | \$ 207,607.00 |
| FIRSTFED FINL CORP DEL COM | \$ 523,891.10 | \$ 542,457.00 |
| FISERV INC COM | \$ 139,118.98 | \$ 228,027.00 |
| FISERV INC COM | \$ 2,571.95 | \$ 2,621.00 |
| FL ROCK INDS INC COM | \$ 58,259.28 | \$ 50,759.87 |
| FL TECH INC COM | \$ 108,451.51 | \$ 167,552.00 |
| FL TECH INC COM | \$ 5,625.74 | \$ 8,624.00 |
| FLAGSTAR BANCORP INC COM | \$ 2,906.17 | \$ 1,855.00 |
| FLAHERTY & CRUMRINE / CLAYMORE PFD SECS INCOME FD INC COM | \$ 30,840.90 | \$ 32,115.00 |
| FLAHERTY & CRUMRINE PFD INC FD INC COM | \$ 24,791.04 | \$ 26,347.29 |
| FLAHERTY & CRUMRINE PFD INCOME OPPORTUNITY FD INC COM | \$ 25,498.95 | \$ 24,102.00 |
| FLAIR PETE CORP COM | \$ 259.95 | \$ 180.00 |
| FLEETWOOD ENTERPRISES INC COM | \$ 4,132.49 | \$ 2,752.68 |
| FLEXSCAN INC COM | \$ 22,909.95 | \$ 1,800.00 |
| FLEXTRONICS INTL LTD COM STK | \$ 9,512.44 | \$ 10,332.00 |
| FLIGHT SAFETY TECHNOLOGIES INC NEV COM NEW | \$ 3,097.07 | \$ 1,560.00 |
| FLIR SYS INC COM | \$ 17,569.19 | \$ 17,506.50 |
| FLOW INTL CORP COM | \$ 115,210.67 | \$ 104,690.00 |
| FLOWERS FOODS INC COM | \$ 202,239.58 | \$ 221,318.00 |
| FLOWERS FOODS INC COM | \$ 26,578.95 | \$ 26,990.00 |
| FLOWERVE CORP COM | \$ 3,142.95 | \$ 10,094.00 |
| FLUOR CORP NEW COM | \$ 79,098.32 | \$ 179,630.00 |
| FLUOR CORP NEW COM | \$ 39,423.58 | \$ 39,192.00 |
| FLYI INC COM | \$ 13,056.05 | \$ 83.00 |
| FMC CORP COM (NEW) | \$ 217,443.48 | \$ 237,305.00 |
| FMC CORP COM (NEW) | \$ 549,208.67 | \$ 1,071,700.00 |
| FMC CORP COM (NEW) | \$ 6,186.09 | \$ 7,697.87 |
| FMC CORP COM (NEW) | \$ 601,718.13 | \$ 734,880.00 |
| FMC TECHNOLOGIES INC COM | \$ 269,622.17 | \$ 258,846.00 |
| FMC TECHNOLOGIES INC COM | \$ 23,504.33 | \$ 24,220.59 |
| FNMA COM STK | \$ 1,573,805.16 | \$ 1,387,350.40 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| FNMA COM STK | \$ 913,532.69 | \$ 1,449,116.00 |
| FNMA COM STK | \$ 5,785.09 | \$ 6,759.59 |
| FNX MNG CO INC COM STK | \$ 45,149.95 | \$ 57,816.20 |
| FOAMEX INTL INC COM | \$ 650.05 | \$ 874.00 |
| FOG CUTTER CAP GROUP INC COM STK | \$ 75.57 | \$ 14.47 |
| FOLDERA INC COM | \$ 7,409.95 | \$ 4,500.00 |
| FOM CONST Y CONTRA EUR1 | \$ 236,300.38 | \$ 311,507.34 |
| FONIX CORP DEL COM NEW | \$ 522.45 | \$ 0.02 |
| FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01 | \$ 3,309.49 | \$ 2,687.50 |
| FOOT LOCKER INC COM | \$ 686,050.20 | \$ 642,549.00 |
| FOOT LOCKER INC COM | \$ 4,489.95 | \$ 4,386.00 |
| FOOT LOCKER INC COM | \$ 1,139,527.55 | \$ 1,070,184.00 |
| FOOTHILLS RES INC COM | \$ 127,334.34 | \$ 51,715.67 |
| FOOTSTAR INC COM NEW STK | \$ 5,514.25 | \$ 6,084.95 |
| FORCE PROTN INC COM NEW | \$ 24,257.60 | \$ 51,881.80 |
| FORD MTR CO DEL COM PAR \$0.01 | \$ 777,989.72 | \$ 354,472.00 |
| FORD MTR CO DEL COM PAR \$0.01 | \$ 488,967.37 | \$ 461,977.17 |
| FOREST LAB INC COM | \$ 295,598.96 | \$ 399,740.00 |
| FOREST OIL CORP COM PAR \$0.01 | \$ 16,167.25 | \$ 17,974.00 |
| FORGENT NETWORKS INC COM | \$ 11,380.04 | \$ 10,996.80 |
| FORMFACTOR INC COM STK | \$ 87,325.45 | \$ 167,625.00 |
| FORTEL INC CAL COM | \$ 1,697.24 | \$ 0.60 |
| FORTIS BK BELGIUM UNIT(FORTIS SA / NV NPV/0.42) | \$ 574,172.71 | \$ 870,573.62 |
| FORTIS UNIT(FORTIS SA/NV NPV/0.42) | \$ 325,315.97 | \$ 552,551.82 |
| FORTUM OYJ EUR3.40 | \$ 300,496.16 | \$ 346,847.17 |
| FORTUNA MINES INC FORMERLY FORTUNA VENT | \$ 1,730.65 | \$ 1,684.20 |
| FORTUNE BRANDS INC COM STK | \$ 58,266.84 | \$ 66,305.68 |
| FORTUNE BRANDS INC COM STK | \$ 141,896.89 | \$ 324,482.00 |
| FORTUNET INC COM STK | \$ 3,779.93 | \$ 4,048.00 |
| FOSTERS GROUP NPV | \$ 60,956.77 | \$ 69,319.26 |
| FOUNDATION COAL HLDGS INC COM STK | \$ 24,299.22 | \$ 20,981.35 |
| FOUNDATION COAL HLDGS INC COM STK | \$ 253,218.61 | \$ 196,912.00 |
| FOUNTAIN PWR BOAT INDS INC COM NEW COM NEW | \$ 1,094.20 | \$ 1,149.50 |
| FOXHOLLOW TECHNOLOGIES INC COM STK | \$ 1,712.44 | \$ 1,510.60 |
| FRANCE TELECOM EUR4 | \$ 779,088.70 | \$ 860,541.15 |
| FREEMPORT MCMORAN C & G CL B COM STK | \$ 153,481.56 | \$ 273,077.00 |
| FREEMPORT MCMORAN C & G CL B COM STK | \$ 600,926.23 | \$ 546,154.00 |
| FREEMPORT MCMORAN C & G CL B COM STK | \$ 470,016.09 | \$ 495,997.00 |
| FREEMPORT MCMORAN C & G CL B COM STK | \$ 118,571.32 | \$ 119,277.69 |
| FREEWEST RES CDA INC COM | \$ 11,938.85 | \$ 7,950.00 |
| FREIGHTCAR AMER INC COM | \$ 57,328.20 | \$ 49,905.00 |
| FREIGHTCAR AMER INC COM | \$ 50,029.14 | \$ 49,905.00 |
| FREIGHTCAR AMER INC COM | \$ 96,122.10 | \$ 97,284.42 |
| FRESH DEL MONTE PRODUCE INC COM STK | \$ 3,211.95 | \$ 2,982.00 |
| FRIENDS PROVIDENT ORD GBP0.10 | \$ 239,641.20 | \$ 294,657.96 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| FRKLN ELEC INC COM | \$ 84,007.50 | \$ 118,197.00 |
| FRKLN MNG INC COM | \$ 5,897.15 | \$ 1,525.50 |
| FRKLN RES INC COM | \$ 230,786.04 | \$ 451,697.00 |
| FRKLN RES INC COM | \$ 657,637.44 | \$ 738,139.00 |
| FRKLN RES INC COM | \$ 69,030.15 | \$ 76,153.36 |
| FRKLN RES INC COM | \$ 263,826.87 | \$ 462,714.00 |
| FRONTEER DEV GROUP INC COM | \$ 762,385.11 | \$ 1,034,043.20 |
| FRONTIER AIRLS HLDGS INC COM STK | \$ 35,430.72 | \$ 34,706.00 |
| FRONTIER FINL CORP WASH CDT-COM CDT-COM | \$ 240,235.50 | \$ 248,455.00 |
| FRONTIER OIL CORP COM | \$ 152,526.47 | \$ 126,456.00 |
| FRONTIER OIL CORP COM | \$ 187,858.95 | \$ 181,152.13 |
| FRONTLINE LTD COM | \$ 251,228.40 | \$ 219,610.97 |
| FRONTLINE LTD COM USD2.50 | \$ 478,237.24 | \$ 400,298.73 |
| FTD GROUP INC COM | \$ 12,084.53 | \$ 20,555.61 |
| FTD GROUP INC COM | \$ 56,646.00 | \$ 64,404.00 |
| FTI CONSULTING INC COM | \$ 27.58 | \$ 27.89 |
| FUEL SYS SOLUTIONS INC COM STK | \$ 176,993.95 | \$ 173,328.00 |
| FUELCELL ENERGY INC COM | \$ 82,049.11 | \$ 52,875.10 |
| FUJIFILM HOLDINGS CORP NPV | \$ 455,866.40 | \$ 500,675.59 |
| FUJIFILM HOLDINGS CORP NPV | \$ 443,112.09 | \$ 562,234.06 |
| FUJIKURA NPV | \$ 150,318.17 | \$ 123,016.24 |
| FUJITSU Y50 | \$ 1,004,205.19 | \$ 1,011,170.32 |
| FULL METAL MINERALS LTD COM | \$ 2,902.25 | \$ 1,856.10 |
| FULLER H B CO COM | \$ 26,509.95 | \$ 25,820.00 |
| FULLER H B CO COM | \$ 546,332.61 | \$ 614,516.00 |
| FULTON FINL CORP PA COM | \$ 139,568.00 | \$ 140,280.00 |
| FULTON FINL CORP PA COM | \$ 71,077.60 | \$ 70,140.00 |
| FUNAI ELECTRIC CO NPV | \$ 436,608.23 | \$ 323,276.40 |
| FURY EXPLORATIONS LTD CDA | \$ 25,877.28 | \$ 27,039.94 |
| FWD INDS INC N Y COM NEW | \$ 25,802.40 | \$ 12,901.01 |
| G2 RES INC COM STK | \$ 1,178.95 | \$ 601.50 |
| GAFISA SA COM NPV | \$ 321,968.47 | \$ 333,177.99 |
| GAIAM INC CL A CL A ISIN US36268Q1031 | \$ 158,781.98 | \$ 128,592.00 |
| GAMESTOP CORP NEW CL A | \$ 30,055.86 | \$ 31,082.04 |
| GAMEZNFlix INC COM STK | \$ 1,152.84 | \$ 161.60 |
| GAMMON LAKE RES INC COM | \$ 1,447.40 | \$ 1,629.00 |
| GANNETT INC COM | \$ 256,421.26 | \$ 356,714.00 |
| GANNETT INC COM | \$ 13,369.01 | \$ 12,092.00 |
| GANNETT INC COM | \$ 980,042.44 | \$ 991,544.00 |
| GAP INC COM | \$ 7,546.87 | \$ 7,925.00 |
| GAP INC COM | \$ 150,035.89 | \$ 257,634.00 |
| GAP INC COM | \$ 379,002.41 | \$ 512,850.00 |
| GARDNER DENVER INC COM | \$ 988,079.82 | \$ 1,018,563.00 |
| GARDNER DENVER INC COM | \$ 44,764.43 | \$ 43,690.01 |
| GARDNER DENVER INC COM | \$ 219,448.82 | \$ 235,053.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| GARMIN GARMIN CORPORATION | \$ 703,468.15 | \$ 815,307.68 |
| GARTNER INC COM | \$ 616,521.47 | \$ 872,739.00 |
| GAS NATURAL SDG EUR1 | \$ 397,076.71 | \$ 443,076.92 |
| GASCO ENERGY INC COM | \$ 83,332.12 | \$ 47,775.00 |
| GASTAR EXPL LTD COM | \$ 2,956.59 | \$ 1,720.00 |
| GATEWAY INC COM | \$ 27,014.04 | \$ 27,235.50 |
| GATX CORP COM | \$ 307,807.90 | \$ 364,838.60 |
| GATX CORP COM | \$ 12,127.47 | \$ 12,999.00 |
| GAYLORD ENTMT CO NEW COM | \$ 4,758.89 | \$ 5,093.00 |
| GAZ DE FRANCE EUR1 | \$ 531,169.22 | \$ 574,253.12 |
| GDR IRSA INVERSIONES Y REPRESENTACIONES S A | \$ 5,669.95 | \$ 6,764.00 |
| GDR TRINA SOLAR LTD SPONSORED ADR | \$ 2,034.95 | \$ 1,890.00 |
| GEHL CO COM | \$ 25,082.91 | \$ 24,777.00 |
| GELSTAT CORP COM STK | \$ 1,143.95 | \$ 429.00 |
| GEN DYNAMICS CORP COM | \$ 278,740.48 | \$ 743,500.00 |
| GEN DYNAMICS CORP COM | \$ 74,247.74 | \$ 78,542.45 |
| GEN DYNAMICS CORP COM | \$ 1,218,779.05 | \$ 1,627,818.90 |
| GEN MAGIC INC COM NEW | \$ 2,532.72 | \$ 0.00 |
| GEN MILLS INC COM | \$ 93,812.67 | \$ 97,397.11 |
| GEN MILLS INC COM | \$ 308,721.30 | \$ 495,360.00 |
| GENAERA CORP COM | \$ 769.95 | \$ 190.00 |
| GENCO RES LTD COM STK | \$ 18,162.95 | \$ 24,860.00 |
| GENCO SHIPPING & TRADING LTD COM STK | \$ 1,035.35 | \$ 1,676.40 |
| GENELABS TECHNOLOGIES INC COM NEW | \$ 528.74 | \$ 292.00 |
| GENEMAX CORP COM | \$ 2,564.95 | \$ 25.50 |
| GENENTECH INC COM STK | \$ 441,962.63 | \$ 426,013.63 |
| GENENTECH INC COM STK | \$ 1,944,046.93 | \$ 2,570,036.14 |
| GENENTECH INC COM STK | \$ 1,513,462.34 | \$ 2,182,397.00 |
| GENERAL CABLE CORP DEL NEW COM | \$ 71,768.70 | \$ 83,049.00 |
| GENERAL CABLE CORP DEL NEW COM | \$ 96,115.12 | \$ 118,017.00 |
| GENERAL CABLE CORP DEL NEW COM | \$ 15,223.66 | \$ 15,866.73 |
| GENERAL CABLE CORP DEL NEW COM | \$ 163,808.87 | \$ 447,590.40 |
| GENERAL ELEC CO COM | \$ 748,877.81 | \$ 844,667.00 |
| GENERAL ELEC CO COM | \$ 4,923,488.22 | \$ 9,585,296.00 |
| GENERAL ELEC CO COM | \$ 1,709,011.61 | \$ 1,886,547.00 |
| GENERAL ELEC CO COM | \$ 1,870,027.86 | \$ 2,060,165.18 |
| GENERAL ELEC CO COM | \$ 799,321.72 | \$ 837,225.00 |
| GENERAL ELEC CO COM | \$ 2,406,604.50 | \$ 2,546,652.40 |
| GENERAL ELEC CO COM | \$ 2,639,976.83 | \$ 2,913,543.00 |
| GENERAL MARITIME CORP COM | \$ 63,016.11 | \$ 60,425.84 |
| GENERAL MOTORS CORP COMMON STOCK | \$ 785,813.57 | \$ 814,080.00 |
| GENERAL MOTORS CORP COMMON STOCK | \$ 76,372.35 | \$ 76,339.17 |
| GENERAL MOTORS CORP COMMON STOCK | \$ 553,223.86 | \$ 433,152.00 |
| GENERAL STL HLDGS INC COM | \$ 23,083.46 | \$ 15,593.75 |
| GENEREX BIOTECHNOLOGY CORP DEL COM | \$ 717,463.06 | \$ 410,685.60 |

| Asset Description | Historical Cost | Current Value |
|-----------------------------------|-----------------|-----------------|
| GENESEE & WYO INC CL A CL A | \$ 40,869.92 | \$ 36,211.20 |
| GENITOPE CORP COM | \$ 6,932.76 | \$ 5,808.00 |
| GENLYTE GROUP INC COM | \$ 203,804.56 | \$ 189,026.20 |
| GENLYTE GROUP INC COM | \$ 189,347.10 | \$ 437,416.00 |
| GENLYTE GROUP INC COM | \$ 14,354.78 | \$ 13,747.36 |
| GENOIL INC COM | \$ 2,009.45 | \$ 606.30 |
| GENOMED INC COM | \$ 2,514.56 | \$ 528.00 |
| GEN-PROBE INC NEW COM | \$ 162,774.54 | \$ 199,006.00 |
| GEN-PROBE INC NEW COM | \$ 12,207.39 | \$ 13,092.50 |
| GENTA INC COM NEW | \$ 7,823.47 | \$ 2,787.75 |
| GENTEX CORP COM | \$ 1,306.87 | \$ 1,556.00 |
| GENUINE PARTS CO COM | \$ 312,585.79 | \$ 550,188.00 |
| GENUINE PARTS CO COM | \$ 113,092.28 | \$ 200,391.75 |
| GENUINE PARTS CO COM | \$ 42,149.39 | \$ 55,552.58 |
| GENVEC INC COM | \$ 5,363.70 | \$ 5,999.75 |
| GENWORTH FINL INC COM CL A | \$ 198,900.00 | \$ 348,942.00 |
| GENWORTH FINL INC COM CL A | \$ 759,163.91 | \$ 780,330.10 |
| GENWORTH FINL INC COM CL A | \$ 85,727.60 | \$ 87,577.60 |
| GENWORTH FINL INC COM CL A | \$ 388,684.08 | \$ 379,731.00 |
| GENZYME CORP COM | \$ 362,846.00 | \$ 400,270.00 |
| GENZYME CORP COM | \$ 25,228.51 | \$ 24,570.42 |
| GENZYME CORP COM | \$ 895,872.87 | \$ 759,897.20 |
| GEO GROUP INC COM STK | \$ 24,843.37 | \$ 73,164.00 |
| GEOWORKS COM | \$ 2,414.38 | \$ 25.90 |
| GERBER SCIENTIFIC INC COM | \$ 207,087.59 | \$ 218,544.00 |
| GERBER SCIENTIFIC INC COM | \$ 83,469.72 | \$ 75,360.00 |
| GERON CORP COM | \$ 11,290.57 | \$ 11,414.00 |
| GETTY IMAGES INC COM | \$ 2,130.47 | \$ 2,141.00 |
| GFI GROUP INC COM STK | \$ 11,110.36 | \$ 14,008.50 |
| GFI GROUP INC COM STK | \$ 166,002.93 | \$ 168,102.00 |
| GGERMAN AMERN BANCORP INC COM STK | \$ 9,968.95 | \$ 10,928.80 |
| GHL TECHNOLOGIES INC COM | \$ 4,712.31 | \$ 1,460.00 |
| GIANT INDS INC COM | \$ 631.86 | \$ 674.55 |
| GIBRALTAR INDS INC COM | \$ 7,460.91 | \$ 6,379.16 |
| GIGAMEDIA LIMITED SHS | \$ 123,818.08 | \$ 146,071.27 |
| GILDAN ACTIVEWEAR INC COM | \$ 24,524.82 | \$ 23,315.00 |
| GILEAD SCI INC COM | \$ 1,045,261.78 | \$ 1,626,496.50 |
| GILEAD SCI INC COM | \$ 113,681.60 | \$ 124,990.25 |
| GILEAD SCI INC COM | \$ 402,168.14 | \$ 740,202.00 |
| GIVAUDAN AG CHF10 | \$ 475,737.16 | \$ 466,650.28 |
| GKN ORD GBP0.50 | \$ 376,486.16 | \$ 381,487.12 |
| GLACIER BANCORP INC NEW COM | \$ 26,977.73 | \$ 44,237.33 |
| GLADSTONE CAP CORP COM | \$ 3,298.25 | \$ 3,817.60 |
| GLAXOSMITHKLINE ORD GBP0.25 | \$ 0.00 | \$ 0.00 |
| GLAXOSMITHKLINE ORD GBP0.25 | \$ 1,481,757.39 | \$ 1,552,573.08 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| GLAXOSMITHKLINE ORD GBP0.25 | \$ 1,130,408.74 | \$ 1,213,276.52 |
| GLENAYRE TECHNOLOGIES INC COM | \$ 931.51 | \$ 517.12 |
| GLOBAL AIRCRAFT SOLUTIONS INC COM | \$ 66,478.46 | \$ 46,748.00 |
| GLOBAL BEVERAGE SOLUTIONS INC COM STK | \$ 25,193.75 | \$ 10,206.00 |
| GLOBAL CASH ACCESS HLDGS INC COM | \$ 16,050.00 | \$ 16,230.00 |
| GLOBAL CROSSING LTD COM USD0.01 | \$ 13,358.35 | \$ 24,550.00 |
| GLOBAL DEV & ENVIRONMENTAL RES INC COM | \$ 5,000.45 | \$ 262.50 |
| GLOBAL GEN TECHNOLOGIES INC COM | \$ 9,257.40 | \$ 5,932.25 |
| GLOBAL INDS LTD COM | \$ 493,214.33 | \$ 410,760.00 |
| GLOBAL INDS LTD COM | \$ 968.42 | \$ 717.20 |
| GLOBAL MARINE LTD COM | \$ 15,818.31 | \$ 0.94 |
| GLOBAL PMTS INC COM | \$ 6,445.12 | \$ 5,656.38 |
| GLOBAL PMTS INC COM | \$ 642,836.82 | \$ 702,834.00 |
| GLOBAL PMTS INC COM | \$ 1,031,676.64 | \$ 1,134,350.00 |
| GLOBAL PMTS INC COM | \$ 210,345.33 | \$ 412,996.00 |
| GLOBAL RLTY DEV CORP COM | \$ 1,313.25 | \$ 94.50 |
| GLOBAL SOURCES LTD | \$ 47,604.56 | \$ 52,451.00 |
| GLOBAL TECH APPLIANCES INC COM STK | \$ 10,518.88 | \$ 8,250.00 |
| GLOBAL WTR TECHNOLOGIES INC COM NEW | \$ 489.90 | \$ 64.00 |
| GLOBALSANTAFE CORPORATION GLOBAL SANTA FE CORP | \$ 78,884.68 | \$ 81,410.30 |
| GLOBALSTAR INC COM | \$ 217,696.26 | \$ 178,048.00 |
| GLOBALSTAR TELECOMMUNICATIONS LTD COM ISIN # BMG3983OH104 | \$ 162,291.78 | \$ 519.71 |
| GLOBECOMM SYS INC COM | \$ 15,197.20 | \$ 17,620.00 |
| GLOBETEL COMMUNICATIONS CORP COM NEW | \$ 1,225.27 | \$ 247.16 |
| GLOBIX CORP COM | \$ 232.41 | \$ 0.05 |
| GLOW ENERGY THB10(ALIEN MKT) | \$ 1,840.00 | \$ 1,900.00 |
| GMH CMNTYS TR COM | \$ 29,470.70 | \$ 22,330.00 |
| GMX RES INC COM STK | \$ 202,386.87 | \$ 276,190.00 |
| GNT PRIDECO INC COM STK ISIN# US38821G1013 | \$ 135,769.41 | \$ 134,223.75 |
| GOLD PORT RES LTD COM | \$ 9,212.95 | \$ 8,508.00 |
| GOLD RESOURCE CORP COM | \$ 14,483.45 | \$ 15,660.00 |
| GOLD RESV INC CL A CL A | \$ 15,946.74 | \$ 15,104.00 |
| GOLDCORP INC NEW COM | \$ 379,588.96 | \$ 338,236.92 |
| GOLDEN APPLE OIL & GAS INC COM | \$ 1,482.95 | \$ 20.00 |
| GOLDEN ARROW RES CORP COM STK | \$ 2,098.35 | \$ 1,383.45 |
| GOLDEN EAGLE INTL INC COM | \$ 2,227.20 | \$ 72.21 |
| GOLDEN PHOENIX MINERALS INC COM STK | \$ 5,016.04 | \$ 3,750.00 |
| GOLDEN SPIRIT GAMING LTD COM COM | \$ 82.95 | \$ 0.38 |
| GOLDEN STAR RES LTD CDA COM | \$ 12,372.25 | \$ 12,095.00 |
| GOLDEN TELECOM INC COM ISIN US38122G1076 | \$ 5,046.95 | \$ 5,386.60 |
| GOLDEN TELECOM INC COM ISIN US38122G1076 | \$ 168,949.00 | \$ 252,936.00 |
| GOLDFIELD CORP COM | \$ 5,784.11 | \$ 5,950.00 |
| GOLDMAN SACHS GROUP INC COM | \$ 2,269,238.66 | \$ 3,018,557.70 |
| GOLDMAN SACHS GROUP INC COM | \$ 1,054,678.48 | \$ 1,343,619.00 |
| GOLDMAN SACHS GROUP INC COM | \$ 935,485.73 | \$ 2,107,129.50 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| GOLDMAN SACHS GROUP INC COM | \$ 280,186.20 | \$ 279,090.00 |
| GOLDMAN SACHS GROUP INC COM | \$ 477,795.05 | \$ 507,829.57 |
| GOLDMAN SACHS GROUP INC COM | \$ 880,777.20 | \$ 2,133,045.00 |
| GOLDMAN SACHS GROUP INC COM | \$ 896,308.59 | \$ 1,196,100.00 |
| GOLDSRING INC COM STK | \$ 18,836.88 | \$ 7,490.10 |
| GOODMAN GLOBAL INC COM STK | \$ 186,713.10 | \$ 190,920.00 |
| GOODRICH CORPORATION | \$ 139,147.07 | \$ 152,592.50 |
| GOODRICH CORPORATION | \$ 104,500.73 | \$ 104,765.00 |
| GOODRICH CORPORATION | \$ 26,602.05 | \$ 26,874.50 |
| GOODRICH CORPORATION | \$ 96,292.04 | \$ 141,205.00 |
| GOODYEAR TIRE & RUBBER CO COM | \$ 125,158.15 | \$ 92,356.00 |
| GOODYEAR TIRE & RUBBER CO COM | \$ 38,446.61 | \$ 56,673.00 |
| GOODYEAR TIRE & RUBBER CO COM | \$ 6,980.00 | \$ 10,518.68 |
| GOOGLE INC CL A CL A | \$ 1,117,205.34 | \$ 2,449,753.60 |
| GOOGLE INC CL A CL A | \$ 1,872,864.74 | \$ 2,330,028.80 |
| GOOGLE INC CL A CL A | \$ 2,773,252.13 | \$ 2,940,625.28 |
| GOOGLE INC CL A CL A | \$ 1,032,318.00 | \$ 1,141,990.40 |
| GOOGLE INC CL A CL A | \$ 2,071,986.10 | \$ 2,440,544.00 |
| GPS INDS INC COM STK | \$ 40,042.24 | \$ 39,263.14 |
| GRACO INC COM | \$ 2,481.51 | \$ 2,201.76 |
| GRAFTECH INTL LTD COM | \$ 155,606.10 | \$ 152,932.00 |
| GRAINGER W W INC COM | \$ 401,086.48 | \$ 467,898.60 |
| GRAINGER W W INC COM | \$ 22,885.32 | \$ 23,639.72 |
| GRAINGER W W INC COM | \$ 61,070.89 | \$ 132,886.00 |
| GRAMERCY CAP CORP COM STK | \$ 6,131.95 | \$ 6,178.00 |
| GRAMERCY CAP CORP COM STK | \$ 140,733.40 | \$ 185,340.00 |
| GRAN TIERRA ENERGY INC COM | \$ 849.95 | \$ 357.00 |
| GRANITE CONST INC COM | \$ 626,292.80 | \$ 669,256.00 |
| GRANITE CONST INC COM | \$ 9,844.48 | \$ 11,107.84 |
| GRAPHICS TECHNOLOGIES INC COM | \$ 4,311.15 | \$ 0.10 |
| GRAY T.V INC COM CL B | \$ 3,029.90 | \$ 3,665.00 |
| GRAYSTONE PK ENTERPRISES INC COM | \$ 217.48 | \$ 200.00 |
| GREAT BASIN GOLD LTD COM STK | \$ 28,795.58 | \$ 26,846.40 |
| GREAT PANTHER RES LTD COM STK | \$ 1,766.55 | \$ 1,987.30 |
| GREAT PLAINS ENERGY INC COM | \$ 5,697.26 | \$ 6,360.00 |
| GREAT WOLF RESORTS INC COM | \$ 60,390.72 | \$ 72,592.00 |
| GREATBATCH INC COM | \$ 91,546.46 | \$ 91,528.00 |
| GREATBATCH INC COM | \$ 2,632.75 | \$ 2,692.00 |
| GREATBATCH INC COM | \$ 187,219.90 | \$ 191,132.00 |
| GREEN MTN COFFEE ROASTERS | \$ 1,991.45 | \$ 2,461.50 |
| GREENCORE GROUP ORD EUR0.63 | \$ 0.00 | \$ 0.00 |
| GREENCORE GROUP ORD EUR0.63 | \$ 0.00 | \$ 0.00 |
| GREENE CNTY BANCSHARES INC COM NEW COM NEW | \$ 29,966.60 | \$ 39,730.00 |
| GREENHILL & CO INC COM | \$ 127,982.41 | \$ 464,202.00 |
| GREENS WORLDWIDE INC COM NEW | \$ 2,312.95 | \$ 180.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| GREENZAP INC COM STK | \$ 20,008.85 | \$ 4,576.00 |
| GREIF INC | \$ 4,513.16 | \$ 7,842.45 |
| GREIF INC. | \$ 335,307.00 | \$ 497,280.00 |
| GREIF INC. | \$ 120,715.78 | \$ 130,240.00 |
| GREY WOLF INC COM | \$ 53,335.88 | \$ 52,238.90 |
| GRIFCO INC COM | \$ 987.95 | \$ 210.00 |
| GROEN BROS AVIATION INC COM | \$ 594.30 | \$ 503.10 |
| GROFEED INC COM | \$ 1,112.95 | \$ 10.00 |
| GROUP 1 AUTOMOTIVE INC COM | \$ 140,865.28 | \$ 144,816.00 |
| GROUP 1 AUTOMOTIVE INC COM | \$ 807,272.20 | \$ 848,208.00 |
| GROUP 1 AUTOMOTIVE INC COM | \$ 2,037.45 | \$ 2,586.00 |
| GROUP 1 AUTOMOTIVE INC COM | \$ 435,553.60 | \$ 439,620.00 |
| GRUBB & ELLIS CO COM PAR \$0.01 | \$ 8,900.35 | \$ 8,951.04 |
| GSE SYS INC COM STK | \$ 6,945.40 | \$ 13,302.00 |
| GSI COMM INC COM STK | \$ 7,673.63 | \$ 7,500.00 |
| GSI GROUP INC CDA | \$ 20,434.85 | \$ 21,318.00 |
| GTC BIOTHERAPEUTICS INC COM | \$ 4,851.35 | \$ 4,440.00 |
| GTREX INC COM STK | \$ 449.95 | \$ 1.50 |
| GUARDIAN TECHNOLOGIES INTL INC COM PAR \$0.005 | \$ 9,882.95 | \$ 1,764.00 |
| GUESS INC COM | \$ 102,651.51 | \$ 109,289.89 |
| GUESS INC COM | \$ 342,442.47 | \$ 448,450.10 |
| GUESS INC COM | \$ 240,291.72 | \$ 380,580.00 |
| GUIDANCE SOFTWARE INC COM | \$ 32,588.40 | \$ 32,697.00 |
| GULF COAST OIL & GAS INC COM | \$ 87.45 | \$ 55.80 |
| GULF IS FABRICATION INC COM | \$ 90,382.15 | \$ 129,150.00 |
| GULFMARK OFFSHORE INC COM | \$ 146,587.39 | \$ 142,158.00 |
| GULFPORT ENERGY CORP COM NEW COM NEW | \$ 183,400.00 | \$ 178,029.00 |
| GYMBOREE CORP COM | \$ 41,785.23 | \$ 37,434.96 |
| H & E EQUIP SVCS INC COM | \$ 236,117.92 | \$ 210,545.00 |
| H QUOTIENT INC COM STK | \$ 72.95 | \$ 0.00 |
| HAEMONETICS CORP MASS COM | \$ 4,017.36 | \$ 4,502.00 |
| HAIN CELESTIAL GROUP INC COM | \$ 447,635.84 | \$ 613,276.50 |
| HAIN CELESTIAL GROUP INC COM | \$ 14,631.92 | \$ 16,853.40 |
| HALLIBURTON CO COM | \$ 1,785,313.44 | \$ 2,372,220.00 |
| HALLIBURTON CO COM | \$ 1,138,757.27 | \$ 1,078,981.35 |
| HALLIBURTON CO COM | \$ 371,477.54 | \$ 779,355.00 |
| HA-LO INDS INC COM DELAWARE COMMON STOCK | \$ 4,129.14 | \$ 0.28 |
| HALOZYME THERAPEUTICS INC COM | \$ 11,507.83 | \$ 28,014.00 |
| HANCOCK HLDG CO COM | \$ 23,758.43 | \$ 26,719.07 |
| HANDHELD ENTMT INC COM NEW COM NEW | \$ 4,369.93 | \$ 2,674.00 |
| HANESBRANDS INC COM STK | \$ 60,905.77 | \$ 55,459.76 |
| HANESBRANDS INC COM STK | \$ 30,230.22 | \$ 31,532.70 |
| HANG LUNG PROPERTIES HKD1 | \$ 77,225.19 | \$ 80,234.02 |
| HANMI FINL CORP COM | \$ 104,187.60 | \$ 162,216.00 |
| HANMI FINL CORP COM | \$ 245,220.30 | \$ 308,661.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| HANNOVER RUECKVERS ORD NPV(REGD) | \$ 400,815.41 | \$ 527,806.57 |
| HANOVER INS GROUP INC COM | \$ 128,217.58 | \$ 156,111.20 |
| HANOVER INS GROUP INC COM | \$ 2,612.95 | \$ 2,440.00 |
| HANSEN GRAY & CO INC COM NEW COM NEW | \$ 17,394.05 | \$ 7,000.00 |
| HANSEN MED INC COM STK | \$ 1,328.95 | \$ 1,154.00 |
| HANSEN NAT CORP COM | \$ 89,250.45 | \$ 94,539.76 |
| HARKEN ENERGY CORP COM NEW | \$ 54,242.76 | \$ 41,133.63 |
| HARLAND JOHN H CO COM | \$ 5,039.87 | \$ 6,325.20 |
| HARLAND JOHN H CO COM | \$ 701,540.96 | \$ 943,760.00 |
| HARLEY DAVIDSON INC COM | \$ 114,070.46 | \$ 125,874.85 |
| HARLEY DAVIDSON INC COM | \$ 256,916.51 | \$ 458,055.00 |
| HARLEYSVILLE GROUP INC COM | \$ 64,234.60 | \$ 94,014.00 |
| HARMAN INTL INDS INC NEW COM STK USD0.01 | \$ 687,394.40 | \$ 649,415.00 |
| HARMAN INTL INDS INC NEW COM STK USD0.01 | \$ 28,734.19 | \$ 29,973.00 |
| HARMAN INTL INDS INC NEW COM STK USD0.01 | \$ 172,355.53 | \$ 159,856.00 |
| HARMONIC INC COM | \$ 298,730.44 | \$ 260,993.00 |
| HARMONIC INC COM | \$ 3,379.17 | \$ 3,635.00 |
| HARRAH S ENTMT INC COM STK | \$ 81,599.78 | \$ 86,856.00 |
| HARRAH S ENTMT INC COM STK | \$ 207,975.86 | \$ 384,648.00 |
| HARRIS & HARRIS GROUP INC COM | \$ 6,633.74 | \$ 6,226.35 |
| HARRIS CORP COM | \$ 30,971.71 | \$ 31,701.00 |
| HARSCO CORP COM | \$ 287,597.63 | \$ 408,657.00 |
| HARTFORD FINL SVCS CORP - DEL COM | \$ 339,006.83 | \$ 737,149.00 |
| HARTFORD FINL SVCS CORP - DEL COM | \$ 33,064.20 | \$ 43,242.65 |
| HARTFORD FINL SVCS CORP - DEL COM | \$ 0.00 | \$ 0.00 |
| HARTFORD FINL SVCS CORP - DEL COM | \$ 460,481.74 | \$ 722,219.40 |
| HARVARD BIOSCIENCE INC COM | \$ 5,044.95 | \$ 5,130.00 |
| HARVEST ENERGY TR TR UNIT | \$ 159,095.07 | \$ 139,728.80 |
| HARVEST NAT RES INC COM | \$ 116,828.16 | \$ 122,245.00 |
| HARVEST NAT RES INC COM | \$ 17,440.33 | \$ 17,029.26 |
| HASBRO INC COM | \$ 122,374.69 | \$ 152,436.50 |
| HASBRO INC COM | \$ 441,668.40 | \$ 446,900.00 |
| HASBRO INC COM | \$ 160,313.12 | \$ 226,992.50 |
| HASBRO INC COM | \$ 436,856.78 | \$ 596,775.00 |
| HASBRO INC COM | \$ 62,035.21 | \$ 111,725.00 |
| HASBRO INC COM | \$ 401,171.20 | \$ 569,525.00 |
| HASBRO INC COM | \$ 40,407.35 | \$ 40,875.00 |
| HATHAWAY INC COM | \$ 5,086.83 | \$ 3,000.00 |
| HAWAIIAN HLDGS INC COM | \$ 4,949.55 | \$ 4,900.00 |
| HBOS ORD GBP0.25 | \$ 374,234.98 | \$ 458,407.86 |
| HBOS ORD GBP0.25 | \$ 238,524.63 | \$ 422,118.07 |
| HCC INS HLDGS INC COM | \$ 7,786.31 | \$ 8,022.50 |
| HCC INS HLDGS INC COM | \$ 431,245.50 | \$ 617,732.50 |
| HCC INS HLDGS INC COM | \$ 158,585.10 | \$ 163,659.00 |
| HEADWATERS INC COM | \$ 19,468.26 | \$ 16,220.92 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| HEADWATERS INC COM | \$ 642,535.30 | \$ 630,148.00 |
| HEALTH NET INC COM | \$ 233,257.86 | \$ 255,951.60 |
| HEALTHCARE SVCS GROUP INC COM | \$ 420,021.62 | \$ 567,616.00 |
| HEALTHCARE SVCS GROUP INC COM | \$ 205,963.30 | \$ 222,412.80 |
| HEALTHEXTRAS INC COM STK | \$ 324,249.38 | \$ 277,150.00 |
| HEALTHSOUTH CORP COM NEW STK | \$ 147,481.39 | \$ 140,407.35 |
| HEALTHSPRING INC COM STK | \$ 3,224.95 | \$ 4,070.00 |
| HEALTHSPRING INC COM STK | \$ 246,446.51 | \$ 246,235.00 |
| HEALTHSTREAM INC COM STK ISIN# US42222N1037 | \$ 1,644.85 | \$ 1,975.00 |
| HEALTHTRONICS INC COM STK | \$ 144,038.70 | \$ 77,922.00 |
| HEALTHTRONICS INC COM STK | \$ 7,379.90 | \$ 6,670.00 |
| HEALTHWAYS INC COM STK | \$ 11,949.35 | \$ 11,927.50 |
| HEALTHWAYS INC COM STK | \$ 149,638.03 | \$ 133,588.00 |
| HEARTLAND EXPRESS INC COM | \$ 8,739.63 | \$ 7,510.00 |
| HEARTLAND EXPRESS INC COM | \$ 173,513.51 | \$ 172,730.00 |
| HECLA MNG CO COM | \$ 77,856.42 | \$ 92,954.10 |
| HEELYS INC COM | \$ 8,830.31 | \$ 8,444.93 |
| HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 | \$ 7,129.15 | \$ 9,319.20 |
| HEILIG MEYERS CO COM | \$ 2,310.00 | \$ 0.00 |
| HEINZ H J CO COM | \$ 237,320.37 | \$ 238,241.44 |
| HEINZ H J CO COM | \$ 231,362.51 | \$ 369,082.00 |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK | \$ 48,951.77 | \$ 42,663.20 |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK | \$ 264,717.17 | \$ 211,747.50 |
| HELMERICH & PAYNE INC COM | \$ 132,202.87 | \$ 112,056.25 |
| HELMERICH & PAYNE INC COM | \$ 131,687.50 | \$ 239,806.00 |
| HENRY JACK & ASSOC INC COM | \$ 9,303.70 | \$ 9,844.00 |
| HEPALIFE TECHNOLOGIES INC COM | \$ 626.53 | \$ 277.50 |
| HERBALIFE LTD COM STK | \$ 169,010.29 | \$ 253,008.00 |
| HERBALIFE LTD COM STK | \$ 163,744.49 | \$ 212,848.00 |
| HERCULES INC VTG COM | \$ 104,055.60 | \$ 106,205.00 |
| HERCULES INC VTG COM | \$ 67,164.09 | \$ 54,068.00 |
| HERCULES INC VTG COM | \$ 745,702.50 | \$ 917,225.00 |
| HERCULES INC VTG COM | \$ 147,126.72 | \$ 150,618.00 |
| HERCULES OFFSHORE INC COM STK | \$ 215,136.59 | \$ 170,510.00 |
| HERCULES OFFSHORE INC COM STK | \$ 389,400.00 | \$ 341,020.00 |
| HERCULES OFFSHORE INC COM STK | \$ 528,388.80 | \$ 407,490.00 |
| HERCULES OFFSHORE INC COM STK | \$ 8,333.27 | \$ 5,780.00 |
| HERITAGE COMM CORP COM STK | \$ 24,059.20 | \$ 29,304.00 |
| HERITAGE WORLDWIDE INC COM | \$ 947.95 | \$ 324.00 |
| HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | \$ 91,895.82 | \$ 219,120.00 |
| HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | \$ 62,536.20 | \$ 58,839.05 |
| HERTZ GLOBAL HLDGS INC COM | \$ 3,049.98 | \$ 3,478.00 |
| HESS CORP COM STK | \$ 6,955.38 | \$ 7,435.50 |
| HESS CORP COM STK | \$ 719,249.00 | \$ 845,664.20 |
| HESS CORP COM STK | \$ 140,793.75 | \$ 332,119.00 |

| Asset Description | Historical Cost | Current Value |
|-------------------------------------|-----------------|-----------------|
| HESS CORP COM STK | \$ 692,371.70 | \$ 703,894.00 |
| HEWITT ASSOCS INC CL A COM | \$ 1,145,033.66 | \$ 1,040,300.00 |
| HEWITT ASSOCS INC CL A COM | \$ 1,382.35 | \$ 1,158.75 |
| HEWITT ASSOCS INC CL A COM | \$ 254,979.78 | \$ 271,405.00 |
| HEWLETT PACKARD CO COM | \$ 1,981,068.43 | \$ 2,586,732.00 |
| HEWLETT PACKARD CO COM | \$ 1,270,195.95 | \$ 2,912,091.81 |
| HEWLETT PACKARD CO COM | \$ 246,498.04 | \$ 288,330.00 |
| HEWLETT PACKARD CO COM | \$ 1,413,645.50 | \$ 1,462,245.00 |
| HEWLETT PACKARD CO COM | \$ 453,279.84 | \$ 498,188.11 |
| HEWLETT PACKARD CO COM | \$ 930,924.74 | \$ 1,103,892.00 |
| HEWLETT PACKARD CO COM | \$ 1,214,686.73 | \$ 2,818,260.99 |
| HEXCEL CORP NEW COM | \$ 20,521.65 | \$ 23,938.75 |
| HIENERGY TECHNOLOGIES INC COM | \$ 30,868.88 | \$ 2,160.00 |
| HIGHLAND HOSPITALITY CORP COM | \$ 211,225.47 | \$ 219,450.00 |
| HILLENBRAND IND INC COM | \$ 435,622.03 | \$ 506,677.00 |
| HILLENBRAND IND INC COM | \$ 246,926.02 | \$ 244,799.00 |
| HILLENBRAND IND INC COM | \$ 125,697.00 | \$ 125,246.00 |
| HILLENBRAND IND INC COM | \$ 19,121.38 | \$ 20,707.43 |
| HILTON HOTELS CORP COM | \$ 137,316.82 | \$ 335,040.00 |
| HILTON HOTELS CORP COM | \$ 1,307.51 | \$ 1,745.00 |
| HINO MOTORS Y50 | \$ 571,219.80 | \$ 485,881.41 |
| HISPANIC T V NETWORK INC COM | \$ 1,082.47 | \$ 0.00 |
| HI-TECH PHARMACAL INC COM | \$ 61,663.50 | \$ 54,765.00 |
| HITTITE MICROWAVE CORP COM STK | \$ 37,705.65 | \$ 28,603.20 |
| HLTH GRADES INC COM | \$ 2,299.95 | \$ 2,245.00 |
| HLTH MGMT ASSOC INC NEW CL A COM | \$ 10,014.28 | \$ 10,555.00 |
| HLTH MGMT ASSOC INC NEW CL A COM | \$ 341,696.39 | \$ 346,204.00 |
| HLTH MGMT ASSOC INC NEW CL A COM | \$ 121,112.92 | \$ 126,660.00 |
| HLTH SCIENCES GROUP INC COM | \$ 519.90 | \$ 280.00 |
| HMS HLDGS CORP COM | \$ 7,529.95 | \$ 7,575.00 |
| HMS HLDGS CORP COM | \$ 167,304.09 | \$ 175,740.00 |
| HOKKAIDO ELE POWER Y500 | \$ 89,864.95 | \$ 94,398.05 |
| HOKU SCIENTIFIC INC COM STK | \$ 11,319.69 | \$ 5,220.00 |
| HOLLIS-EDEN PHARMACEUTICALS INC COM | \$ 7,244.33 | \$ 6,312.00 |
| HOLLY CORP COM PAR \$0.01 | \$ 69,406.31 | \$ 74,530.00 |
| HOLLY CORP COM PAR \$0.01 | \$ 127,560.78 | \$ 209,712.00 |
| HOLLYWOOD MEDIA CORP COM | \$ 9,869.26 | \$ 10,500.00 |
| HOLOGIC INC COM | \$ 293,440.99 | \$ 303,443.04 |
| HOLOGIC INC COM | \$ 4,748.85 | \$ 4,728.00 |
| HOME DEPOT INC COM | \$ 484,717.25 | \$ 543,964.71 |
| HOME DEPOT INC COM | \$ 1,074,213.14 | \$ 2,047,236.32 |
| HOME SOLUTIONS AMER INC COM STK | \$ 6,989.10 | \$ 5,010.30 |
| HOMELAND INTEGRATED SEC SYS INC COM | \$ 2,203.27 | \$ 145.20 |
| HONEYWELL INTL INC COM STK | \$ 595,849.31 | \$ 701,220.00 |
| HONEYWELL INTL INC COM STK | \$ 22,611.05 | \$ 25,877.60 |

| Asset Description | Historical Cost | Current Value |
|------------------------------------|-----------------|-----------------|
| HONEYWELL INTL INC COM STK | \$ 505,141.34 | \$ 921,176.88 |
| HONEYWELL INTL INC COM STK | \$ 1,153,806.25 | \$ 1,216,956.00 |
| HOOKER FURNITURE CORP COM | \$ 393.29 | \$ 320.01 |
| HORACE MANN EDUCATORS CORP COM | \$ 1,009.95 | \$ 1,010.00 |
| HORIZON FINL CORP WASH COM | \$ 24,246.70 | \$ 31,278.00 |
| HORIZON HEALTH CORP COM STK | \$ 10,898.75 | \$ 9,785.00 |
| HORIZON LINES INC COM CL A COM STK | \$ 28,806.93 | \$ 35,203.75 |
| HORIZON OFFSHORE INC COM NEW STK | \$ 419.02 | \$ 326.00 |
| HORIZON OFFSHORE INC COM NEW STK | \$ 99,446.10 | \$ 105,950.00 |
| HORIZON OFFSHORE INC COM NEW STK | \$ 299,832.16 | \$ 280,360.00 |
| HORMEL FOODS CORP COM | \$ 182,089.00 | \$ 179,232.00 |
| HORNE INTL INC COM STK | \$ 43,162.46 | \$ 14,852.00 |
| HOSPIRA INC COM | \$ 22,337.87 | \$ 20,550.96 |
| HOSPIRA INC COM | \$ 74,844.48 | \$ 132,641.00 |
| HOST AMER CORP COM | \$ 5,625.50 | \$ 581.25 |
| HOT TOPIC INC COM | \$ 148,197.35 | \$ 184,092.00 |
| HOT TOPIC INC COM | \$ 199,591.48 | \$ 202,768.00 |
| HSBC HLDGS ORD USD0.50(UK REG) | \$ 0.00 | \$ 0.00 |
| HSBC HLDGS ORD USD0.50(UK REG) | \$ 934,541.49 | \$ 1,001,794.32 |
| HSTN EXPL CO COM | \$ 6,030.36 | \$ 5,178.00 |
| HUB GROUP INC CL A | \$ 320,007.23 | \$ 393,965.00 |
| HUB INTL LTD COM | \$ 163,187.37 | \$ 194,931.90 |
| HUDSON CITY BANCORP INC COM STK | \$ 13,297.28 | \$ 13,895.82 |
| HUMAN BIOSYSTEMS COM | \$ 3,490.70 | \$ 1,116.00 |
| HUMAN GENOME SCIENCES INC COM | \$ 351,778.70 | \$ 368,224.00 |
| HUMAN GENOME SCIENCES INC COM | \$ 657,048.54 | \$ 736,448.00 |
| HUMAN GENOME SCIENCES INC COM | \$ 13,278.33 | \$ 14,206.48 |
| HUMANA INC COM | \$ 97,842.77 | \$ 226,771.00 |
| HUMANA INC COM | \$ 19,090.56 | \$ 19,358.50 |
| HUMATECH INC COM | \$ 1,052.45 | \$ 45.00 |
| HUMITECH INTL GROUP INC NEW COM | \$ 764.83 | \$ 0.00 |
| HUNT J B TRANS SVCS INC COM | \$ 12,368.91 | \$ 12,462.00 |
| HUNTINGTON BANCSHARES INC COM | \$ 142,023.03 | \$ 139,293.75 |
| HUNTSMAN CORP COM STK | \$ 365,056.15 | \$ 400,267.00 |
| HUNTSMAN CORP COM STK | \$ 175,374.60 | \$ 165,039.00 |
| HURCO CO COM | \$ 10,043.75 | \$ 12,049.80 |
| HURON CONSULTING GROUP INC COM STK | \$ 63,771.08 | \$ 72,544.00 |
| HURON CONSULTING GROUP INC COM STK | \$ 254,401.25 | \$ 273,400.20 |
| HUTCHISON TELECOMM HKD0.25 | \$ 272,488.72 | \$ 309,981.03 |
| HUTCHISON WHAMPOA HKD0.25 | \$ 354,187.32 | \$ 400,471.89 |
| HYBRID TECHNOLOGIES INC COM | \$ 44,710.30 | \$ 24,555.52 |
| HYDRIL CO COM | \$ 73,109.95 | \$ 75,190.00 |
| HYDROGENICS CORP COM | \$ 1,847.38 | \$ 635.00 |
| HYFLUX LTD SHS | \$ 7,773.00 | \$ 6,833.70 |
| HYPERCOM CORP COM | \$ 273,966.05 | \$ 257,810.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| HYPERDYNAMICS CORP COM | \$ 35,170.43 | \$ 28,928.00 |
| HYPERION SOLUTIONS CORP COM | \$ 644,692.75 | \$ 693,642.00 |
| HYPERTENSION DIAGNOSTICS INC COM | \$ 7,529.90 | \$ 3,275.00 |
| I2 TECHNOLOGIES INC COM NEW | \$ 7,784.79 | \$ 10,383.10 |
| I2 TECHNOLOGIES INC COM NEW | \$ 28,249.07 | \$ 38,794.00 |
| IAC / INTERACTIVECORP COM NEW STK | \$ 197,985.70 | \$ 204,380.00 |
| IAC / INTERACTIVECORP COM NEW STK | \$ 26,106.37 | \$ 33,258.20 |
| IAMGOLD CORP COM STK | \$ 67,635.45 | \$ 69,140.88 |
| IBASIS INC COM NEW STK | \$ 74,802.82 | \$ 119,000.00 |
| IBERDROLA SA EUR3 | \$ 568,479.11 | \$ 682,663.46 |
| IBERIA LINEAS AERE EURO.78 | \$ 269,369.42 | \$ 364,245.86 |
| IBIZ TECH CORP COM NEW | \$ 4,825.81 | \$ 0.00 |
| ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A CL A | \$ 0.00 | \$ 9.14 |
| ICONIX BRAND GROUP INC COM | \$ 225,895.28 | \$ 418,824.00 |
| ICONIX BRAND GROUP INC COM | \$ 276,225.81 | \$ 369,185.60 |
| ICRYSTAL INC COM NEW | \$ 2,154.95 | \$ 11.60 |
| IDA INDPT BK COEUR DALENE COM | \$ 23,899.75 | \$ 24,542.00 |
| IDACORP INC COM | \$ 225,903.75 | \$ 220,305.00 |
| IDAHO GEN MINES INC COM | \$ 19,958.05 | \$ 24,820.00 |
| IDEARC INC COM STK | \$ 5,672.37 | \$ 6,131.10 |
| IDENIX PHARMACEUTICALS INC COM | \$ 10,489.90 | \$ 9,993.50 |
| IDEXX LABS INC | \$ 549,144.51 | \$ 467,870.00 |
| IDGLOBAL CORP COM NEW COM NEW | \$ 5,809.95 | \$ 6,300.00 |
| IDM PHARMA INC COM STK | \$ 5,100.00 | \$ 741.00 |
| IDT CORP CL B | \$ 1,381.26 | \$ 1,308.00 |
| IDT CORP CL B | \$ 73,545.92 | \$ 73,248.00 |
| IELEMENT CORP COM | \$ 13,664.95 | \$ 2,340.00 |
| I-FLOW CORP COM NEW | \$ 4,279.34 | \$ 4,485.00 |
| II-VI INC COM | \$ 15,155.28 | \$ 16,764.00 |
| IKANOS COMMUNICATIONS COM | \$ 90,207.00 | \$ 95,590.00 |
| IKARMA INC COM | \$ 1,537.95 | \$ 45.00 |
| ILL TOOL WKS INC COM | \$ 235,253.97 | \$ 484,995.00 |
| ILL TOOL WKS INC COM | \$ 139,699.97 | \$ 141,803.30 |
| ILL TOOL WKS INC COM | \$ 30,763.87 | \$ 30,043.27 |
| ILLUMINA INC COM | \$ 6,006.67 | \$ 5,896.50 |
| ILLUMINA INC COM | \$ 48,290.26 | \$ 121,861.00 |
| IMAGE SENSING SYS INC COM | \$ 646.79 | \$ 673.04 |
| IMAGING DIAGNOSTIC SYS INC COM | \$ 12,006.85 | \$ 11,186.00 |
| IMAGINON INC COM NEW | \$ 8,031.64 | \$ 0.15 |
| IMATION CORP COM | \$ 80,356.76 | \$ 92,860.00 |
| IMATION CORP COM | \$ 313,686.43 | \$ 311,081.00 |
| IMAX CORP COM | \$ 216,049.37 | \$ 181,138.00 |
| IMCLONE SYS INC COM | \$ 32,886.40 | \$ 29,436.00 |
| IMERGENT INC COM STK | \$ 53,512.76 | \$ 68,650.08 |
| IMMERSION CORP COM | \$ 4,124.90 | \$ 4,350.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| IMMTECH PHARMACEUTICALS INC | \$ 8,758.45 | \$ 7,600.00 |
| IMMUCOR INC COM STK | \$ 141,613.56 | \$ 225,071.00 |
| IMMUCOR INC COM STK | \$ 139,850.09 | \$ 142,963.93 |
| IMMUNE RESPONSE CORP DEL COM PAR \$0.0025STK | \$ 1,681.51 | \$ 505.68 |
| IMMUNICON CORP DEL COM | \$ 2,004.95 | \$ 1,660.00 |
| IMMUNOGEN INC COM | \$ 4,187.45 | \$ 3,802.50 |
| IMMUNOMEDICS INC COM | \$ 34,241.52 | \$ 32,670.00 |
| IMPACT SILVER CORP COM | \$ 26,578.71 | \$ 42,863.08 |
| IMPATH LIQ TR LIQ TR INT CL A | \$ 2,900.06 | \$ 240.00 |
| IMPAX LABORATORIES INC COM | \$ 7,887.83 | \$ 4,900.00 |
| IMPERIAL CR INDS INC COM | \$ 3,502.00 | \$ 20.00 |
| IMPERIAL INDS INC COM NEW | \$ 2,933.31 | \$ 1,055.60 |
| IMPERIAL SUGAR CO NEW COM NEW COM NEW | \$ 151,302.70 | \$ 137,997.00 |
| IMPLANT SCIENCES CORP COM STK | \$ 8,427.37 | \$ 4,400.00 |
| IMS HLTH INC COM STK | \$ 79,051.14 | \$ 137,400.00 |
| INCENTRA SOLUTIONS INC COM NEW | \$ 940.00 | \$ 222.00 |
| INCYTE CORP COM | \$ 30.94 | \$ 23.36 |
| IND & COM BK CHINA H CNY1 | \$ 1,528,290.86 | \$ 1,748,233.63 |
| INDEVUS PHARMACEUTICALS INC COM | \$ 7,198.60 | \$ 7,100.00 |
| INDIGO-ENERGY INC COM | \$ 333,957.73 | \$ 287,805.00 |
| INDUSTRIAL & COMMERCIAL BK OF CHINA H CNY1 | \$ 5,931.45 | \$ 6,210.00 |
| INDUSTRIAL BIOTECHNOLOGY CORP COM | \$ 2,285.56 | \$ 110.60 |
| INDUSTRIAS PENOLES S A | \$ 988.69 | \$ 3,231.04 |
| INDYMAC BANCORP INC COM | \$ 136,682.67 | \$ 178,865.71 |
| INERGY L P UNIT LTD PARTNERSHIP INT UNITLTD PARTNERSHIP INT | \$ 3,470.84 | \$ 3,223.47 |
| INFINEON TECHNOLOG ORD NPV (REGD) | \$ 332,267.96 | \$ 494,460.55 |
| INFINITY PPTY & CAS CORP COM | \$ 10,575.95 | \$ 14,517.00 |
| INFOCUS CORP COM | \$ 16,931.34 | \$ 17,221.50 |
| INFOLOGIX INC COM | \$ 5,259.95 | \$ 5,150.00 |
| INFORMATICA CORP COM | \$ 16,626.66 | \$ 13,431.00 |
| INFOSONICS CORP COM | \$ 4,988.38 | \$ 2,455.00 |
| INFRA SOURCE SVCS INC COM | \$ 11,479.94 | \$ 12,517.75 |
| INFRA SOURCE SVCS INC COM | \$ 336,974.17 | \$ 361,382.00 |
| INGEN TECHNOLOGIES INC COM NEW COM NEW | \$ 309.95 | \$ 80.00 |
| INGERSOLL-RAND CO CL A COM STK | \$ 176,059.62 | \$ 169,019.45 |
| INGERSOLL-RAND CO CL A COM STK | \$ 137,343.41 | \$ 301,301.00 |
| INGLES MKTS INC CL A | \$ 5,050.01 | \$ 5,183.46 |
| INGRAM MICRO INC CL A | \$ 11,831.28 | \$ 13,062.40 |
| INGRAM MICRO INC CL A | \$ 531,917.70 | \$ 593,931.00 |
| INGRAM MICRO INC CL A | \$ 221,421.30 | \$ 220,428.00 |
| INLAND REAL ESTATE CORP COM NEW STK | \$ 7,058.30 | \$ 8,985.60 |
| INNODATA ISOGEN INC COM NEW | \$ 67,760.70 | \$ 50,934.96 |
| INNOSPEC INC COM STK | \$ 23,710.08 | \$ 33,113.34 |
| INNOSPEC INC COM STK | \$ 46,341.00 | \$ 46,550.00 |
| INNOVATIVE CARD TECHNOLOGIES INC COM | \$ 9,929.80 | \$ 8,800.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054 | \$ 188,663.38 | \$ 187,330.00 |
| INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054 | \$ 1,891.95 | \$ 1,703.00 |
| INNOVEX INC COM | \$ 7,185.19 | \$ 1,566.00 |
| INNOVO GROUP INC COM PAR \$0.01 COM PAR \$0.01 | \$ 22,655.71 | \$ 2,535.40 |
| INPHONIC INC COM | \$ 227,771.90 | \$ 222,909.00 |
| INPUT/OUTPUT INC COM | \$ 144,501.50 | \$ 194,909.00 |
| INPUT/OUTPUT INC COM | \$ 6,619.95 | \$ 6,815.00 |
| INPUT/OUTPUT INC COM | \$ 219,428.30 | \$ 317,579.00 |
| INROB TECH LTD COM | \$ 323.95 | \$ 300.00 |
| INS AUSTRALIA NPV | \$ 147,108.15 | \$ 185,643.05 |
| INSIGHT ENTERPRISES INC COM | \$ 83,091.12 | \$ 79,254.00 |
| INSIGHTFUL CORP COM | \$ 239.08 | \$ 238.47 |
| INSITUFORM TECHNOLOGIES INC CL A COM | \$ 264,167.89 | \$ 299,976.00 |
| INSMED INC COM NEW | \$ 7,265.56 | \$ 4,400.00 |
| INSTEEL INDS INC COM | \$ 97,093.52 | \$ 97,845.00 |
| INTEGRA LIFESCIENCES HLDG CORP COM DESP | \$ 312,018.14 | \$ 344,979.00 |
| INTEGRAL TECHNOLOGIES INC COM | \$ 20,408.09 | \$ 24,440.00 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | \$ 213,103.43 | \$ 292,572.00 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | \$ 757,043.54 | \$ 715,176.00 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | \$ 273,256.67 | \$ 272,912.40 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | \$ 267,765.25 | \$ 267,804.00 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | \$ 392,355.70 | \$ 385,452.00 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | \$ 217,476.22 | \$ 214,800.48 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | \$ 12,851.81 | \$ 12,771.00 |
| INTEGRATED SILICON SOLUTION INC COM | \$ 10,861.07 | \$ 5,750.00 |
| INTEGRATED SURGICAL SYS INC COM ISIN# US45812Y1082 | \$ 483.90 | \$ 300.00 |
| INTEL CORP COM | \$ 994,370.66 | \$ 980,886.19 |
| INTEL CORP COM | \$ 1,856,591.17 | \$ 2,918,025.00 |
| INTEL CORP COM | \$ 545,194.53 | \$ 504,488.25 |
| INTEL CORP COM | \$ 662,395.63 | \$ 649,620.00 |
| INTER PARFUMS INC COM | \$ 287,179.67 | \$ 280,174.00 |
| INTER TEL INC DE COM | \$ 4,439.83 | \$ 4,653.18 |
| INTERACTIVE DATA CORP COM | \$ 501.99 | \$ 961.60 |
| INTERACTIVE INTELLIGENCE INC COM STOCK | \$ 23,292.47 | \$ 28,025.00 |
| INTERCONTINENTALEXCHANGE INC COM | \$ 449,211.81 | \$ 454,259.00 |
| INTERCONTINENTALEXCHANGE INC COM | \$ 79,638.78 | \$ 81,356.60 |
| INTERCONTINENTALEXCHANGE INC COM | \$ 440,394.83 | \$ 594,529.00 |
| INTERDIGITAL COMMUNICATIONS CORP COM | \$ 42,290.51 | \$ 44,789.25 |
| INTEREP NATL RADIO SALES INC CL A | \$ 800.95 | \$ 90.00 |
| INTERFACE INC CL A | \$ 125,142.45 | \$ 150,732.00 |
| INTERMAP TECHNOLOGIES CORP COM STK | \$ 7,941.40 | \$ 7,733.70 |
| INTERMEC INC COM | \$ 14,099.33 | \$ 13,591.20 |
| INTERMUNE INC COM | \$ 1,686.40 | \$ 3,075.00 |
| INTERNAP DELAWARE INC COM PAR \$.001 COM STK | \$ 19,004.98 | \$ 26,963.59 |
| INTERNATIONAL BARYTEX RES LTD COM | \$ 11,244.40 | \$ 9,331.80 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| INTERNATIONAL BUSINESS MACHS CORP COM COM | \$ 372,924.96 | \$ 420,566.24 |
| INTERNATIONAL BUSINESS MACHS CORP COM COM | \$ 1,800,072.96 | \$ 3,652,840.00 |
| INTERNATIONAL BUSINESS MACHS CORP COM COM | \$ 1,088,524.89 | \$ 1,301,810.00 |
| INTERNATIONAL COAL GROUP INC NEW COM | \$ 11,994.08 | \$ 12,535.00 |
| INTERNATIONAL COML TELEVISION INC COM COM | \$ 919.95 | \$ 970.00 |
| INTERNATIONAL FIGHT LEAGUE INC COM STK | \$ 4,239.85 | \$ 4,158.00 |
| INTERNATIONAL GOLD RES INC COM | \$ 236.45 | \$ 58.50 |
| INTERNATIONAL PBX VENTURES LTD COM | \$ 24,243.85 | \$ 19,029.25 |
| INTERNATIONAL PWR GROUP LTD COM | \$ 11,777.45 | \$ 12,682.80 |
| INTERNATIONAL RANGER CORP COM | \$ 3,072.90 | \$ 3,000.00 |
| INTERNATIONAL SPEEDWAY CORP CL A | \$ 14,262.76 | \$ 15,326.24 |
| INTERNET CAP GROUP INC COM NEW | \$ 803.85 | \$ 1,026.00 |
| INTERNET COMM CORP CL A CL A | \$ 11,209.90 | \$ 7,925.00 |
| INTERNET GOLD-GOLDEN LINES COM STK | \$ 1,462.47 | \$ 1,557.50 |
| INTEROIL CORP COM | \$ 27,688.95 | \$ 30,290.00 |
| INTERPHARM HLDGS INC COM STOCK | \$ 11,741.49 | \$ 4,180.00 |
| INTERPUBLIC GROUP COMPANIES INC COM | \$ 197,403.29 | \$ 136,023.12 |
| INTERPUBLIC GROUP COMPANIES INC COM | \$ 299,416.50 | \$ 339,048.00 |
| INTERSECTIONS INC COM | \$ 25,238.43 | \$ 26,653.44 |
| INTERSIL CORP | \$ 82,729.48 | \$ 81,328.00 |
| INTERSTATE BAKERIES CORP DEL COM NEW | \$ 1,764.71 | \$ 720.00 |
| INTERVEST BANCSHARES CORP CL A | \$ 20,851.80 | \$ 20,646.00 |
| INTERVEST BANCSHARES CORP CL A | \$ 176,590.50 | \$ 154,845.00 |
| INTERVOICE INC COM | \$ 11,888.10 | \$ 13,022.00 |
| INTERVOICE INC COM | \$ 4,929.95 | \$ 6,128.00 |
| INTERWORLD CORP COM NEW | \$ 454.95 | \$ 0.04 |
| INTERWOVEN INC COM NEW | \$ 62,420.08 | \$ 89,487.00 |
| INTERWOVEN INC COM NEW | \$ 47,519.54 | \$ 26,009.91 |
| INTESA SANPAOLO DI RISP EUR0.52(NON CNV) | \$ 84,857.88 | \$ 106,129.73 |
| INTESA SANPAOLO EUR0.52 | \$ 61,922.93 | \$ 99,373.07 |
| INTESA SANPAOLO EUR0.52 | \$ 503,303.83 | \$ 547,199.89 |
| INTESA SANPAOLO EUR0.52 | \$ 1,242,365.01 | \$ 1,344,930.71 |
| INTEVAC INC COM | \$ 93,285.55 | \$ 166,080.00 |
| INTEVAC INC COM | \$ 18,469.00 | \$ 20,760.00 |
| INTL AUTOMATED SYS INC COM | \$ 5,698.70 | \$ 3,840.00 |
| INTL DISPENSING CORP COM | \$ 2,038.20 | \$ 1,500.00 |
| INTL FIBERCOM INC COM | \$ 25,090.21 | \$ 0.40 |
| INTL FLAVORS & FRAGRANCES INC COM | \$ 70,026.32 | \$ 98,320.00 |
| INTL GAME TECH COM | \$ 146,297.25 | \$ 388,080.00 |
| INTL GAME TECH COM | \$ 95,973.21 | \$ 112,096.86 |
| INTL GAME TECH COM | \$ 877,002.93 | \$ 1,130,052.00 |
| INTL PAPER CO COM | \$ 389,935.76 | \$ 345,433.00 |
| INTL PAPER CO COM | \$ 17,099.34 | \$ 17,106.54 |
| INTL PAPER CO COM | \$ 400,044.67 | \$ 386,080.20 |
| INTL PAPER CO COM | \$ 217,403.38 | \$ 228,470.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| INTL SEC EXCHANGE HOLDINGS INC | \$ 238,596.85 | \$ 225,059.90 |
| INTL SEC EXCHANGE HOLDINGS INC | \$ 41,166.73 | \$ 39,116.44 |
| INTL SPEEDWAY CORP CL B | \$ 1,439.95 | \$ 1,530.00 |
| INTRALASE CORP COM STK | \$ 401,000.57 | \$ 449,838.00 |
| INTRALASE CORP COM STK | \$ 13,112.45 | \$ 15,666.00 |
| INTRALASE CORP COM STK | \$ 339,415.85 | \$ 373,746.00 |
| INTREPID HLDGS INC COM | \$ 3,634.08 | \$ 1,600.00 |
| INTREPID MINES LTD COM STK | \$ 879.25 | \$ 1,117.00 |
| INTST HOTELS & RESORTS INC COM | \$ 62.68 | \$ 44.76 |
| INTUIT COM | \$ 74,294.69 | \$ 81,461.70 |
| INTUIT COM | \$ 209,338.46 | \$ 265,437.00 |
| INTUITIVE SURGICAL INC COM NEW STK | \$ 275,592.08 | \$ 209,062.00 |
| INTUITIVE SURGICAL INC COM NEW STK | \$ 355,146.46 | \$ 324,621.50 |
| INTUITIVE SURGICAL INC COM NEW STK | \$ 577,742.81 | \$ 539,917.00 |
| INVERNESS MED INNOVATIONS INC COM | \$ 207,564.46 | \$ 243,810.00 |
| INVERNESS MED INNOVATIONS INC COM | \$ 340.17 | \$ 503.10 |
| INVESTTOOLS INC COM STK | \$ 8,127.76 | \$ 14,341.60 |
| INVISA INC COM | \$ 462.95 | \$ 135.00 |
| INVITROGEN CORP COM | \$ 9,701.42 | \$ 7,243.52 |
| INVITROGEN CORP COM | \$ 853,101.73 | \$ 809,237.00 |
| INVT TECH GROUP INC NEW COM | \$ 178,882.04 | \$ 334,035.20 |
| INVT TECH GROUP INC NEW COM | \$ 8,768.63 | \$ 8,576.00 |
| IOMEGA CORP COM NEW COM NEW | \$ 9,867.67 | \$ 3,988.90 |
| IOWA TELECOMMUNICATION SVCS INC COM STK | \$ 14,786.68 | \$ 15,768.00 |
| IPG PHOTONICS CORP COM | \$ 7,293.95 | \$ 7,200.00 |
| IPIX CORP COM | \$ 1,203.06 | \$ 15.25 |
| IRIDIUM WORLD COMMUNICATIONS CL A COM STK | \$ 7,612.88 | \$ 56.00 |
| IROBOT CORP COM | \$ 55,733.06 | \$ 47,588.10 |
| IRON MTN INC COM STK | \$ 11,339.24 | \$ 13,228.80 |
| ISIS PHARMACEUTICALS COM | \$ 21,935.40 | \$ 33,916.00 |
| ISLE CAPRI CASINOS INC COM | \$ 1,992.35 | \$ 1,860.60 |
| ITC HLDGS CORP COM STK | \$ 208,848.69 | \$ 241,395.00 |
| ITC HLDGS CORP COM STK | \$ 229,740.93 | \$ 287,280.00 |
| ITEX CORP COM PAR \$0.01 COM PAR \$0.01 | \$ 216,569.01 | \$ 66,190.60 |
| ITLA CAP CORP COM | \$ 50,414.80 | \$ 57,910.00 |
| ITRON INC COM STK NPV | \$ 9,575.18 | \$ 8,294.40 |
| ITT CORP INC COM | \$ 339,466.87 | \$ 363,648.00 |
| ITT CORP INC COM | \$ 87,873.82 | \$ 261,372.00 |
| ITT CORP INC COM | \$ 36,819.84 | \$ 39,205.80 |
| ITT EDL SVCS INC COM | \$ 655.77 | \$ 663.70 |
| IVANHOE ENERGY INC COM NPV | \$ 79,124.31 | \$ 69,036.30 |
| J CREW GROUP INC COM | \$ 995.41 | \$ 963.75 |
| J2 GLOBAL COMMUNICATONS INC COM NEW | \$ 11,498.05 | \$ 10,900.00 |
| JABIL CIRCUIT INC COM | \$ 32,265.19 | \$ 25,777.50 |
| JABIL CIRCUIT INC COM | \$ 147,775.52 | \$ 112,930.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| JACK IN THE BOX INC COM | \$ 402,781.24 | \$ 701,960.00 |
| JACK IN THE BOX INC COM | \$ 58,064.67 | \$ 61,040.00 |
| JACK IN THE BOX INC COM | \$ 57,659.04 | \$ 73,248.00 |
| JACK IN THE BOX INC COM | \$ 200,967.80 | \$ 201,432.00 |
| JACOBS ENGR GROUP INC COM | \$ 14,153.80 | \$ 13,861.80 |
| JACOBS ENGR GROUP INC COM | \$ 1,130,328.08 | \$ 1,263,870.00 |
| JACOBS ENGR GROUP INC COM | \$ 195,361.75 | \$ 249,512.40 |
| JAKKS PAC INC COM | \$ 173,269.17 | \$ 170,352.00 |
| JAKKS PAC INC COM | \$ 8,633.82 | \$ 8,168.16 |
| JAMBA INC COM STK | \$ 197,267.10 | \$ 181,260.00 |
| JAMBA INC COM STK | \$ 4,880.27 | \$ 4,531.50 |
| JAMES RIV COAL CO COM NEW STK | \$ 29,857.60 | \$ 25,056.00 |
| JANUS CAP GROUP INC COM | \$ 3,855.97 | \$ 4,318.00 |
| JANUS CAP GROUP INC COM | \$ 122,782.43 | \$ 110,109.00 |
| JAPAN STEEL WORKS NPV | \$ 143,061.39 | \$ 140,489.28 |
| JAPAN TOBACCO INC NPV | \$ 15,004.74 | \$ 19,302.59 |
| JARDEN CORP COM | \$ 571,831.00 | \$ 591,430.00 |
| JARDEN CORP COM | \$ 174,397.12 | \$ 276,580.50 |
| JARDEN CORP COM | \$ 3,916.51 | \$ 3,479.00 |
| JC DECAUX SA NPV | \$ 610,569.83 | \$ 610,103.63 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | \$ 255,584.73 | \$ 236,472.04 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | \$ 621,121.60 | \$ 569,572.08 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | \$ 250,046.67 | \$ 252,498.96 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | \$ 2,620,160.85 | \$ 87,248.42 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | \$ 1,027,220.07 | \$ 853,825.00 |
| JEFFERIES GROUP INC NEW COM | \$ 989,469.83 | \$ 957,474.00 |
| JEFFERIES GROUP INC NEW COM | \$ 204,960.66 | \$ 237,088.80 |
| JEFFERSON BANCSHARES INC TENN COM STK | \$ 6,779.95 | \$ 6,510.00 |
| JER INVS TR INC COM | \$ 71,499.60 | \$ 74,412.00 |
| JETBLUE AWYS CORP COM | \$ 58,446.08 | \$ 78,029.00 |
| JFE HOLDINGS INC NPV | \$ 980,000.51 | \$ 1,224,405.19 |
| JINPAN INTL | \$ 12,288.92 | \$ 12,070.00 |
| JINSHAN GOLD MINES INC COM | \$ 4,979.53 | \$ 4,469.98 |
| JNR RES INC COM | \$ 89,780.80 | \$ 167,846.85 |
| JOHNSON & JOHNSON COM | \$ 1,238,545.52 | \$ 1,305,473.60 |
| JOHNSON & JOHNSON COM | \$ 2,195,485.79 | \$ 4,784,865.52 |
| JOHNSON & JOHNSON COM | \$ 583,021.62 | \$ 594,180.00 |
| JOHNSON & JOHNSON COM | \$ 1,132,142.68 | \$ 1,102,534.00 |
| JOHNSON & JOHNSON COM | \$ 1,897,496.84 | \$ 2,154,892.80 |
| JOHNSON CTL INC COM | \$ 282,923.84 | \$ 340,243.20 |
| JOHNSON CTL INC COM | \$ 0.00 | \$ 0.00 |
| JOHNSON CTL INC COM | \$ 139,561.81 | \$ 421,008.00 |
| JOHNSON CTL INC COM | \$ 11,149.91 | \$ 13,729.24 |
| JONES APPAREL GROUP INC COM | \$ 90,403.84 | \$ 93,604.00 |
| JONES APPAREL GROUP INC COM | \$ 389,173.36 | \$ 387,788.00 |

| Asset Description | Historical Cost | Current Value |
|--------------------------------|-----------------|-----------------|
| JONES LANG LASALLE INC COM STK | \$ 38,671.98 | \$ 41,015.65 |
| JONES LANG LASALLE INC COM STK | \$ 296,701.33 | \$ 576,062.50 |
| JONES SODA CO COM | \$ 7,962.72 | \$ 8,610.00 |
| JONES SODA CO COM | \$ 169,050.60 | \$ 202,950.00 |
| JOS A BK CLOTHIERS INC COM | \$ 4,659.32 | \$ 4,402.50 |
| JOURNAL REGISTER CO COM | \$ 282,961.10 | \$ 196,370.00 |
| JOURNAL REGISTER CO COM | \$ 60,819.95 | \$ 59,860.00 |
| JOY GLOBAL INC COM | \$ 122,854.31 | \$ 135,374.91 |
| J-PACIFIC GOLD INC COM STK | \$ 1,059.95 | \$ 690.00 |
| JPMORGAN CHASE & CO COM | \$ 2,598,033.42 | \$ 3,239,770.80 |
| JPMORGAN CHASE & CO COM | \$ 2,220,838.29 | \$ 4,188,865.80 |
| JPMORGAN CHASE & CO COM | \$ 662,179.08 | \$ 879,060.00 |
| JPMORGAN CHASE & CO COM | \$ 357,087.12 | \$ 408,900.22 |
| JS GROUP CORP NPV | \$ 333,866.17 | \$ 378,414.67 |
| JULIUS BAER HLDG CHF0.10(REGD) | \$ 1,039,774.29 | \$ 1,046,819.37 |
| JUNIPER NETWORKS INC COM | \$ 31,973.99 | \$ 31,383.58 |
| JUNIPER NETWORKS INC COM | \$ 241,681.05 | \$ 267,054.00 |
| JUPITERMEDIA CORP COM | \$ 5,987.95 | \$ 7,920.00 |
| K TEL INTL INC COM | \$ 889.02 | \$ 2.40 |
| K2 INC COM | \$ 469,060.70 | \$ 552,661.00 |
| K2 INC COM | \$ 173,336.61 | \$ 164,875.00 |
| KADANT INC COM | \$ 125.85 | \$ 121.90 |
| KAMAN CORP COM | \$ 67,751.27 | \$ 91,799.00 |
| KAO CORP NPV | \$ 490,358.64 | \$ 557,651.80 |
| KAO CORP NPV | \$ 1,264,708.63 | \$ 1,266,165.92 |
| KB HOME COM | \$ 937,826.88 | \$ 953,808.00 |
| KB HOME COM | \$ 37,881.22 | \$ 99,790.88 |
| KB HOME COM | \$ 53,335.05 | \$ 56,408.00 |
| KB HOME COM | \$ 103,178.50 | \$ 102,560.00 |
| KB HOME COM | \$ 794,955.59 | \$ 671,050.08 |
| KBR INC COM | \$ 172,528.00 | \$ 214,512.00 |
| KBR INC COM | \$ 26,072.85 | \$ 31,392.00 |
| KBW INC COM STK | \$ 282,650.40 | \$ 308,595.00 |
| KBW INC COM STK | \$ 7,756.45 | \$ 8,817.00 |
| KELLOGG CO COM | \$ 41,939.00 | \$ 46,941.06 |
| KELLOGG CO COM | \$ 194,108.10 | \$ 310,372.00 |
| KELLOGG CO COM | \$ 629,646.61 | \$ 864,536.20 |
| KELLY SERVICES INC CL A COM | \$ 2,481.75 | \$ 2,459.90 |
| KELLY SERVICES INC CL A COM | \$ 142,553.39 | \$ 153,382.00 |
| KEMET CORP COM | \$ 258,096.00 | \$ 221,920.00 |
| KEMET CORP COM | \$ 11,471.90 | \$ 8,760.00 |
| KENNAMETAL INC CAP | \$ 220,951.85 | \$ 205,975.00 |
| KENRICH-ESKAY MNG CORP COM | \$ 4,794.85 | \$ 9,109.00 |
| KERAVISION INC COM | \$ 7,931.11 | \$ 0.80 |
| KERRY PROPERTIES HKD1 | \$ 16,741.13 | \$ 16,358.61 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015 | \$ 238,120.62 | \$ 207,480.00 |
| KEY ENERGY SVCS INC | \$ 5,909.15 | \$ 6,260.00 |
| KEYCORP NEW COM | \$ 216,291.74 | \$ 380,300.00 |
| KEYCORP NEW COM | \$ 1,909.70 | \$ 1,955.35 |
| KEYNOTE SYS INC COM ISIN US4933081006 | \$ 4,172.71 | \$ 3,445.00 |
| KEYSPAN CORP COM | \$ 157,344.44 | \$ 181,192.00 |
| KIMBALL INTL INC CL B | \$ 61,182.94 | \$ 85,050.00 |
| KIMBER RES INC COM | \$ 459.95 | \$ 436.00 |
| KIMBERLY-CLARK CORP COM | \$ 407,223.22 | \$ 771,640.20 |
| KIMBERLY-CLARK CORP COM | \$ 47,322.07 | \$ 54,339.62 |
| KINDER MORGAN INC COM STK | \$ 147,927.59 | \$ 285,525.00 |
| KINDER MORGAN INC COM STK | \$ 17,597.54 | \$ 21,935.51 |
| KINDER MORGAN MGMT LLC SHS COM STK | \$ 8,461.61 | \$ 9,485.00 |
| KINETIC CONCEPTS INC COM NEW | \$ 6,729.19 | \$ 7,514.50 |
| KING PHARMACEUTICALS INC COM | \$ 148,677.81 | \$ 96,570.72 |
| KING PHARMACEUTICALS INC COM | \$ 819,543.79 | \$ 789,632.00 |
| KING PHARMACEUTICALS INC COM | \$ 928,397.50 | \$ 1,023,656.00 |
| KING PHARMACEUTICALS INC COM | \$ 216,232.05 | \$ 208,552.00 |
| KING PHARMACEUTICALS INC COM | \$ 29,543.94 | \$ 27,939.60 |
| KINROSS GOLD CORP COM NPV NEW | \$ 30,870.49 | \$ 30,804.84 |
| KIRBY CORP COM | \$ 294,593.10 | \$ 317,409.00 |
| KIRBY CORP COM | \$ 557,080.26 | \$ 604,101.00 |
| KKR FINL CORP COM STK | \$ 539,028.00 | \$ 578,664.00 |
| KKR FINL CORP COM STK | \$ 25,339.10 | \$ 26,327.98 |
| KLA-TENCOR CORP | \$ 1,209,297.04 | \$ 1,175,095.00 |
| KLA-TENCOR CORP | \$ 210,632.82 | \$ 248,750.00 |
| KLA-TENCOR CORP | \$ 6,700.29 | \$ 7,455.98 |
| KLONDIKE GOLD CORP COM | \$ 927.00 | \$ 0.00 |
| KLONDIKE SILVER CORP COM STK | \$ 0.00 | \$ 232.02 |
| KLONDIKE STAR MINERAL CORP COM | \$ 9,728.86 | \$ 4,446.90 |
| KMA GLOBAL SOLUTIONS INTL INC COM | \$ 12,919.80 | \$ 3,525.00 |
| KNIGHT CAP GROUP INC COM | \$ 35,785.90 | \$ 37,745.73 |
| KNIGHT CAP GROUP INC COM | \$ 69,994.10 | \$ 72,846.00 |
| KNIGHT TRANSN INC COM | \$ 24,621.13 | \$ 23,870.00 |
| KNIGHTSBRIDGE TANK LTD COM | \$ 78,815.29 | \$ 63,979.04 |
| KNOT INC COM STK | \$ 49,656.87 | \$ 49,331.20 |
| KOBE STEEL NPV | \$ 163,273.24 | \$ 181,477.91 |
| KOHL'S CORP COM | \$ 315,047.96 | \$ 554,283.00 |
| KOHL'S CORP COM | \$ 661,581.04 | \$ 869,061.00 |
| KOHL'S CORP COM | \$ 80,392.81 | \$ 79,720.95 |
| KOMAG INC COM NEW STK | \$ 615,089.04 | \$ 776,540.00 |
| KOMAG INC COM NEW STK | \$ 23,685.18 | \$ 22,728.00 |
| KOMAG INC COM NEW STK | \$ 20,294.64 | \$ 20,455.20 |
| KONICA MINOLTA HLD NPV | \$ 297,944.62 | \$ 289,035.29 |
| KOPPERS HLDGS INC COM | \$ 22,031.40 | \$ 26,070.00 |

| Asset Description | Historical Cost | Current Value |
|--------------------------------------|-----------------|-----------------|
| KORN / FERRY INTL COM NEW | \$ 20,647.61 | \$ 23,120.72 |
| KRAFT FOODS INC CL A CL A | \$ 20,932.08 | \$ 22,820.26 |
| KRISPY KREME DOUGHNUTS INC COM STK | \$ 82,380.17 | \$ 111,077.70 |
| KROGER CO COM | \$ 7,691.62 | \$ 7,712.07 |
| KROGER CO COM | \$ 281,029.55 | \$ 415,260.00 |
| KRONOS ADVANCED TECHNOLOGIES INC COM | \$ 382.45 | \$ 42.00 |
| KS CY SOUTHN | \$ 6,237.69 | \$ 6,375.60 |
| KS CY SOUTHN | \$ 280,404.48 | \$ 278,497.80 |
| KSW INC COM | \$ 5,521.94 | \$ 9,664.40 |
| K-SWISS INC CL A | \$ 5,335.04 | \$ 5,384.94 |
| K-SWISS INC CL A | \$ 227,204.44 | \$ 205,958.00 |
| KULICKE & SOFFA INDS INC COM | \$ 22,775.16 | \$ 25,200.00 |
| KURARAY CO NPV | \$ 70,724.14 | \$ 76,589.32 |
| KURARAY CO NPV | \$ 182,309.81 | \$ 249,799.00 |
| KYPHON INC COM | \$ 3,842.49 | \$ 4,040.00 |
| KYUSHU ELEC POWER NPV | \$ 372,001.95 | \$ 395,283.45 |
| L INTL COMPUTERS INC COM | \$ 13,398.34 | \$ 11,400.00 |
| L-1 IDENTITY SOLUTIONS INC COM | \$ 245,312.90 | \$ 216,359.00 |
| L-1 IDENTITY SOLUTIONS INC COM | \$ 10,658.44 | \$ 11,529.06 |
| L-3 COMMUNICATIONS HLDG CORP COM | \$ 65,437.87 | \$ 70,558.80 |
| L-3 COMMUNICATIONS HLDG CORP COM | \$ 231,810.42 | \$ 253,518.00 |
| L-3 COMMUNICATIONS HLDG CORP COM | \$ 1,091,320.79 | \$ 1,079,496.00 |
| LA BARGE INC COM STK | \$ 12,264.04 | \$ 10,784.29 |
| LA JOLLA PHARMACEUTICAL CO COM NEW | \$ 75.27 | \$ 60.60 |
| LA MANCHA RES INC COM | \$ 3,284.95 | \$ 3,179.50 |
| LA Z BOY INC COM | \$ 13.90 | \$ 11.02 |
| LAB CORP AMER HLDGS COM NEW | \$ 68,215.41 | \$ 72,147.54 |
| LAB CORP AMER HLDGS COM NEW | \$ 142,962.55 | \$ 227,757.00 |
| LABOR READY INC COM NEW | \$ 130,071.16 | \$ 148,473.00 |
| LABOR READY INC COM NEW | \$ 7,147.85 | \$ 8,468.46 |
| LACLEDE GROUP INC COM | \$ 162,193.50 | \$ 192,665.00 |
| LACLEDE GROUP INC COM | \$ 63,838.53 | \$ 63,054.00 |
| LADBROKES ORD GBP0.28333 | \$ 769,186.39 | \$ 775,856.46 |
| LADBROKES ORD GBP0.28333 | \$ 931,628.20 | \$ 1,007,743.25 |
| LADISH INC COM NEW | \$ 15,347.40 | \$ 17,501.76 |
| LAFARGE EUR4 | \$ 893,053.86 | \$ 1,009,223.17 |
| LAGARDERE SCA EUR6.10(REGD) | \$ 333,758.39 | \$ 377,252.60 |
| LAIDLAW INTL INC COM STK | \$ 325,498.08 | \$ 447,321.00 |
| LAKE SHORE GOLD CORP COM STK | \$ 1,489.95 | \$ 1,340.50 |
| LAKELAND FINL CORP COM STK | \$ 17,533.50 | \$ 20,424.00 |
| LAM RESH CORP COM | \$ 19,505.77 | \$ 19,184.98 |
| LAMPERD LETHAL INC COM | \$ 4,299.99 | \$ 216.00 |
| LAMSON & SESSIONS CO COM | \$ 4,539.71 | \$ 4,366.80 |
| LAMSON & SESSIONS CO COM | \$ 144,361.72 | \$ 167,394.00 |
| LANDAMERICA FINL GROUP INC COM | \$ 76.14 | \$ 70.37 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| LANDEC CORP COM | \$ 123,582.94 | \$ 152,792.00 |
| LANDEC CORP COM | \$ 151,489.22 | \$ 176,464.00 |
| LANDRYS RESTAURANTS INC | \$ 265,173.20 | \$ 268,824.06 |
| LANDSTAR SYS INC COM | \$ 22,479.37 | \$ 22,908.00 |
| LANGUAGEWARE NET CO LTD COM STK | \$ 18,786.07 | \$ 100.00 |
| LANOPTICS LTG ORD | \$ 1,438.95 | \$ 1,396.00 |
| LARAMIDE RES LTD COM STK | \$ 539,959.62 | \$ 911,075.80 |
| LAS VEGAS SANDS CORP COM STK | \$ 980,593.15 | \$ 1,567,063.24 |
| LAS VEGAS SANDS CORP COM STK | \$ 669,637.28 | \$ 1,009,334.40 |
| LAS VEGAS SANDS CORP COM STK | \$ 63,880.45 | \$ 72,120.88 |
| LAS VEGAS SANDS CORP COM STK | \$ 583,669.28 | \$ 563,724.00 |
| LASERCARD CORP COM | \$ 1,426.96 | \$ 798.00 |
| LATTICE SEMICONDUCTOR CORP COM | \$ 3,233.60 | \$ 3,240.00 |
| LATTICE SEMICONDUCTOR CORP COM | \$ 19,198.33 | \$ 19,440.00 |
| LAUDER ESTEE COS INC CL A | \$ 113,416.02 | \$ 130,624.00 |
| LAUREATE ED INC COM | \$ 3,857.56 | \$ 4,863.00 |
| LAUREATE ED INC COM | \$ 206,268.16 | \$ 221,266.50 |
| LAW ENFORCEMENT ASSOCS CORP COM | \$ 8,690.55 | \$ 772.80 |
| LAWSON INC NPV | \$ 312,796.78 | \$ 328,916.12 |
| LAWSON SOFTWARE INC NEW COM STK | \$ 399,738.27 | \$ 394,626.00 |
| LAYNE CHRISTENSEN CO COM | \$ 347,070.98 | \$ 403,809.00 |
| LCA-VISION INC COM PAR \$.001 | \$ 38,978.03 | \$ 33,203.44 |
| LEADING BRANDS INC COM STK | \$ 10,023.85 | \$ 7,220.00 |
| LEAP WIRELESS INTL INC COM NEW COM STK | \$ 377,585.30 | \$ 508,468.50 |
| LEAPFROG ENTERPRISES INC CL A | \$ 6,567.27 | \$ 2,844.00 |
| LEFT BEHIND GAMES INC COM | \$ 1,349.98 | \$ 675.00 |
| LEGG MASON INC COM | \$ 18,849.50 | \$ 19,010.00 |
| LEGG MASON INC COM | \$ 408,412.85 | \$ 313,665.00 |
| LEGGETT & PLATT INC COM | \$ 101,301.54 | \$ 107,550.00 |
| LEGRAND SA EUR4 | \$ 538,017.55 | \$ 574,766.34 |
| LEHMAN BROS HLDGS INC COM | \$ 342,630.16 | \$ 1,031,184.00 |
| LEHMAN BROS HLDGS INC COM | \$ 29,352.80 | \$ 32,053.03 |
| LEHMAN BROS HLDGS INC COM | \$ 312,027.29 | \$ 563,245.20 |
| LEHMAN BROS HLDGS INC COM | \$ 1,134,071.45 | \$ 1,335,852.00 |
| LEHMAN BROS HLDGS INC COM | \$ 1,294,541.89 | \$ 1,835,351.28 |
| LENNAR CORP CL A | \$ 825,477.34 | \$ 795,031.30 |
| LENNAR CORP CL A | \$ 290,677.44 | \$ 304,268.00 |
| LENNAR CORP CL A | \$ 14,475.57 | \$ 14,583.88 |
| LENNAR CORP CL A | \$ 206,090.38 | \$ 178,364.00 |
| LENNOX INTL INC COM | \$ 561,128.49 | \$ 621,383.00 |
| LENNOX INTL INC COM | \$ 2,619.02 | \$ 2,632.46 |
| LENNOX INTL INC COM | \$ 193,440.25 | \$ 214,270.00 |
| LERNOUT & HAUSPIE SPEECH PRODS NV COM STK | \$ 9,889.57 | \$ 0.28 |
| LEUCADIA NATL CORP COM | \$ 5,514.34 | \$ 5,640.00 |
| LEVEL 3 COMMUNICATIONS INC COM STK | \$ 848,825.81 | \$ 872,278.40 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| LEVITT CORP FLA CL A | \$ 16,316.64 | \$ 17,136.00 |
| LEXICON GENETICS INC COMMON STOCK | \$ 63,391.68 | \$ 33,212.00 |
| LEXMARK INTL INC NEW CL A | \$ 170,380.49 | \$ 183,000.00 |
| LEXMARK INTL INC NEW CL A | \$ 1,433.38 | \$ 1,830.00 |
| LHC GROUP INC COM | \$ 2,739.95 | \$ 2,851.00 |
| LI & FUNG HKD0.025 | \$ 487,862.19 | \$ 647,221.06 |
| LIBBEY INC COM | \$ 20,907.90 | \$ 22,212.00 |
| LIBERTY GLOBAL INC COM SER A | \$ 16,477.05 | \$ 15,478.65 |
| LIBERTY GLOBAL INC COM SER C COM SER C | \$ 9,832.94 | \$ 25,284.00 |
| LIBERTY MEDIA CORP NEW CAP COM SER A | \$ 194,025.36 | \$ 291,000.60 |
| LIBERTY MEDIA CORP NEW CAP COM SER A | \$ 567.46 | \$ 2,057.58 |
| LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A | \$ 2,549.78 | \$ 2,329.56 |
| LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A | \$ 202,148.63 | \$ 255,604.50 |
| LIBERTY STAR GOLD CORP COM STK | \$ 1,381.45 | \$ 630.00 |
| LIFE TIME FITNESS INC COM | \$ 44,513.59 | \$ 48,995.10 |
| LIFE TIME FITNESS INC COM | \$ 231,186.40 | \$ 261,468.90 |
| LIFE TIME FITNESS INC COM | \$ 156,603.65 | \$ 223,146.00 |
| LIFECELL CORP | \$ 206,535.44 | \$ 212,432.00 |
| LIFECELL CORP | \$ 39,191.19 | \$ 37,296.30 |
| LIFECORE BIOMEDICAL INC COM | \$ 5,529.00 | \$ 7,132.00 |
| LIFELINE BIOTECHNOLOGIES INC COM PAR \$0.001 NEW COM STK | \$ 1,184.13 | \$ 0.11 |
| LIFEPOINT HOSPS INC COM ISIN US53219L1098 | \$ 375,436.45 | \$ 374,070.00 |
| LIFEPOINT HOSPS INC COM ISIN US53219L1098 | \$ 222,616.68 | \$ 229,160.00 |
| LIFEWAY FOODS INC COM | \$ 4,164.64 | \$ 8,415.00 |
| LIGHTBRIDGE INC COM | \$ 86,409.49 | \$ 90,718.00 |
| LIGHTBRIDGE INC COM | \$ 244,306.30 | \$ 239,658.00 |
| LIGHTPATH TECHNOLOGIES INC CL A NEW COM | \$ 268,451.88 | \$ 109,518.16 |
| LIN TV CORP CL A CL A | \$ 1,669.06 | \$ 995.00 |
| LINCARE HLDGS INC COM | \$ 6,684.65 | \$ 7,968.00 |
| LINCOLN ELEC HLDGS INC COM | \$ 23,090.18 | \$ 29,977.08 |
| LINCOLN ELEC HLDGS INC COM | \$ 228,331.72 | \$ 248,326.20 |
| LINCOLN NATL CORP COM | \$ 181,628.35 | \$ 476,752.00 |
| LINCOLN NATL CORP COM | \$ 980,223.14 | \$ 1,015,920.00 |
| LINCOLN NATL CORP COM | \$ 11,403.85 | \$ 19,920.00 |
| LINEAR TECH CORP DEL | \$ 29,681.59 | \$ 24,256.00 |
| LINEAR TECH CORP DEL | \$ 358,914.38 | \$ 227,400.00 |
| LINN ENERGY LLC UNIT REPSTG LTD LIABILITY CO INTS | \$ 2,965.95 | \$ 3,195.00 |
| LINUX GOLD CORP COM | \$ 932.95 | \$ 500.00 |
| LIONBRIDGE TECHNOLOGIES INC COM | \$ 239,775.57 | \$ 235,704.00 |
| LIONORE MNG INTL LTD COM STK | \$ 100,483.25 | \$ 0.00 |
| LIONS GATE ENTMT CORP COM NEW | \$ 105,888.39 | \$ 130,369.50 |
| LITHIA MTRS INC CL A | \$ 84,161.00 | \$ 97,784.00 |
| LITHIUM TECH CORP COM PAR \$0.01 STK | \$ 1,528.89 | \$ 1.68 |
| LITTELFUSE INC COM | \$ 377,256.92 | \$ 353,868.00 |
| LIVEPERSON INC COM STK ISIN# US5381461012 | \$ 254.56 | \$ 261.50 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| LIZ CLAIBORNE INC COM | \$ 9,817.90 | \$ 10,889.77 |
| LIZ CLAIBORNE INC COM | \$ 402,292.08 | \$ 399,832.00 |
| LIZ CLAIBORNE INC COM | \$ 57,645.62 | \$ 112,996.00 |
| LIZ CLAIBORNE INC COM | \$ 785,352.60 | \$ 817,048.00 |
| LKQ CORP COM LKQ CORP | \$ 198,309.85 | \$ 289,674.00 |
| LLOYDS TSB GROUP ORD GBP0.25 | \$ 265,475.90 | \$ 320,878.53 |
| LOCATEPLUS HLDGS CORP COM NEW | \$ 2,757.80 | \$ 74.16 |
| LOCKHEED MARTIN CORP COM | \$ 1,837,996.79 | \$ 2,929,667.40 |
| LOCKHEED MARTIN CORP COM | \$ 965,349.24 | \$ 1,312,734.06 |
| LOCKHEED MARTIN CORP COM | \$ 296,605.71 | \$ 817,581.60 |
| LOCKHEED MARTIN CORP COM | \$ 264,591.14 | \$ 297,594.27 |
| LOEWS CORP CAROLINA GROUP STK TRACKING STK | \$ 740.39 | \$ 803.18 |
| LOEWS CORP COM | \$ 45,772.48 | \$ 52,576.04 |
| LOEWS CORP COM | \$ 183,375.77 | \$ 472,758.00 |
| LOEWS CORP COM | \$ 272,450.25 | \$ 746,460.00 |
| LOGITECH INTERNATIONAL SA CHF0.25(REGD) (POST-SUBD) | \$ 41,235.78 | \$ 51,680.20 |
| LONDON STOCK EXCH ORD GBP0.06918604 | \$ 25,488.14 | \$ 26,356.55 |
| LONE STAR TECHNOLOGIES INC COM | \$ 58,892.97 | \$ 52,428.03 |
| LONGS DRUG STORES CORP COM | \$ 209,635.60 | \$ 228,852.00 |
| LONGS DRUG STORES CORP COM | \$ 473,315.00 | \$ 432,276.00 |
| LONZA GROUP AG CHF1(REGD) | \$ 1,221,134.68 | \$ 1,183,600.64 |
| LOOPNET INC COM STK | \$ 7,137.40 | \$ 8,239.00 |
| L OREAL EUR0.20 | \$ 345,344.73 | \$ 338,289.13 |
| LOUISIANA-PACIFIC CORP COM | \$ 235,593.48 | \$ 228,218.00 |
| LOUISIANA-PACIFIC CORP COM | \$ 494,944.26 | \$ 549,015.00 |
| LOUISIANA-PACIFIC CORP COM | \$ 4,408.20 | \$ 4,321.29 |
| LOWES COS INC COM | \$ 403,675.27 | \$ 1,183,700.00 |
| LOWES COS INC COM | \$ 1,192,590.36 | \$ 1,416,920.05 |
| LOWES COS INC COM | \$ 297,362.30 | \$ 307,844.80 |
| LSI LOGIC CORP COM | \$ 67,788.50 | \$ 58,500.00 |
| LSI LOGIC CORP COM | \$ 51,147.74 | \$ 48,150.00 |
| LSI LOGIC CORP COM | \$ 797,861.69 | \$ 760,500.00 |
| LSI LOGIC CORP COM | \$ 160,168.23 | \$ 89,100.00 |
| LTD BRANDS | \$ 115,396.12 | \$ 244,890.28 |
| LTD BRANDS | \$ 14,970.37 | \$ 15,874.00 |
| LTWC CORP COM | \$ 2,363.76 | \$ 0.00 |
| LUBRIZOL CORP COM | \$ 35,967.60 | \$ 42,710.76 |
| LUBRIZOL CORP COM | \$ 263,166.59 | \$ 310,806.00 |
| LUBRIZOL CORP COM | \$ 565,792.98 | \$ 721,872.00 |
| LUCENT TECHNOLOGIES INC WT PUR COM EXP 12-10-2007 | \$ 0.00 | \$ 9.92 |
| LUFKIN INDS INC COM | \$ 30,150.03 | \$ 30,534.80 |
| LUMENON INNOVATION LIGHTWAVE TECHNOLOGY INC COM STOCK | \$ 10,168.59 | \$ 5.08 |
| LUMERA CORP COM | \$ 20,483.51 | \$ 15,886.00 |
| LUMINEX CORP DEL COM | \$ 88,458.09 | \$ 85,090.00 |
| LUNDIN MNG CORP COM STK | \$ 82,521.21 | \$ 91,869.78 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| LVMH MOET HENNESSY EUR0.30 | \$ 1,589,002.00 | \$ 1,600,894.93 |
| LVMH MOET HENNESSY EUR0.30 | \$ 1,248,497.54 | \$ 1,258,471.04 |
| LYONDELL CHEMICAL CO COM STK | \$ 14,360.66 | \$ 15,384.50 |
| LYONDELL CHEMICAL CO COM STK | \$ 441,341.96 | \$ 450,032.00 |
| LYRIC JEANS INC COM | \$ 2,719.10 | \$ 3,124.80 |
| M & T BK CORP COM | \$ 184,561.93 | \$ 232,104.00 |
| M D C HLDGS INC COM | \$ 94,696.51 | \$ 96,985.00 |
| M D C HLDGS INC COM | \$ 5,033.39 | \$ 7,137.64 |
| M WAVE INC COM NEW STK | \$ 891.05 | \$ 570.00 |
| MABUCHI MOTOR CO NPV | \$ 158,261.50 | \$ 136,662.33 |
| MACQUARIE BANK NPV | \$ 1,511,738.57 | \$ 1,672,150.99 |
| MACQUARIE INFRASTRUCTURE CO TR SH BEN INT | \$ 29,183.93 | \$ 35,480.00 |
| MACROVISION CORP COM | \$ 8,422.54 | \$ 8,478.00 |
| MACROVISION CORP COM | \$ 382,114.96 | \$ 399,031.20 |
| MADDEN STEVEN LTD COM | \$ 403,093.92 | \$ 445,643.00 |
| MADDEN STEVEN LTD COM | \$ 3,767.18 | \$ 3,509.00 |
| MAGAL SEC SYSTEMS | \$ 1,192.81 | \$ 895.00 |
| MAGELLAN HLTH SVCS INC COM NEW | \$ 369,393.03 | \$ 373,853.00 |
| MAGELLAN HLTH SVCS INC COM NEW | \$ 291,943.19 | \$ 311,184.00 |
| MAGELLAN PETE CORP COM | \$ 519.66 | \$ 264.00 |
| MAGNETEK INC COM | \$ 3,495.95 | \$ 5,085.00 |
| MAGNUM D OR RES INC COM STK | \$ 8,072.71 | \$ 411.25 |
| MAGNUS INTL RES INC COM | \$ 8,559.95 | \$ 3,600.00 |
| MAGYAR TELEKOM TELECOMMUNICATIONS | \$ 15,477.85 | \$ 22,360.00 |
| MAIDENFORM BRANDS INC COM | \$ 28,581.30 | \$ 32,616.00 |
| MAIDENFORM BRANDS INC COM | \$ 82,233.60 | \$ 115,968.00 |
| MAJOR DRILLING GROUP INTL INC COM | \$ 9,807.40 | \$ 11,205.25 |
| MAKITA CORP NPV | \$ 183,701.88 | \$ 226,679.54 |
| MAMMA COM INC COM | \$ 34,093.35 | \$ 27,384.00 |
| MAN GROUP ORD USD0.03 | \$ 85,013.60 | \$ 113,993.84 |
| MAN GROUP ORD USD0.03 | \$ 1,607,541.20 | \$ 1,673,720.39 |
| MANITOWOC INC COM | \$ 857,589.36 | \$ 1,069,740.00 |
| MANITOWOC INC COM | \$ 87,459.62 | \$ 100,558.35 |
| MANNATECH INC COM STK | \$ 22,728.29 | \$ 20,356.86 |
| MANNKIND CORP COM | \$ 5,166.95 | \$ 4,947.00 |
| MANOR CARE INC NEW COM STK | \$ 50,595.56 | \$ 86,802.00 |
| MANOR CARE INC NEW COM STK | \$ 4,203.05 | \$ 4,692.00 |
| MANPOWER INC WIS COM | \$ 7,056.65 | \$ 7,493.00 |
| MANTECH INTL CORP CL A CL A | \$ 1,087.95 | \$ 1,473.20 |
| MAPFRE SA EUR0.10 | \$ 98,157.76 | \$ 120,952.39 |
| MARATHON OIL CORP COM | \$ 69,889.67 | \$ 78,147.33 |
| MARATHON OIL CORP COM | \$ 246,604.78 | \$ 809,282.50 |
| MARCHEX INC CL B CL B | \$ 332,841.02 | \$ 290,346.00 |
| MARCHEX INC CL B CL B | \$ 25,326.68 | \$ 24,003.72 |
| MARINE PRODS CORP COM | \$ 1,536.73 | \$ 1,206.61 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MARKEL CORP HOLDING CO COM | \$ 179,007.68 | \$ 192,040.00 |
| MARKS & SPENCER GP ORD GBP0.25 | \$ 0.00 | \$ 0.00 |
| MARKWEST HYDROCARBON INC COM | \$ 10,012.22 | \$ 10,195.50 |
| MARRIOTT INTL INC NEW COM STK CL A | \$ 6,009.65 | \$ 9,544.00 |
| MARRIOTT INTL INC NEW COM STK CL A | \$ 175,062.84 | \$ 405,620.00 |
| MARSH & MCLENNAN CO S INC COM | \$ 351,061.99 | \$ 420,042.00 |
| MARSH & MCLENNAN CO S INC COM | \$ 3,032.97 | \$ 3,066.00 |
| MARSHALL & ILSLEY CORP COM | \$ 217,235.43 | \$ 303,093.00 |
| MARTEK BIOSCIENCES CORP COM STK USD0.10 | \$ 55,648.74 | \$ 47,847.00 |
| MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK | \$ 91,312.09 | \$ 98,550.00 |
| MARUBENI CORP NPV | \$ 723,113.34 | \$ 816,113.47 |
| MARVEL ENTMT INC COM | \$ 21,699.60 | \$ 24,784.11 |
| MARVELL TECH GROUP COM USD0.002 | \$ 416,092.70 | \$ 407,749.12 |
| MASCO CORP COM | \$ 1,471,110.21 | \$ 1,443,019.70 |
| MASCO CORP COM | \$ 468,773.12 | \$ 606,361.00 |
| MASCO CORP COM | \$ 225,676.21 | \$ 295,713.00 |
| MASSEY ENERGY CO COM | \$ 28,689.95 | \$ 27,876.00 |
| MASTERCARD INC CL A | \$ 400,873.95 | \$ 414,161.19 |
| MATERIAL TECHNOLOGIES INC CL A PAR \$.001CL A PAR \$.001 | \$ 277.95 | \$ 11.20 |
| MATRIA HEALTHCARE INC COM NEW | \$ 3,097.95 | \$ 2,873.00 |
| MATRIX INITIATIVES INC COM | \$ 1,604.95 | \$ 1,593.00 |
| MATSUMOTOKIYOSHI C NPV | \$ 334,143.36 | \$ 269,949.60 |
| MATSUSHITA ELC IND NPV | \$ 1,814,221.88 | \$ 1,893,542.03 |
| MATTEL INC COM | \$ 10,159.67 | \$ 11,641.64 |
| MATTEL INC COM | \$ 147,866.87 | \$ 182,413.00 |
| MATTEL INC COM | \$ 191,803.51 | \$ 212,732.08 |
| MATTSON TECH INC COM | \$ 298,730.58 | \$ 343,908.00 |
| MAWSON RES LTD COM STK | \$ 46,073.60 | \$ 52,949.00 |
| MAXIM INTEGRATED PRODS INC COM | \$ 438,085.81 | \$ 244,960.00 |
| MAXIM INTEGRATED PRODS INC COM | \$ 776,005.33 | \$ 750,190.00 |
| MAXIM INTEGRATED PRODS INC COM | \$ 34,794.40 | \$ 26,333.20 |
| MAXIM RES INC COM STK | \$ 190.95 | \$ 403.90 |
| MAXIMUM DYNAMICS INC COM STK | \$ 36,167.80 | \$ 370.00 |
| MAXWELL TECHNOLOGIES INC COM | \$ 196,841.90 | \$ 159,030.00 |
| MAXWELL TECHNOLOGIES INC COM | \$ 43,884.00 | \$ 41,850.00 |
| MAXXON INC COM | \$ 54.95 | \$ 23.00 |
| MBIA INC COM | \$ 24,167.00 | \$ 28,128.10 |
| MBIA INC COM | \$ 142,895.28 | \$ 248,404.00 |
| MBIA INC COM | \$ 120,570.48 | \$ 255,710.00 |
| MC CORMICK & CO INC COM NON-VTG | \$ 411,493.16 | \$ 420,304.00 |
| MC CORMICK & CO INC COM NON-VTG | \$ 12,377.94 | \$ 13,110.40 |
| MC CORMICK & CO INC COM NON-VTG | \$ 580,184.79 | \$ 597,680.00 |
| MC CORMICK & CO INC COM NON-VTG | \$ 326,716.32 | \$ 357,836.80 |
| MC CORMICK & CO INC COM NON-VTG | \$ 87,648.70 | \$ 127,248.00 |
| MC DONALDS CORP COM | \$ 592,017.83 | \$ 1,369,797.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MC DONALDS CORP COM | \$ 852,630.95 | \$ 1,216,326.54 |
| MC DONALDS CORP COM | \$ 927,254.28 | \$ 1,897,324.00 |
| MC DONALDS CORP COM | \$ 937,974.66 | \$ 1,462,890.00 |
| MC DONALDS CORP COM | \$ 255,018.67 | \$ 299,677.14 |
| MCAFEE INC COM | \$ 64,091.94 | \$ 62,436.00 |
| MCAFEE INC COM | \$ 17,796.68 | \$ 21,285.00 |
| MCCLATCHY CO CL A CL A | \$ 353,522.37 | \$ 363,720.00 |
| MCCLATCHY CO CL A CL A | \$ 236,666.37 | \$ 242,480.00 |
| MCCORMICK & SCHMICKS SEAFOOD RESTAURANTSINC COM | \$ 185,294.77 | \$ 180,300.00 |
| MCCORMICK & SCHMICKS SEAFOOD RESTAURANTSINC COM | \$ 2,341.90 | \$ 2,404.00 |
| MCCORMICK & SCHMICKS SEAFOOD RESTAURANTSINC COM | \$ 24,809.10 | \$ 24,040.00 |
| MCDERMOTT INTL INC COM STK \$1 PAR | \$ 143,262.06 | \$ 370,260.80 |
| MCDERMOTT INTL INC COM STK \$1 PAR | \$ 21,211.78 | \$ 22,887.00 |
| MCG CAP CORP COM | \$ 21,986.15 | \$ 23,368.00 |
| MCGRAW HILL COMPANIES INC COM | \$ 944,861.91 | \$ 1,095,122.00 |
| MCGRAW HILL COMPANIES INC COM | \$ 28,241.70 | \$ 37,547.04 |
| MCGRAW HILL COMPANIES INC COM | \$ 159,884.38 | \$ 598,576.00 |
| MCKESSON CORP | \$ 432,500.48 | \$ 375,027.90 |
| MCKESSON CORP | \$ 20,732.32 | \$ 21,547.50 |
| MCKESSON CORP | \$ 395,471.23 | \$ 390,390.00 |
| MDI INC COM | \$ 3,342.90 | \$ 1,075.00 |
| MDU RES GROUP INC COM | \$ 398,217.74 | \$ 405,112.00 |
| MDU RES GROUP INC COM | \$ 0.00 | \$ 0.00 |
| MDU RES GROUP INC COM | \$ 339,584.60 | \$ 417,675.60 |
| MEADOWBROOK INS GROUP INC COM | \$ 41,402.98 | \$ 42,527.00 |
| MEADWESTVACO CORP COM | \$ 112,796.37 | \$ 134,458.38 |
| MEADWESTVACO CORP COM | \$ 247,964.78 | \$ 294,588.00 |
| MECH TECH INC COM | \$ 4,496.76 | \$ 3,780.00 |
| MED DISCOVERIES INC COM | \$ 99,966.52 | \$ 27,000.00 |
| MED RES INC COM NEW CHAPTER 11 PROCEEDINGS EFFECTIVE 2/26/01 | \$ 30,722.54 | \$ 0.00 |
| MEDALLION FINL CORP COM | \$ 19,222.90 | \$ 18,555.00 |
| MEDAREX INC COM | \$ 40,352.82 | \$ 53,244.00 |
| MEDASORB TECHNOLOGIES CORP COM | \$ 12,009.95 | \$ 8,250.00 |
| MEDCATH CORP COM STK | \$ 114,309.54 | \$ 125,856.00 |
| MEDCO HLTH SOLUTIONS INC COM | \$ 163,031.71 | \$ 393,211.52 |
| MEDCO HLTH SOLUTIONS INC COM | \$ 46,012.79 | \$ 44,782.72 |
| MEDIABAY INC COM NEW | \$ 2,796.01 | \$ 240.00 |
| MEDIASET EUR0.52 | \$ 617,607.51 | \$ 647,620.30 |
| MEDICINES COMPANY COM | \$ 4,483.53 | \$ 6,344.00 |
| MEDICINES COMPANY COM | \$ 459,931.06 | \$ 463,112.00 |
| MEDICIS PHARMACEUTICAL CORP CL A NEW | \$ 217,987.99 | \$ 216,049.50 |
| MEDIFAST INC COM | \$ 22,785.45 | \$ 21,746.10 |
| MEDIMMUNE INC COM | \$ 18,198.37 | \$ 19,422.00 |
| MEDIMMUNE INC COM | \$ 331,891.56 | \$ 194,220.00 |
| MEDION AG NPV | \$ 215,719.82 | \$ 79,279.22 |

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| Asset Description | Historical Cost | Current Value |
|-----------------------------------|-----------------|-----------------|
| MEDIS TECHNOLOGIES LTD COM | \$ 5,448.87 | \$ 4,938.76 |
| MEDISYS CORP COM | \$ 1,509.95 | \$ 150.00 |
| MEDIWARE INFORMATION SYS INC COM | \$ 4,206.20 | \$ 3,344.00 |
| MEDTRONIC INC COM | \$ 753,773.40 | \$ 1,541,088.00 |
| MEDTRONIC INC COM | \$ 1,039,089.91 | \$ 1,102,306.00 |
| MEDTRONIC INC COM | \$ 138,244.69 | \$ 144,740.86 |
| MEGA URANIUM LTD COM | \$ 782,334.93 | \$ 1,593,237.50 |
| MELLON FINL CORP COM | \$ 508,562.44 | \$ 679,879.50 |
| MELLON FINL CORP COM | \$ 181,867.84 | \$ 429,930.00 |
| MEMC ELECTR MATLS INC COM | \$ 78,689.22 | \$ 77,692.90 |
| MEN S WEARHOUSE INC COMMOM | \$ 31,373.28 | \$ 36,997.42 |
| MEN S WEARHOUSE INC COMMOM | \$ 690,172.54 | \$ 776,678.00 |
| MENTOR GRAPHICS CORP COM | \$ 328,218.60 | \$ 528,279.00 |
| MENTOR GRAPHICS CORP COM | \$ 6,365.92 | \$ 9,015.00 |
| MERCANTILE BANKSHARES CORP COM | \$ 153.90 | \$ 183.23 |
| MERCK & CO INC COM | \$ 1,338,262.64 | \$ 1,735,280.00 |
| MERCK & CO INC COM | \$ 583,371.69 | \$ 803,984.00 |
| MERCK & CO INC COM | \$ 224,532.83 | \$ 266,608.51 |
| MERCK & CO INC COM | \$ 1,828,324.53 | \$ 2,367,480.00 |
| MERCURY GEN CORP NEW COM | \$ 4,462.19 | \$ 4,851.16 |
| MEREDITH CORP COM | \$ 5,013.35 | \$ 5,240.55 |
| MEREDITH CORP COM | \$ 24,807.86 | \$ 56,350.00 |
| MERGE TECHNOLOGIES INC COM | \$ 5,844.37 | \$ 3,739.20 |
| MERIDIAN BIOSCIENCE INC COM | \$ 3,695.98 | \$ 3,679.50 |
| MERIDIAN GOLD INC COM 2-559789 | \$ 36,680.25 | \$ 33,681.48 |
| MERIDIAN RES CORP COM | \$ 9,912.93 | \$ 7,570.50 |
| MERIT MED SYS INC COM | \$ 19,673.02 | \$ 20,592.00 |
| MERITAGE HOMES CORP COM | \$ 72,128.96 | \$ 76,352.00 |
| MERITAGE HOMES CORP COM | \$ 262,760.11 | \$ 272,004.00 |
| MERRILL LYNCH & CO INC COM STK | \$ 726,156.66 | \$ 2,048,200.00 |
| MERRILL LYNCH & CO INC COM STK | \$ 1,016,871.38 | \$ 1,182,370.00 |
| MERRILL LYNCH & CO INC COM STK | \$ 266,123.18 | \$ 507,395.00 |
| MERRILL LYNCH & CO INC COM STK | \$ 1,132,884.82 | \$ 1,443,050.00 |
| MERRILL LYNCH & CO INC COM STK | \$ 17,239.01 | \$ 20,328.94 |
| MESA AIR GROUP INC COM | \$ 22,236.83 | \$ 20,568.00 |
| METAL MGMT INC COM NEW STK NEW | \$ 365,888.56 | \$ 473,125.00 |
| METAL MGMT INC COM NEW STK NEW | \$ 12,023.29 | \$ 13,247.50 |
| METAL MGMT INC COM NEW STK NEW | \$ 380,030.78 | \$ 526,115.00 |
| METALLINE MNG INC COM | \$ 19,195.37 | \$ 32,310.00 |
| METCASH LTD NPV | \$ 0.00 | \$ 0.00 |
| METHODE ELECTRS INC COM | \$ 61,765.86 | \$ 84,474.00 |
| METLIFE INC COM ISIN US59156R1086 | \$ 669,387.63 | \$ 1,115,289.00 |
| METLIFE INC COM ISIN US59156R1086 | \$ 123,183.29 | \$ 134,917.69 |
| METLIFE INC COM ISIN US59156R1086 | \$ 1,276,693.51 | \$ 2,173,338.30 |
| METLIFE INC COM ISIN US59156R1086 | \$ 911,223.76 | \$ 1,192,002.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| METRETEK TECHNOLOGIES INC COM | \$ 13,529.03 | \$ 11,088.00 |
| METRO AG ORD NPV | \$ 386,838.20 | \$ 498,802.20 |
| METRO ONE TELECOMMUNICATIONS INC COM NEWSTK | \$ 5,037.20 | \$ 2,838.00 |
| METROCORP BANCSHARES INC COM | \$ 18,945.99 | \$ 18,936.00 |
| METROPOLIS CORP COM | \$ 15,075.70 | \$ 4,248.00 |
| METROPOLITAN HEALTH NETWORKS INC COM | \$ 37,189.90 | \$ 36,108.00 |
| METTLER-TOLEDO INTL INC COM | \$ 582,391.59 | \$ 780,615.00 |
| MFRI INC COM STK | \$ 643.55 | \$ 1,182.00 |
| MGIC INVT CORP WIS COM | \$ 84,249.51 | \$ 131,334.00 |
| MGM MIRAGE COM | \$ 24,012.01 | \$ 31,542.50 |
| MGM MIRAGE COM | \$ 1,198,223.77 | \$ 1,760,874.40 |
| MGP INGREDIENTS INC COM | \$ 11,667.02 | \$ 8,753.82 |
| MICREL INC COM | \$ 23,601.72 | \$ 23,543.52 |
| MICROCHIP TECHNOLOGY INC COM | \$ 3,577.10 | \$ 3,270.00 |
| MICROMEM TECHNOLOGIES INC COM | \$ 11,163.03 | \$ 373.65 |
| MICRON TECH INC COM | \$ 61,206.24 | \$ 59,413.76 |
| MICRON TECH INC COM | \$ 373,958.92 | \$ 263,844.00 |
| MICROSEMI CORP COM | \$ 21,098.58 | \$ 17,292.00 |
| MICROSOFT CORP COM | \$ 3,466,309.50 | \$ 6,455,732.00 |
| MICROSOFT CORP COM | \$ 2,250,676.79 | \$ 2,535,114.00 |
| MICROSOFT CORP COM | \$ 1,926,623.40 | \$ 2,122,012.63 |
| MICROTEK MED HLDGS INC COM | \$ 5,814.43 | \$ 5,980.00 |
| MICROTRAK INC COM OTC | \$ 43,662.90 | \$ 7,400.00 |
| MICROTUNE INC DEL COM | \$ 19,997.71 | \$ 15,510.00 |
| MICROVISION INC DEL COM | \$ 33,227.55 | \$ 15,950.00 |
| MIDDLEBY CORP COM | \$ 28,357.38 | \$ 35,587.80 |
| MIDNIGHT HLDGS GROUP INC COM STK | \$ 859.95 | \$ 8.50 |
| MIDWAY GOLD CORP COM | \$ 78,784.89 | \$ 92,578.05 |
| MIDWEST AIR GROUP INC | \$ 24,399.90 | \$ 25,300.00 |
| MIGAMI INC COM STK | \$ 249.95 | \$ 64.00 |
| MILLENNIUM BIOTECHNOLOGIES GROUP INC COM | \$ 539.95 | \$ 220.00 |
| MILLENNIUM CELL INC COM | \$ 32,011.39 | \$ 15,691.42 |
| MILLENNIUM PHARMACEUTICALS INC COM | \$ 5,145.65 | \$ 4,959.50 |
| MILLENNIUM PHARMACEUTICALS INC COM | \$ 1,115,623.73 | \$ 1,084,550.00 |
| MILLER HERMAN INC COM | \$ 0.00 | \$ 0.00 |
| MILLICOM INTL CELLULAR COM USD1.50 (POST-SUBD) | \$ 11,845.27 | \$ 14,855.24 |
| MILLIPORE CORP COM | \$ 13,554.19 | \$ 13,320.00 |
| MILLIPORE CORP COM | \$ 38,529.09 | \$ 86,580.00 |
| MINDSPEED TECHNOLOGIES INC COM STK | \$ 21,027.47 | \$ 11,297.65 |
| MINE SAFETY APPLIANCES CO COM | \$ 10,719.38 | \$ 9,162.50 |
| MINEBEA CO NPV | \$ 90,340.73 | \$ 90,772.52 |
| MINERA ANDES INC COM | \$ 4,219.33 | \$ 5,357.90 |
| MIPS TECHNOLOGIES INC COMMON | \$ 104,769.46 | \$ 102,090.00 |
| MIPS TECHNOLOGIES INC COMMON | \$ 1,894.88 | \$ 1,145.40 |
| MIRACLE ENTMT INC COM | \$ 9.03 | \$ 0.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MIRANDA GOLD CORP FORMERLY MIRANDA DIAM | \$ 18,105.65 | \$ 21,875.00 |
| MIRANT CORP NEW COM | \$ 523.01 | \$ 662.97 |
| MIRANT CORP NEW WT SER A EXP | \$ 133.92 | \$ 910.80 |
| MISONIX INC COM | \$ 2,419.75 | \$ 1,616.00 |
| MITSUBISHI CORP NPV | \$ 495,130.26 | \$ 490,655.03 |
| MITSUBISHI ELEC CP NPV | \$ 269,575.48 | \$ 264,311.19 |
| MITSUBISHI HVY IND NPV | \$ 176,279.67 | \$ 190,692.80 |
| MITSUBISHI UFJ FIN NPV | \$ 655,813.07 | \$ 703,201.71 |
| MITSUMI CHEMICALS NPV | \$ 96,522.20 | \$ 99,937.06 |
| MITSUMI ENG&SHIPBG NPV | \$ 74,060.44 | \$ 68,205.28 |
| MITSUMI TRUST HLDGS NPV | \$ 870,741.30 | \$ 905,660.69 |
| MITSUMI TRUST HLDGS NPV | \$ 300,927.30 | \$ 318,700.85 |
| MITSUMI ELECTRIC NPV | \$ 104,194.36 | \$ 112,139.65 |
| MIV THERAPEUTICS INC COM | \$ 8,420.25 | \$ 6,200.00 |
| MIVA INC COM | \$ 634.25 | \$ 338.00 |
| MKS INSTRS INC COM | \$ 179,594.65 | \$ 178,382.00 |
| MKS INSTRS INC COM | \$ 54,261.20 | \$ 63,224.00 |
| MMC ENERGY INC COM | \$ 35,069.78 | \$ 20,580.00 |
| MOBICLEAR INC COM STK | \$ 22,202.45 | \$ 10.77 |
| MOBILE MINI INC COM | \$ 4,368.67 | \$ 4,041.00 |
| MOBILE MINI INC COM | \$ 295,196.23 | \$ 270,747.00 |
| MOBILITY ELECTRONICS INC COM | \$ 5,149.45 | \$ 3,182.50 |
| MOCON INC COM | \$ 1,201.95 | \$ 1,273.00 |
| MOHAWK INDS INC COM | \$ 7,445.63 | \$ 7,486.00 |
| MOLECULAR DEVICES CORP COM | \$ 19,180.00 | \$ 21,070.00 |
| MOLECULAR DEVICES CORP COM | \$ 251,759.70 | \$ 187,523.00 |
| MOLECULAR PHARMACOLOGY USA LTD COM | \$ 228.95 | \$ 17.60 |
| MOLEX INC CL A | \$ 23,517.10 | \$ 23,184.90 |
| MOLEX INC COM | \$ 482,340.40 | \$ 496,591.00 |
| MOLEX INC COM | \$ 134,264.36 | \$ 111,495.75 |
| MOLEX INC COM | \$ 5,305.74 | \$ 4,744.50 |
| MOLINA HEALTHCARE INC COM | \$ 244,030.72 | \$ 292,590.00 |
| MOLSON COORS BREWING CO CL B CL B | \$ 555,879.53 | \$ 634,452.00 |
| MOLSON COORS BREWING CO CL B CL B | \$ 62,129.93 | \$ 84,084.00 |
| MOLSON COORS BREWING CO CL B CL B | \$ 766,804.30 | \$ 817,908.00 |
| MOLSON COORS BREWING CO CL B CL B | \$ 324,904.65 | \$ 374,556.00 |
| MOMENTA PHARMACEUTICALS INC COM STK | \$ 24,215.07 | \$ 23,595.00 |
| MONARCH CASINO & RESORT INC COM | \$ 44,418.06 | \$ 42,984.00 |
| MONEYGRAM INTL INC COM | \$ 265,398.00 | \$ 332,416.00 |
| MONOGRAM BIOSCIENCES INC COM | \$ 716.02 | \$ 302.60 |
| MONSANTO CO NEW COM | \$ 52,309.86 | \$ 61,467.93 |
| MONSANTO CO NEW COM | \$ 846,982.32 | \$ 1,112,585.40 |
| MONSANTO CO NEW COM | \$ 1,246,859.20 | \$ 1,444,417.41 |
| MONSANTO CO NEW COM | \$ 129,125.66 | \$ 709,785.36 |
| MONSTER WORLDWIDE INC COM | \$ 148,986.76 | \$ 149,248.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MONSTER WORLDWIDE INC COM | \$ 525,930.49 | \$ 635,236.80 |
| MONSTER WORLDWIDE INC COM | \$ 23,359.95 | \$ 23,320.00 |
| MONTPELIER RE HOLDINGS LTD COM | \$ 84,800.13 | \$ 84,137.41 |
| MOODYS CORP COM | \$ 7,688.34 | \$ 9,323.10 |
| MOODYS CORP COM | \$ 83,629.31 | \$ 407,454.00 |
| MORGAN STANLEY | \$ 714,617.04 | \$ 2,153,334.92 |
| MORGAN STANLEY | \$ 663,259.89 | \$ 855,015.00 |
| MORGAN STANLEY | \$ 67,776.12 | \$ 79,132.94 |
| MORGAN STANLEY | \$ 1,512,331.29 | \$ 2,076,465.00 |
| MORGANS HOTEL GROUP CO COM STK | \$ 1,012.95 | \$ 846.50 |
| MORTONS RESTAURANT GROUP INC NEW COM | \$ 1,713.97 | \$ 1,665.00 |
| MOSAIC CO COM | \$ 2,282.87 | \$ 2,136.00 |
| MOSYS INC COM STK | \$ 7,584.24 | \$ 9,250.00 |
| MOTHERS WK INC COM | \$ 1,121.28 | \$ 984.75 |
| MOTIENT CORP COM NEW | \$ 48,078.36 | \$ 26,759.70 |
| MOTOROLA INC COM | \$ 621,305.82 | \$ 575,939.32 |
| MOTOROLA INC COM | \$ 787,382.31 | \$ 1,243,057.60 |
| MOTOROLA INC COM | \$ 831,853.87 | \$ 1,132,856.00 |
| MOVIE GALLERY INC COM | \$ 6,781.63 | \$ 7,040.00 |
| MPHASE TECHNOLOGIES INC COM ISIN #US62472C1027 | \$ 3,581.61 | \$ 1,840.00 |
| M-REAL OYJ ORD B EUR1.70 | \$ 153,399.60 | \$ 168,519.79 |
| MRV COMMUNICATIONS COM STK USD0.0034 | \$ 57,811.92 | \$ 63,189.00 |
| MTI TECH CORP COM | \$ 13,172.03 | \$ 7,905.00 |
| MTS MEDICATION TECHNOLOGIES INC COM | \$ 4,499.95 | \$ 4,716.10 |
| MTS SYS CORP COM | \$ 82,986.33 | \$ 81,102.00 |
| MUELLER INDS INC COM | \$ 467,959.21 | \$ 446,970.00 |
| MUELLER INDS INC COM | \$ 173,397.45 | \$ 161,670.00 |
| MUELLER WTR PRODS INC COM SER B STK | \$ 50,533.11 | \$ 19,936.20 |
| MUENCHENER RUECKVE NPV(REGD) | \$ 364,732.56 | \$ 396,754.04 |
| MULTICELL TECHNOLOGIES INC COM NEW | \$ 81,291.65 | \$ 8,140.00 |
| MULTI-FINELINE ELECTRONIX INC COM | \$ 11,327.63 | \$ 4,058.00 |
| MULTIMEDIA GAMES INC COM | \$ 1,471.57 | \$ 1,152.00 |
| MUN MTG & EQTY L L C COM | \$ 59,144.80 | \$ 70,840.00 |
| MUN MTG & EQTY L L C COM | \$ 2,345.95 | \$ 2,576.00 |
| MURPHY OIL CORP COM | \$ 251,829.65 | \$ 233,910.00 |
| MURPHY OIL CORP COM | \$ 1,227,608.89 | \$ 1,235,655.00 |
| MURPHY OIL CORP COM | \$ 30,904.46 | \$ 29,238.75 |
| MURRAY UTD DEV CORP COM | \$ 43.95 | \$ 34.00 |
| MUT RISK MGMT LTD COM | \$ 3,133.73 | \$ 12.40 |
| MWI VETERINARY SUPPLY INC COM STK | \$ 16,247.90 | \$ 16,150.00 |
| MYERS INDS INC COM | \$ 86,273.64 | \$ 84,564.00 |
| MYERS INDS INC COM | \$ 3,388.99 | \$ 3,288.60 |
| MYLAN LAB INC COM | \$ 21,484.63 | \$ 21,364.19 |
| MYLAN LAB INC COM | \$ 102,822.33 | \$ 99,800.00 |
| MYLAN LAB INC COM | \$ 123,518.26 | \$ 103,792.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| MYRIAD GENETICS INC COM | \$ 2,805.14 | \$ 3,599.50 |
| MYTURN COM COM | \$ 6,961.18 | \$ 0.00 |
| N AMERN GALVANIZING & COATINGS INC COM STK | \$ 6,723.77 | \$ 6,090.00 |
| N AMERN PALLADIUM LTD COM | \$ 83,431.86 | \$ 72,462.42 |
| N V R INC COM | \$ 449,875.20 | \$ 516,000.00 |
| N W NAT GAS CO COM | \$ 31,561.74 | \$ 33,423.11 |
| N W PIPE CO COM | \$ 6,385.80 | \$ 8,405.00 |
| N.W. AIRLS CORP CL A COM STK PAR \$0.01 | \$ 11,635.23 | \$ 9,005.50 |
| NABI BIOPHARMACEUTICALS COM | \$ 87,545.00 | \$ 84,750.00 |
| NABORS INDUSTRIES COM USD0.10 | \$ 198,643.31 | \$ 223,350.00 |
| NABORS INDUSTRIES COM USD0.10 | \$ 441,131.30 | \$ 389,552.18 |
| NALCO HLDG CO COM | \$ 133,491.98 | \$ 168,385.80 |
| NAM TAI ELECTRS INC COM PAR \$0.01 | \$ 48.24 | \$ 34.12 |
| NANOBAC PHARMACEUTICALS INC COM STK | \$ 13,304.30 | \$ 5,400.00 |
| NANOGEN INC COM | \$ 13,517.35 | \$ 10,752.50 |
| NANOMETRICS INC COM DELAWARE | \$ 9,659.95 | \$ 7,910.00 |
| NANOPHASE TECHNOLOGIES CORP COM | \$ 7,406.19 | \$ 5,970.00 |
| NAPSTER INC COM | \$ 1,599.76 | \$ 1,542.75 |
| NAPSTER INC COM | \$ 3,787.85 | \$ 3,328.71 |
| NARA BANCORP INC COM | \$ 146,446.30 | \$ 161,084.00 |
| NARROWSTEP INC COM STK | \$ 2,802.95 | \$ 1,900.00 |
| NASDAQ STK MKT INC COM ACCREDITED INVS | \$ 329,153.78 | \$ 331,300.40 |
| NASDAQ STK MKT INC COM ACCREDITED INVS (FOR ACCT #2607800 ONLY) | \$ 113,640.05 | \$ 90,645.76 |
| NASH FINCH CO COM | \$ 297,480.41 | \$ 286,650.00 |
| NASH FINCH CO COM | \$ 15,635.42 | \$ 27,300.00 |
| NASTECH PHARMACEUTICAL INC COM PAR \$0.006 NASTECH PHARMACEUTICAL | \$ 2,761.22 | \$ 2,269.50 |
| NAT HARMONY FOODS INC COM | \$ 3,182.40 | \$ 617.50 |
| NATCO GROUP INC CL A ISIN US63227W2035 | \$ 47,329.00 | \$ 60,572.00 |
| NATIONAL BEVERAGE CORP COM | \$ 4,397.96 | \$ 4,209.00 |
| NATIONAL GRID ORD GBP0.11395 | \$ 319,517.89 | \$ 324,385.76 |
| NATIONAL HEALTHCARE LOGISTICS INC COM COM | \$ 534.95 | \$ 15.00 |
| NATIONAL OILWELL VARCO COM STK | \$ 218,558.56 | \$ 269,192.00 |
| NATIONAL OILWELL VARCO COM STK | \$ 51,333.58 | \$ 49,188.72 |
| NATIONAL STL CORP CL B CL B | \$ 3,120.00 | \$ 0.00 |
| NATIONWIDE FINL SVCS INC CL A COM | \$ 266,288.92 | \$ 401,080.00 |
| NATIONWIDE FINL SVCS INC CL A COM | \$ 209,832.22 | \$ 211,380.00 |
| NATL AUSTRALIA BK NPV | \$ 372,534.60 | \$ 530,477.21 |
| NATL COAL CORP COM NEW | \$ 2,865.60 | \$ 1,800.00 |
| NATL CY CORP COM | \$ 6,270.84 | \$ 6,580.80 |
| NATL CY CORP COM | \$ 458,718.26 | \$ 577,648.00 |
| NATL DENTEX CORP COM | \$ 7,156.95 | \$ 5,320.00 |
| NATL FUEL GAS CO COM | \$ 39,026.81 | \$ 46,484.91 |
| NATL MED HLTH CARD SYS INC DEL | \$ 13,614.90 | \$ 11,840.00 |
| NATL SEMICONDUCTOR CORP COM | \$ 86,759.78 | \$ 163,440.00 |
| NATL SEMICONDUCTOR CORP COM | \$ 20,895.03 | \$ 18,160.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| NATURAL ALTERNATIVES INTL INC COM NEW COM NEW | \$ 42,637.15 | \$ 85,096.05 |
| NATURAL GAS SVCS GROUP INC COM | \$ 29,617.30 | \$ 20,155.00 |
| NATURALNANO INC COM | \$ 1,709.95 | \$ 1,400.00 |
| NATURES SUNSHINE PRODS INC COM | \$ 101,525.43 | \$ 92,648.87 |
| NATUS MED INC DEL COM | \$ 109,581.78 | \$ 154,473.00 |
| NATUS MED INC DEL COM | \$ 2,621.67 | \$ 3,322.00 |
| NAVARRE CORP COM | \$ 5,829.39 | \$ 2,388.00 |
| NAVIGATORS GROUP INC COM | \$ 102,881.70 | \$ 105,996.00 |
| NAVISITE INC COM NEW | \$ 16.28 | \$ 27.88 |
| NAVTEQ CORP COM | \$ 17,040.50 | \$ 14,687.40 |
| NBTY INC COM | \$ 429,491.25 | \$ 623,550.00 |
| NCI BLDG SYS INC COM | \$ 273,062.44 | \$ 279,450.00 |
| NCR CORP COM | \$ 90,714.50 | \$ 192,420.00 |
| NCR CORP COM | \$ 129,458.78 | \$ 333,528.00 |
| NCR CORP COM | \$ 408,084.07 | \$ 401,944.00 |
| NEAH PWR SYS INC COM | \$ 94,660.30 | \$ 52,149.05 |
| NEDBANK GROUP LTD ZAR1 | \$ 230,573.07 | \$ 346,040.63 |
| NEENAH PAPER INC COM | \$ 18,807.68 | \$ 21,439.24 |
| NEKTAR THERAPEUTICS COM | \$ 18,287.77 | \$ 14,601.60 |
| NEKTAR THERAPEUTICS COM | \$ 11,630.74 | \$ 12,168.00 |
| NEKTAR THERAPEUTICS COM | \$ 321,397.63 | \$ 323,973.00 |
| NELNET INC CL A CL A | \$ 170,481.03 | \$ 155,952.00 |
| NELNET INC CL A CL A | \$ 63,624.00 | \$ 60,192.00 |
| NEOGENOMICS INC COM NEW | \$ 6,180.82 | \$ 3,750.00 |
| NEOMAGIC CORP COM NEW | \$ 4,842.47 | \$ 4,402.50 |
| NEOMEDIA TECHNOLOGIES INC COM | \$ 1,240.86 | \$ 227.90 |
| NEOPHARM INC COM | \$ 22,393.16 | \$ 17,050.70 |
| NEOPROBE CORP COM | \$ 356.59 | \$ 24.00 |
| NESS ENERGY INTL INC COM | \$ 807.93 | \$ 171.00 |
| NESS TECHNOLOGIES INC COM | \$ 3,067.53 | \$ 2,852.00 |
| NESS TECHNOLOGIES INC COM | \$ 136,489.76 | \$ 162,564.00 |
| NESTLE SA CHF1(REGD) | \$ 1,253,866.49 | \$ 1,269,523.22 |
| NESTLE SA CHF1(REGD) | \$ 2,500,730.54 | \$ 2,454,624.40 |
| NESTLE SA CHF1(REGD) | \$ 551,634.78 | \$ 745,255.18 |
| NET BANK INC COM | \$ 4,627.45 | \$ 4,640.00 |
| NET VOICE TECHNOLOGIES CORP COM | \$ 1,460.40 | \$ 0.09 |
| NETFLIX INC COM STK | \$ 82,849.26 | \$ 81,898.62 |
| NETGEAR INC COM | \$ 100,008.55 | \$ 99,750.00 |
| NETLOGIC MICROSYSTEMS INC COM | \$ 288,128.16 | \$ 251,604.00 |
| NETLOGIC MICROSYSTEMS INC COM | \$ 9,365.36 | \$ 8,676.00 |
| NETSOL TECHNOLOGIES INC COM NEW STK | \$ 1,203.44 | \$ 680.00 |
| NETWORK APPLIANCE INC DEL | \$ 43,015.87 | \$ 46,232.56 |
| NETWORK APPLIANCE INC DEL | \$ 709,853.13 | \$ 716,074.40 |
| NETWORK APPLIANCE INC DEL | \$ 182,878.76 | \$ 365,304.00 |
| NEUROBIOLOGICAL TECHNOLOGIES INC COM | \$ 3,679.75 | \$ 2,060.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| NEUROCRINE BIOSCIENCES INC COM | \$ 97,020.00 | \$ 109,410.00 |
| NEUROCRINE BIOSCIENCES INC COM | \$ 2,038.96 | \$ 2,084.00 |
| NEUROMETRIX INC COM STK | \$ 114,407.30 | \$ 104,370.00 |
| NEUROMETRIX INC COM STK | \$ 203,447.53 | \$ 102,879.00 |
| NEVTAH CAP MGMT CORP COM NEW | \$ 1,556.34 | \$ 1,700.00 |
| NEW CENTY FINL CORP MD COM | \$ 576,066.10 | \$ 527,553.00 |
| NEW CENTY FINL CORP MD COM | \$ 116,230.98 | \$ 83,168.70 |
| NEW CENTY FINL CORP MD COM | \$ 107,035.25 | \$ 97,929.00 |
| NEW DRAGON ASIA CORP CL A | \$ 17,418.13 | \$ 17,185.50 |
| NEW FRONTIER ENERGY INC COM NEW COM NEW | \$ 2,164.95 | \$ 1,400.00 |
| NEW FRONTIER MEDIA INC COM | \$ 10,376.39 | \$ 11,397.46 |
| NEW GOLD INC CDA COM | \$ 11,729.95 | \$ 7,609.90 |
| NEW WORLD RESTAURANT GROUP INC COM PAR \$0.0001 STK | \$ 692.95 | \$ 600.00 |
| NEW YORK TIMES CO CL A ISIN #US6501111073 | \$ 83,479.94 | \$ 87,696.00 |
| NEW YORK TIMES CO CL A ISIN #US6501111073 | \$ 175,806.49 | \$ 185,866.80 |
| NEW YORK TIMES CO CL A ISIN #US6501111073 | \$ 24,446.75 | \$ 24,360.00 |
| NEWCASTLE INVT CORP NEW COM | \$ 65,030.68 | \$ 68,904.00 |
| NEWELL RUBBERMAID INC COM | \$ 56,850.65 | \$ 61,846.64 |
| NEWELL RUBBERMAID INC COM | \$ 185,838.14 | \$ 199,552.35 |
| NEWFIELD EXPLORATION | \$ 17,646.98 | \$ 18,380.00 |
| NEWFIELD EXPLORATION | \$ 217,877.04 | \$ 248,130.00 |
| NEWMARKET CORP COM | \$ 74,637.48 | \$ 71,745.75 |
| NEWMARKET TECHNOLOGY INC COM STK | \$ 22,422.10 | \$ 23,253.00 |
| NEWMONT MINING CORP NEW COM | \$ 391,606.25 | \$ 365,236.86 |
| NEWMONT MINING CORP NEW COM | \$ 342,430.64 | \$ 503,467.65 |
| NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | \$ 21,289.67 | \$ 18,025.00 |
| NEWPORT CORP COM | \$ 519.10 | \$ 419.00 |
| NEWS CORP CL A COM | \$ 1,394,439.04 | \$ 2,388,576.00 |
| NEWS CORP CL A COM | \$ 1,101,021.37 | \$ 1,230,374.40 |
| NEWS CORP CL A COM | \$ 8,908.31 | \$ 9,880.80 |
| NEWS CORP CL A COM | \$ 1,086,480.05 | \$ 1,256,580.00 |
| NEWS CORP CL B COM | \$ 22,570.75 | \$ 24,486.00 |
| NEWSTAR FINL INC COMSTK | \$ 183,269.38 | \$ 180,810.00 |
| NEXPRISE INC NEW COM NEW STK | \$ 1,285.15 | \$ 17.25 |
| NEXT ORD GBP0.10 | \$ 730,620.44 | \$ 723,069.12 |
| NEXTERA ENTERPRISES INC CL A CL A ISIN #US65332E1010 | \$ 347.34 | \$ 370.00 |
| NGAS RES INC COM | \$ 67,479.39 | \$ 60,610.00 |
| NICOR INC COM | \$ 29,975.51 | \$ 51,480.00 |
| NIGHTHAWK RADIOLOGY HLDGS INC COM STK | \$ 178,091.34 | \$ 234,600.00 |
| NIGHTHAWK RADIOLOGY HLDGS INC COM STK | \$ 156,131.30 | \$ 165,750.00 |
| NIGHTHAWK RADIOLOGY HLDGS INC COM STK | \$ 4,576.25 | \$ 5,100.00 |
| NII HLDGS INC COM NEW CL B NEW | \$ 592,749.46 | \$ 798,411.60 |
| NII HLDGS INC COM NEW CL B NEW | \$ 19,211.28 | \$ 18,880.92 |
| NIKE INC CL B CL B | \$ 170,585.41 | \$ 475,344.00 |
| NIKE INC CL B CL B | \$ 321,163.27 | \$ 406,023.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| NIKE INC CL B CL B | \$ 849,516.15 | \$ 1,002,183.60 |
| NIKE INC CL B CL B | \$ 84,517.55 | \$ 96,487.11 |
| NINTENDO CO LTD NPV | \$ 278,849.43 | \$ 466,786.96 |
| NIPPON ELEC GLASS NPV | \$ 553,461.58 | \$ 587,470.10 |
| NIPPON EXPRESS CO NPV | \$ 842,547.66 | \$ 861,589.53 |
| NIPPON MINING HLDG NPV | \$ 365,460.33 | \$ 326,868.36 |
| NIPPON PAPER GROUP INC | \$ 399,018.19 | \$ 418,270.32 |
| NIPPON TEL&TEL CP NPV | \$ 221,357.43 | \$ 240,980.24 |
| NISOURCE INC COM | \$ 1,100.71 | \$ 1,268.09 |
| NISOURCE INC COM | \$ 133,169.04 | \$ 164,578.90 |
| NISSAN MOTOR CO NPV | \$ 550,043.81 | \$ 608,533.42 |
| NITTO DENKO CORP NPV | \$ 361,766.11 | \$ 335,126.52 |
| NJ RES CORP COM | \$ 194,689.67 | \$ 218,610.00 |
| NJ RES CORP COM | \$ 626,624.00 | \$ 621,824.00 |
| NL INDS INC COM NEW | \$ 6,425.67 | \$ 5,790.40 |
| NM SOFTWARE INC COM | \$ 23,072.00 | \$ 3,500.00 |
| NMC INC COM STK | \$ 8,939.57 | \$ 3,570.00 |
| NMS COMMUNICATIONS CORP COM | \$ 10,867.49 | \$ 4,100.00 |
| NMT MED INC COM STK | \$ 25,235.45 | \$ 16,236.00 |
| NOBLE CORPORATION COM | \$ 192,095.80 | \$ 277,947.50 |
| NOBLE CORPORATION COM | \$ 101,310.22 | \$ 107,599.95 |
| NOBLE CORPORATION COM | \$ 147,166.90 | \$ 258,910.00 |
| NOBLE ENERGY INC COM | \$ 556,430.04 | \$ 525,049.00 |
| NOBLE INTL LTD COM | \$ 64,228.50 | \$ 70,175.00 |
| NOK CORP NPV | \$ 89,850.56 | \$ 100,155.26 |
| NOKIA OYJ EUR0.06 | \$ 335,946.32 | \$ 373,552.47 |
| NOMURA HOLDINGS NPV | \$ 241,885.37 | \$ 252,469.47 |
| NOMURA HOLDINGS NPV | \$ 640,342.85 | \$ 659,435.19 |
| NORDIC AMER TANKER SHIPPING COM STK ISIN#BMG657731060 | \$ 115,896.46 | \$ 115,547.28 |
| NORDSON CORP COM | \$ 6,804.20 | \$ 7,474.50 |
| NORDSTROM INC COM | \$ 278,105.26 | \$ 274,231.72 |
| NORDSTROM INC COM | \$ 36,596.24 | \$ 38,097.04 |
| NORDSTROM INC COM | \$ 73,136.52 | \$ 281,238.00 |
| NORFOLK SOUTHN CORP COM | \$ 229,545.67 | \$ 497,871.00 |
| NORFOLK SOUTHN CORP COM | \$ 448,272.30 | \$ 531,565.30 |
| NORFOLK SOUTHN CORP COM | \$ 107,068.75 | \$ 109,204.68 |
| NORTEL NETWORKS CORP NEW COM NEW STK | \$ 47,188.45 | \$ 54,128.25 |
| NORTEL NETWORKS CORP NEW COM NEW STK | \$ 60,038.88 | \$ 75,378.60 |
| NORTH AMERN ENERGY PARTNERS INC COM | \$ 193,600.00 | \$ 196,988.00 |
| NORTH AMERN SCIENTIFIC INC COM | \$ 1,249.95 | \$ 574.95 |
| NORTH WEST OIL GROUP INC COM STK | \$ 28,849.90 | \$ 1,988.00 |
| NORTHERN DYNASTY MINERALS LTD COM NEW STK | \$ 2,748.83 | \$ 3,037.50 |
| NORTHERN ORION RES INC COM NORTHERN ORION RESOURCES INC | \$ 57,367.22 | \$ 49,410.00 |
| NORTHERN PERU COPPER CORP | \$ 3,859.95 | \$ 5,095.60 |
| NORTHERN ROCK ORD GBP0.25 | \$ 988,961.12 | \$ 986,925.18 |

| Asset Description | Historical Cost | Current Value |
|--------------------------------------|-----------------|-----------------|
| NORTHERN SUN EXPL CO INC COM | \$ 25,207.47 | \$ 16,981.19 |
| NORTHERN TRUST CORP COM | \$ 717,932.80 | \$ 776,832.00 |
| NORTHERN TRUST CORP COM | \$ 2,750.35 | \$ 3,641.40 |
| NORTHERN TRUST CORP COM | \$ 180,945.96 | \$ 285,243.00 |
| NORTHFIELD LAB INC COM | \$ 24,559.20 | \$ 8,465.60 |
| NORTHGATE MINERALS CORP | \$ 19,385.55 | \$ 21,228.00 |
| NORTHN CONTL RES INC COM | \$ 3,026.06 | \$ 3,712.20 |
| NORTHROP GRUMMAN CORP COM | \$ 1,136,561.96 | \$ 1,523,927.00 |
| NORTHROP GRUMMAN CORP COM | \$ 136,478.80 | \$ 145,208.58 |
| NORTHROP GRUMMAN CORP COM | \$ 336,858.23 | \$ 577,345.60 |
| NORTHWESTERN CORP COM NEW COM NEW | \$ 4,757.45 | \$ 5,307.00 |
| NORTHWESTERN MINERAL VENTURES INC | \$ 20,910.68 | \$ 18,720.00 |
| NOVA CHEMICALS CORP COM | \$ 129,333.19 | \$ 186,930.00 |
| NOVA URANIUM CORP | \$ 5,858.90 | \$ 4,227.60 |
| NOVAGOLD RES INC COM NEW | \$ 1,899.18 | \$ 2,676.96 |
| NOVARTIS AG CHF0.50(REGD) | \$ 726,321.47 | \$ 896,037.11 |
| NOVASTAR FINL INC COM | \$ 83,513.59 | \$ 68,361.91 |
| NOVATEL INC COM | \$ 10,724.70 | \$ 9,975.00 |
| NOVATEL WIRELESS INC COM NEW | \$ 1,031.76 | \$ 967.00 |
| NOVAVAX INC COM | \$ 101,185.65 | \$ 87,330.00 |
| NOVAVAX INC COM | \$ 23,778.72 | \$ 19,065.00 |
| NOVELL INC COM | \$ 113,818.48 | \$ 52,080.00 |
| NOVELL INC COM | \$ 11,833.56 | \$ 11,606.40 |
| NOVELLUS SYS INC COM | \$ 6,326.46 | \$ 6,884.00 |
| NOVELLUS SYS INC COM | \$ 155,216.62 | \$ 106,702.00 |
| NOVELLUS SYS INC COM | \$ 644,088.10 | \$ 836,406.00 |
| NOVELOS THERAPEUTICS INC COM | \$ 4,409.95 | \$ 4,350.00 |
| NOVEN PHARMACEUTICALS INC COM | \$ 218,018.57 | \$ 229,050.00 |
| NOVINT TECHNOLOGIES INC COM STK | \$ 5,949.95 | \$ 6,300.00 |
| NRG ENERGY INC COM NEW | \$ 309,715.58 | \$ 350,062.50 |
| NRG ENERGY INC COM NEW | \$ 266,826.60 | \$ 273,216.78 |
| NRG ENERGY INC COM NEW | \$ 5,873.90 | \$ 6,721.20 |
| NSTAR COM | \$ 6,513.60 | \$ 6,973.40 |
| NTELOS HLDGS CORP COM | \$ 36,082.50 | \$ 44,700.00 |
| NTN BUZZTIME INC | \$ 5,084.25 | \$ 4,795.00 |
| NU HORIZONS ELECTRS CORP COM | \$ 2,740.06 | \$ 2,315.25 |
| NU SKIN ENTERPRISES INC CL A | \$ 3,533.70 | \$ 3,646.00 |
| NUANCE COMMUNICATIONS INC COM | \$ 47,775.14 | \$ 59,603.46 |
| NUANCE COMMUNICATIONS INC COM | \$ 349,416.17 | \$ 505,386.00 |
| NUANCE COMMUNICATIONS INC COM | \$ 121,291.45 | \$ 244,098.00 |
| NUCLEAR SOLUTIONS INC COM | \$ 101,427.17 | \$ 87,720.00 |
| NUCOR CORP COM | \$ 286,622.89 | \$ 284,925.53 |
| NUCOR CORP COM | \$ 88,988.05 | \$ 420,882.00 |
| NUCOR CORP NUCOR CORP | \$ 8,969.94 | \$ 8,199.00 |
| NUCRYST PHARMACEUTICALS CORP COM STK | \$ 3,187.90 | \$ 2,370.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| NUTRALOGIX LAB INC COM | \$ 2,175.27 | \$ 1,901.90 |
| NUTRI SYS INC NEW COM | \$ 83,348.59 | \$ 81,709.71 |
| NUTRI SYS INC NEW COM | \$ 520,158.57 | \$ 567,974.40 |
| NUTRI SYS INC NEW COM | \$ 399,153.29 | \$ 599,035.50 |
| NUTRITION 21 INC COM | \$ 27,830.09 | \$ 38,760.00 |
| NUVASIVE INC COM | \$ 408,238.34 | \$ 452,760.00 |
| NUVASIVE INC COM | \$ 1,915.14 | \$ 2,310.00 |
| NUVELO INC COM NEW | \$ 89,769.53 | \$ 89,580.00 |
| NV GEOTHERMAL PWR INC COM | \$ 3,754.95 | \$ 3,105.00 |
| NV PAC GOLD LTD COM | \$ 3,364.95 | \$ 4,296.50 |
| NVE CORP COM NEW COM NEW | \$ 27,048.90 | \$ 21,525.00 |
| NVIDIA CORP COM | \$ 121,116.45 | \$ 153,998.61 |
| NVIDIA CORP COM | \$ 885,646.76 | \$ 1,016,664.70 |
| NVIDIA CORP COM | \$ 192,894.98 | \$ 325,688.00 |
| NXSTAGE MED INC COM STK | \$ 97,908.68 | \$ 91,342.00 |
| NY CMNTY BANCORP INC COM | \$ 5,699.72 | \$ 5,015.26 |
| NYFIX INC DE COM | \$ 6,219.36 | \$ 5,040.00 |
| NYMEX HLDGS INC COM STK | \$ 686,216.69 | \$ 623,894.31 |
| NYMEX HLDGS INC COM STK | \$ 10,563.52 | \$ 10,912.88 |
| NYSE GROUP INC COM STK | \$ 1,043,120.42 | \$ 1,012,532.40 |
| O CHARLEYS INC | \$ 6,581.56 | \$ 7,448.00 |
| O2DIESEL CORP COM | \$ 14,609.43 | \$ 11,070.00 |
| OAKLEY INC COM | \$ 38,037.74 | \$ 45,763.82 |
| OCCAM NETWORKS INC DEL COM NEW STK | \$ 230,981.12 | \$ 257,400.00 |
| OCCIDENTAL PETE CORP COM | \$ 139,782.10 | \$ 151,373.00 |
| OCCIDENTAL PETE CORP COM | \$ 1,599,762.83 | \$ 1,538,145.00 |
| OCCIDENTAL PETE CORP COM | \$ 210,316.82 | \$ 634,790.00 |
| OCCIDENTAL PETE CORP COM | \$ 380,050.23 | \$ 1,044,962.00 |
| OCCIDENTAL PETE CORP COM | \$ 88,160.88 | \$ 90,761.54 |
| OCCULOGIX INC COM STK | \$ 37,359.00 | \$ 7,033.60 |
| OCEAN BIO-CHEM INC COM STK | \$ 2,369.95 | \$ 2,130.00 |
| OCEANEERING INTL INC COM | \$ 208,246.86 | \$ 238,597.00 |
| OCEANEERING INTL INC COM | \$ 75,592.56 | \$ 72,651.00 |
| OCTILLION CORP COM NEW COM NEW | \$ 213,756.34 | \$ 77,299.30 |
| OCWEN FINL CORP COM NEW COM NEW | \$ 21,973.64 | \$ 22,346.74 |
| ODYSSEY HEALTHCARE INC COM | \$ 7,006.16 | \$ 6,510.66 |
| ODYSSEY RE HLDGS CORP COM | \$ 210,427.59 | \$ 227,530.00 |
| OFFICE DEPOT INC COM | \$ 141,320.39 | \$ 267,190.00 |
| OFFICE DEPOT INC COM | \$ 32,309.45 | \$ 30,994.04 |
| OFFICEMAX INC DEL COM | \$ 139,454.91 | \$ 163,845.00 |
| OFFICEMAX INC DEL COM | \$ 56,383.47 | \$ 89,370.00 |
| OFFICEMAX INC DEL COM | \$ 0.00 | \$ 0.00 |
| OIL STS INTL INC COM ISIN US6780261052 | \$ 49,446.62 | \$ 61,237.00 |
| OILSANDS QUEST INC COM STK | \$ 290,797.21 | \$ 270,076.00 |
| OLD 2ND BANCORP INC DEL COM | \$ 2,804.66 | \$ 3,867.60 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| OLD DOMINION FGHT LINE INC COM | \$ 378,436.10 | \$ 395,951.50 |
| OLD MUTUAL PLC ORD GBP0.10 | \$ 286,743.63 | \$ 290,935.62 |
| OLD REP INTL CORP COM | \$ 1,117.11 | \$ 1,188.09 |
| OLIN CORP COM | \$ 167,315.17 | \$ 161,896.00 |
| OLIN CORP COM | \$ 404,396.56 | \$ 388,220.00 |
| OLIN CORP COM | \$ 7,180.80 | \$ 6,125.96 |
| OLYMPIC STL INC COM | \$ 89,707.50 | \$ 77,805.00 |
| OLYMPIC STL INC COM | \$ 4,882.15 | \$ 3,334.50 |
| OM GROUP INC | \$ 11,969.62 | \$ 11,320.00 |
| OM GROUP INC | \$ 242,974.56 | \$ 298,848.00 |
| OM GROUP INC | \$ 493,727.47 | \$ 620,336.00 |
| OMI CORP NEW COM | \$ 26,933.76 | \$ 26,991.75 |
| OMNI ENERGY SVCS CORP COM NEW | \$ 32,314.73 | \$ 31,788.13 |
| OMNICARE INC COM | \$ 2,968.73 | \$ 2,897.25 |
| OMNICELL INC COM | \$ 8,856.30 | \$ 9,315.00 |
| OMNICOM GROUP INC COM | \$ 0.00 | \$ 0.00 |
| OMNICOM GROUP INC COM | \$ 243,699.10 | \$ 449,522.00 |
| OMNICOM GROUP INC COM | \$ 49,811.95 | \$ 52,270.00 |
| OMNITURE INC COM STK | \$ 20,274.60 | \$ 24,640.00 |
| OMNIVISION TECHNOLOGIES INC COM | \$ 149,823.84 | \$ 128,528.40 |
| OMNOVA SOLUTIONS INC COM | \$ 35,986.01 | \$ 25,231.22 |
| OMRIX BIOPHARMACEUTICALS INC COM STK | \$ 15,329.61 | \$ 18,156.00 |
| OMRON CORP NPV | \$ 549,826.76 | \$ 567,328.27 |
| ON ASSIGNMENT INC COM | \$ 376,214.41 | \$ 400,675.00 |
| ON SEMICONDUCTOR CORP COM | \$ 110,512.50 | \$ 132,475.00 |
| ON SEMICONDUCTOR CORP COM | \$ 174,038.24 | \$ 218,773.00 |
| ON TRACK INNOVATIONS COM ILS0.10 | \$ 18,930.85 | \$ 15,191.00 |
| ON2 TECHNOLOGIES | \$ 5,166.00 | \$ 5,760.00 |
| ONCOLYTICS BIOTECH INC COM | \$ 7,989.51 | \$ 5,225.00 |
| ONEIDA FINL CORP COM STK | \$ 3,723.48 | \$ 3,842.34 |
| ONELINK CORP COM STK | \$ 3,216.64 | \$ 243.00 |
| ONEOK INC COM STK | \$ 24,796.51 | \$ 25,810.17 |
| ONESTEEL NPV | \$ 156,450.45 | \$ 193,044.72 |
| ONLINE PWR SUP INC COM | \$ 46,941.63 | \$ 0.35 |
| ONLINE RES CORP COM | \$ 7,173.90 | \$ 7,147.00 |
| ONSCREEN TECHNOLOGIES INC COM | \$ 602.95 | \$ 280.00 |
| ONSTREAM MEDIA CORP COM | \$ 6,552.58 | \$ 4,954.44 |
| ONYX PHARMACEUTICALS INC DEL COM | \$ 9,142.56 | \$ 6,348.00 |
| OPEN ENERGY CORP COM STK | \$ 13,402.83 | \$ 4,721.20 |
| OPEN TEXT CORP COM | \$ 12,772.59 | \$ 12,180.00 |
| OPENTV CORP OPENTV CORP ISIN NL0000470755 | \$ 227,031.06 | \$ 182,120.00 |
| OPENTV CORP OPENTV CORP ISIN NL0000470755 | \$ 4,615.38 | \$ 3,633.12 |
| OPENWAVE SYS INC COM NEW | \$ 7,271.48 | \$ 6,608.68 |
| OPNET TECHNOLOGIES INC COM ISIN US6837571081 | \$ 12,918.83 | \$ 14,450.00 |
| OPNET TECHNOLOGIES INC COM ISIN US6837571081 | \$ 402,538.70 | \$ 424,830.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| OPSWARE INC COM | \$ 263,570.41 | \$ 270,774.00 |
| OPSWARE INC COM | \$ 129,627.46 | \$ 183,456.00 |
| OPTIONABLE INC COM STK | \$ 1,880.28 | \$ 2,670.00 |
| OPTIONSPRESS HLDGS INC COM STK | \$ 60,370.80 | \$ 47,653.97 |
| OPTIUM CORP COM | \$ 90,012.55 | \$ 122,206.00 |
| OR STL MLS INC (USE FOR TENDER) | \$ 559.28 | \$ 6,241.00 |
| ORACLE CORP COM | \$ 503,374.83 | \$ 513,017.34 |
| ORACLE CORP COM | \$ 1,124,179.07 | \$ 1,714,000.00 |
| ORACLE CORP COM | \$ 254,201.14 | \$ 267,384.00 |
| ORACLE CORP COM | \$ 502,129.02 | \$ 654,233.80 |
| ORAGENICS INC COM STK | \$ 1,929.80 | \$ 1,650.00 |
| ORASURE TECHNOLOGIES INC COM | \$ 1,260.02 | \$ 908.60 |
| ORBITAL SCI CORP COM | \$ 95,295.25 | \$ 119,860.00 |
| ORBOTECH LTD SH COM | \$ 5,101.75 | \$ 5,090.00 |
| ORCHID CELLMARK INC COM | \$ 10,200.41 | \$ 3,100.00 |
| ORD USD1 | \$ 46,770.26 | \$ 62,473.62 |
| ORGANA TECHNOLOGIES GROUP INC COM STK | \$ 20,613.30 | \$ 52.00 |
| ORIENT-EXPRESS HOTELS COM | \$ 665,871.51 | \$ 804,440.00 |
| ORION HEALTHCORP INC COM | \$ 211.65 | \$ 12.00 |
| ORIX CORP NPV | \$ 95,907.72 | \$ 132,994.84 |
| ORKLA ASA NOK6.25 | \$ 233,359.34 | \$ 294,811.57 |
| ORLEANS ENERGY LTD | \$ 3,519.75 | \$ 2,964.60 |
| ORLEANS HOMEBUILDERS INC COM | \$ 15,411.39 | \$ 19,552.00 |
| ORMAT TECHNOLOGIES INC COM | \$ 70,227.00 | \$ 66,276.00 |
| ORTHOLOGIC CORP COM STK USD0.0005 | \$ 1,754.95 | \$ 1,430.00 |
| ORTHOVITA INC CDT-COM STK ISIN# US68750U1025 | \$ 166,332.89 | \$ 152,460.00 |
| OSAKA GAS CO NPV | \$ 178,201.75 | \$ 182,174.48 |
| OSHKOSH TRUCK CORP COM | \$ 105,754.47 | \$ 105,313.50 |
| OSI PHARMACEUTICALS INC COM | \$ 741.75 | \$ 839.52 |
| OSI RESTAURANT PARTNERS COM | \$ 7,276.98 | \$ 7,040.79 |
| OSI SYS INC COM | \$ 16,336.17 | \$ 16,744.00 |
| OSI SYS INC COM | \$ 203,596.94 | \$ 249,067.00 |
| OSTEOTECH INC COM | \$ 9,599.80 | \$ 11,300.00 |
| OTELCO INC INCOME DEP SECS IDS | \$ 26,102.42 | \$ 32,514.66 |
| OTTER TAIL CORP | \$ 102,749.02 | \$ 105,944.00 |
| OUTOKUMPU OYJ SER A NPV | \$ 193,947.36 | \$ 289,227.04 |
| OVERSEAS SHIPHOLDING GROUP INC COM | \$ 6,264.50 | \$ 5,653.98 |
| OVERSTOCK COM INC DEL COM | \$ 6,317.52 | \$ 1,580.00 |
| OWENS CORNING NEW WT EXP SER B WTS | \$ 48,258.30 | \$ 10,281.60 |
| OXIGENE INC COM | \$ 4,191.95 | \$ 4,080.00 |
| OYO GEOSPACE COM | \$ 15,621.89 | \$ 14,812.95 |
| P A M TRANSN SVCS INC COM | \$ 60,714.28 | \$ 48,444.00 |
| PAC FL CELL CORP COM STK | \$ 1,757.47 | \$ 1,250.00 |
| PAC MERCANTILE BANCORP COM | \$ 2,694.95 | \$ 3,238.22 |
| PAC SUNWEAR CAL INC COM | \$ 4,110.12 | \$ 4,248.86 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| PACCAR INC COM | \$ 36,376.88 | \$ 44,653.67 |
| PACCAR INC COM | \$ 94,258.92 | \$ 401,276.70 |
| PACER INTL INC TENN COM | \$ 371,044.07 | \$ 419,757.00 |
| PACIFIC BOOKER MINERALS INC COM | \$ 4,836.69 | \$ 4,310.05 |
| PACIFIC CAP BANCORP NEW COM | \$ 382,351.40 | \$ 369,380.00 |
| PACIFIC ETHANOL INC COM | \$ 127,065.91 | \$ 109,515.24 |
| PACIFIC RODERA ENERGY INC FORMERLY PAC RODERA VENTURES INC TO 03/29/2004 COM | \$ 45,099.90 | \$ 44,121.50 |
| PACKAGING CORP AMER COM ISIN US6951561090 | \$ 404,831.57 | \$ 395,590.00 |
| PACKETEER INC COM | \$ 6,839.82 | \$ 8,160.00 |
| PACTIV CORP COM | \$ 94,753.86 | \$ 122,024.11 |
| PAID INC COM NEW | \$ 902.84 | \$ 700.00 |
| PAIN THERAPEUTICS INC COM ISIN US69562K1007 | \$ 2,059.19 | \$ 1,780.00 |
| PAIN THERAPEUTICS INC COM ISIN US69562K1007 | \$ 156,915.36 | \$ 144,180.00 |
| PAINCARE HLDGS INC COM STK | \$ 405.49 | \$ 110.00 |
| PALADIN RES (AU) NPV | \$ 13,185.32 | \$ 80,672.50 |
| PALADINE RESOURCES COM | \$ 34,454.69 | \$ 92,352.48 |
| PALATIN TECHNOLOGIES INC COM NEW STK | \$ 8,760.30 | \$ 7,548.00 |
| PALL CORP COM | \$ 64,963.06 | \$ 108,245.15 |
| PALM INC NEW COM | \$ 62,069.28 | \$ 57,191.31 |
| PALOMAR MED TECHNOLOGIES INC COM NEW | \$ 25,654.06 | \$ 26,044.38 |
| PAN AMERN SILVER CORP COM | \$ 430,821.57 | \$ 488,826.57 |
| PAN ORIENT ENERGY CORP | \$ 7,527.00 | \$ 5,585.40 |
| PANACOS PHARMACEUTICALS INC COM | \$ 19,067.44 | \$ 10,626.50 |
| PANERA BREAD CO CL A | \$ 97,566.14 | \$ 97,283.40 |
| PANTRY INC COM ISIN #US6986571031 | \$ 95,029.30 | \$ 88,996.00 |
| PANTRY INC COM ISIN #US6986571031 | \$ 28,416.27 | \$ 23,420.00 |
| PARAGON MINERALS CORP COM STK | \$ 112.14 | \$ 0.00 |
| PARALLEL PETROLEUM CORP COM STK USD0.01 | \$ 236,844.01 | \$ 187,120.50 |
| PARAMETRIC TECHNOLOGY CORP COM NEW STK | \$ 308,576.55 | \$ 387,069.60 |
| PARAMETRIC TECHNOLOGY CORP COM NEW STK | \$ 116,363.57 | \$ 50,095.60 |
| PARAMETRIC TECHNOLOGY CORP COM NEW STK | \$ 10,018.45 | \$ 9,010.00 |
| PAREXEL INTL CORP COM | \$ 208,115.28 | \$ 234,657.00 |
| PARK ELECTROCHEMICAL CORP COM | \$ 29,903.00 | \$ 25,650.00 |
| PARK ELECTROCHEMICAL CORP COM | \$ 27,939.95 | \$ 25,650.00 |
| PARKER DRILLING CO COM | \$ 46,931.61 | \$ 40,049.34 |
| PARKER-HANNIFIN CORP COM | \$ 3,342.41 | \$ 3,084.81 |
| PARKER-HANNIFIN CORP COM | \$ 563,384.82 | \$ 522,784.00 |
| PARKER-HANNIFIN CORP COM | \$ 101,848.08 | \$ 228,718.00 |
| PARTICLE DRILLING TECHNOLOGIES INC COM | \$ 2,799.51 | \$ 2,640.00 |
| PATHMARK STORES INC NEW COM | \$ 97,063.12 | \$ 98,120.00 |
| PATIENT PORTAL TECHNOLOGIES INC COM STK | \$ 2,127.90 | \$ 2,600.00 |
| PATRIOT CAP FDG INC COM | \$ 9,856.22 | \$ 10,360.35 |
| PATRIOT SCIENTIFIC CORP COM | \$ 94,761.77 | \$ 56,685.28 |
| PATTERSON COS INC COM | \$ 14,336.77 | \$ 14,026.45 |
| PATTERSON COS INC COM | \$ 139,112.48 | \$ 124,285.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| PATTERSON-UTI ENERGY INC COM | \$ 64,435.78 | \$ 56,351.06 |
| PAXTON ENERGY INC COM | \$ 30,584.16 | \$ 19,840.00 |
| PAYCHEX INC COM | \$ 45,158.75 | \$ 47,717.31 |
| PAYCHEX INC COM | \$ 2,022,756.21 | \$ 2,170,746.00 |
| PAYCHEX INC COM | \$ 209,816.13 | \$ 332,136.00 |
| PAYLESS SHOESOURCE INC COM | \$ 269,327.36 | \$ 321,636.00 |
| PAYMENT DATA SYS INC COM STK | \$ 929.95 | \$ 184.00 |
| PBS HLDG INC COM | \$ 869.95 | \$ 0.34 |
| PC CONNECTION INC COM | \$ 6,024.15 | \$ 5,932.00 |
| PC MALL INC COM | \$ 10,426.44 | \$ 11,594.00 |
| PCCW LIMITED | \$ 15,358.43 | \$ 973.12 |
| PDL BIOPHARMA INC COM | \$ 18,638.53 | \$ 20,643.50 |
| PDL BIOPHARMA INC COM | \$ 836,200.28 | \$ 811,642.00 |
| PDL BIOPHARMA INC COM | \$ 400,706.52 | \$ 382,660.00 |
| PEABODY ENERGY CORP COM STK | \$ 276,186.90 | \$ 266,706.00 |
| PEABODY ENERGY CORP COM STK | \$ 331,681.65 | \$ 317,124.95 |
| PECO II INC COM STK | \$ 4,935.90 | \$ 2,156.00 |
| PEDIATRIX MED GROUP COM | \$ 5,333.95 | \$ 9,780.00 |
| PEDIMENT EXPL LTD | \$ 1,355.86 | \$ 703.82 |
| PEERLESS SYS CORP COM | \$ 42,262.87 | \$ 21,760.00 |
| PEGASUS WIRELESS CORP NEV COM NEW STK | \$ 4,797.32 | \$ 874.20 |
| PEMBINA PIPELINE INCOME FD TR UNIT | \$ 4,458.68 | \$ 4,080.81 |
| PENN NATL GAMING INC COM | \$ 409,369.13 | \$ 422,443.00 |
| PENNEY J.C CO INC COM | \$ 76,406.76 | \$ 82,266.40 |
| PENNEY J.C CO INC COM | \$ 768,175.10 | \$ 889,640.00 |
| PENNEY J.C CO INC COM | \$ 198,859.22 | \$ 433,216.00 |
| PENSON WORLDWIDE INC COM | \$ 4,449.70 | \$ 5,482.00 |
| PENTAIR INC COM | \$ 3,595.90 | \$ 3,204.46 |
| PENWEST PHARMACEUTICALS CO COM | \$ 7,237.03 | \$ 6,648.00 |
| PENWEST PHARMACEUTICALS CO COM | \$ 248,266.12 | \$ 239,328.00 |
| PEOPLESUPPORT INC COM STK | \$ 370,013.46 | \$ 378,900.00 |
| PEOPLESUPPORT INC COM STK | \$ 140,778.00 | \$ 189,450.00 |
| PEP BOYS-MANNY MOE & JACK COM | \$ 20,482.94 | \$ 22,324.88 |
| PEPCO HLDGS INC COM | \$ 441,684.21 | \$ 538,407.00 |
| PEPCO HLDGS INC COM | \$ 415,051.49 | \$ 426,564.00 |
| PEPCO HLDGS INC COM | \$ 901,133.26 | \$ 1,095,021.00 |
| PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 | \$ 6,410.35 | \$ 6,220.58 |
| PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 | \$ 77,434.52 | \$ 105,094.00 |
| PEPSIAMERICAS INC COM | \$ 170,783.77 | \$ 161,546.00 |
| PEPSICO INC COM | \$ 1,109,826.88 | \$ 2,563,924.50 |
| PEPSICO INC COM | \$ 1,059,214.89 | \$ 1,200,960.00 |
| PEPSICO INC COM | \$ 205,698.24 | \$ 209,213.86 |
| PEPSICO INC COM | \$ 255,720.61 | \$ 243,131.85 |
| PEPSICO INC COM | \$ 1,864,596.16 | \$ 2,401,920.00 |
| PEPSICO INC COM | \$ 1,336,014.24 | \$ 1,750,774.50 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| PEPSICO INC COM | \$ 384,640.70 | \$ 455,989.50 |
| PERDIGAO SA SPONSORED ADR REPSTG COM | \$ 3,105.81 | \$ 5,514.00 |
| PEREGRINE PHARMACEUTICALS INC COM | \$ 70,632.75 | \$ 55,506.00 |
| PERFICIENT INC COM STK | \$ 2,748.22 | \$ 2,461.50 |
| PERFICIENT INC COM STK | \$ 108,453.02 | \$ 160,818.00 |
| PERFORMANCE FOOD GROUP CO COM | \$ 168,819.80 | \$ 171,368.00 |
| PERINI CORP COM | \$ 165,025.60 | \$ 166,212.00 |
| PERINI CORP COM | \$ 32,989.95 | \$ 30,780.00 |
| PERINI CORP COM | \$ 482,398.60 | \$ 449,388.00 |
| PERKINELMER INC COM | \$ 466,360.00 | \$ 444,600.00 |
| PERKINELMER INC COM | \$ 770,742.20 | \$ 909,207.00 |
| PERKINELMER INC COM | \$ 49,803.60 | \$ 68,913.00 |
| PERNOD RICARD NPV | \$ 1,140,623.68 | \$ 1,179,118.44 |
| PERU COPPER INC COM STK | \$ 157,576.26 | \$ 154,926.00 |
| PET ECOLOGY BRANDS INC COM NEW COM NEW | \$ 14,512.95 | \$ 3,250.00 |
| PETAQUILLA RES LTD | \$ 352.57 | \$ 377.48 |
| PETRO-CDA COM PETRO-CANADA | \$ 13,921.53 | \$ 13,009.68 |
| PETROGLOBE INC COM NPV | \$ 11,449.95 | \$ 18,216.80 |
| PETROHAWK ENERGY CORP COM | \$ 22,245.70 | \$ 21,585.50 |
| PETROHAWK ENERGY CORP COM | \$ 369,892.76 | \$ 364,550.00 |
| PETROLIFERA PETE LTD COM PETROLIFERA PETE LTD | \$ 1,003.47 | \$ 985.83 |
| PETROQUEST ENERGY INC COM | \$ 9,053.74 | \$ 12,740.00 |
| PETSMART INC COM | \$ 24,739.23 | \$ 25,838.01 |
| PEUGEOT SA EUR1 | \$ 1,131,101.33 | \$ 1,094,819.51 |
| PEUGEOT SA EUR1 | \$ 255,048.52 | \$ 286,629.69 |
| PEYTO ENERGY TR TR UNIT COM UNIT | \$ 48,678.25 | \$ 45,628.80 |
| PFIZER INC COM STK \$.11 1/9 PAR | \$ 1,967,820.29 | \$ 2,109,296.00 |
| PFIZER INC COM STK \$.11 1/9 PAR | \$ 3,041,531.64 | \$ 4,666,998.70 |
| PFIZER INC COM STK \$.11 1/9 PAR | \$ 894,618.86 | \$ 924,630.00 |
| PFIZER INC COM STK \$.11 1/9 PAR | \$ 1,233,143.62 | \$ 1,242,444.65 |
| PFIZER INC COM STK \$.11 1/9 PAR | \$ 3,788,179.24 | \$ 3,517,220.00 |
| PG& E CORP COM | \$ 36,889.66 | \$ 47,330.00 |
| PG& E CORP COM | \$ 228,338.49 | \$ 411,771.00 |
| PGT INC COM | \$ 14,509.95 | \$ 12,650.00 |
| PHANTOM ENMT INC COM STK | \$ 1,253.19 | \$ 96.00 |
| PHARMACEUTICAL HOLDERS TR DEPOS RCPT | \$ 77,688.97 | \$ 76,950.00 |
| PHARMACYCLICS INC COM | \$ 7,745.76 | \$ 8,112.00 |
| PHARMANET DEV GROUP INC COM | \$ 1,871.92 | \$ 2,207.00 |
| PHARMANET DEV GROUP INC COM | \$ 13,995.10 | \$ 15,449.00 |
| PHASE FORWARD INC COM | \$ 238,362.28 | \$ 356,524.00 |
| PHASE FORWARD INC COM | \$ 222,307.42 | \$ 229,194.00 |
| PHASE FORWARD INC COM | \$ 18,348.95 | \$ 17,976.00 |
| PHAZAR CORP COM | \$ 3,920.96 | \$ 1,130.00 |
| PHC INC MASS CL A CL A | \$ 11,215.90 | \$ 15,900.00 |
| PHELPS DODGE CORP | \$ 126,046.38 | \$ 153,262.43 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| PHELPS DODGE CORP CAP | \$ 157,746.23 | \$ 602,670.48 |
| PHH CORP COM NEW COM NEW | \$ 615.14 | \$ 923.84 |
| PHILADELPHIA CONS HLDG CORP COM | \$ 47,278.45 | \$ 49,907.20 |
| PHILADELPHIA CONS HLDG CORP COM | \$ 495,124.82 | \$ 779,800.00 |
| PHILADELPHIA CONS HLDG CORP COM | \$ 346,647.87 | \$ 454,512.00 |
| PHILIPS ELEC(KON) EUR0.20 | \$ 418,967.88 | \$ 607,302.18 |
| PHILLIPS VAN HEUSEN CORP COM | \$ 468,710.36 | \$ 757,567.00 |
| PHILLIPS VAN HEUSEN CORP COM | \$ 304,892.12 | \$ 351,691.70 |
| PHILLIPS VAN HEUSEN CORP COM | \$ 127,171.50 | \$ 125,425.00 |
| PHILLIPS VAN HEUSEN CORP COM | \$ 18,475.55 | \$ 21,823.95 |
| PHOENIX ASSOCS LD SYND COM STK USD0.001 | \$ 57,322.80 | \$ 18,000.00 |
| PHOENIX COS INC NEW THE PHOENIX COS.,INC. | \$ 1,568.63 | \$ 1,589.00 |
| PHOENIX TECHNOLOGIES LTD COM | \$ 1,350.95 | \$ 900.00 |
| PHOTON DYNAMICS INC COM | \$ 1,871.91 | \$ 584.50 |
| PHOTRONICS INC COM | \$ 24,854.40 | \$ 24,510.00 |
| PHOTRONICS INC COM | \$ 121,848.18 | \$ 122,550.00 |
| PHYSICIANS ADULT DAYCARE INC COM | \$ 1,115.95 | \$ 1,155.00 |
| PHYSICIANS RESOURCE GROUP INC COM | \$ 206.44 | \$ 0.00 |
| PHYTOMEDICAL TECHNOLOGIES INC COM | \$ 1,060.39 | \$ 530.00 |
| PICK COMMUNICATIONS CORP COM NEW | \$ 473.70 | \$ 0.01 |
| PICO HLDGS INC COM NEW STK | \$ 12,929.85 | \$ 13,908.00 |
| PICO HLDGS INC COM NEW STK | \$ 54,006.11 | \$ 59,109.00 |
| PIKE ELEC CORP COM STK | \$ 11,996.90 | \$ 12,247.50 |
| PILGRIM PETE CORP COM | \$ 77,797.51 | \$ 25,471.88 |
| PILGRIMS PRIDE CORP COM | \$ 182,472.08 | \$ 197,181.00 |
| PINETREE CAP COM STK | \$ 1,183,970.38 | \$ 2,171,088.40 |
| PINGCHUAN PHARMACEUTICAL INC COM | \$ 5,012.95 | \$ 1,300.00 |
| PINNACLE AIRL CORP COM | \$ 12,395.88 | \$ 26,184.90 |
| PINNACLE AIRL CORP COM | \$ 49,705.00 | \$ 107,840.00 |
| PINNACLE ENTMT INC COM | \$ 182,255.55 | \$ 172,990.80 |
| PINNACLE ENTMT INC COM | \$ 276,725.76 | \$ 298,260.00 |
| PINNACLE MICRO INC COM | \$ 7,395.58 | \$ 0.00 |
| PINNACLE W. CAP CORP COM | \$ 96,478.11 | \$ 126,725.00 |
| PINNACLE W. CAP CORP COM | \$ 60,253.85 | \$ 75,272.22 |
| PIONEER CORP NPV | \$ 539,471.48 | \$ 477,220.43 |
| PIONEER COS INC COM NEW | \$ 1,920.95 | \$ 1,719.60 |
| PIONEER DRILLING CO COM STK | \$ 35,554.29 | \$ 34,395.20 |
| PIONEER NAT RES CO COM STK | \$ 44,991.16 | \$ 41,777.34 |
| PIONEER NAT RES CO COM STK | \$ 234,341.45 | \$ 257,985.00 |
| PIPER JAFFRAY COS COM | \$ 573,844.83 | \$ 648,242.50 |
| PITNEY BOWES INC COM | \$ 23,947.40 | \$ 27,816.17 |
| PITNEY BOWES INC COM | \$ 410,200.62 | \$ 503,471.00 |
| PITNEY BOWES INC COM | \$ 143,874.11 | \$ 254,045.00 |
| PIXELWORKS INC COM | \$ 3,289.09 | \$ 577.08 |
| PIXTECH INC COM | \$ 7,209.95 | \$ 1.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| PLACER SIERRA BANCSHARES COM STK | \$ 2,558.70 | \$ 2,473.48 |
| PLANAR SYS INC | \$ 28,504.98 | \$ 20,307.00 |
| PLANAR SYS INC | \$ 42,432.69 | \$ 36,746.00 |
| PLANETOUT INC COM STK | \$ 5,667.45 | \$ 3,565.00 |
| PLANTRONICS INC NEW COM | \$ 14,586.94 | \$ 15,603.20 |
| PLASTICON INTL INC COM | \$ 1,656.61 | \$ 809.10 |
| PLATINUM GROUP METALS LTD COM NEW PLATNIUM GROUP METALS LIMITED NEW | \$ 1,382.95 | \$ 1,980.00 |
| PLATINUM RESH ORGANIZATION INC COM | \$ 9,409.95 | \$ 9,560.00 |
| PLATINUM UNDERWRITERS HLDGS INC COM USD0.01 | \$ 271,952.59 | \$ 272,272.00 |
| PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B | \$ 41,692.39 | \$ 48,647.70 |
| PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B | \$ 26,318.44 | \$ 26,358.00 |
| PLAYSTAR CORP COM STK | \$ 17,129.85 | \$ 12,000.00 |
| PLC SYS INC COM | \$ 10,065.29 | \$ 6,100.00 |
| PLUG PWR INC COM | \$ 9,535.70 | \$ 7,118.70 |
| PLURIS ENERGY GROUP INC COM STK | \$ 424.95 | \$ 70.00 |
| PLX TECH INC COM | \$ 115,051.00 | \$ 152,568.00 |
| PMC SIERRA INC COM | \$ 146,272.15 | \$ 144,936.00 |
| PMC SIERRA INC COM | \$ 133,184.72 | \$ 34,892.00 |
| PMC SIERRA INC COM | \$ 427,442.08 | \$ 314,028.00 |
| PMC SIERRA INC COM | \$ 20,712.70 | \$ 19,727.40 |
| PMI GOLD CORP COM STK | \$ 5,075.45 | \$ 3,609.00 |
| PNC FINANCIAL SERVICES GROUP COM STK | \$ 594,621.09 | \$ 732,996.00 |
| PNC FINANCIAL SERVICES GROUP COM STK | \$ 753,240.51 | \$ 1,041,002.40 |
| PNC FINANCIAL SERVICES GROUP COM STK | \$ 3,107.56 | \$ 3,791.59 |
| PNC FINANCIAL SERVICES GROUP COM STK | \$ 284,828.81 | \$ 540,492.00 |
| PNM RES INC COM | \$ 331,754.27 | \$ 366,980.00 |
| PNM RES INC COM | \$ 3,145.74 | \$ 3,236.55 |
| POINTER TELOCATION LTD ORD ILS0.01 | \$ 137,624.90 | \$ 101,920.00 |
| POLARIS INDS INC COM | \$ 9,614.61 | \$ 10,585.41 |
| POLO RALPH LAUREN CORP CL A | \$ 159,675.53 | \$ 221,020.36 |
| POLO RALPH LAUREN CORP CL A | \$ 532,200.08 | \$ 575,460.60 |
| POLYCOM INC COM | \$ 395,854.56 | \$ 565,653.00 |
| POLYCOM INC COM | \$ 378,039.87 | \$ 531,652.00 |
| POLYCOM INC COM | \$ 361,066.73 | \$ 432,740.00 |
| POLYMEDICA CORP COM | \$ 318,670.08 | \$ 327,321.00 |
| POLYMEDICA CORP COM | \$ 163,873.47 | \$ 161,640.00 |
| POLYMEDICA CORP COM | \$ 3,641.95 | \$ 4,041.00 |
| POLYMET MNG CORP COM | \$ 34,442.01 | \$ 43,960.00 |
| POLYONE CORP COM | \$ 339,986.00 | \$ 291,750.00 |
| POLYONE CORP COM | \$ 144,535.40 | \$ 140,250.00 |
| POLYONE CORP COM | \$ 11,071.23 | \$ 11,250.00 |
| PONIARD PHARMACEUTICALS INC COM NEW STK | \$ 154.23 | \$ 80.00 |
| POOL CORP COM STK | \$ 15,560.30 | \$ 21,644.01 |
| POPMAIL COM INC COM NEW | \$ 998.65 | \$ 0.20 |
| POPULAR INC COM | \$ 8,443.57 | \$ 7,000.50 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| PORTAL RES LTD FORMERLY PORTAL DE ORO RES LTD TO 12/10/2004 | \$ 1,192.95 | \$ 859.40 |
| PORTFOLIO RECOVERY ASSOCS INC COM | \$ 20,528.12 | \$ 21,010.50 |
| PORTFOLIO RECOVERY ASSOCS INC COM | \$ 327,901.36 | \$ 340,837.00 |
| PORTLAND GEN ELEC CO COM NEW STK\ | \$ 26,524.70 | \$ 24,525.00 |
| PORTLAND GEN ELEC CO COM NEW STK\ | \$ 481,647.50 | \$ 504,125.00 |
| PORTUGAL TCOM SGPS EUR0.35(REGD) | \$ 333,154.91 | \$ 349,067.35 |
| POSSIS MED INC COM STK | \$ 5,311.02 | \$ 5,392.00 |
| POTASH CORP SASK INC COM | \$ 1,379.95 | \$ 1,434.80 |
| POWER AIR CORP COM | \$ 1,043.94 | \$ 744.00 |
| POWER SPECTRA INC COM | \$ 7,774.93 | \$ 2.00 |
| POWER-ONE INC COM | \$ 26,151.19 | \$ 18,200.00 |
| POWERWAVE TECHNOLOGIES INC COM | \$ 80,241.93 | \$ 65,016.00 |
| POZEN INC COM | \$ 328,779.47 | \$ 446,837.00 |
| PPG IND INC COM | \$ 174,008.37 | \$ 263,261.00 |
| PPG IND INC COM | \$ 63,652.12 | \$ 66,143.23 |
| PPG IND INC COM | \$ 863,145.00 | \$ 841,151.00 |
| PPG IND INC COM | \$ 850,250.24 | \$ 956,729.00 |
| PPL CORP COM ISIN US69351T1060 | \$ 104,802.42 | \$ 192,102.40 |
| PPL CORP COM ISIN US69351T1060 | \$ 3,239.07 | \$ 3,750.73 |
| PPL CORP COM ISIN US69351T1060 | \$ 158,800.08 | \$ 340,480.00 |
| PPR EUR4 | \$ 186,813.41 | \$ 187,335.34 |
| PRAXAIR INC COM | \$ 161,127.82 | \$ 474,640.00 |
| PRAXAIR INC COM | \$ 23,330.29 | \$ 26,817.16 |
| PRAXAIR INC COM | \$ 531,837.62 | \$ 519,849.46 |
| PRAXAIR INC COM | \$ 342,757.53 | \$ 447,348.20 |
| PRB ENERGY INC COM | \$ 7,532.95 | \$ 3,332.20 |
| PRE PAID LEGAL SVCS INC COM | \$ 169,314.93 | \$ 169,237.25 |
| PRECISION CASTPARTS CORP COM | \$ 36,557.93 | \$ 44,228.20 |
| PREFERRED BK LOS ANGELES CALIF COM STK | \$ 186,910.50 | \$ 210,315.00 |
| PREMIER INFORMATION MGMT INC COM | \$ 3,167.95 | \$ 18.00 |
| PREMIERE GLOBAL SVCS INC COM | \$ 822.95 | \$ 944.00 |
| PREMIERWEST BANCORP COM | \$ 20,706.00 | \$ 25,137.00 |
| PREMIUM PETE CORP COM NEW COM NEW | \$ 559.95 | \$ 75.00 |
| PRESTIGE BRANDS HLDGS INC COM | \$ 29,624.08 | \$ 37,758.00 |
| PRESTIGE BRANDS HLDGS INC COM | \$ 63,999.68 | \$ 85,932.00 |
| PRG-SCHULTZ INTL INC COM NEW STK | \$ 959.95 | \$ 800.00 |
| PRICE NET U S A INC COM | \$ 119,611.81 | \$ 3.91 |
| PRICE T ROWE GROUP INC COM | \$ 76,328.82 | \$ 78,301.42 |
| PRICE T ROWE GROUP INC COM | \$ 370,808.20 | \$ 642,105.90 |
| PRICE T ROWE GROUP INC COM | \$ 122,456.73 | \$ 284,505.00 |
| PRICELINE COM INC COM NEW STK | \$ 233,605.34 | \$ 323,586.20 |
| PRICELINE COM INC COM NEW STK | \$ 58,799.29 | \$ 83,295.10 |
| PRIDE INTL INC DEL COM | \$ 19,529.31 | \$ 20,196.73 |
| PRIMEWEST ENERGY TR TR UNIT NEW TR UNIT NEW | \$ 88,315.82 | \$ 62,428.60 |
| PRIMUS TELECOMMUNICATIONS GROUP INC PRTL | \$ 385.49 | \$ 126.00 |

| Asset Description | Historical Cost | Current Value |
|---------------------------------------|-----------------|-----------------|
| PRINCETON NATL BANCORP INC COM | \$ 6,387.70 | \$ 8,463.00 |
| PRINCIPAL FINL GROUP INC COM STK | \$ 5,055.17 | \$ 6,028.31 |
| PRINCIPAL FINL GROUP INC COM STK | \$ 195,135.44 | \$ 393,290.00 |
| PRINTRONIX INC COM | \$ 1,017.11 | \$ 637.08 |
| PROCENTURY CORP COM | \$ 9,999.84 | \$ 9,606.60 |
| PROCTER & GAMBLE CO COM | \$ 408,502.17 | \$ 456,744.33 |
| PROCTER & GAMBLE CO COM | \$ 2,162,226.89 | \$ 5,090,826.70 |
| PROCTER & GAMBLE CO COM | \$ 1,354,129.20 | \$ 1,587,469.00 |
| PROCTER & GAMBLE CO COM | \$ 1,865,708.42 | \$ 1,956,378.80 |
| PROCTER & GAMBLE CO COM | \$ 976,891.65 | \$ 1,086,163.00 |
| PROCTER & GAMBLE CO COM | \$ 2,039,677.34 | \$ 2,582,304.33 |
| PROCTER & GAMBLE CO COM | \$ 1,842,308.71 | \$ 2,994,982.00 |
| PRODUCE SAFETY & SEC INTL INC COM NEW | \$ 2,857.60 | \$ 409.76 |
| PROGENICS PHARMACEUTICALS INC COM | \$ 152,942.40 | \$ 156,499.20 |
| PROGENICS PHARMACEUTICALS INC COM | \$ 163,261.24 | \$ 175,032.00 |
| PROGENICS PHARMACEUTICALS INC COM | \$ 4,561.95 | \$ 5,148.00 |
| PROGRESS ENERGY INC COM | \$ 30,743.21 | \$ 34,734.65 |
| PROGRESS ENERGY INC COM | \$ 241,408.04 | \$ 309,204.00 |
| PROGRESSIVE CORP OH COM | \$ 224,842.24 | \$ 460,180.00 |
| PROGRESSIVE CORP OH COM | \$ 32,299.57 | \$ 31,292.24 |
| PROGRESSIVE CORP OH COM | \$ 85,128.78 | \$ 79,926.00 |
| PROJ GROUP INC COM STK | \$ 279.95 | \$ 0.60 |
| PROMISE CO NPV | \$ 255,545.00 | \$ 133,523.56 |
| PROQUEST CO COM | \$ 41,728.50 | \$ 34,485.00 |
| PROSOFT LEARNING CORP COM | \$ 2,509.95 | \$ 0.00 |
| PROSPECT ENERGY CORP COM | \$ 21,246.40 | \$ 22,269.00 |
| PROSPERITY BANCSHARES INC COM | \$ 350,047.27 | \$ 359,939.30 |
| PROTECTIVE LIFE CORP COM | \$ 176,775.66 | \$ 213,750.00 |
| PROTERION CORP COM STK | \$ 1,548.25 | \$ 3.75 |
| PROTECTUS PHARMACEUTICAL INC COM | \$ 2,032.95 | \$ 2,023.00 |
| PROVIDENCE SVC CORP COM STK | \$ 258,016.86 | \$ 248,787.00 |
| PROVIDENT ENERGY TR TR UNIT | \$ 218,195.24 | \$ 225,823.84 |
| PROVO INTL INC COM NEW | \$ 6,601.31 | \$ 27.02 |
| PROXIM CORP CL A NEW | \$ 1,302.56 | \$ 0.00 |
| PROXYMED INC COM NEW | \$ 59.23 | \$ 13.86 |
| PRUDENTIAL FINL INC COM | \$ 411,731.67 | \$ 1,021,734.00 |
| PRUDENTIAL FINL INC COM | \$ 85,713.06 | \$ 92,060.38 |
| PSS WORLD MED INC COM | \$ 158,101.83 | \$ 152,334.00 |
| PSYCHIATRIC SOLUTIONS INC COM | \$ 24,406.50 | \$ 28,140.00 |
| PSYCHIATRIC SOLUTIONS INC COM | \$ 540,871.96 | \$ 622,832.00 |
| PT THERAPEUTICS INC COM | \$ 12,009.95 | \$ 8,240.00 |
| PUB SERVICE ENTERPRISE GROUP INC COM | \$ 59,808.24 | \$ 75,176.08 |
| PUB SERVICE ENTERPRISE GROUP INC COM | \$ 133,061.73 | \$ 161,967.20 |
| PUB SERVICE ENTERPRISE GROUP INC COM | \$ 226,479.35 | \$ 418,194.00 |
| PUBLIC POWER CORP EUR2.935 (CR) | \$ 474,837.37 | \$ 524,337.47 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| PUBLICARD INC COM | \$ 1,637.70 | \$ 150.00 |
| PUGET ENERGY INC NEW COM | \$ 34,979.15 | \$ 40,718.93 |
| PULTE HOMES INC COM | \$ 54,638.75 | \$ 175,536.00 |
| PULTE HOMES INC COM | \$ 30,017.08 | \$ 29,645.45 |
| PURADYN FILTER TECHNOLOGIES INC COM | \$ 10,837.80 | \$ 2,320.00 |
| PURCHASEPRO COM INC COM NEW STK | \$ 5,067.64 | \$ 72.00 |
| PW EAGLE INC COM | \$ 83,867.22 | \$ 88,391.66 |
| PW EAGLE INC COM | \$ 201,215.53 | \$ 210,450.00 |
| PWR 3 MED PRODS INC COM STK | \$ 7,076.65 | \$ 872.46 |
| PYR ENERGY CORP COM | \$ 3,129.95 | \$ 2,730.00 |
| PYRAMID BREWERIES INC COM STK | \$ 224.66 | \$ 306.78 |
| QAD INC COM | \$ 24,128.90 | \$ 26,092.90 |
| QANTAS AIRWAYS NPV | \$ 57,443.12 | \$ 77,445.43 |
| QBE INS GROUP NPV | \$ 419,195.72 | \$ 571,172.53 |
| QIAO XING UNIVERSAL TELEPHONEINC 1 COM | \$ 39,774.84 | \$ 39,424.91 |
| QLOGIC CORP COM | \$ 200,260.24 | \$ 196,622.40 |
| QLOGIC CORP COM | \$ 184,330.76 | \$ 87,680.00 |
| QLOGIC CORP COM | \$ 11,426.59 | \$ 12,713.60 |
| QSOUND LABS INC COM NEW | \$ 1,352.95 | \$ 940.00 |
| QUALCOMM INC COM | \$ 2,188,866.02 | \$ 2,380,770.00 |
| QUALCOMM INC COM | \$ 911,264.01 | \$ 816,264.00 |
| QUALCOMM INC COM | \$ 1,114,776.23 | \$ 1,560,727.00 |
| QUALCOMM INC COM | \$ 564,998.17 | \$ 562,302.35 |
| QUALITY SYS INC COM STK | \$ 36,309.82 | \$ 34,810.18 |
| QUANEX CORP COM | \$ 54,086.25 | \$ 51,885.00 |
| QUANEX CORP COM | \$ 6,024.95 | \$ 5,188.50 |
| QUANEX CORP COM | \$ 598,915.66 | \$ 505,014.00 |
| QUANTA SVCS INC COM | \$ 10,084.88 | \$ 11,802.00 |
| QUANTUM CORP DSSG COM | \$ 38,281.50 | \$ 41,992.00 |
| QUANTUM CORP DSSG COM | \$ 217,867.42 | \$ 218,312.00 |
| QUANTUM FL SYS TECHNOLOGIES WORLDWIDE INC COM | \$ 33,409.09 | \$ 16,456.00 |
| QUEST CAP CORP COM | \$ 20,392.10 | \$ 20,202.00 |
| QUEST DIAGNOSTICS INC COM | \$ 121,043.63 | \$ 212,000.00 |
| QUEST DIAGNOSTICS INC COM | \$ 90,827.81 | \$ 92,800.46 |
| QUEST SOFTWARE INC COM ISIN US74834T1034 | \$ 248,084.87 | \$ 262,235.00 |
| QUEST SOFTWARE INC COM ISIN US74834T1034 | \$ 21,459.95 | \$ 21,975.00 |
| QUESTAR CORP COM | \$ 180,903.03 | \$ 174,405.00 |
| QUICKSILVER RES INC COM | \$ 18,834.04 | \$ 18,660.90 |
| QUIDEL CORP COM | \$ 4,153.90 | \$ 4,086.00 |
| QUIDEL CORP COM | \$ 228,477.29 | \$ 239,712.00 |
| QUIKSILVER INC COM | \$ 291,082.07 | \$ 305,550.00 |
| QUIKSILVER INC COM | \$ 831,131.45 | \$ 930,825.00 |
| QUIKSILVER INC COM | \$ 6,015.29 | \$ 6,300.00 |
| QUINTANA MARITIME LTD COM USD0.01 | \$ 8,073.15 | \$ 8,477.70 |
| QWEST COMMUNICATIONS INTL INC COM | \$ 119,182.31 | \$ 126,161.01 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| QWEST COMMUNICATIONS INTL INC COM | \$ 282,278.70 | \$ 276,210.00 |
| QWEST COMMUNICATIONS INTL INC COM | \$ 1,086,457.78 | \$ 336,457.26 |
| R H DONNELLEY CORP COM NEW | \$ 16,875.03 | \$ 21,328.20 |
| R&G FINL CORP CL B CL B | \$ 181,350.63 | \$ 89,505.00 |
| RADIAL ENERGY INC COM | \$ 12,523.69 | \$ 11,699.82 |
| RADIAN GROUP INC COM | \$ 5,985.41 | \$ 5,391.00 |
| RADIANT SYS INC COM | \$ 8,167.70 | \$ 8,352.00 |
| RADIATION THERAPY SVCS INC COM | \$ 33,609.95 | \$ 31,520.00 |
| RADIO 1 INC CL D NON VTG | \$ 134,279.32 | \$ 136,822.00 |
| RADIOSHACK CORP DEL COM | \$ 53,032.57 | \$ 57,253.36 |
| RADIOSHACK CORP DEL COM | \$ 7,126.92 | \$ 6,712.00 |
| RADIUS GOLD INC COM STK | \$ 3,576.90 | \$ 2,050.00 |
| RADNET INC COM STK | \$ 10,648.50 | \$ 12,612.60 |
| RADVISION LTD RADVISION LTD ORD ILS0.10 | \$ 204,139.24 | \$ 240,960.00 |
| RAE SYS INC COM | \$ 1,630.95 | \$ 1,280.00 |
| RALCORP HLDGS INC NEW COM | \$ 23,990.44 | \$ 29,261.75 |
| RALCORP HLDGS INC NEW COM | \$ 399,111.24 | \$ 407,120.00 |
| RAMBUS INC DEL COM | \$ 324,116.58 | \$ 315,847.05 |
| RAMP CORP COM NEW STK | \$ 5,784.85 | \$ 2.07 |
| RANCHER ENERGY CORP COM | \$ 190,840.75 | \$ 441,208.30 |
| RANGE RES CORP COM | \$ 24,609.26 | \$ 27,597.38 |
| RANGE RES CORP COM | \$ 168,003.76 | \$ 181,236.00 |
| RANGE RES CORP COM | \$ 108,780.00 | \$ 365,767.20 |
| RASER TECHNOLOGIES INC COM | \$ 24,955.95 | \$ 15,300.00 |
| RAYMOND JAMES FNCL INC COM STK | \$ 5,791.95 | \$ 6,062.00 |
| RAYMOND JAMES FNCL INC COM STK | \$ 419,801.47 | \$ 574,374.50 |
| RAYMOND JAMES FNCL INC COM STK | \$ 272,970.95 | \$ 300,069.00 |
| RAYTHEON CO COM NEW COM NEW | \$ 175,656.09 | \$ 205,920.00 |
| RAYTHEON CO COM NEW COM NEW | \$ 406,483.51 | \$ 591,360.00 |
| RAYTHEON CO COM NEW COM NEW | \$ 146,886.22 | \$ 171,889.77 |
| RBC BEARINGS INC COM | \$ 1,997.95 | \$ 2,866.00 |
| RC2 CORP COM | \$ 81,443.00 | \$ 101,200.00 |
| RCN CORP COM NEW | \$ 152,366.76 | \$ 183,915.00 |
| REALNETWORKS INC COM | \$ 80,110.78 | \$ 79,862.00 |
| REALNETWORKS INC COM | \$ 97,657.48 | \$ 98,460.00 |
| REALNETWORKS INC COM | \$ 101,590.00 | \$ 109,400.00 |
| REALOGY CORP COM STK | \$ 11,990.67 | \$ 11,885.44 |
| REALOGY CORP COM STK | \$ 181,282.10 | \$ 163,455.12 |
| RECKITT BENCKISER ORD GBP0.105263 | \$ 898,413.49 | \$ 926,479.42 |
| RECKITT BENCKISER ORD GBP0.105263 | \$ 1,963,993.49 | \$ 1,918,235.39 |
| RED HAT INC COM | \$ 14,397.83 | \$ 18,055.00 |
| RED ROBIN GOURMET BURGERS INC COM | \$ 5,465.31 | \$ 5,628.45 |
| REDENVELOPE INC COM STK | \$ 2,476.90 | \$ 1,306.10 |
| REDWOOD TR INC COM | \$ 75,751.78 | \$ 75,504.00 |
| REED ELSEVIER ORD GBP0.125 | \$ 540,199.26 | \$ 603,011.37 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| REFLECT SCIENTIFIC INC COM | \$ 5,065.90 | \$ 3,030.00 |
| REGAL BELOIT CORP COM | \$ 25,728.77 | \$ 26,780.10 |
| REGAL BELOIT CORP COM | \$ 339,818.50 | \$ 414,829.00 |
| REGAL ENTMT GROUP CL A CL A | \$ 365,220.64 | \$ 375,232.00 |
| REGAL ENTMT GROUP CL A CL A | \$ 2,027.95 | \$ 2,132.00 |
| REGENERATION TECHNOLOGIES INC DEL COM STK | \$ 153,171.80 | \$ 141,226.00 |
| REGENERON PHARMACEUTICALS INC COM | \$ 217,738.51 | \$ 295,029.00 |
| REGI U S INC COM | \$ 9,778.90 | \$ 6,825.00 |
| REGIONS FINL CORP NEW COM | \$ 4,079.72 | \$ 4,195.94 |
| REGIONS FINL CORP NEW COM | \$ 582,374.03 | \$ 678,211.60 |
| REGIONS FINL CORP NEW COM | \$ 1,163,742.57 | \$ 1,178,100.00 |
| REINS GROUP AMER INC COM | \$ 249,838.60 | \$ 328,630.00 |
| RELIANCE STL & ALUM CO COM | \$ 207,171.85 | \$ 413,490.00 |
| RELIANCE STL & ALUM CO COM | \$ 33,558.18 | \$ 35,442.00 |
| RELIANT ENERGY INC COM | \$ 13,958.86 | \$ 15,488.90 |
| RELIV INTL INC COM | \$ 12,879.93 | \$ 11,726.98 |
| REMEC INC COM NEW | \$ 397.57 | \$ 117.48 |
| REMINGTON VENTURES INC COM | \$ 4,562.95 | \$ 210.00 |
| RENAISSANCE RE HLDGS LTD COM | \$ 25,093.71 | \$ 29,100.00 |
| RENAULT SA EUR3.81 | \$ 339,973.94 | \$ 350,511.70 |
| RENOVIS INC COM | \$ 3,509.95 | \$ 3,160.00 |
| RENT A CTR INC NEW COM | \$ 566,511.22 | \$ 616,759.00 |
| RENT A CTR INC NEW COM | \$ 189,048.30 | \$ 206,570.00 |
| RENTECH INC COM STK | \$ 24,772.40 | \$ 25,636.00 |
| RENTECH INC COM STK | \$ 58,250.60 | \$ 48,666.93 |
| RENTOKIL INITIAL ORD GBP0.01 | \$ 607,303.48 | \$ 688,404.24 |
| REP AWYS HLDGS INC COM USD0.001 | \$ 116,574.12 | \$ 115,782.00 |
| REP SVCS INC COM | \$ 11,677.63 | \$ 12,468.41 |
| REPLIGEN CORP COM STK USD0.01 | \$ 9,215.85 | \$ 8,430.00 |
| REPSOL YPF SA EUR1 | \$ 357,511.69 | \$ 470,897.85 |
| RESEARCH IN MOTION LTD COM | \$ 259,733.96 | \$ 250,576.58 |
| RESEARCH IN MOTION LTD COM | \$ 1,333,773.09 | \$ 2,108,370.00 |
| RESMED INC COM | \$ 45,385.95 | \$ 49,220.00 |
| RESOURCES CONNECTION INC COM | \$ 23,155.08 | \$ 28,656.00 |
| RESPIRONICS INC COM | \$ 352,575.28 | \$ 368,817.50 |
| RESPIRONICS INC COM | \$ 399,172.73 | \$ 573,800.00 |
| RESTORATION HARDWARE INC DEL COM | \$ 50,469.28 | \$ 49,358.00 |
| REVLON INC CL A | \$ 21,687.28 | \$ 19,840.00 |
| REVLON INC CL A | \$ 4,239.70 | \$ 3,840.00 |
| REVLON INC SUBSCRIPTION RT | \$ 0.00 | \$ 775.00 |
| REVLON INC SUBSCRIPTION RT | \$ 0.00 | \$ 150.00 |
| REYNOLDS AMERN INC COM | \$ 144,962.96 | \$ 281,521.00 |
| REYNOLDS AMERN INC COM | \$ 64,588.97 | \$ 75,156.22 |
| RF MICRO DEVICES INC COM | \$ 14,921.92 | \$ 14,225.05 |
| RF MICRO DEVICES INC COM | \$ 31,257.99 | \$ 27,839.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| RHJ INTERNATIONAL NPV | \$ 13,240.45 | \$ 14,953.54 |
| RHYTHMS NETCONNECTIONS INC COM | \$ 780.60 | \$ 0.04 |
| RICHARDS OIL & GAS LTD COM | \$ 1,691.45 | \$ 816.30 |
| RICKS CABARET INTL INC COM NEW ISIN #US7656413033 | \$ 3,482.90 | \$ 3,430.00 |
| RICOH CO NPV | \$ 910,946.39 | \$ 938,105.83 |
| RICOH CO NPV | \$ 587,571.62 | \$ 703,579.37 |
| RIETER HOLDING AG CHF5 | \$ 98,399.34 | \$ 98,181.37 |
| RIM SEMICONDUCTOR CO COM | \$ 1,738.15 | \$ 1,119.96 |
| RIMAGE CORP COM | \$ 2,304.95 | \$ 2,600.00 |
| RINNAI CORP NPV | \$ 55,495.12 | \$ 74,692.63 |
| RIO TINTO ORD GBP0.10 | \$ 321,405.47 | \$ 444,127.90 |
| RIT TECHNNOLOGIES LTD COM STK | \$ 1,012.05 | \$ 745.50 |
| RITE AID CORP COM | \$ 177,624.95 | \$ 201,149.44 |
| RIVERBED TECHNOLOGY INC COM | \$ 42,151.60 | \$ 41,905.50 |
| RMD ENTMT GROUP COM | \$ 13,410.60 | \$ 403.62 |
| ROANOKE TECH CORP COM NEW | \$ 825.90 | \$ 200.00 |
| ROBBINS & MYERS INC COM | \$ 69,350.00 | \$ 91,840.00 |
| ROBBINS & MYERS INC COM | \$ 8,013.95 | \$ 7,990.08 |
| ROBERT HALF INTL INC COM | \$ 470,489.22 | \$ 482,560.00 |
| ROBERT HALF INTL INC COM | \$ 131,323.54 | \$ 159,616.00 |
| ROCHE HLDGS AG GENUSSSCHEINE NPV | \$ 2,309,678.39 | \$ 2,286,490.54 |
| ROCHE HLDGS AG GENUSSSCHEINE NPV | \$ 2,091,630.56 | \$ 2,530,998.61 |
| ROCHESTER MED CORP COM | \$ 1,118.95 | \$ 1,205.00 |
| ROCK-TENN CO CL A CL A | \$ 267,987.68 | \$ 265,678.00 |
| ROCK-TENN CO CL A CL A | \$ 254,412.50 | \$ 338,875.00 |
| ROCKWELL AUTOMATION | \$ 346,721.69 | \$ 355,485.60 |
| ROCKWELL AUTOMATION | \$ 81,122.10 | \$ 268,752.00 |
| ROCKWELL AUTOMATION | \$ 43,416.65 | \$ 45,810.00 |
| ROCKWELL COLLINS INC COM | \$ 87,471.39 | \$ 272,147.00 |
| ROCKWELL COLLINS INC COM | \$ 5,341.44 | \$ 6,329.00 |
| ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024 | \$ 6,206.45 | \$ 7,130.00 |
| ROCKWOOD HLDGS INC COM | \$ 164,494.09 | \$ 179,346.00 |
| ROCKY MTN ENERGY CORP NEV COM | \$ 3,496.00 | \$ 120.00 |
| ROFIN SINAR TECHNOLOGIES INC COM | \$ 11,911.38 | \$ 12,092.00 |
| ROFIN SINAR TECHNOLOGIES INC COM | \$ 9,164.35 | \$ 9,069.00 |
| ROGERS CORP COM | \$ 6,720.40 | \$ 5,915.00 |
| ROHM & HAAS CO COM | \$ 104,752.13 | \$ 183,265.20 |
| ROHM & HAAS CO COM | \$ 852,555.74 | \$ 894,600.00 |
| ROHM & HAAS CO COM | \$ 344,169.53 | \$ 557,208.00 |
| ROHM CO LTD NPV | \$ 870,646.47 | \$ 895,052.66 |
| ROLLS ROYCE GROUP ORD GBP0.20 | \$ 0.00 | \$ 0.00 |
| ROLLS-ROYCE GROUP EFF 06-18-03 | \$ 0.00 | \$ 0.00 |
| ROPER INDS INC NEW COM | \$ 212,003.10 | \$ 226,080.00 |
| ROPER INDS INC NEW COM | \$ 587,697.34 | \$ 659,651.20 |
| ROPER INDS INC NEW COM | \$ 217,265.36 | \$ 390,867.20 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| ROPER INDS INC NEW COM | \$ 5.61 | \$ 6.18 |
| ROSETTA RES INC COM | \$ 17,300.27 | \$ 17,736.50 |
| ROSS STORES INC COM | \$ 4,660.28 | \$ 5,832.49 |
| ROWAN COMPANIES INC COM | \$ 13,862.19 | \$ 11,624.61 |
| ROWAN COMPANIES INC COM | \$ 46,091.83 | \$ 89,640.00 |
| ROYAL BK CDA MONTREAL QUE COM NPV | \$ 20,171.55 | \$ 21,919.00 |
| ROYAL BK SCOT GRP ORD GBP0.25 | \$ 1,102,192.12 | \$ 1,283,336.49 |
| ROYAL BK SCOT GRP ORD GBP0.25 | \$ 973,143.36 | \$ 1,240,780.94 |
| ROYAL CARIBBEAN CRUISES COM STK | \$ 17,480.41 | \$ 17,741.51 |
| ROYAL DUTCH SHELL A SHS EUR0.07 (DUTCH LIST) | \$ 658,423.24 | \$ 829,725.84 |
| ROYAL DUTCH SHELL A SHS EUR0.07 (UK LIST) | \$ 131,469.63 | \$ 142,814.81 |
| ROYAL DUTCH SHELL A SHS EUR0.07 (UK LIST) | \$ 1,051,494.65 | \$ 1,030,306.86 |
| ROYAL DUTCH SHELL A SHS EUR0.07 (UK LIST) | \$ 567,847.49 | \$ 808,468.78 |
| ROYAL DUTCH SHELL B SHS EUR0.07 (UK LIST) | \$ 400,347.62 | \$ 469,512.10 |
| ROYAL GOLD INC COM STK USD0.01 | \$ 73,531.83 | \$ 85,229.50 |
| RPM INTL INC | \$ 26,177.27 | \$ 37,702.69 |
| RUBICON MINERALS CORP COM | \$ 773.03 | \$ 1,600.00 |
| RUBIOS RESTAURANTS INC COM ISIN #US78116B1026 | \$ 2,722.90 | \$ 4,925.00 |
| RUDDICK CORP COM | \$ 84,705.00 | \$ 83,250.00 |
| RUSH ENTERPRISES INC CL A CL A | \$ 139,469.73 | \$ 131,976.00 |
| RYDER SYS INC COM | \$ 664,842.27 | \$ 959,928.00 |
| RYDER SYS INC COM | \$ 39,644.16 | \$ 76,590.00 |
| RYDER SYS INC COM | \$ 278,864.30 | \$ 275,724.00 |
| RYDER SYS INC COM | \$ 536,206.14 | \$ 745,476.00 |
| RYDER SYS INC COM | \$ 16,450.89 | \$ 15,318.00 |
| RYERSON INC | \$ 308,066.49 | \$ 343,733.00 |
| RYLAND GROUP INC COM | \$ 23,011.67 | \$ 27,310.00 |
| S W BANCORP INC OKLA COM | \$ 85,256.00 | \$ 105,868.00 |
| S W GAS CORP COM | \$ 287,910.00 | \$ 322,308.00 |
| S W GAS CORP COM | \$ 10,983.74 | \$ 13,125.30 |
| S.W. AIRL CO COM | \$ 203,665.30 | \$ 303,228.76 |
| S.W. AIRL CO COM | \$ 497,500.96 | \$ 487,484.91 |
| S1 CORP COM STK | \$ 245,694.23 | \$ 260,623.00 |
| S1 CORP COM STK | \$ 16,480.67 | \$ 15,868.80 |
| SABINE RTY TR UNIT BEN INT | \$ 61,311.07 | \$ 51,724.53 |
| SABMILLER ORD USD0.10 | \$ 517,766.16 | \$ 618,376.27 |
| SABRE HLDGS CORP | \$ 746,001.50 | \$ 845,085.00 |
| SABRE HLDGS CORP | \$ 102,780.56 | \$ 104,025.18 |
| SAFECO CORP COM | \$ 221,514.25 | \$ 312,750.00 |
| SAFECO CORP COM | \$ 85,483.84 | \$ 162,630.00 |
| SAFECO CORP COM | \$ 5,163.63 | \$ 5,795.26 |
| SAFEGUARD SCIENTIFICS INC COM | \$ 118,334.71 | \$ 152,702.00 |
| SAFENET INC COM | \$ 4,901.30 | \$ 3,231.90 |
| SAFETY INS GROUP INC COM | \$ 157,800.90 | \$ 152,130.00 |
| SAFeway INC COM NEW | \$ 502,662.44 | \$ 383,616.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| SAFEWAY INC COM NEW | \$ 19,981.42 | \$ 25,056.00 |
| SAIA INC COM STK | \$ 163,812.00 | \$ 157,828.00 |
| SAIC INC COM STK USD0.0001 | \$ 161,298.99 | \$ 155,964.93 |
| SAKS INC COM | \$ 366,291.58 | \$ 389,830.32 |
| SAKS INC COM | \$ 10,340.00 | \$ 9,747.54 |
| SALESFORCE COM INC COM STK | \$ 301,114.42 | \$ 389,286.00 |
| SALESFORCE COM INC COM STK | \$ 769,973.17 | \$ 753,421.50 |
| SALESFORCE COM INC COM STK | \$ 13,387.51 | \$ 13,012.65 |
| SALTON INC COM | \$ 2,440.21 | \$ 337.50 |
| SALZGITTER AG ORD NPV | \$ 200,590.39 | \$ 201,142.93 |
| SAMEX MNG CORP COM STK | \$ 7,274.85 | \$ 6,500.00 |
| SAMSUNG ELECTRONIC KRW5000 | \$ 1,577,631.41 | \$ 1,593,800.00 |
| SAMSUNG ELECTRONIC KRW5000 | \$ 1,716,078.86 | \$ 1,732,878.49 |
| SAMSUNG ELECTRONICS CO LTD | \$ 28,264.70 | \$ 26,365.59 |
| SAN HLDGS INC COM | \$ 672.95 | \$ 390.00 |
| SANDERSON FARMS INC COM | \$ 1,686.59 | \$ 1,514.50 |
| SANDERSON FARMS INC COM | \$ 71,909.64 | \$ 81,783.00 |
| SANDISK CORP COM | \$ 350,441.23 | \$ 240,968.00 |
| SANDISK CORP COM | \$ 274,037.49 | \$ 247,293.41 |
| SANDISK CORP COM | \$ 562,359.84 | \$ 488,390.50 |
| SANGAMO BIOSCIENCES INC COM STK | \$ 6,909.81 | \$ 6,600.00 |
| SANKYO CO LTD NPV | \$ 81,159.56 | \$ 88,489.78 |
| SANMINA-SCI CORP COM | \$ 118,611.49 | \$ 86,940.00 |
| SANMINA-SCI CORP COM | \$ 348,480.91 | \$ 45,885.00 |
| SANMINA-SCI CORP COM | \$ 475,197.19 | \$ 353,280.00 |
| SANOFI-AVENTIS EUR2 | \$ 1,233,419.30 | \$ 1,258,608.97 |
| SANOFI-AVENTIS EUR2 | \$ 1,033,624.93 | \$ 1,158,529.04 |
| SANPAOLO IMI SPA EUR2.88 | \$ 1,062,244.80 | \$ 1,127,085.03 |
| SANPAOLO IMI SPA EUR2.88 | \$ 425,576.70 | \$ 649,018.47 |
| SANTARUS INC COM | \$ 156,016.45 | \$ 187,920.00 |
| SANTARUS INC COM | \$ 219,590.39 | \$ 220,023.00 |
| SANTARUS INC COM | \$ 15,880.13 | \$ 18,009.00 |
| SANTOY RES LTD NEW | \$ 15,276.85 | \$ 16,163.30 |
| SAP AG ORD NPV | \$ 808,658.59 | \$ 938,504.73 |
| SARA LEE CORP COM | \$ 56,233.79 | \$ 63,170.88 |
| SARA LEE CORP COM | \$ 253,023.89 | \$ 318,461.00 |
| SARAS RAFFINERIE NPV | \$ 375,076.73 | \$ 332,251.10 |
| SATCON TECH CORP COM | \$ 3,204.47 | \$ 1,140.00 |
| SAUER-DANFOSS INC COM | \$ 10,053.95 | \$ 9,675.00 |
| SAVE WORLD AIR INC COM | \$ 312.99 | \$ 60.00 |
| SAVIENT PHARMACEUTICALS INC COM STK | \$ 5,106.50 | \$ 5,605.00 |
| SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK | \$ 128,981.93 | \$ 160,695.00 |
| SBA COMMUNICATIONS CORP CL A COM | \$ 460,343.85 | \$ 521,125.00 |
| SBA COMMUNICATIONS CORP CL A COM | \$ 354,864.63 | \$ 464,750.00 |
| SBE INC COM NEW | \$ 3,144.95 | \$ 199.95 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| SCANTEK MED INC COM | \$ 1,397.26 | \$ 16.25 |
| SCHEIN HENRY INC COM | \$ 5,085.95 | \$ 4,898.00 |
| SCHEIN HENRY INC COM | \$ 245,183.85 | \$ 280,165.60 |
| SCHERING-PLOUGH CORP COM | \$ 669,118.80 | \$ 550,812.00 |
| SCHERING-PLOUGH CORP COM | \$ 564,764.23 | \$ 874,680.00 |
| SCHERING-PLOUGH CORP COM | \$ 129,047.78 | \$ 151,129.34 |
| SCHIMATIC CASH TRANSACTIONS NETWORK COM INC COM | \$ 1,787.08 | \$ 1,610.00 |
| SCHLUMBERGER LTD COM STK | \$ 243,600.78 | \$ 244,155.97 |
| SCHLUMBERGER LTD COM STK | \$ 1,062,361.75 | \$ 2,640,088.00 |
| SCHLUMBERGER LTD COM STK | \$ 344,791.25 | \$ 600,020.00 |
| SCHLUMBERGER LTD COM STK | \$ 1,294,500.16 | \$ 1,214,377.32 |
| SCHLUMBERGER LTD COM STK | \$ 631,362.67 | \$ 1,856,904.00 |
| SCHNEIDER ELECTRIC EUR8 | \$ 1,826,888.66 | \$ 1,852,337.17 |
| SCHNITZER STL INDS INC CL A | \$ 470,446.09 | \$ 464,490.00 |
| SCHNITZER STL INDS INC CL A | \$ 6,882.37 | \$ 7,946.15 |
| SCHULMAN A INC COM | \$ 113,358.24 | \$ 106,800.00 |
| SCHWAB CHARLES CORP COM NEW | \$ 276,076.25 | \$ 494,137.00 |
| SCHWAB CHARLES CORP COM NEW | \$ 818,254.15 | \$ 1,071,629.40 |
| SCHWAB CHARLES CORP COM NEW | \$ 60,869.94 | \$ 69,524.46 |
| SCHWEITZER-MAUDUIT INTL INC COM | \$ 136,758.00 | \$ 156,300.00 |
| SCHWEITZER-MAUDUIT INTL INC COM | \$ 32,367.16 | \$ 36,470.00 |
| SCICLONE PHARMACEUTICALS INC DEL COM | \$ 9,192.00 | \$ 9,660.00 |
| SCIELE PHARMA INC COM STK | \$ 12,034.95 | \$ 12,000.00 |
| SCIELE PHARMA INC COM STK | \$ 239,336.20 | \$ 254,400.00 |
| SCIENT INC COM NEW | \$ 577.76 | \$ 0.01 |
| SCIENTIFIC GAMES CORP | \$ 47,309.69 | \$ 50,423.64 |
| SCOLR INC | \$ 18,886.42 | \$ 0.00 |
| SCOTTISH POWER PLC ORD GBP0.42 | \$ 415,978.01 | \$ 526,567.57 |
| SCOTTISH RE GROUP COM STK | \$ 312.80 | \$ 267.00 |
| SCOTTS MIRACLE-GRO COMPANY CL A CL A | \$ 11,952.92 | \$ 12,034.45 |
| SCRIPPS E.W INC NEW CL A COM | \$ 99,504.09 | \$ 104,874.00 |
| SEA CONTAINERS LTD CL A CL A | \$ 2,207.73 | \$ 84.00 |
| SEABRIDGE GOLD INC SEABRIDGE GOLD INC | \$ 16,069.39 | \$ 21,180.00 |
| SEACHANGE INTL INC COM | \$ 1,814.75 | \$ 2,044.00 |
| SEACOAST BKG CORP FLA COM | \$ 2,751.95 | \$ 2,492.47 |
| SEACOR HLDGS INC COM | \$ 821,955.97 | \$ 1,021,142.00 |
| SEACOR HLDGS INC COM | \$ 271,844.72 | \$ 277,592.00 |
| SEAGATE TECHNOLOGY HLDGS COM USD0.00001 | \$ 59,175.29 | \$ 67,389.50 |
| SEALED AIR CORP NEW COM STK | \$ 91,418.23 | \$ 130,813.80 |
| SEALY CORP COM | \$ 9,028.12 | \$ 8,282.60 |
| SEARCHGUY COM INC COM | \$ 731.68 | \$ 300.00 |
| SEARS HLDGS CORP COM | \$ 334,074.00 | \$ 335,860.00 |
| SEARS HLDGS CORP COM | \$ 633,882.89 | \$ 626,043.04 |
| SEARS HLDGS CORP COM | \$ 200,151.24 | \$ 351,645.42 |
| SEASPAN CORP COM | \$ 4,410.40 | \$ 4,855.20 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| SEATTLE GENETICS INC COM | \$ 35,225.24 | \$ 32,513.00 |
| SECTOR SPDR TR | \$ 28.10 | \$ 27.85 |
| SECURE COMPUTING CORP COM | \$ 5,238.45 | \$ 5,248.00 |
| SECURE TECHNOLOGIES GROUP INC COM | \$ 20.47 | \$ 0.55 |
| SEERTECH CORP COM STK | \$ 11.14 | \$ 0.01 |
| SEGA SAMMY HLDGS I NPV | \$ 602,641.95 | \$ 619,613.11 |
| SEI INVTS CO COM | \$ 24,378.09 | \$ 58,853.08 |
| SEI INVTS CO COM | \$ 167,027.15 | \$ 286,483.60 |
| SEKISUI CHEMICAL CO LTD NPV | \$ 371,884.20 | \$ 437,246.44 |
| SEKISUI HOUSE NPV | \$ 454,090.62 | \$ 594,852.92 |
| SELECT COMFORT CORP OC-CAP STK OC-CAP STK | \$ 120,324.12 | \$ 97,470.95 |
| SELECT SECTOR SPDR TR CNSMR DISCRETIONARY-SHS BEN INT | \$ 36,033.12 | \$ 39,012.12 |
| SELECT SECTOR SPDR TR INDL | \$ 41,757.57 | \$ 42,682.09 |
| SELECTIVE INS GROUP INC COM | \$ 263,736.72 | \$ 313,949.20 |
| SELECTIVE INS GROUP INC COM | \$ 118,777.35 | \$ 189,057.00 |
| SEMICONDUCTOR HOLDRS TR DEPOS RCPT | \$ 6,818.17 | \$ 6,730.00 |
| SEMITOOL INC COM | \$ 6,708.33 | \$ 7,986.00 |
| SEMPRA ENERGY INC COM STK | \$ 187,129.49 | \$ 365,604.96 |
| SEMPRA ENERGY INC COM STK | \$ 27,878.01 | \$ 39,003.56 |
| SEKOMYX INC COM USD0.001 | \$ 10,140.25 | \$ 8,768.25 |
| SEKOMYX INC COM USD0.001 | \$ 224,152.95 | \$ 190,953.00 |
| SENSIENT TECHNOLOGIES CORP COM | \$ 463,047.60 | \$ 555,960.00 |
| SENTO CORP COM NEW COM NEW | \$ 3,711.95 | \$ 1,374.00 |
| SEPRACOR INC COM | \$ 23,731.27 | \$ 27,711.00 |
| SEQUA CORP CL A | \$ 6,841.95 | \$ 8,054.20 |
| SEQUOIA ASSET MGMT GROUP INC COM NEW STK | \$ 995.22 | \$ 0.21 |
| SERVICE CORP INTL COM | \$ 3,465.73 | \$ 6,162.60 |
| SEVEN SEAS PETROLEUM INC CAYMAN ISLANDS | \$ 19,974.62 | \$ 0.00 |
| SEYCHELLE ENVIRONMENTAL TECHNOLOGIES INCCOM STK | \$ 967.45 | \$ 550.00 |
| SFCG CO LTD JPY50 | \$ 206,685.84 | \$ 152,382.86 |
| SHANGRI-LA ASIA HKD1 | \$ 640,811.94 | \$ 685,756.53 |
| SHAW GROUP INC COM | \$ 5,852.19 | \$ 6,197.50 |
| SHELL CDA LTD COM | \$ 5,632.95 | \$ 7,477.62 |
| SHELLS SEAFOOD RESTAURANTS INC COM | \$ 2,043.26 | \$ 1,120.00 |
| SHERWIN-WILLIAMS CO COM | \$ 26,054.87 | \$ 36,262.79 |
| SHERWIN-WILLIAMS CO COM | \$ 282,672.83 | \$ 383,387.40 |
| SHERWIN-WILLIAMS CO COM | \$ 56,322.25 | \$ 178,024.00 |
| SHERWOOD COPPER CORP | \$ 8,926.00 | \$ 10,053.90 |
| SHININGBANK ENERGY INCOME FD TR UNIT | \$ 26,340.65 | \$ 17,943.25 |
| SHINSEI BANK NPV | \$ 382,098.50 | \$ 383,030.51 |
| SHINSEI BANK NPV | \$ 723,977.38 | \$ 722,588.23 |
| SHIONOGI & CO NPV | \$ 317,429.41 | \$ 353,489.15 |
| SHIP FINANCE INTERNATIONAL COMMON STK | \$ 70,748.24 | \$ 83,245.65 |
| SHOE CARNIVAL INC COM | \$ 23,825.07 | \$ 28,440.00 |
| SHOE PAVILION INC COM | \$ 3,729.95 | \$ 3,690.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| SHOPPERS DRUG MART COM | \$ 604,751.97 | \$ 612,211.11 |
| SHORE BANCSHARES INC COM | \$ 20,002.50 | \$ 21,112.00 |
| SHORE GOLD INC COM | \$ 23,833.35 | \$ 20,081.86 |
| SHS | \$ 18,661.45 | \$ 34,140.00 |
| SHUFFLE MASTER INC COM | \$ 303,333.44 | \$ 280,340.00 |
| SHUFFLE MASTER INC COM | \$ 16,625.47 | \$ 12,183.00 |
| SIEMENS AG NPV(REGD) | \$ 856,256.17 | \$ 955,163.66 |
| SIENA TECHNOLOGIES INC COM STK | \$ 380.73 | \$ 74.00 |
| SIERRA HLTH SVCS INC COM | \$ 1,978.43 | \$ 1,765.96 |
| SIERRA HLTH SVCS INC COM | \$ 830,247.60 | \$ 782,068.00 |
| SIGA TECHNOLOGIES INC COM | \$ 3,063.40 | \$ 2,625.00 |
| SIGMA-ALDRICH CORP COM | \$ 37,537.92 | \$ 39,792.64 |
| SIGMA-ALDRICH CORP COM | \$ 48,484.93 | \$ 132,124.00 |
| SIGMATEL INC COM | \$ 56,043.00 | \$ 51,246.00 |
| SIGMATEL INC COM | \$ 11,970.88 | \$ 5,856.06 |
| SIGMATRON INTL INC COM | \$ 9,606.31 | \$ 4,600.00 |
| SILICON GRAPHICS INC COM | \$ 2,985.25 | \$ 36.55 |
| SILICON IMAGE INC COM STK | \$ 56,297.82 | \$ 61,056.00 |
| SILICON IMAGE INC COM STK | \$ 307,283.08 | \$ 301,464.00 |
| SILICON LABORATORIES INC COM | \$ 46,450.95 | \$ 38,115.00 |
| SILICON STORAGE TECH INC COM | \$ 6,346.13 | \$ 5,637.50 |
| SILICON STORAGE TECH INC COM | \$ 314,758.17 | \$ 266,090.00 |
| SILVER DRAGON RES INC COM | \$ 2,319.95 | \$ 2,100.00 |
| SILVER GRAIL RES LTD COM STK | \$ 4,146.25 | \$ 7,821.06 |
| SILVER STD RES INC COM | \$ 357,822.54 | \$ 506,103.36 |
| SILVER WHEATON CORP COM | \$ 161,605.02 | \$ 170,981.20 |
| SILVERADO GOLD MINES LTD COM NEW | \$ 61,185.80 | \$ 38,869.00 |
| SILVERCORP METALS INC COM SILVERCORP METALS INC | \$ 25,941.55 | \$ 31,714.02 |
| SILVERCREST MINES INC | \$ 1,481.20 | \$ 2,199.80 |
| SILVERHAWK ENTMT GROUP INC COM STK | \$ 1,374.85 | \$ 450.00 |
| SIMCLAR INC COM STK | \$ 513.99 | \$ 598.00 |
| SIMPLETECH INC COM | \$ 6,819.90 | \$ 7,608.00 |
| SINA CORPORATION COM STK USD0.133 | \$ 14,873.97 | \$ 17,220.00 |
| SINCLAIR BROADCAST GROUP INC CL A | \$ 48,627.99 | \$ 53,550.00 |
| SINGAPORE AIRLINES SGD0.50 (BOARD LOT 200) | \$ 79,555.57 | \$ 90,725.41 |
| SINGAPORE TELECOMMUNICATIONS NEW COM STK | \$ 809,770.58 | \$ 855,113.08 |
| SINO GOLD LTD SINO GOLD LTD | \$ 9,800.17 | \$ 17,837.09 |
| SINOVAC BIOTECH LTD | \$ 2,279.20 | \$ 1,165.00 |
| SIRENZA MICRODEVICES INC COM | \$ 7,415.34 | \$ 5,714.22 |
| SIRF TECHNOLOGY HLDGS INC COM | \$ 15,583.27 | \$ 11,228.80 |
| SIRIUS SATELLITE RADIO INC COM | \$ 1,056,505.81 | \$ 786,563.22 |
| SKECHERS U S A INC CL A CL A ISIN #US8305661055 | \$ 55,927.45 | \$ 69,951.00 |
| SKY FINL GROUP INC COM STK | \$ 0.00 | \$ 0.00 |
| SKY FINL GROUP INC COM STK | \$ 0.00 | \$ 0.00 |
| SKYGOLD VENTURES LTD COM NPV | \$ 27,123.75 | \$ 20,982.49 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| SKYWAY COMMUNICATIONS HLDG CORP COM STK | \$ 15,065.95 | \$ 1,000.00 |
| SKYWEST INC COM | \$ 3,279.25 | \$ 3,475.02 |
| SKYWEST INC COM | \$ 386,634.94 | \$ 400,507.00 |
| SKYWORKS SOLUTIONS INC COM | \$ 941.81 | \$ 991.20 |
| SKYWORKS SOLUTIONS INC COM | \$ 56,046.20 | \$ 53,808.00 |
| SLM CORP COM | \$ 237,686.51 | \$ 497,454.00 |
| SLM CORP COM | \$ 24,758.09 | \$ 25,046.03 |
| SMART ENERGY SOLUTIONS INC COM | \$ 2,012.30 | \$ 2,400.00 |
| SMARTIRE SYS INC COM | \$ 1,014.37 | \$ 165.00 |
| SMART-TEK SOLUTIONS INC COM | \$ 1,891.90 | \$ 600.00 |
| SMITH & WESSON HLDG CORP COM | \$ 122,240.59 | \$ 165,440.00 |
| SMITH & WESSON HLDG CORP COM | \$ 14,324.07 | \$ 12,987.04 |
| SMITH A O CORP COM | \$ 273,176.90 | \$ 292,968.00 |
| SMITH INTL INC COM | \$ 190,376.50 | \$ 205,350.00 |
| SMITH INTL INC COM | \$ 41,568.83 | \$ 41,070.00 |
| SMITH MICRO SOFTWARE INC COM STK | \$ 7,753.48 | \$ 7,095.00 |
| SMITHFIELD FOODS INC COM | \$ 9,223.88 | \$ 8,698.74 |
| SMITHFIELD FOODS INC COM | \$ 191,664.00 | \$ 192,450.00 |
| SMITHS GROUP ORD GBP0.25 | \$ 622,565.61 | \$ 688,436.30 |
| SMITHS GROUP ORD GBP0.25 | \$ 534,072.25 | \$ 606,022.64 |
| SMTC CORP COM NEW COM NEW | \$ 616.95 | \$ 605.00 |
| SMUCKER J M CO COM NEW | \$ 9,672.48 | \$ 10,457.40 |
| SMURFIT-STONE CONTAINER CORP COM | \$ 181,361.55 | \$ 129,888.00 |
| SNAM RETE GAS EUR1 | \$ 256,492.62 | \$ 279,752.13 |
| SNAP-ON INC COM | \$ 41,178.86 | \$ 66,696.00 |
| SOCO INTERNATIONAL ORD GBP0.20 | \$ 21,602.51 | \$ 27,126.50 |
| SOFTNET TECH CORP COM | \$ 23,308.17 | \$ 3,750.00 |
| SOFTWARE HOLDRS TR DEPOS RCPTS | \$ 10,457.96 | \$ 8,108.00 |
| SOHU COM INC COM | \$ 12,736.16 | \$ 12,480.00 |
| SOHU COM INC COM | \$ 97,135.11 | \$ 122,400.00 |
| SOLAR ENERTECH CORP COM | \$ 137,143.17 | \$ 108,300.00 |
| SOLECTRON CORP COM | \$ 381,342.19 | \$ 73,738.00 |
| SOLECTRON CORP COM | \$ 2,851.68 | \$ 2,576.00 |
| SOLOMON TECHNOLOGIES INC COM | \$ 91,640.73 | \$ 109,532.80 |
| SOLUCORP INDS LTD COM | \$ 2,154.95 | \$ 1,400.00 |
| SONAE SGPS SA EUR1 | \$ 76,458.00 | \$ 82,129.44 |
| SONIC AUTOMOTIVE INC CL A | \$ 264,266.46 | \$ 325,248.00 |
| SONIC CORP COM | \$ 8,827.01 | \$ 10,226.65 |
| SONIC SOLUTIONS COM | \$ 40,831.04 | \$ 37,490.00 |
| SONICBLUE INC COM | \$ 48,948.90 | \$ 6.20 |
| SONICWALL INC COM | \$ 161,920.21 | \$ 191,976.00 |
| SONICWALL INC COM | \$ 10,788.30 | \$ 8,420.00 |
| SONOCO PROD CO COM | \$ 263,921.60 | \$ 471,944.00 |
| SONOCO PROD CO COM | \$ 77,283.00 | \$ 95,150.00 |
| SONOSITE INC COM | \$ 92,191.90 | \$ 136,092.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| SONOSITE INC COM | \$ 16,724.88 | \$ 17,320.80 |
| SONUS NETWORKS INC COM ISIN US8359161077 | \$ 335,311.96 | \$ 489,966.50 |
| SOTHEBYS HLDGS INC CL A (DE) | \$ 3,108.42 | \$ 3,102.00 |
| SOURCE PETE INC COM | \$ 6,893.34 | \$ 4,847.00 |
| SOUTHERN CO COM STK | \$ 65,543.81 | \$ 74,519.38 |
| SOUTHERN CO COM STK | \$ 339,717.29 | \$ 681,910.00 |
| SOUTHERN UN CO NEW COM | \$ 165,670.29 | \$ 173,290.00 |
| SOUTHN COPPER CORP DEL COM | \$ 190,556.39 | \$ 196,729.92 |
| SOUTHRIDGE ENTERPRISES INC COM NEW STK | \$ 3,969.95 | \$ 4,180.00 |
| SOUTHWEST WTR CO COM STK | \$ 6,290.72 | \$ 6,880.00 |
| SOUTHWESTERN MED SOLUTIONS INC COM PAR \$0.001 COM PAR \$0.001 | \$ 2,924.74 | \$ 300.00 |
| SOUTHWESTN ENERGY DE COM | \$ 59,969.30 | \$ 59,585.00 |
| SOUTHWESTN ENERGY DE COM | \$ 177,342.19 | \$ 199,785.00 |
| SOVEREIGN BANCORP INC COM | \$ 20,680.62 | \$ 25,799.16 |
| SOVEREIGN BANCORP INC COM | \$ 188,570.63 | \$ 227,240.50 |
| SPACEHAB INC COM | \$ 356.32 | \$ 117.18 |
| SPAIN FD INC COM | \$ 22,664.81 | \$ 27,221.57 |
| SPANSION INC COM CL A COM CL A | \$ 253,995.03 | \$ 257,078.00 |
| SPARE BACKUP INC COM STK | \$ 15,140.75 | \$ 8,976.00 |
| SPARTAN STORES INC COM | \$ 92,680.96 | \$ 127,673.00 |
| SPARTECH CORP COM NEW | \$ 205,375.56 | \$ 243,846.00 |
| SPARTECH CORP COM NEW | \$ 5,497.17 | \$ 5,244.00 |
| SPARTECH CORP COM NEW | \$ 280,530.60 | \$ 267,444.00 |
| SPATIALIGHT INC COM STK | \$ 9,964.41 | \$ 4,050.00 |
| SPEEDWAY MOTORSPORTS INC COM | \$ 9,944.80 | \$ 10,176.00 |
| SPHERION CORP COM STK ISIN# US8484201053 | \$ 127,431.50 | \$ 119,623.00 |
| SPIRIT AEROSYSTEMS HLDGS INC CL A | \$ 151,416.39 | \$ 188,670.39 |
| SPIRIT AEROSYSTEMS HLDGS INC CL A | \$ 156,000.00 | \$ 200,820.00 |
| SPIRIT FIN CORP COM STK | \$ 344,757.00 | \$ 376,594.00 |
| SPIRIT FIN CORP COM STK | \$ 21,076.21 | \$ 22,674.28 |
| SPRINT NEXTEL CORP | \$ 115,061.01 | \$ 118,657.84 |
| SPRINT NEXTEL CORP | \$ 1,025,845.92 | \$ 1,058,028.90 |
| SPRINT NEXTEL CORP | \$ 1,198,994.65 | \$ 1,366,540.38 |
| SPRINT NEXTEL CORP | \$ 783,144.23 | \$ 765,045.00 |
| SPSS INC COM | \$ 203,028.29 | \$ 204,476.00 |
| SSAB(SVENSKT STAL) SER A NPV | \$ 290,721.28 | \$ 612,669.88 |
| SSAB(SVENSKT STAL) SER B NPV | \$ 51,551.99 | \$ 121,920.21 |
| ST BERNARD SOFTWARE INC COM | \$ 11,409.95 | \$ 6,900.00 |
| ST JOE CO COM | \$ 492,767.26 | \$ 389,346.76 |
| ST JOE CO COM | \$ 50,708.52 | \$ 50,141.09 |
| ST JUDE MED INC COM | \$ 32,771.55 | \$ 31,441.60 |
| ST JUDE MED INC COM | \$ 137,396.93 | \$ 321,728.00 |
| ST MARY LAND & EXPL CO COM | \$ 440,612.65 | \$ 508,392.00 |
| ST MARY LAND & EXPL CO COM | \$ 4,209.95 | \$ 3,684.00 |
| ST PAUL TRAVELERS CORP | \$ 799,526.65 | \$ 1,401,309.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| ST PAUL TRAVELERS CORP | \$ 565,098.64 | \$ 922,555.27 |
| ST PAUL TRAVELERS CORP | \$ 3,781.14 | \$ 5,100.55 |
| STA CASINOS INC COM | \$ 409,849.50 | \$ 546,698.98 |
| STAAR SURGICAL CO COM NEW PAR \$0.01 | \$ 1,275.44 | \$ 1,121.60 |
| STAGE STORES INC COM NEW COM NEW | \$ 224,326.80 | \$ 218,808.00 |
| STAKTEK HLDGS INC COM | \$ 1,866.08 | \$ 1,545.00 |
| STAMPS COM INC COM NEW | \$ 1,269.99 | \$ 708.75 |
| STANCORP FINL GROUP INC COM | \$ 194,092.42 | \$ 180,200.00 |
| STANCORP FINL GROUP INC COM | \$ 494,081.70 | \$ 594,660.00 |
| STANLEY INC COM | \$ 15,876.90 | \$ 16,910.00 |
| STANLEY WKS COM | \$ 63,720.30 | \$ 100,580.00 |
| STAPLES INC COM | \$ 247,372.31 | \$ 483,270.00 |
| STAPLES INC COM | \$ 1,227,724.44 | \$ 1,244,220.00 |
| STAPLES INC COM | \$ 28,543.16 | \$ 30,097.41 |
| STARBUCKS CORP COM | \$ 1,780,716.07 | \$ 1,864,260.86 |
| STARBUCKS CORP COM | \$ 716,939.69 | \$ 929,420.80 |
| STARBUCKS CORP COM | \$ 599,417.07 | \$ 854,790.86 |
| STARBUCKS CORP COM | \$ 2,011,586.52 | \$ 2,114,574.00 |
| STARBUCKS CORP COM | \$ 1,258,921.92 | \$ 1,204,280.00 |
| STARBUCKS CORP COM | \$ 215,079.12 | \$ 665,896.00 |
| STARFIELD RES INC COM | \$ 2,459.95 | \$ 2,700.00 |
| STARTEC GLOBAL COMMUNICATIONS CORP COM | \$ 2,228.65 | \$ 0.00 |
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK | \$ 45,869.17 | \$ 50,673.56 |
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK | \$ 164,957.75 | \$ 337,500.00 |
| STATE STR CORP COM | \$ 272,326.93 | \$ 553,008.00 |
| STATE STR CORP COM | \$ 6,202.55 | \$ 6,744.00 |
| STATE STR CORP COM | \$ 349,650.40 | \$ 370,920.00 |
| STD MICROSYSTEMS CORP COM | \$ 163,312.59 | \$ 142,698.00 |
| STD MICROSYSTEMS CORP COM | \$ 15,732.00 | \$ 13,990.00 |
| STD PAC CORP NEW COM | \$ 7,959.92 | \$ 8,037.00 |
| STD PAC CORP NEW COM | \$ 179,718.00 | \$ 206,283.00 |
| STD PAC CORP NEW COM | \$ 874,419.75 | \$ 993,909.00 |
| STEAK N SHAKE CO COM | \$ 26,087.55 | \$ 26,400.00 |
| STEEL DYNAMICS INC COM | \$ 149,088.75 | \$ 148,685.90 |
| STEELCASE INC CL A COM | \$ 280,817.54 | \$ 366,832.00 |
| STEELCASE INC CL A COM | \$ 84,915.37 | \$ 85,352.00 |
| STEIN MART INC COM | \$ 7,550.45 | \$ 6,688.50 |
| STEINWAY MUSICAL INSTRS INC ORD COM | \$ 48,405.92 | \$ 58,995.00 |
| STELLAR RES LTD COM NEW COM NEW | \$ 13,085.50 | \$ 2,970.77 |
| STEM CELL INNOVATIONS INC COM STK | \$ 8,529.85 | \$ 4,050.00 |
| STEMCELLS INC COM | \$ 133,720.72 | \$ 87,052.50 |
| STERIS CORP COM | \$ 4,029.07 | \$ 5,074.88 |
| STERLING CONSTR INC COM | \$ 11,280.26 | \$ 8,704.00 |
| STERLING CONSTR INC COM | \$ 76,269.06 | \$ 82,688.00 |
| STERLING FINL CORP COM | \$ 42,827.40 | \$ 49,707.00 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| STERLING FINL CORP WASH COM | \$ 160,515.59 | \$ 228,251.31 |
| STERLING FINL CORP WASH COM | \$ 314,372.00 | \$ 371,910.00 |
| STEWART INFORMATION SVCS CORP COM | \$ 3,834.95 | \$ 4,415.44 |
| STILLWATER MNG CO COM | \$ 3,152.80 | \$ 2,997.60 |
| STL TECHNOLOGIES INC COM | \$ 4,754.95 | \$ 4,387.50 |
| STONEBRIDGE RES EXPLORATIONS LTD COM NEWCOM NEW | \$ 42,069.50 | \$ 2,625.00 |
| STONEPATH GROUP INC COM | \$ 115.15 | \$ 8.00 |
| STORAGENETWORKS INC COM | \$ 973.06 | \$ 0.00 |
| STOREBRAND ASA SER A NOK5 | \$ 477,287.40 | \$ 624,684.83 |
| STORM CAT ENERGY CORPORATION | \$ 23,069.20 | \$ 9,401.00 |
| STRATA OIL & GAS INC | \$ 209,285.79 | \$ 112,270.50 |
| STRATEGIC MGMT & OPPORTUNITY CORP COM COM | \$ 1,151.89 | \$ 0.58 |
| STRAYER ED INC COM | \$ 4,900.55 | \$ 4,772.25 |
| STRYKER CORP COMMON COMMON | \$ 10,640.03 | \$ 11,092.65 |
| STRYKER CORP COMMON COMMON | \$ 2,019,774.16 | \$ 2,259,510.00 |
| STRYKER CORP COMMON COMMON | \$ 222,102.10 | \$ 407,814.00 |
| STURM RUGER & CO INC COM | \$ 16,984.58 | \$ 19,568.69 |
| SUBN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT | \$ 6,821.64 | \$ 8,172.15 |
| SULZER AG CHF0.03(REGD) | \$ 375,101.50 | \$ 371,548.29 |
| SUMITOMO CHEM CO NPV | \$ 82,901.74 | \$ 99,926.15 |
| SUMITOMO HEAVY IND NPV | \$ 149,062.36 | \$ 146,867.53 |
| SUMITOMO MITSUI FG NPV | \$ 781,924.25 | \$ 972,682.64 |
| SUMMIT RES LTD COM STK | \$ 161,638.98 | \$ 275,251.58 |
| SUN LIFE FINANCIAL INC. | \$ 0.00 | \$ 0.00 |
| SUN MICROSYSTEMS INC COM STK \$.00067 PAR | \$ 369,017.26 | \$ 523,030.00 |
| SUN MICROSYSTEMS INC COM STK \$.00067 PAR | \$ 437,398.21 | \$ 476,418.00 |
| SUN MICROSYSTEMS INC COM STK \$.00067 PAR | \$ 980,441.97 | \$ 1,001,507.60 |
| SUN MICROSYSTEMS INC COM STK \$.00067 PAR | \$ 131,360.10 | \$ 153,532.34 |
| SUN TR BANKS INC COM | \$ 1,195,363.72 | \$ 1,570,770.00 |
| SUN TR BANKS INC COM | \$ 506,439.32 | \$ 751,605.00 |
| SUNCOR INC COM STK NPV | \$ 565,551.11 | \$ 584,565.28 |
| SUNOCO INC COM | \$ 59,675.14 | \$ 193,316.00 |
| SUNOCO INC COM | \$ 496,631.25 | \$ 505,116.00 |
| SUNOCO INC COM | \$ 74,773.73 | \$ 69,021.42 |
| SUNOPTA INC COM | \$ 57,064.21 | \$ 53,680.00 |
| SUNOPTA INC COM | \$ 361,178.91 | \$ 362,560.00 |
| SUNPOWER CORP COM CL A | \$ 10,618.25 | \$ 11,151.00 |
| SUNPOWER CORP COM CL A | \$ 168,326.53 | \$ 194,027.40 |
| SUNRIDGE GOLD CORP | \$ 51,812.42 | \$ 66,468.81 |
| SUNRISE SENIOR LIVING | \$ 30,950.92 | \$ 27,648.00 |
| SUNSHINE MNG & REFNG CO COM P | \$ 765.55 | \$ 4.06 |
| SUNTERRA CORP COM NEW | \$ 3,980.51 | \$ 3,976.50 |
| SUNTERRA CORP COM NEW | \$ 219,656.55 | \$ 221,647.70 |
| SUN-TIMES MEDIA GROUP INC COM CL A STK | \$ 4,384.38 | \$ 1,964.00 |
| SUPER VALU INC COM | \$ 723,561.37 | \$ 840,125.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| SUPER VALU INC COM | \$ 115,043.52 | \$ 189,010.25 |
| SUPER VALU INC COM | \$ 5,481.89 | \$ 5,687.54 |
| SUPERCONDUCTOR TECHNOLOGIES INC COM NEW STK | \$ 6,408.69 | \$ 1,062.00 |
| SUPERGEN INC COM | \$ 205,305.23 | \$ 165,684.20 |
| SUPERIOR ENERGY SVCS INC COM | \$ 72,014.70 | \$ 78,432.00 |
| SUPERIOR ENERGY SVCS INC COM | \$ 227,500.84 | \$ 450,984.00 |
| SUPERIOR ESSEX INC COM STK | \$ 6,013.85 | \$ 5,486.25 |
| SUPERIOR ESSEX INC COM STK | \$ 270,737.09 | \$ 266,000.00 |
| SUPERIOR OIL & GAS CO COM NEW STK | \$ 2,391.95 | \$ 1,248.00 |
| SUPERIOR WELL SVCS INC COM STK | \$ 14,354.40 | \$ 12,780.00 |
| SUPPORT SOFT INC | \$ 1,396.95 | \$ 1,096.00 |
| SUREBEAM CORP CL A | \$ 462.77 | \$ 0.00 |
| SURFECT HLDGS INC COM | \$ 3,384.95 | \$ 3,480.00 |
| SVB FINL GROUP COM | \$ 183,696.01 | \$ 284,382.00 |
| SVENSKA CELLULOSA SER B NPV | \$ 197,206.15 | \$ 280,023.38 |
| SWATCH GROUP CHF0.45(REGD) | \$ 49,888.85 | \$ 50,004.10 |
| SWATCH GROUP CHF2.25(BR) | \$ 49,833.55 | \$ 49,848.86 |
| SWIFT ENERGY CO COM | \$ 46,855.23 | \$ 44,810.00 |
| SWIFT ENERGY CO COM | \$ 59,882.94 | \$ 58,253.00 |
| SWIFT ENERGY CO COM | \$ 645,200.60 | \$ 690,074.00 |
| SWIFT TRANSN INC COM | \$ 64,549.50 | \$ 60,421.00 |
| SWISS MEDICA INC COM | \$ 275.45 | \$ 28.50 |
| SWISS REINSURANCE CHF0.1(REGD) | \$ 1,245,992.24 | \$ 1,243,929.88 |
| SWISS REINSURANCE CHF0.1(REGD) | \$ 504,411.40 | \$ 636,265.42 |
| SWS GROUP INC COM | \$ 67,163.95 | \$ 71,400.00 |
| SWS GROUP INC COM | \$ 16,880.50 | \$ 17,850.00 |
| SXR URANIUM ONE INC COM | \$ 323,949.46 | \$ 514,301.36 |
| SYBASE INC COM | \$ 266,375.00 | \$ 281,580.00 |
| SYBASE INC COM | \$ 3,662.62 | \$ 4,544.80 |
| SYCAMORE NETWORKS INC COM | \$ 15,004.80 | \$ 3,384.00 |
| SYCAMORE NETWORKS INC COM | \$ 381,294.20 | \$ 304,936.00 |
| SYKES ENTERPRISES INC COM | \$ 107,686.98 | \$ 162,288.00 |
| SYMANTEC CORP COM | \$ 955,982.44 | \$ 485,596.50 |
| SYMANTEC CORP COM | \$ 121,989.80 | \$ 127,185.00 |
| SYMANTEC CORP COM | \$ 68,741.68 | \$ 74,851.50 |
| SYMBION INC DEL COM | \$ 275,275.41 | \$ 229,524.00 |
| SYMYX TECHNOLOGIES INC COM | \$ 152,880.20 | \$ 144,653.00 |
| SYMYX TECHNOLOGIES INC COM | \$ 4,993.15 | \$ 4,318.00 |
| SYNBIOTICS CORP COM NEW | \$ 10,919.96 | \$ 332.00 |
| SYNCHRONOSS TECHNOLOGIES INC COM STK | \$ 168,425.12 | \$ 229,124.00 |
| SYNCHRONOSS TECHNOLOGIES INC COM STK | \$ 18,629.90 | \$ 19,208.00 |
| SYNERGIE WELLNESS PROD LTD INC COM | \$ 569.19 | \$ 0.20 |
| SYNERON MEDICAL LTD COM | \$ 9,552.01 | \$ 10,363.66 |
| SYNGENTA CHF2.30(REGD) | \$ 1,067,490.40 | \$ 1,070,450.40 |
| SYNIVERSE HLDGS INC COM STK | \$ 37,995.10 | \$ 38,974.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| SYNNEX CORP COM STK | \$ 103,310.19 | \$ 111,894.00 |
| SYNOPSYS INC COM | \$ 1,009,284.81 | \$ 1,253,637.00 |
| SYNOPSYS INC COM | \$ 20,028.59 | \$ 24,057.00 |
| SYNOPSYS INC COM | \$ 412,413.73 | \$ 518,562.00 |
| SYNOVIS LIFE TECHNOLOGIES INC COM | \$ 26,121.95 | \$ 19,900.00 |
| SYNOVUS FINL CORP COM | \$ 6,792.54 | \$ 7,090.90 |
| SYNOVUS FINL CORP COM | \$ 185,687.00 | \$ 248,181.50 |
| SYNTAX-BRILLIAN CORP COM | \$ 5,817.12 | \$ 5,622.50 |
| SYNTHESE INC CHF0.001 | \$ 351,751.63 | \$ 348,401.00 |
| SYNTROLEUM CORP COM | \$ 37,593.78 | \$ 32,361.38 |
| SYQUEST TECHNOLOGY INC COM | \$ 9,997.58 | \$ 0.00 |
| SYSCO CORP COM | \$ 95,651.51 | \$ 114,894.26 |
| SYSCO CORP COM | \$ 215,628.42 | \$ 566,104.00 |
| SYSTEMS EVOLUTION INC COM | \$ 6,370.50 | \$ 1,366.80 |
| SYSTEMS XCELLENCE INC COM NEW COM | \$ 14,963.35 | \$ 21,823.94 |
| TABCORP HLDGS LTD NPV | \$ 401,985.97 | \$ 471,454.98 |
| TAKEFUJI CORP NPV | \$ 713,404.91 | \$ 453,785.41 |
| TAKEFUJI CORP NPV | \$ 964,862.98 | \$ 590,948.76 |
| TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM | \$ 63,543.47 | \$ 70,152.00 |
| TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM | \$ 173,027.03 | \$ 166,944.00 |
| TAL INTL GROUP INC COM STK | \$ 25,943.50 | \$ 29,359.00 |
| TALBOTS INC COM | \$ 58,833.53 | \$ 60,081.30 |
| TALBOTS INC COM | \$ 423,752.73 | \$ 392,830.00 |
| TALISMAN ENERGY INC COM | \$ 54,879.90 | \$ 55,387.40 |
| TALX CORP COM | \$ 2,256.24 | \$ 2,607.75 |
| TANABE SEIYAKU CO NPV | \$ 137,758.32 | \$ 143,552.52 |
| TANOX INC COM STK | \$ 4,212.55 | \$ 5,970.00 |
| TANZANIAN RTY EXPL COM STK | \$ 4,105.30 | \$ 5,652.50 |
| TAPESTRY PHARMACEUTICALS INC COM NEW COMNEW | \$ 1,912.31 | \$ 1,992.00 |
| TARGET CORP COM | \$ 230,470.44 | \$ 234,554.74 |
| TARGET CORP COM | \$ 923,792.19 | \$ 1,041,675.95 |
| TARGET CORP COM | \$ 399,925.70 | \$ 1,220,870.00 |
| TARO PHARMACEUTICAL INDUSTRIES ORD ILS1 | \$ 126,097.73 | \$ 93,500.00 |
| TARPON INDS INC COM | \$ 6,009.95 | \$ 4,500.00 |
| TASEKO MINES LTD COM | \$ 32,279.85 | \$ 33,670.00 |
| TASER INTL INC COM | \$ 107,013.28 | \$ 89,965.42 |
| TASTY FRIES INC COM PAR \$0 001 | \$ 20,048.95 | \$ 459.00 |
| TAYLOR WOODROW ORD GBP0.25 | \$ 166,874.44 | \$ 181,779.87 |
| TCF FNCL CORP COM | \$ 306,264.82 | \$ 323,556.00 |
| TCF FNCL CORP COM | \$ 838,456.72 | \$ 754,050.00 |
| TCF FNCL CORP COM | \$ 15,838.96 | \$ 16,600.26 |
| TD AMERITRADE HLDG CORP COM STK | \$ 109,969.88 | \$ 102,176.70 |
| TDK CORP NPV | \$ 339,741.01 | \$ 373,144.22 |
| TECHNE CORP COM | \$ 5,525.63 | \$ 5,545.00 |
| TECHNICAL OLYMPIC USA INC COM | \$ 187,703.07 | \$ 217,638.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| TECHNITROL INC COM | \$ 305,050.50 | \$ 308,181.00 |
| TECHNITROL INC COM | \$ 5,847.76 | \$ 4,778.00 |
| TECHNITROL INC COM | \$ 120,954.60 | \$ 107,505.00 |
| TECHNITROL INC COM | \$ 381,532.70 | \$ 413,297.00 |
| TECK COMINCO LTD CL B SUB VTG CL B SUB VTG | \$ 159,045.24 | \$ 175,565.50 |
| TECO ENERGY INC COM | \$ 108,438.00 | \$ 113,718.00 |
| TECO ENERGY INC COM | \$ 7,629.60 | \$ 8,615.00 |
| TECO ENERGY INC COM | \$ 742,789.76 | \$ 799,472.00 |
| TECO ENERGY INC COM | \$ 108,287.37 | \$ 89,596.00 |
| TEEKAY SHIPPING CORP COM | \$ 4,159.98 | \$ 4,362.00 |
| TEIJIN LTD NPV | \$ 366,106.49 | \$ 362,947.42 |
| TEJON RANCH CO COM | \$ 7,654.09 | \$ 8,934.40 |
| TEKELEC COM | \$ 372,247.97 | \$ 427,104.00 |
| TEKRON INC COM STK | \$ 3,522.60 | \$ 0.00 |
| TEKTRONIX INC COM | \$ 35,522.00 | \$ 61,257.00 |
| TEL & DATA SYS INC COM STK NEW | \$ 50,193.73 | \$ 70,629.00 |
| TELECOM ITALIA SPA DI RISP EUR0.55 | \$ 21,897.28 | \$ 23,073.59 |
| TELECOMMUNICATION SYS INC CL A | \$ 11,971.50 | \$ 15,500.00 |
| TELEDYNE TECHNOLOGIES INC COM | \$ 9,969.73 | \$ 9,631.20 |
| TELEFLEX INC COM | \$ 40,234.84 | \$ 42,932.40 |
| TELEFONICA SA EUR1 | \$ 423,622.03 | \$ 561,642.92 |
| TELEGROUP INC COM | \$ 13,916.35 | \$ 0.00 |
| TELETECH HLDGS INC COM | \$ 187,218.79 | \$ 291,336.00 |
| TELETECH HLDGS INC COM | \$ 8,429.95 | \$ 9,552.00 |
| TELIK INC COM STK | \$ 2,590.83 | \$ 664.50 |
| TELLABS INC COM | \$ 36,823.58 | \$ 33,786.18 |
| TELLABS INC COM | \$ 228,077.00 | \$ 230,850.00 |
| TELLABS INC COM | \$ 180,616.61 | \$ 113,886.00 |
| TELSTRA CORP NPV | \$ 294,293.09 | \$ 336,691.62 |
| TELSTRA CORP NPV | \$ 252,549.83 | \$ 295,484.58 |
| TELTRONICS INC COM NEW COM NEW | \$ 252.07 | \$ 34.00 |
| TELUS CORP NON VTG SHS | \$ 145,398.24 | \$ 120,609.00 |
| TELUS CORP NON VTG SHS | \$ 8,564.98 | \$ 11,614.20 |
| TEMPLE INLAND INC COM | \$ 434,781.90 | \$ 451,094.00 |
| TEMPLE INLAND INC COM | \$ 69,025.82 | \$ 124,281.00 |
| TEMPUR-PEDIC INTL INC COM | \$ 12,678.94 | \$ 13,810.50 |
| TENET HEALTHCARE CORP COM | \$ 5,643.68 | \$ 5,576.00 |
| TENET HEALTHCARE CORP COM | \$ 172,568.52 | \$ 81,549.00 |
| TENGASCO INC COM NEW | \$ 891.20 | \$ 420.00 |
| TENKE MNG CORP COM NPV | \$ 2,332.33 | \$ 2,964.58 |
| TENNANT CO COM | \$ 58,229.79 | \$ 66,700.00 |
| TERABEAM INC COM | \$ 41,127.62 | \$ 19,900.00 |
| TERADYNE INC COM | \$ 176,359.97 | \$ 70,312.00 |
| TERAYON COMMUNICATION SYS COM | \$ 992.59 | \$ 669.00 |
| TEREX CORP NEW COM | \$ 107,785.26 | \$ 154,992.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| TEREX CORP NEW COM | \$ 163,877.00 | \$ 161,450.00 |
| TERRACO GOLD CORP FORMERLY TERRACO ENERGY CORP TO 04/29/2003 COM NPV | \$ 2,471.90 | \$ 2,543.20 |
| TESCO CORP COM | \$ 412,443.14 | \$ 355,167.00 |
| TESCO ORD GBP0.05 | \$ 1,336,602.41 | \$ 1,355,769.74 |
| TESCO ORD GBP0.05 | \$ 1,140,521.31 | \$ 1,279,223.42 |
| TESORO CORP | \$ 511,359.42 | \$ 513,006.00 |
| TESORO CORP | \$ 40,502.70 | \$ 39,022.46 |
| TESORO CORP | \$ 236,472.11 | \$ 217,041.00 |
| TESSERA TECHNOLOGIES INC COM STK | \$ 244,037.75 | \$ 277,539.20 |
| TESSERA TECHNOLOGIES INC COM STK | \$ 428,925.58 | \$ 568,794.00 |
| TESSERA TECHNOLOGIES INC COM STK | \$ 2,483.85 | \$ 2,622.10 |
| TETON ENERGY CORP COM STK | \$ 3,941.03 | \$ 6,237.50 |
| TETRA TECH INC NEW COM | \$ 320,544.77 | \$ 322,002.00 |
| TETRA TECHNOLOGIES INC DEL COM | \$ 216,122.68 | \$ 230,220.00 |
| TETRA TECHNOLOGIES INC DEL COM | \$ 12,763.86 | \$ 12,176.08 |
| TEXAS INDS INC COM | \$ 6,619.46 | \$ 8,028.75 |
| TEXAS INDS INC COM | \$ 184,285.19 | \$ 263,343.00 |
| TEXAS INDS INC COM | \$ 300,169.02 | \$ 378,957.00 |
| TEXAS INDS INC COM | \$ 297,931.94 | \$ 308,304.00 |
| TEXAS INDS INC COM | \$ 215,692.30 | \$ 244,074.00 |
| TEXAS INSTRS INC COM | \$ 1,171,438.94 | \$ 1,139,904.00 |
| TEXAS INSTRS INC COM | \$ 597,474.08 | \$ 1,068,480.00 |
| TEXAS INSTRS INC COM | \$ 151,932.01 | \$ 148,112.67 |
| TEXAS ROADHOUSE INC COM CL A STK CL A | \$ 10,285.14 | \$ 8,619.00 |
| TEXAS ROADHOUSE INC COM CL A STK CL A | \$ 224,405.78 | \$ 224,491.80 |
| TEXTRON INC COM | \$ 115,655.79 | \$ 290,687.00 |
| TEXTRON INC COM | \$ 1,150,179.71 | \$ 1,190,879.00 |
| TEXTRON INC COM | \$ 17,819.39 | \$ 18,623.66 |
| THAI FD INC COM | \$ 4,937.40 | \$ 4,950.00 |
| THERMO FISHER CORP | \$ 811,542.15 | \$ 992,756.80 |
| THERMO FISHER CORP | \$ 187,796.01 | \$ 543,480.00 |
| THERMO FISHER CORP | \$ 5,042.41 | \$ 5,434.80 |
| THERMO FISHER CORP | \$ 883,180.46 | \$ 1,186,598.00 |
| THERMO FISHER CORP | \$ 297,371.47 | \$ 457,429.00 |
| THESTREET COM INC COM | \$ 132,342.89 | \$ 135,280.00 |
| THESTREET COM INC COM | \$ 2,022.87 | \$ 1,602.00 |
| THOMAS & BETTS CORP COM | \$ 46,299.03 | \$ 42,079.20 |
| THOMAS GROUP INC COM | \$ 10,144.78 | \$ 13,551.04 |
| THOMSON SA EUR3.75 | \$ 437,036.21 | \$ 442,141.26 |
| THOMSON SA SPONSORED ADR | \$ 178,211.18 | \$ 138,592.00 |
| THOR INDS INC COM STK | \$ 13,129.04 | \$ 11,449.50 |
| THORATEC CORP | \$ 381,400.12 | \$ 413,130.00 |
| THORIUM PWR LTD COM STK | \$ 279.95 | \$ 300.00 |
| T-HQ INC COM NEW | \$ 129,162.78 | \$ 139,836.00 |
| THYSSENKRUPP AG NPV | \$ 946,387.39 | \$ 1,201,932.28 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| TIBCO SOFTWARE INC COM | \$ 374,841.78 | \$ 404,976.00 |
| TIBCO SOFTWARE INC COM | \$ 19,607.30 | \$ 21,240.00 |
| TIBCO SOFTWARE INC COM | \$ 286,017.71 | \$ 367,216.00 |
| TIDEL TECHNOLOGIES INC COM | \$ 32,484.80 | \$ 1,840.00 |
| TIDEWATER INC COM | \$ 68,117.00 | \$ 67,704.00 |
| TIERONE CORP COM | \$ 148,894.50 | \$ 167,533.00 |
| TIFFANY & CO COM | \$ 111,692.61 | \$ 133,416.00 |
| TIFFANY & CO COM | \$ 8,065.90 | \$ 9,036.46 |
| TIGER TELEMATICS INC COM NEW | \$ 1,122.47 | \$ 0.80 |
| TIM HORTONS INC COM | \$ 16,099.27 | \$ 16,533.21 |
| TIMBERLAND CO CL A | \$ 25,974.36 | \$ 25,264.00 |
| TIMBERWEST FST CORP STAPLED UNIT 1 COM & 100 PFD & 1 SUB NT STP-U | \$ 62,160.50 | \$ 64,101.02 |
| TIMCO AVIATION SVCS INC WT EXP 02-27-2007 | \$ 0.00 | \$ 0.35 |
| TIME WARNER INC NEW COM | \$ 2,871,477.62 | \$ 2,172,555.00 |
| TIME WARNER INC NEW COM | \$ 301,718.83 | \$ 348,523.73 |
| TIME WARNER INC NEW COM | \$ 1,478,194.63 | \$ 2,138,796.00 |
| TIME WARNER TELECOM INC CL A ISIN 3US8873191014 | \$ 6,149.46 | \$ 7,972.00 |
| TIME WARNER TELECOM INC CL A ISIN 3US8873191014 | \$ 504,033.77 | \$ 644,735.50 |
| TIMKEN CO COM | \$ 548,985.11 | \$ 545,666.00 |
| TIMKEN CO COM | \$ 227,934.21 | \$ 201,342.00 |
| TIMKEN CO COM | \$ 181,308.96 | \$ 163,408.00 |
| TITAN URANIUM EXPL INC | \$ 260,807.11 | \$ 276,066.85 |
| TITANIUM CORP INC COM | \$ 141.70 | \$ 254.35 |
| TITANIUM METALS CORP COM NEW | \$ 180,099.90 | \$ 307,494.20 |
| TITANIUM METALS CORP COM NEW | \$ 247,526.11 | \$ 256,471.41 |
| TIVO INC COM | \$ 161,129.04 | \$ 131,717.12 |
| TJX COS INC COM NEW | \$ 12,955.33 | \$ 12,834.00 |
| TJX COS INC COM NEW | \$ 103,418.37 | \$ 325,128.00 |
| TLC VISION CORP COM | \$ 6,072.04 | \$ 5,324.14 |
| TNT NV EUR0.48 | \$ 184,549.32 | \$ 187,785.24 |
| TNX T V HLDGS INC COM | \$ 1,229.95 | \$ 2.00 |
| TODCO COM | \$ 47,014.16 | \$ 44,421.00 |
| TODCO COM | \$ 564,729.24 | \$ 604,809.00 |
| TOKYO ELEC POWER NPV | \$ 336,122.10 | \$ 348,957.24 |
| TOKYO ELECTRON NPV | \$ 164,856.07 | \$ 165,314.09 |
| TOKYO GAS CO NPV | \$ 198,283.29 | \$ 212,496.33 |
| TOKYO GAS CO NPV | \$ 446,519.81 | \$ 451,554.70 |
| TOLL BROS INC COM | \$ 51,734.76 | \$ 52,696.05 |
| TOLL BROS INC COM | \$ 163,239.40 | \$ 190,157.00 |
| TOLL BROS INC COM | \$ 183,861.72 | \$ 203,049.00 |
| TOOTSIE ROLL INDS INC COM | \$ 25,989.80 | \$ 27,270.36 |
| TOP TANKERS INC COM | \$ 7,585.60 | \$ 2,790.00 |
| TOPPS INC COM | \$ 1,991.29 | \$ 1,894.22 |
| TORCHMARK CORP COM | \$ 5,322.63 | \$ 8,537.78 |
| TORCHMARK CORP COM | \$ 65,057.26 | \$ 159,400.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| TOREADOR RES CORP COM | \$ 13,306.95 | \$ 12,885.00 |
| TORM D/S DKK10 | \$ 73,294.47 | \$ 91,631.14 |
| TORO CO COM | \$ 205,116.84 | \$ 275,117.00 |
| TORO CO COM | \$ 18,458.82 | \$ 18,652.00 |
| TORONTO DOMINION BK ONT COM NEW COM NEW | \$ 1,803.95 | \$ 1,796.10 |
| TORRENT ENERGY CORP COM | \$ 48,822.85 | \$ 24,034.00 |
| TORTOISE ENERGY INFRASTRUCTURE CORP COM | \$ 36,294.90 | \$ 44,879.10 |
| TORVEC INC OC-COM ISIN US8914791079 | \$ 4,683.85 | \$ 5,775.00 |
| TOSHIBA CORP NPV | \$ 827,083.77 | \$ 865,049.73 |
| TOTAL EUR2.5 | \$ 676,636.25 | \$ 889,560.81 |
| TOTAL EUR2.5 | \$ 1,702,822.81 | \$ 1,819,045.21 |
| TOTAL SYS SVCS INC COM | \$ 7,488.86 | \$ 7,917.00 |
| TOUR CFG INC COM STK | \$ 740.77 | \$ 0.01 |
| TOURNIGAN VENTURES CORP COM | \$ 84,661.08 | \$ 113,092.35 |
| TOWER GROUP INC COM | \$ 33,377.38 | \$ 31,070.00 |
| TOWN SPORTS INTL HLDGS INC COM STK | \$ 144,039.50 | \$ 146,672.00 |
| TOYODA GOSEI NPV | \$ 156,448.80 | \$ 187,281.27 |
| TOYOTA MOTOR CORP NPV | \$ 1,590,533.45 | \$ 1,743,577.69 |
| TOYOTA MOTOR CORP NPV | \$ 1,265,897.70 | \$ 2,044,194.54 |
| TRACKPOWER INC COM | \$ 11,796.84 | \$ 85.50 |
| TRACTOR SUP CO COM | \$ 51,042.64 | \$ 42,921.60 |
| TRADESTATION GROUP INC COM | \$ 7,836.59 | \$ 6,875.00 |
| TRAFFIX INC COM | \$ 1,460.74 | \$ 1,534.40 |
| TRANS WORLD AIRLS INC COM PAR \$.01 NEW | \$ 109,460.03 | \$ 0.00 |
| TRANSACTION SYS ARCHITECTS INC COM | \$ 383,047.91 | \$ 361,527.00 |
| TRANSATLANTIC PETE CORP COM NEW | \$ 3,198.85 | \$ 2,172.50 |
| TRANSCANADA CORP COM STK | \$ 17,098.66 | \$ 27,960.00 |
| TRANSDIGM GROUP INC COM | \$ 2,496.65 | \$ 2,651.00 |
| TRANSMERIDIAN EXPL INC COM STK | \$ 21,639.42 | \$ 18,630.00 |
| TRANSMETA CORP DEL COM | \$ 4,210.16 | \$ 3,441.00 |
| TRANSOCEAN INC | \$ 119,361.63 | \$ 126,018.05 |
| TRANSOCEAN INC | \$ 248,799.37 | \$ 590,820.56 |
| TRANSWITCH CORP COM | \$ 6,974.95 | \$ 4,900.00 |
| TRAVELZOO INC COM STK | \$ 13,241.90 | \$ 11,980.00 |
| TREAS INTL INC COM NEW | \$ 2,104.90 | \$ 0.64 |
| TREEHOUSE FOODS INC COM | \$ 6,327.40 | \$ 6,240.00 |
| TREX INC COM | \$ 6,909.95 | \$ 6,867.00 |
| TRIAD GTY INC | \$ 6,907.90 | \$ 7,681.80 |
| TRIANGLE MULTI-MEDIA LTD INC COM | \$ 12,000.96 | \$ 1,825.00 |
| TRIBUNE CO COM | \$ 8,310.02 | \$ 7,757.27 |
| TRIBUNE CO COM | \$ 149,170.84 | \$ 145,189.26 |
| TRICO BANCSHARES COM STK | \$ 33,641.65 | \$ 40,815.00 |
| TRICO MARINE SVCS INC COM NEW | \$ 192,049.30 | \$ 203,043.00 |
| TRICO MARINE SVCS INC COM NEW | \$ 10,012.05 | \$ 11,109.90 |
| TRIDENT MICROSYSTEMS INC COM | \$ 357,035.01 | \$ 301,788.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| TRIDENT MICROSYSTEMS INC COM | \$ 30,325.53 | \$ 19,016.28 |
| TRIMBLE NAV LTD COM | \$ 7,433.45 | \$ 7,609.50 |
| TRIMERIS INC COM | \$ 125,207.40 | \$ 122,016.00 |
| TRINITY IND INC COM | \$ 303,997.23 | \$ 264,176.00 |
| TRINITY IND INC COM | \$ 2,852.37 | \$ 2,649.19 |
| TRINITY MIRROR ORD GBP0.10 | \$ 457,340.44 | \$ 424,799.15 |
| TRINSIC INC COM NEW | \$ 10,265.58 | \$ 17.85 |
| TRIO TECH INTL COM NEW COM NEW | \$ 4,835.54 | \$ 4,106.25 |
| TRIQUINT SEMICONDUCTOR INC COM | \$ 11,515.06 | \$ 10,125.00 |
| TRIQUINT SEMICONDUCTOR INC COM | \$ 253,871.93 | \$ 250,200.00 |
| TRIUMPH GROUP INC NEW COM | \$ 55,540.16 | \$ 68,159.00 |
| TRIUMPH GROUP INC NEW COM | \$ 9,844.79 | \$ 10,486.00 |
| TRIZETTO GROUP INC COM | \$ 284,266.36 | \$ 303,105.00 |
| TRM CORP COM | \$ 6,969.95 | \$ 6,420.00 |
| TRONOX INC COM CL B STK | \$ 270.89 | \$ 268.43 |
| TRUBION PHARMACEUTICALS INC COM STK | \$ 19,599.95 | \$ 18,010.00 |
| TRUE ENERGY TR UNIT | \$ 279.43 | \$ 180.21 |
| TRUE NORTH ENERGY CORP COM STK | \$ 52,851.89 | \$ 70,104.00 |
| TRUE RELIGION APPAREL INC COM STK | \$ 5,514.91 | \$ 5,404.43 |
| TRUMP ENTMT RESORTS INC COM | \$ 2,248.73 | \$ 1,824.00 |
| TRW AUTOMOTIVE HLDGS CORP COM | \$ 2,409.95 | \$ 2,587.00 |
| TRW AUTOMOTIVE HLDGS CORP COM | \$ 403,664.02 | \$ 470,834.00 |
| TRW AUTOMOTIVE HLDGS CORP COM | \$ 211,713.76 | \$ 235,417.00 |
| TSAKOS ENERGY NAV LTD SHS | \$ 8,062.34 | \$ 9,363.60 |
| TTM TECHNOLOGIES INC COM | \$ 18,062.81 | \$ 15,862.00 |
| TUESDAY MORNING CORP COM NEW ISIN US8990355054 | \$ 2,855.27 | \$ 2,413.10 |
| TUPPERWARE BRANDS CORPORATION | \$ 7,460.05 | \$ 8,297.87 |
| TURBOCHEF TECHNOLOGIES INC COM NEW STK | \$ 21,907.73 | \$ 23,828.00 |
| TXU CORP COM | \$ 31,514.97 | \$ 28,047.77 |
| TXU CORP COM | \$ 241,731.07 | \$ 512,826.60 |
| TXU CORP COM | \$ 213,022.59 | \$ 620,162.40 |
| TYCO INTL LTD NEW COM | \$ 1,190,097.04 | \$ 1,510,971.20 |
| TYCO INTL LTD NEW COM | \$ 821,458.08 | \$ 963,680.00 |
| TYCO INTL LTD NEW COM | \$ 160,519.57 | \$ 186,021.67 |
| TYLER TECHNOLOGIES INC COM STK | \$ 118,817.20 | \$ 157,472.00 |
| TYLER TECHNOLOGIES INC COM STK | \$ 5,413.95 | \$ 5,624.00 |
| TYSON FOODS INC CL A COM (DELAWARE) | \$ 111,270.37 | \$ 103,635.00 |
| TYSON FOODS INC CL A COM (DELAWARE) | \$ 143,718.07 | \$ 157,591.00 |
| U M H PPTYS INC COM STK | \$ 1,545.98 | \$ 1,544.00 |
| U S AWYS GROUP INC COM | \$ 72,363.55 | \$ 83,467.50 |
| U S AWYS GROUP INC COM | \$ 970,718.69 | \$ 1,036,612.50 |
| U S AWYS GROUP INC COM | \$ 275,611.93 | \$ 319,869.00 |
| U S CONCRETE INC COM ISIN #US90333L1026 | \$ 8,428.00 | \$ 9,968.00 |
| U S CONCRETE INC COM ISIN #US90333L1026 | \$ 3,462.48 | \$ 2,349.60 |
| U S ENERGY SYS INC COM | \$ 3,075.95 | \$ 3,096.00 |

| Asset Description | Historical Cost | Current Value |
|--|------------------|-------------------|
| U S GEOTHERMAL INC COM STK | \$ 15,976.40 | \$ 13,560.00 |
| U S GLOBAL INVS INC CL A CL A STK | \$ 111,483.33 | \$ 161,275.17 |
| U S GOLD CORP COM PAR \$0.10 COM PAR \$0.10 | \$ 46,477.46 | \$ 33,456.25 |
| U S MICROBICS COM | \$ 42,735.81 | \$ 4,275.00 |
| U S SUSTAINABLE ENERGY CORP COM STK | \$ 43,184.70 | \$ 28,750.00 |
| U S WIRELESS ONLINE INC COM | \$ 1,874.75 | \$ 110.00 |
| U S XPRESS ENTERPRISES INC CL A | \$ 73,729.02 | \$ 95,526.00 |
| UAL CORP COM NEW STK | \$ 89,937,602.28 | \$ 118,314,790.00 |
| UBS AG CHF0.1 (POST SUBDIVISION) | \$ 1,698,564.56 | \$ 1,932,445.97 |
| UBS AG CHF0.1 (POST SUBDIVISION) | \$ 1,855,897.94 | \$ 1,821,737.98 |
| UBS AG CHF0.1 (POST SUBDIVISION) | \$ 322,677.50 | \$ 421,478.99 |
| UBS AG SHS COM | \$ 681,998.67 | \$ 950,800.80 |
| UBS AG SHS COM | \$ 427,278.81 | \$ 451,268.40 |
| UBS AG SHS COM | \$ 1,261,752.53 | \$ 1,678,440.93 |
| UCBH HLDGS INC COM | \$ 1,835.40 | \$ 1,765.17 |
| UCN INC COM | \$ 8,375.45 | \$ 11,400.00 |
| UDS GROUP INC COM | \$ 77,330.20 | \$ 2,034.00 |
| UEX CORP COM | \$ 88,866.69 | \$ 129,444.56 |
| UFP TECHNOLOGIES INC COM | \$ 625.80 | \$ 702.50 |
| UGI CORP NEW COM | \$ 445,269.95 | \$ 651,992.00 |
| UIT PENGROWTH ENERGY TR TR UNIT NEW CTF OWN EVID UNDIV INT | | |
| \$1000 UIT VAL REG | \$ 598,716.45 | \$ 565,365.71 |
| ULTICOM INC COM STK ISIN# US9038441088 | \$ 34,666.50 | \$ 31,647.00 |
| ULTIMATE SOFTWARE GROUP INC COM | \$ 277,265.22 | \$ 332,618.00 |
| ULTIMATE SOFTWARE GROUP INC COM | \$ 457,217.18 | \$ 504,742.00 |
| ULTRA CLEAN HLDGS INC COM | \$ 132,529.99 | \$ 137,085.00 |
| ULTRA CLEAN HLDGS INC COM | \$ 13,186.42 | \$ 12,350.00 |
| ULTRA PETE CORP COM NPV | \$ 53,407.15 | \$ 47,740.00 |
| ULTRALIFE BATTERIES INC | \$ 3,533.32 | \$ 2,807.55 |
| UMPQUA HLDGS CORP COM | \$ 166,149.43 | \$ 185,409.00 |
| UNIBAIL EUR5 | \$ 264,556.38 | \$ 417,624.52 |
| UNICAPITAL CORP NEW COM | \$ 28,538.07 | \$ 150.32 |
| UNICO INC COM NEW COM NEW | \$ 1,997.70 | \$ 1,656.00 |
| UNICORP INC COM PAR \$.001 COM PAR \$.001 | \$ 10,793.25 | \$ 5,206.00 |
| UNICREDITO ITALIAN EUR0.50 | \$ 879,676.48 | \$ 1,126,359.56 |
| UNICREDITO ITALIAN EUR0.50 | \$ 396,354.05 | \$ 617,899.38 |
| UNIFIED SER TR AUXIER FOCUS FD AUXIER FOCUS FD | \$ 5,153.39 | \$ 5,461.64 |
| UNILEVER PLC ORD GBP0.031111 | \$ 782,407.74 | \$ 1,005,824.32 |
| UNION FENOSA EUR3 | \$ 182,135.77 | \$ 231,818.68 |
| UNION PAC CORP COM | \$ 1,029,603.37 | \$ 1,720,774.00 |
| UNION PAC CORP COM | \$ 330,734.67 | \$ 616,534.00 |
| UNION PAC CORP COM | \$ 25,882.60 | \$ 28,610.40 |
| UNION PAC CORP COM | \$ 1,229,152.37 | \$ 1,383,796.76 |
| UNION PAC CORP COM | \$ 0.00 | \$ 0.00 |
| UNIPOL NPV | \$ 347,485.25 | \$ 405,422.39 |
| UNIQUE PIZZA & SUBS CORP COM | \$ 24,251.00 | \$ 12,530.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| UNISOURCE ENERGY CORP COM | \$ 215,917.17 | \$ 259,363.00 |
| UNISYS CORP COM | \$ 282,114.17 | \$ 316,736.00 |
| UNISYS CORP COM | \$ 4,369.99 | \$ 6,272.00 |
| UNISYS CORP COM | \$ 600,625.85 | \$ 674,240.00 |
| UNISYS CORP COM | \$ 145,837.69 | \$ 67,424.00 |
| UNIT CORP COM | \$ 22,409.36 | \$ 19,380.00 |
| UNITED FIRE & CAS CO COM | \$ 34.16 | \$ 35.53 |
| UNITED INDL CORP COM | \$ 15,683.90 | \$ 14,717.50 |
| UNITED NAT FOODS INC COM | \$ 195,949.36 | \$ 229,528.80 |
| UNITED NAT FOODS INC COM | \$ 9,494.57 | \$ 10,237.20 |
| UNITED ONLINE INC COM | \$ 314,163.56 | \$ 369,184.00 |
| UNITED ONLINE INC COM | \$ 578,662.46 | \$ 617,520.00 |
| UNITED ONLINE INC COM | \$ 24,954.92 | \$ 23,987.08 |
| UNITED PARCEL SVC INC CL B | \$ 616,340.52 | \$ 636,213.32 |
| UNITED PARCEL SVC INC CL B | \$ 1,809,107.44 | \$ 2,016,962.00 |
| UNITED TECHNOLOGIES CORP COM | \$ 592,307.95 | \$ 1,575,504.00 |
| UNITED TECHNOLOGIES CORP COM | \$ 1,177,437.18 | \$ 1,150,368.00 |
| UNITED TECHNOLOGIES CORP COM | \$ 181,538.15 | \$ 188,396.58 |
| UNITED TECHNOLOGIES CORP COM | \$ 886,890.05 | \$ 941,051.04 |
| UNITED TECHNOLOGIES CORP COM | \$ 930,645.30 | \$ 1,110,355.20 |
| UNITEDHEALTH GROUP INC COM | \$ 2,978,695.26 | \$ 4,406,182.38 |
| UNITEDHEALTH GROUP INC COM | \$ 189,676.80 | \$ 214,920.00 |
| UNITEDHEALTH GROUP INC COM | \$ 484,897.70 | \$ 516,192.12 |
| UNITEDHEALTH GROUP INC COM | \$ 639,891.56 | \$ 1,810,701.00 |
| UNITRIN INC COM | \$ 15,288.65 | \$ 15,033.00 |
| UNIVERCELL HLDGS INC COM | \$ 13,209.95 | \$ 0.00 |
| UNIVERSAL FST PRODS INC COM | \$ 51,126.54 | \$ 41,958.00 |
| UNIVERSAL MED SYS INC COM | \$ 418.25 | \$ 0.00 |
| UNIVERSAL URANIUM LTD COM | \$ 26,675.83 | \$ 40,937.45 |
| UNIVISION COMMUNICATIONS INC CL A | \$ 13,358.05 | \$ 13,282.50 |
| UNIVISION COMMUNICATIONS INC CL A | \$ 234,736.75 | \$ 219,604.00 |
| UNUMPROVIDENT CORP COM | \$ 236,940.79 | \$ 176,713.12 |
| UNUMPROVIDENT CORP COM | \$ 420,354.26 | \$ 344,948.00 |
| UNUMPROVIDENT CORP COM | \$ 82,755.68 | \$ 89,585.14 |
| UNVL ACCESS GLOBAL HLDGS INC COM NEW STK | \$ 6,455.42 | \$ 0.00 |
| UNVL AMERN FINL CORP COM | \$ 290,201.42 | \$ 310,356.00 |
| UNVL COMMUNICATION SYS INC COM NEW | \$ 482.67 | \$ 0.00 |
| UNVL CORP VA COM | \$ 3,708.95 | \$ 4,901.00 |
| UNVL DETECTION TECH COM | \$ 5,178.80 | \$ 1,380.50 |
| UNVL DISPLAY CORP COM | \$ 1,421.03 | \$ 1,501.00 |
| UNVL EXPRESS INC COM | \$ 8,375.14 | \$ 9,828.00 |
| UNVL GUARDIAN HLDGS INC COM | \$ 4,971.59 | \$ 2,175.29 |
| UNVL HEALTH SERVICES INC CL B COM | \$ 6,760.32 | \$ 6,939.61 |
| UNVL HEALTH SERVICES INC CL B COM | \$ 244,140.05 | \$ 254,978.00 |
| UNVL HEALTH SERVICES INC CL B COM | \$ 356,727.00 | \$ 404,639.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| UNVL STAINLESS & ALLOY PRODS INC COM | \$ 13,309.95 | \$ 13,392.00 |
| UNVL TECH INST INC COM | \$ 19,046.65 | \$ 19,989.00 |
| UPM-KYMMENE CORP NPV | \$ 259,311.42 | \$ 348,211.07 |
| UPSNAP INC COM | \$ 2,662.95 | \$ 560.00 |
| UPSTREAM BIOSCIENCES INC COM | \$ 5,009.95 | \$ 4,500.00 |
| UQM TECHNOLOGIES INC COM | \$ 6,875.59 | \$ 5,440.00 |
| URANERZ ENERGY CORP COM STK | \$ 20,098.85 | \$ 28,221.00 |
| URANIUM CITY RES INC | \$ 1,012.95 | \$ 1,117.00 |
| URANIUM ENERGY CORP COM | \$ 8,027.30 | \$ 8,159.25 |
| URANIUM PARTN CORP COM | \$ 18,328.72 | \$ 20,346.10 |
| URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001 | \$ 5,808.61 | \$ 5,220.00 |
| URASIA ENERGY LTD COM | \$ 20,603.65 | \$ 32,762.24 |
| URBAN OUTFITTERS INC COM | \$ 26,210.24 | \$ 25,240.88 |
| UR-ENERGY INC COM | \$ 13,123.95 | \$ 19,901.40 |
| UROPLASTY INC COM NEW | \$ 28,296.80 | \$ 21,402.00 |
| URS CORP NEW COM | \$ 30,603.61 | \$ 32,266.05 |
| URS CORP NEW COM | \$ 144,072.18 | \$ 162,830.00 |
| US BANCORP | \$ 598,628.60 | \$ 636,944.00 |
| US BANCORP | \$ 49,980.45 | \$ 59,482.21 |
| US BANCORP | \$ 989,143.88 | \$ 1,589,247.66 |
| US LEC CORP CL A | \$ 882.30 | \$ 1,675.80 |
| USEC INC COM | \$ 123,989.45 | \$ 126,882.00 |
| USG CORP COM NEW | \$ 293,272.56 | \$ 265,396.40 |
| USG CORP COM NEW | \$ 1,241,295.40 | \$ 1,161,760.00 |
| USINTERNETWORKING INC COM | \$ 25,827.64 | \$ 0.00 |
| UST INC COM | \$ 35,867.18 | \$ 46,464.26 |
| UST INC COM | \$ 115,439.36 | \$ 232,800.00 |
| UTD BUSINESS MEDIA ORD GBP0.3035714 | \$ 152,125.44 | \$ 170,894.44 |
| UTD O/S BANK SGD1 | \$ 384,106.63 | \$ 417,258.68 |
| UTD O/S BANK SGD1 | \$ 387,270.37 | \$ 568,989.12 |
| UTD STATIONERS INC COM | \$ 187,093.70 | \$ 191,429.00 |
| UTD STS STL CORP NEW COM | \$ 106,730.16 | \$ 226,734.00 |
| UTD STS STL CORP NEW COM | \$ 146,898.54 | \$ 169,456.82 |
| UTD STS STL CORP NEW COM | \$ 397,378.44 | \$ 394,956.00 |
| UTD STS STL CORP NEW COM | \$ 320,953.59 | \$ 336,444.00 |
| UTD SURGICAL PARTNERS INTL INC COM | \$ 2,219.77 | \$ 1,701.00 |
| UTI WORLDWIDE INC ORD NPV | \$ 253,610.32 | \$ 285,246.00 |
| UTS ENERGY CORP COM STK | \$ 3,777.26 | \$ 3,875.40 |
| UTSTARCOM INC COM | \$ 7,815.11 | \$ 8,268.75 |
| UTSTARCOM INC COM | \$ 53,628.36 | \$ 69,125.00 |
| UTSTARCOM INC COM | \$ 373,126.06 | \$ 475,125.00 |
| V F CORP COM | \$ 66,190.23 | \$ 177,949.44 |
| V F CORP COM | \$ 98,929.42 | \$ 139,536.00 |
| V F CORP COM | \$ 6,293.95 | \$ 8,208.00 |
| VAALCO ENERGY INC COM NEW COM NEW | \$ 108,248.41 | \$ 91,584.00 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| VAIL RESORTS INC COM | \$ 5,543.12 | \$ 5,602.50 |
| VALASSIS COMMUNICATIONS INC COM | \$ 250,479.00 | \$ 217,500.00 |
| VALEANT PHARMACEUTICALS INTL COM STK | \$ 772.50 | \$ 896.79 |
| VALENCE TECHNOLOGY INC COM | \$ 454.70 | \$ 165.00 |
| VALEO EUR3 | \$ 415,095.53 | \$ 449,905.12 |
| VALERO ENERGY CORP COM STK NEW | \$ 1,325,126.06 | \$ 1,227,840.00 |
| VALERO ENERGY CORP COM STK NEW | \$ 499,036.11 | \$ 475,758.58 |
| VALERO ENERGY CORP COM STK NEW | \$ 370,861.58 | \$ 777,632.00 |
| VALLOUREC(USIN A T EUR4 (POST SUBDIVISION) | \$ 1,292,370.08 | \$ 1,306,372.26 |
| VALMONT INDS INC COM | \$ 196,961.47 | \$ 238,607.00 |
| VALMONT INDS INC COM | \$ 9,280.53 | \$ 9,544.28 |
| VALUE AMER INC COM | \$ 7,162.31 | \$ 0.00 |
| VALUE LINE INC COM | \$ 3,698.45 | \$ 4,090.50 |
| VALUECLICK INC COM STK ISIN#US92046N1028 | \$ 7,665.17 | \$ 8,270.50 |
| VANGOLD RES LTD COM STK | \$ 1,952.60 | \$ 1,527.30 |
| VANNESSA VENTURES LTD COM | \$ 3,551.69 | \$ 2,053.00 |
| VARIAN INC COM | \$ 179,103.53 | \$ 170,202.00 |
| VARIAN MED SYS INC COM ISIN #US9222091057 | \$ 9,996.20 | \$ 9,514.00 |
| VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM | \$ 476,722.43 | \$ 677,337.60 |
| VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM | \$ 238,495.51 | \$ 386,920.00 |
| VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM | \$ 203,470.20 | \$ 273,120.00 |
| VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM | \$ 30,093.90 | \$ 37,098.80 |
| VASCULAR SOLUTIONS INC COM | \$ 4,188.66 | \$ 3,492.00 |
| VASOMEDICAL INC COM | \$ 180.05 | \$ 83.00 |
| VAST SOLUTIONS INC CL B1 | \$ 25.56 | \$ 0.00 |
| VAST SOLUTIONS INC CL B2 | \$ 25.56 | \$ 0.00 |
| VAST SOLUTIONS INC CL B3 | \$ 25.57 | \$ 0.00 |
| VAXGEN INC COM NEW | \$ 9,552.49 | \$ 1,187.50 |
| VCA ANTECH INC COM STK | \$ 6,003.96 | \$ 5,794.20 |
| VECTOR GROUP LTD COM STK | \$ 32,669.13 | \$ 34,021.73 |
| VEECO INSTRS INC DEL COM | \$ 1,693.28 | \$ 1,873.00 |
| VENTANA MED SYS INC COM | \$ 239,421.97 | \$ 219,453.00 |
| VEOLIA ENVIRONNEME EUR5 | \$ 1,431,132.41 | \$ 1,797,316.89 |
| VERASUN ENERGY CORP COM | \$ 28,933.98 | \$ 27,650.00 |
| VERDX MINERALS CORP COM | \$ 9,985.00 | \$ 0.00 |
| VERIDICOM INTL INC COM | \$ 3,043.55 | \$ 84.50 |
| VERIFONE HLDGS INC COM | \$ 52,261.49 | \$ 61,950.00 |
| VERIGY LTD ORD SHS | \$ 1,274.12 | \$ 1,313.50 |
| VERISIGN INC COM | \$ 143,347.30 | \$ 146,705.00 |
| VERISIGN INC COM | \$ 608,338.22 | \$ 603,655.00 |
| VERIZON COMMUNICATIONS COM | \$ 2,299,920.68 | \$ 2,717,700.72 |
| VERIZON COMMUNICATIONS COM | \$ 199,336.27 | \$ 219,561.08 |
| VERIZON COMMUNICATIONS COM | \$ 1,262,600.76 | \$ 1,489,600.00 |
| VERIZON COMMUNICATIONS COM | \$ 327,540.35 | \$ 350,056.00 |
| VERSAR INC COM | \$ 6,176.28 | \$ 6,722.83 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| VERSATILE SYS INC COM | \$ 13,409.80 | \$ 9,796.50 |
| VERTEX PHARMACEUTICALS INC COM | \$ 26,354.57 | \$ 26,194.00 |
| VERTICAL COMPUTER SYS INC COM NEW | \$ 6,460.50 | \$ 3,252.80 |
| VERTICALNET INC COM PAR \$0.01 COM STK | \$ 32.94 | \$ 1.34 |
| VERTRUE INC COM | \$ 3,456.34 | \$ 3,072.80 |
| VERTRUE INC COM | \$ 40,105.00 | \$ 38,410.00 |
| VESTAS WIND SYS COM ISIN# DK0010242056 | \$ 15,830.28 | \$ 42,233.50 |
| VESTAS WIND SYSTEM DKK1 | \$ 89,072.15 | \$ 92,913.62 |
| VIACOM INC NEW CL B | \$ 764,207.90 | \$ 618,937.55 |
| VIACOM INC NEW CL B | \$ 2,052.76 | \$ 2,219.39 |
| VIACOM INC NEW CL B | \$ 666,931.95 | \$ 716,958.22 |
| VIAD CORP COM NEW | \$ 256,320.72 | \$ 454,720.00 |
| VIASPACE INC COM STK | \$ 6,057.89 | \$ 1,980.00 |
| VIASYS HEALTHCARE INC COM NEW | \$ 323.40 | \$ 361.66 |
| VICAL INC COM | \$ 30,191.23 | \$ 32,793.00 |
| VIEW SYS INC COM | \$ 3,773.47 | \$ 312.00 |
| VIGNETTE CORP COM NEW COM | \$ 2,245.19 | \$ 1,707.00 |
| VIGNETTE CORP COM NEW COM | \$ 15,036.60 | \$ 17,070.00 |
| VIMPEL COMMUNICATION SPON ADR 4 REP 1 ORD RUB | \$ 78,674.33 | \$ 84,871.25 |
| VION PHARMACEUTICALS INC COM | \$ 1,886.07 | \$ 945.00 |
| VIPER NETWORKS INC COM | \$ 116.95 | \$ 3.90 |
| VIRAGEN INC COM NEW | \$ 147.67 | \$ 30.00 |
| VIRGINIA FINL GROUP INC COM | \$ 18,765.40 | \$ 20,992.50 |
| VIOPHARMA INC COM | \$ 133,978.11 | \$ 206,424.00 |
| VIOPHARMA INC COM | \$ 134,225.18 | \$ 144,906.72 |
| VISHAY INTERTECHNOLOGY INC COM | \$ 223,493.70 | \$ 238,304.00 |
| VISHAY INTERTECHNOLOGY INC COM | \$ 166,754.72 | \$ 170,604.00 |
| VISHAY INTERTECHNOLOGY INC COM | \$ 14,743.90 | \$ 13,540.00 |
| VISION TECHNOLOGY CORP COM STK | \$ 14,904.99 | \$ 272.00 |
| VISTA GOLD CORP COMMON STK | \$ 243,887.93 | \$ 227,832.00 |
| VISTAPRINT COM INC COM STK | \$ 227,322.20 | \$ 254,284.80 |
| VISTEON CORP COM | \$ 24,999.76 | \$ 29,680.00 |
| VITESSE SEMICONDUCTOR CORP COM | \$ 20,528.58 | \$ 7,357.69 |
| VIVA INTL INC COM | \$ 2,629.90 | \$ 203.00 |
| VIVENDI SA EUR5.50 | \$ 524,545.10 | \$ 525,236.42 |
| VIVUS INC COM | \$ 4,742.76 | \$ 3,620.00 |
| VIYYA TECHNOLOGIES INC FORMERLY VIYON TECHNOLOGIES INC TO 07/20/2004 COM | \$ 684.95 | \$ 337.50 |
| VODAFONE GROUP ORD USD0.11428571 | \$ 751,318.43 | \$ 1,510,097.31 |
| VODAFONE GROUP ORD USD0.11428571 | \$ 0.00 | \$ 0.00 |
| VODAFONE GROUP ORD USD0.11428571 | \$ 842,793.36 | \$ 865,283.33 |
| VOESTALPINE AG NPV | \$ 213,420.77 | \$ 321,021.19 |
| VOIP INC COM | \$ 7,202.90 | \$ 1,236.00 |
| VOLCOM INC COM | \$ 37,039.12 | \$ 40,540.47 |
| VOLT INFORMATION SCIENCES INC COM | \$ 6,945.83 | \$ 7,531.50 |
| VOLTERRA SEMICONDUCTOR CORP COM | \$ 134,543.54 | \$ 138,000.00 |

| Asset Description | Historical Cost | Current Value |
|----------------------------------|-----------------|-----------------|
| VOLTERRA SEMICONDUCTOR CORP COM | \$ 5,079.15 | \$ 4,500.00 |
| VONAGE HLDGS CORP COM | \$ 27,418.64 | \$ 16,309.00 |
| VOXEL COM | \$ 2,946.42 | \$ 0.14 |
| VOYAGER ENTMT INTL INC COM | \$ 2,379.95 | \$ 1,050.00 |
| VRB PWR SYS INC COM STK | \$ 26,560.46 | \$ 20,367.75 |
| VSUS TECHNOLOGIES INC COM | \$ 35,560.28 | \$ 1,701.00 |
| VULCAN MATERIALS CO COM | \$ 113,061.67 | \$ 215,688.00 |
| VYTERIS INC COM | \$ 1,309.95 | \$ 1,040.00 |
| W COAST BANCORP ORE NEW COM | \$ 55,353.40 | \$ 69,280.00 |
| W HLDG CO INC COM | \$ 77,163.96 | \$ 73,904.00 |
| WA GROUP INTL INC COM NEW | \$ 143,103.94 | \$ 227,202.00 |
| WABTEC CORP COM | \$ 100,670.68 | \$ 133,672.00 |
| WACHOVIA CORP NEW COM | \$ 892,695.50 | \$ 1,993,648.65 |
| WACHOVIA CORP NEW COM | \$ 1,417,596.74 | \$ 2,709,737.95 |
| WACHOVIA CORP NEW COM | \$ 2,025,056.58 | \$ 2,169,795.00 |
| WACHOVIA CORP NEW COM | \$ 70,164.17 | \$ 77,165.14 |
| WADDELL & REED FINL INC CL A COM | \$ 361,013.66 | \$ 378,388.80 |
| WADE COOK FINL CORP COM NEW | \$ 14,145.39 | \$ 0.00 |
| WALGREEN CO COM | \$ 404,803.80 | \$ 1,151,839.00 |
| WALGREEN CO COM | \$ 2,008,499.35 | \$ 2,028,338.00 |
| WALGREEN CO COM | \$ 528,205.86 | \$ 566,259.43 |
| WALL STR FINL CORP | \$ 1,126.90 | \$ 0.70 |
| WAL-MART DE MEXICO SER V NPV | \$ 324,345.29 | \$ 351,199.33 |
| WAL-MART STORES INC COM | \$ 2,039,489.77 | \$ 1,985,740.00 |
| WAL-MART STORES INC COM | \$ 1,517,135.56 | \$ 2,840,070.00 |
| WAL-MART STORES INC COM | \$ 437,234.81 | \$ 420,644.89 |
| WALTER INDS INC COM | \$ 38,358.82 | \$ 40,797.57 |
| WAR EAGLE MNG INC COM NEW | \$ 3,292.95 | \$ 2,234.00 |
| WARNER MUSIC GROUP CORP COM STK | \$ 95,228.70 | \$ 91,800.00 |
| WARNING MODEL MGMT LLC COM | \$ 15,390.78 | \$ 120.00 |
| WASH FED INC COM | \$ 276,543.00 | \$ 284,713.00 |
| WASH POST CO CL B COM | \$ 9,729.97 | \$ 8,947.20 |
| WASHINGTON MUT INC COM | \$ 616,715.81 | \$ 1,072,927.14 |
| WASHINGTON MUT INC COM | \$ 240,040.83 | \$ 260,068.33 |
| WASTE CONNECTIONS INC COM | \$ 138,754.55 | \$ 149,580.00 |
| WASTE INDS USA INC COM | \$ 11,212.60 | \$ 21,364.00 |
| WASTE MGMT INC DEL COM STK | \$ 8,378.19 | \$ 8,751.26 |
| WASTE MGMT INC DEL COM STK | \$ 559,406.71 | \$ 493,710.79 |
| WATERS CORP COM | \$ 44,500.68 | \$ 44,073.00 |
| WATERS CORP COM | \$ 94,449.75 | \$ 122,425.00 |
| WATERS CORP COM | \$ 2,079.96 | \$ 2,448.50 |
| WATSON PHARMACEUTICALS INC COM | \$ 39,469.50 | \$ 39,045.00 |
| WATSON PHARMACEUTICALS INC COM | \$ 340.77 | \$ 260.30 |
| WATSON PHARMACEUTICALS INC COM | \$ 109,105.16 | \$ 65,075.00 |
| WATSON PHARMACEUTICALS INC COM | \$ 769,452.51 | \$ 676,780.00 |

| Asset Description | Historical Cost | Current Value |
|--------------------------------------|-----------------|-----------------|
| WATSON WYATT WORLDWIDE INC CL A | \$ 254,141.50 | \$ 383,775.00 |
| WATSON WYATT WORLDWIDE INC CL A | \$ 27,507.76 | \$ 26,728.80 |
| WATSON WYATT WORLDWIDE INC CL A | \$ 89,024.03 | \$ 117,390.00 |
| WATTS WTR TECHNOLOGIES INC 10/15/03 | \$ 18,352.24 | \$ 18,088.40 |
| WATTS WTR TECHNOLOGIES INC 10/15/03 | \$ 380,000.00 | \$ 390,545.00 |
| WAVE WIRELESS CORP COM | \$ 6,053.11 | \$ 0.04 |
| WAYSIDE TECHNOLOGY GROUP INC COM STK | \$ 7,151.95 | \$ 8,316.00 |
| WCI CMNTYS INC COM | \$ 966.89 | \$ 959.00 |
| WD 40 CO COM | \$ 35,748.76 | \$ 47,836.44 |
| WEATHERFORD INTL LTD | \$ 38,059.25 | \$ 33,432.00 |
| WEATHERFORD INTL LTD | \$ 276,403.07 | \$ 359,394.00 |
| WEB COM INC COM STK | \$ 1,134.07 | \$ 385.48 |
| WEB2 CORP COM STK | \$ 4,709.95 | \$ 4,060.00 |
| WEBEX COMMUNICATIONS INC COM | \$ 102,597.35 | \$ 125,604.00 |
| WEBMETHODS INC COM | \$ 8,429.34 | \$ 7,360.00 |
| WEBSIDESTORY INC COM | \$ 14,849.59 | \$ 12,660.00 |
| WEBSTER FNCL CORP WATERBURY CONN COM | \$ 210,350.53 | \$ 213,880.80 |
| WEGENER CORP COM | \$ 7,279.33 | \$ 3,296.00 |
| WEIGHT WATCHERS INTL INC NEW COM | \$ 5,001.93 | \$ 5,314.04 |
| WELLCARE HLTH PLANS INC COM | \$ 23,713.00 | \$ 26,526.50 |
| WELLCARE HLTH PLANS INC COM | \$ 933,645.70 | \$ 1,054,170.00 |
| WELLCARE HLTH PLANS INC COM | \$ 162,650.05 | \$ 330,031.00 |
| WELLMAN INC COM | \$ 9,066.68 | \$ 3,190.00 |
| WELLPOINT INC COM | \$ 117,576.75 | \$ 128,500.77 |
| WELLPOINT INC COM | \$ 550,281.08 | \$ 1,211,826.00 |
| WELLPOINT INC COM | \$ 613,827.84 | \$ 1,259,040.00 |
| WELLPOINT INC COM | \$ 624,664.25 | \$ 678,307.80 |
| WELLPOINT INC COM | \$ 1,111,392.53 | \$ 1,156,743.00 |
| WELLS FARGO & CO NEW COM STK | \$ 2,171,943.92 | \$ 2,197,608.00 |
| WELLS FARGO & CO NEW COM STK | \$ 116,758.80 | \$ 121,615.20 |
| WELLS FARGO & CO NEW COM STK | \$ 1,125,045.83 | \$ 1,162,918.68 |
| WELLS FARGO & CO NEW COM STK | \$ 187,969.28 | \$ 201,534.66 |
| WELLS FARGO & CO NEW COM STK | \$ 1,226,080.07 | \$ 2,999,841.60 |
| WELLS FARGO & CO NEW COM STK | \$ 195,856.08 | \$ 583,184.00 |
| WELLSTONE FILTERS INC COM | \$ 123,845.13 | \$ 934.80 |
| WENDY S INTL INC COM | \$ 39,527.71 | \$ 79,416.00 |
| WENDY S INTL INC COM | \$ 1,293.20 | \$ 1,337.07 |
| WENTWORTH ENERGY INC COM NEW COM NEW | \$ 3,989.95 | \$ 1,380.00 |
| WESCO INTL INC COM | \$ 6,581.17 | \$ 5,881.00 |
| WEST PHARMACEUTICAL SVCS INC COM | \$ 39,036.95 | \$ 42,828.28 |
| WESTELL TECHNOLOGIES INC CL A | \$ 27,152.00 | \$ 23,512.50 |
| WESTERN ALLIANCE BANCORPORATION COM | \$ 3,815.95 | \$ 3,477.00 |
| WESTERN COPPER CORP COM | \$ 3,797.99 | \$ 515.60 |
| WESTERN UN CO COM STK | \$ 55,023.86 | \$ 58,516.69 |
| WESTERN UN CO COM STK | \$ 250,250.55 | \$ 426,764.70 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| WESTERN WTR CO COM | \$ 1,442.86 | \$ 0.00 |
| WESTLAKE CHEM CORP COM STK | \$ 82,562.63 | \$ 78,450.00 |
| WESTLAKE CHEM CORP COM STK | \$ 164,964.50 | \$ 160,038.00 |
| WESTMORELAND COAL CO COM | \$ 79,824.30 | \$ 78,680.00 |
| WESTN DIGITAL CORP COM | \$ 9,281.82 | \$ 9,718.50 |
| WESTN REFNG INC COM | \$ 502,170.98 | \$ 534,660.00 |
| WESTN REFNG INC COM | \$ 37,126.09 | \$ 34,170.20 |
| WESTPOINT STEVENS INC COM | \$ 31,157.45 | \$ 19.50 |
| WESTWOOD ONE INC COM | \$ 5,056.58 | \$ 4,151.28 |
| WET SEAL INC CL A | \$ 305,722.10 | \$ 359,513.00 |
| WET SEAL INC CL A | \$ 255,975.24 | \$ 238,385.80 |
| WEX PHARMACEUTICALS INC COM | \$ 16,041.70 | \$ 2,062.80 |
| WEYERHAEUSER CO COM | \$ 291,344.97 | \$ 420,367.50 |
| WEYERHAEUSER CO COM | \$ 7,007.40 | \$ 7,418.25 |
| WGL HLDGS INC COM | \$ 259,078.50 | \$ 263,898.00 |
| W-H ENERGY SVCS INC COM | \$ 1,277.00 | \$ 1,217.25 |
| W-H ENERGY SVCS INC COM | \$ 236,739.20 | \$ 278,993.70 |
| WHIRLPOOL CORP COM | \$ 106,899.20 | \$ 160,975.78 |
| WHIRLPOOL CORP COM | \$ 1,062.71 | \$ 996.24 |
| WHITE KNIGHT RES LTD WHITE KNIGHT RESOURCE LIMITED F*- | \$ 3,299.20 | \$ 2,749.80 |
| WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK | \$ 5,669.95 | \$ 5,814.00 |
| WHITEHALL ENTERPRISES INC COM | \$ 34,413.44 | \$ 61.90 |
| WHITING PETE CORP NEW COM STK | \$ 94,489.67 | \$ 88,540.00 |
| WHITNEY HLDG CORP COM | \$ 102,165.15 | \$ 101,122.00 |
| WHITNEY HLDG CORP COM | \$ 153,887.50 | \$ 137,004.00 |
| WHITNEY HLDG CORP COM | \$ 217,237.44 | \$ 198,982.00 |
| WHOLE FOODS MKT INC COM | \$ 269,598.10 | \$ 164,255.00 |
| WHOLE FOODS MKT INC COM | \$ 409,833.15 | \$ 359,194.19 |
| WHOS YOUR DADDY INC COM | \$ 81,389.55 | \$ 106,000.00 |
| WILD OATS MKTS INC COM | \$ 39,640.57 | \$ 36,108.18 |
| WILEY JOHN & SONS INC CL A | \$ 5,123.95 | \$ 7,694.00 |
| WILLBROS GROUP INC COM | \$ 1,943.14 | \$ 1,890.00 |
| WILLDAN GROUP INC COM | \$ 5,414.95 | \$ 5,000.00 |
| WILLIAM HILL ORD GBP0.10 | \$ 1,374,082.92 | \$ 1,401,317.79 |
| WILLIAMS CO INC COM | \$ 262,460.06 | \$ 386,576.00 |
| WILLIAMS CO INC COM | \$ 66,380.87 | \$ 104,480.00 |
| WILLIAMS CTLS INC COM NEW COM NEW | \$ 11,641.75 | \$ 13,325.50 |
| WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT | \$ 12,137.95 | \$ 12,384.00 |
| WILLIAMS SCOTSMAN INTL INC COM STK | \$ 154,825.02 | \$ 160,884.00 |
| WILMINGTON TR CORP NEW COM | \$ 72,131.00 | \$ 71,689.00 |
| WILMINGTON TR CORP NEW COM | \$ 6,801.59 | \$ 7,117.62 |
| WILMINGTON TR CORP NEW COM | \$ 129,263.49 | \$ 130,727.00 |
| WILSHIRE BANCORP INC COM | \$ 2,780.69 | \$ 2,750.65 |
| WIND RIV SYS INC COM | \$ 14,084.84 | \$ 11,531.25 |
| WINDSTREAM CORP COM STK | \$ 695,772.96 | \$ 720,954.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| WINDSTREAM CORP COM STK | \$ 107,337.36 | \$ 168,251.04 |
| WINDSTREAM CORP COM STK | \$ 9,639.51 | \$ 10,878.30 |
| WINMARK CORP COM | \$ 23,010.35 | \$ 23,561.73 |
| WINSTAR COMMUNICATIONS INC COM WORTHLESSSECURITY | \$ 95.36 | \$ 0.15 |
| WINTRUST FINL CORP COM | \$ 12,541.16 | \$ 11,764.90 |
| WINTRUST FINL CORP COM | \$ 139,145.46 | \$ 134,456.00 |
| WIRELESS FACS INC COM | \$ 77,285.01 | \$ 87,666.00 |
| WIS ENERGY COM | \$ 317,101.95 | \$ 469,854.00 |
| WISDOMTREE INVTS INC COM | \$ 1,014.31 | \$ 1,550.00 |
| WI-TRON INC COM | \$ 548.94 | \$ 870.00 |
| WIZZARD SOFTWARE CORP NEW COM | \$ 5,230.76 | \$ 9,416.80 |
| WMS INDS INC COM | \$ 422,667.93 | \$ 520,111.20 |
| WOLVERINE WORLD WIDE INC COM | \$ 16,453.42 | \$ 17,128.14 |
| WORLD ACCEP CORP S C NEW COM | \$ 159,984.00 | \$ 187,800.00 |
| WORLD ACCEP CORP S C NEW COM | \$ 247,121.16 | \$ 309,870.00 |
| WORLD ACCESS INC (NEW) | \$ 49,848.86 | \$ 0.00 |
| WORLD AIR HLDGS INC COM | \$ 11,056.62 | \$ 11,007.36 |
| WORLD AM INC FORMERLY WORLD-AM COMMUNIC COM PAR \$0.0001 NEW COM | \$ 1,236.00 | \$ 6.00 |
| WORLD FUEL SERVICE COM STK USD0.01 | \$ 0.00 | \$ 0.00 |
| WORLD FUEL SERVICE COM STK USD0.01 | \$ 223,066.76 | \$ 306,774.00 |
| WORLD HEART CORP COM NEW STK | \$ 117,753.01 | \$ 60,695.88 |
| WORLD HLTH ALTERNATIVES INC COM | \$ 1,925.86 | \$ 0.78 |
| WORLD WRESTLING ENTMNT | \$ 112,908.46 | \$ 115,730.00 |
| WORLDBID CORP COM NEW COM NEW | \$ 3,738.96 | \$ 5,409.25 |
| WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078 | \$ 64,721.99 | \$ 53,600.00 |
| WORTHINGTON INDS INC COM | \$ 2,106.38 | \$ 1,819.83 |
| WPP GROUP ORD GBP0.10 | \$ 1,188,832.02 | \$ 1,182,782.97 |
| WRIGHT MED GROUP INC COM | \$ 185,408.39 | \$ 165,288.00 |
| WRIGLEY WM JR CO CAP | \$ 121,820.74 | \$ 280,581.00 |
| WRIGLEY WM JR CO CAP | \$ 18,786.65 | \$ 19,594.17 |
| WRIGLEY WM JR CO CL B CONV COM | \$ 0.00 | \$ 1,542.00 |
| WTR CHEF INC COM | \$ 399.95 | \$ 222.00 |
| WYETH COM | \$ 11,082.00 | \$ 12,692.17 |
| WYETH COM | \$ 1,030,604.46 | \$ 1,216,478.80 |
| WYETH COM | \$ 1,097,721.96 | \$ 1,135,516.00 |
| WYETH COM | \$ 1,025,266.97 | \$ 1,716,004.00 |
| WYETH COM | \$ 495,579.16 | \$ 712,880.00 |
| WYETH COM | \$ 1,175,226.44 | \$ 1,206,804.00 |
| WYNDHAM WORLDWIDE CORP COM STK | \$ 207,981.78 | \$ 158,434.96 |
| WYNDHAM WORLDWIDE CORP COM STK | \$ 15,275.25 | \$ 13,256.28 |
| WYNN RESORTS LTD COM | \$ 533,403.26 | \$ 741,415.00 |
| WYNN RESORTS LTD COM | \$ 46,499.72 | \$ 51,148.25 |
| XATA CORP COM NEW | \$ 2,507.74 | \$ 2,660.00 |
| XCEL ENERGY INC COM | \$ 36,230.53 | \$ 40,286.07 |
| XCEL ENERGY INC COM | \$ 238,331.56 | \$ 233,021.30 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| XENONICS HLDGS INC COM STK | \$ 22,139.90 | \$ 16,660.00 |
| XERIUM TECHNOLOGIES INC COM STK | \$ 34,210.80 | \$ 33,286.00 |
| XEROX CORP COM | \$ 36,082.32 | \$ 42,972.35 |
| XEROX CORP COM | \$ 387,691.52 | \$ 409,444.20 |
| XEROX CORP COM | \$ 954,917.25 | \$ 1,422,105.00 |
| XETHANOL CORP COM | \$ 164,707.96 | \$ 31,212.50 |
| XILINX INC COM | \$ 56,570.77 | \$ 51,567.25 |
| XILINX INC COM | \$ 348,951.96 | \$ 202,385.00 |
| XL CAP COM STK DO NOT USE SEE SEC #2946554 | \$ 17,725.40 | \$ 18,005.00 |
| XL CAP LTD SHS A | \$ 354,886.34 | \$ 324,090.00 |
| XM SATELLITE RADIO HLDGS INC CL A | \$ 223,188.67 | \$ 222,949.05 |
| XO HLDGS INC COM STK | \$ 5.37 | \$ 4.30 |
| XOMA LTD COM BERMUDA | \$ 3,890.47 | \$ 1,650.00 |
| XSUNX INC COM | \$ 208,913.26 | \$ 106,153.00 |
| XTO ENERGY INC COM | \$ 43,689.66 | \$ 42,261.16 |
| XTO ENERGY INC COM | \$ 1,179,222.39 | \$ 1,195,070.00 |
| XTO ENERGY INC COM | \$ 240,761.85 | \$ 428,155.00 |
| XTREME TECHNOLOGIES INC COM | \$ 75.68 | \$ 0.10 |
| XYBERNAUT CORP COM | \$ 32,422.70 | \$ 60.89 |
| XYRATEX (BERMUDA) LTD COM NPV | \$ 8,872.61 | \$ 8,632.00 |
| YAHOO INC COM | \$ 1,809,683.53 | \$ 781,524.00 |
| YAHOO INC COM | \$ 904,024.37 | \$ 853,036.00 |
| YAHOO INC COM | \$ 354,198.47 | \$ 345,428.50 |
| YAMADA DENKI CO NPV | \$ 854,945.90 | \$ 781,519.87 |
| YAMANA GOLD INC COM STK | \$ 3,858.95 | \$ 0.00 |
| YOHO RES INC | \$ 22,054.78 | \$ 14,461.92 |
| YOUBET COM INC | \$ 6,061.80 | \$ 4,295.16 |
| YOUMEE INC COM STK | \$ 2,124.95 | \$ 540.00 |
| YRC WORLDWIDE INC COM | \$ 63,983.73 | \$ 62,895.91 |
| YTB INTL INC COM | \$ 4,765.70 | \$ 6,900.00 |
| YUKON GOLD CORP INC COM | \$ 3,380.90 | \$ 1,640.00 |
| YUKON ZINC CORP | \$ 1,284.95 | \$ 1,289.00 |
| YUM BRANDS INC COM | \$ 103,068.39 | \$ 396,312.00 |
| YUM BRANDS INC COM | \$ 142,719.84 | \$ 157,020.17 |
| YUM BRANDS INC COM | \$ 1,149,234.26 | \$ 1,374,685.20 |
| ZAP COM NEW | \$ 20,964.04 | \$ 12,362.58 |
| ZEBRA TECHNOLOGIES CORP CL A | \$ 17,984.66 | \$ 16,803.57 |
| ZENITH NATL INS CORP COM | \$ 489,444.77 | \$ 516,010.00 |
| ZENITH NATL INS CORP COM | \$ 223,489.29 | \$ 225,168.00 |
| ZHONE TECHNOLOGIES INC NEW COM STK | \$ 1,452.29 | \$ 861.98 |
| ZIMMER HLDGS INC COM | \$ 180,596.14 | \$ 470,280.00 |
| ZIMMER HLDGS INC COM | \$ 99,528.67 | \$ 112,632.06 |
| ZINIFEX NPV | \$ 423,593.83 | \$ 483,363.05 |
| ZIONS BANCORP COM | \$ 165,825.35 | \$ 222,588.00 |
| ZIONS BANCORP COM | \$ 6,349.15 | \$ 6,595.20 |

| Asset Description | Historical Cost | Current Value |
|---------------------------------------|----------------------------|----------------------------|
| ZIX CORP COM | \$ 801.58 | \$ 357.00 |
| ZOLL MED CORP COM | \$ 20,888.60 | \$ 29,236.48 |
| ZOLL MED CORP COM | \$ 132,858.00 | \$ 244,608.00 |
| ZOLTEK COS INC COM | \$ 14,365.51 | \$ 13,769.00 |
| ZORAN CORP COM | \$ 19,438.02 | \$ 13,632.30 |
| ZORAN CORP COM | \$ 195,188.33 | \$ 225,990.00 |
| ZUMIEZ INC COM | \$ 5,907.36 | \$ 5,908.00 |
| ZWEIG TOTAL RETURN FD INC COM | \$ 61,267.23 | \$ 70,745.70 |
| ZYGO CORP COM | \$ 173,493.20 | \$ 169,435.00 |
| ZYGO CORP COM | \$ 15,370.00 | \$ 16,450.00 |
| ZYMOGENETICS INC COM STK | \$ 314,422.74 | \$ 292,716.00 |
| ZYMOGENETICS INC COM STK | \$ 530.44 | \$ 358.11 |
| Corporate Stock - Common Total | \$ 1,308,705,631.12 | \$ 1,610,899,176.79 |

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| Asset Description | Historical Cost | Current Value |
|--|------------------|------------------|
| Interest Bearing Cash - USD Total | | |
| Australian dollar | \$ 9,458.40 | \$ 9,458.40 |
| Australian dollar | \$ 788.20 | \$ 788.20 |
| British pound sterling | \$ 117,429.01 | \$ 117,429.01 |
| British pound sterling | \$ 7,828.60 | \$ 7,828.60 |
| British pound sterling | \$ 200,607.89 | \$ 200,607.89 |
| Danish krone | \$ 9,198.49 | \$ 9,198.49 |
| Euro | \$ 404,825.57 | \$ 404,825.57 |
| Euro | \$ 5,274.60 | \$ 5,274.60 |
| Euro | \$ 96,261.46 | \$ 96,261.46 |
| Hong Kong dollar | \$ 19,801.34 | \$ 19,801.34 |
| New Zealand dollar | \$ 2,115.30 | \$ 2,115.30 |
| New Zealand dollar | \$ 19,037.70 | \$ 19,037.70 |
| Norwegian krone | \$ 13,651.66 | \$ 13,651.66 |
| Norwegian krone | \$ 30,354.86 | \$ 30,354.86 |
| Singapore dollar | \$ 1,955.29 | \$ 1,955.29 |
| Singapore dollar | \$ 26,722.28 | \$ 26,722.28 |
| South African rand | \$ 4,680.35 | \$ 4,680.35 |
| Swedish krona | \$ 16,220.96 | \$ 16,220.96 |
| Swedish krona | \$ 146.13 | \$ 146.13 |
| Swiss franc | \$ 819.20 | \$ 819.20 |
| Swiss franc | \$ 21,299.25 | \$ 21,299.25 |
| United States dollar | \$ 1,153,307.17 | \$ 1,153,307.17 |
| United States dollar | \$ 11,676,189.27 | \$ 11,676,189.27 |
| United States dollar | \$ 344,152.10 | \$ 344,152.10 |
| United States dollar | \$ 1,197,400.07 | \$ 1,197,400.07 |
| United States dollar | \$ 5,410,468.58 | \$ 5,410,468.58 |
| United States dollar | \$ 1,131.12 | \$ 1,131.12 |
| United States dollar | \$ 4,088,274.11 | \$ 4,088,274.11 |
| United States dollar | \$ 10,353,550.47 | \$ 10,353,550.47 |
| Interest Bearing Cash - USD Total | \$ 35,232,949.43 | \$ 35,232,949.43 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| Non-Interest Bearing Cash - USD Total | | |
| Australian dollar | \$ 48,097.14 | \$ 48,097.14 |
| Australian dollar | \$ 694.14 | \$ 694.14 |
| Australian dollar | \$ (0.01) | \$ (0.01) |
| Australian dollar | \$ 527.58 | \$ 527.58 |
| Brazilian real | \$ 316,172.69 | \$ 316,172.69 |
| British pound sterling | \$ 2,731.01 | \$ 2,731.01 |
| British pound sterling | \$ 1,199.01 | \$ 1,199.01 |
| British pound sterling | \$ 63,757.77 | \$ 63,757.77 |
| British pound sterling | \$ 1,509.84 | \$ 1,509.84 |
| Canadian dollar | \$ (10,074.66) | \$ (10,074.66) |
| Danish krone | \$ 104.99 | \$ 104.99 |
| Euro | \$ 381.23 | \$ 381.23 |
| Euro | \$ 297,478.19 | \$ 297,478.19 |
| Euro | \$ 127,202.55 | \$ 127,202.55 |
| Euro | \$ 4,636.03 | \$ 4,636.03 |
| Hong Kong dollar | \$ 6.10 | \$ 6.10 |
| Hong Kong dollar | \$ 29,082.63 | \$ 29,082.63 |
| Hong Kong dollar | \$ 39.66 | \$ 39.66 |
| Hong Kong dollar | \$ (0.13) | \$ (0.13) |
| Japanese yen | \$ 40.22 | \$ 40.22 |
| Japanese yen | \$ 574,446.19 | \$ 574,446.19 |
| Japanese yen | \$ 120,283.08 | \$ 120,283.08 |
| Japanese yen | \$ 474,963.63 | \$ 474,963.63 |
| Malaysian ringgit | \$ 3.40 | \$ 3.40 |
| Mexican peso | \$ 21.63 | \$ 21.63 |
| New Zealand dollar | \$ 103.49 | \$ 103.49 |
| New Zealand dollar | \$ 38.41 | \$ 38.41 |
| Norwegian krone | \$ 9.74 | \$ 9.74 |
| Norwegian krone | \$ 92.95 | \$ 92.95 |
| Singapore dollar | \$ 67.78 | \$ 67.78 |
| Singapore dollar | \$ 304.97 | \$ 304.97 |
| Singapore dollar | \$ 3,754.15 | \$ 3,754.15 |
| South African rand | \$ 129.18 | \$ 129.18 |
| South Korean won | \$ 792.80 | \$ 792.80 |
| Swedish krona | \$ 12.13 | \$ 12.13 |
| Swedish krona | \$ 140.40 | \$ 140.40 |
| Swiss franc | \$ 392.59 | \$ 392.59 |
| Swiss franc | \$ 315.02 | \$ 315.02 |
| Swiss franc | \$ 45,823.85 | \$ 45,823.85 |
| United States dollar | \$ (31.35) | \$ (31.35) |
| United States dollar | \$ 2,491,285.37 | \$ 2,491,285.37 |
| Non-Interest Bearing Cash - USD Total | \$ 4,596,535.39 | \$ 4,596,535.39 |

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| Asset Description | Historical Cost | Current Value |
|---|--------------------|--------------------|
| Other | | |
| #REORG/CONTRA GOLD CORP INC WORTHLESS SECURITY EFF 12/5/06 | \$ 72,218.57 | \$ 0.00 |
| #REORG/EQTY OFFICE PPTY TR REIT CASH MERGER EFF DATE 02-09-07 | \$ 3,298.48 | \$ 4,817.00 |
| #REORG/EQTY OFFICE PPTY TR REIT CASH MERGER EFF DATE 02-09-07 | \$ 427,225.29 | \$ 698,465.00 |
| #REORG/EQTY OFFICE PPTY TR REIT CASH MERGER EFF DATE 02-09-07 | \$ 261,829.65 | \$ 419,079.00 |
| #REORG/GLOBAL SIGNAL INC STK MERGER TO CROWN CASTLE INTL 2222700 EFF 1/12/07 | \$ 4,470.33 | \$ 5,267.00 |
| &&& ESC MIRANT CORP | \$ 1,539.71 | \$ 0.00 |
| &&& OTHER FEE EXPENSE ACCRUALS | \$ 0.00 | \$ 0.00 |
| &&& OTHER FEE EXPENSE ACCRUALS | \$ 0.00 | \$ 0.00 |
| &&& OTHER FEE EXPENSE ACCRUALS | \$ 0.00 | \$ 0.00 |
| &&& OTHER FEE EXPENSE ACCRUALS | \$ 0.00 | \$ 0.00 |
| &&& OTHER FEE EXPENSE ACCRUALS | \$ 0.00 | \$ 0.00 |
| &&& OTHER FEE EXPENSE ACCRUALS | \$ 0.00 | \$ 0.00 |
| &&&EQUITY FUTURES OFFSET - LONG | \$ (10,683,737.50) | \$ (10,713,000.00) |
| &&&EQUITY FUTURES OFFSET - LONG | \$ (10,720,000.00) | \$ (10,651,660.00) |
| &&&EQUITY FUTURES OFFSET - LONG | \$ (8,214,132.50) | \$ (8,169,675.00) |
| &&&EQUITY FUTURES OFFSET - LONG | \$ (19,365,262.50) | \$ (19,437,600.00) |
| 1ST INDL RLTY TR INC COM | \$ 708,045.40 | \$ 740,862.00 |
| 90DAY STERLING FUTURE 20/06/2007 | \$ 1,344,940.95 | \$ 1,387,130.17 |
| 90DAY STERLING FUTURE 20/06/2007 | \$ (1,344,940.95) | \$ (1,387,130.17) |
| A M R CORP DEL COM STK CALL OPT EXP 1/20/07 PAR \$30 PER SH | \$ (767.02) | \$ (660.00) |
| ABERCROMBIE & FITCH COM STK CALL OPT EXP 1/20/07 PAR \$70 PER SH | \$ (413.58) | \$ (370.00) |
| ADV MICRO DEVICES COM STK CALL OPT EXP 1/19/08 PAR \$15 PER SH | \$ (3,741.18) | \$ (3,700.00) |
| ADV MICRO DEVICES COM STK CALL OPT EXP 1/20/07 PAR \$22.50 PER SH | \$ (486.28) | \$ (125.00) |
| AFFORDABLE RESDNTL CMNTYS INC REIT | \$ 11,419.95 | \$ 11,650.00 |
| AFFORDABLE RESDNTL CMNTYS INC REIT | \$ 32,936.90 | \$ 33,785.00 |
| AGREE RLTY CORP COM | \$ 3,413.95 | \$ 3,437.00 |
| ALCOA INC COM STK CALL OPT EXP 1/19/08 PAR \$27.50 PER SH | \$ (5,480.38) | \$ (4,700.00) |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM | \$ 419,145.96 | \$ 446,780.00 |
| ALLIS CHALMERS COM STK CALL OPT EXP 1/20/07 PAR \$22.50 PER SH | \$ (1,182.51) | \$ (1,400.00) |
| ALTRIA GROUP INC COM STK CALL OPT EXP 2/17/07 PAR \$90 PER SH | \$ (536.28) | \$ (450.00) |
| AMB PPTY CORP REIT | \$ 595,666.76 | \$ 896,733.00 |
| AMYLIN PHARMACEUT COM STK CALL OPT EXP 1/20/07 PAR \$40 PER SH | \$ (302.79) | \$ (75.00) |
| AMYLIN PHARMACEUT COM STK PUT OPT EXP 1/17/09 PAR \$50 PER SH | \$ 3,972.20 | \$ 4,818.00 |
| ANNALY CAP MGMT INC COM | \$ 459,416.82 | \$ 457,639.00 |
| ANNALY CAP MGMT INC COM | \$ 16,076.91 | \$ 13,098.84 |
| ANTHRACITE CAP INC COM | \$ 353,082.78 | \$ 351,348.00 |
| ANTHRACITE CAP INC COM | \$ 14,858.50 | \$ 17,538.21 |
| APOLLO GROUP CL A COM STK CALL OPT EXP 1/17/09 PAR \$40 PER SH | \$ (1,248.51) | \$ (1,600.00) |
| APPLE COMPUTER INC COM STK CALL OPT EXP 1/20/07 PAR \$80 PER SH | \$ (3,028.68) | \$ (3,350.00) |
| APPLE COMPUTER INC COM STK CALL OPT EXP 1/20/07 PAR \$90 PER SH | \$ (1,047.01) | \$ (820.00) |
| | \$ (1,108.51) | \$ (660.00) |

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| | | |
|---|----------------|----------------|
| APPLE COMPUTER INC COM STK CALL OPT EXP 4/21/07 PAR \$100 PER SH | | |
| APPLE COMPUTER INC COM STK PUT OPT EXP 2/17/07 PAR \$85 PER SH | \$ 630.70 | \$ 530.00 |
| APT INVT & MGMT CO CL A | \$ 11,380.25 | \$ 18,974.98 |
| APT INVT & MGMT CO CL A | \$ 87,706.20 | \$ 134,448.00 |
| ARBOR RLTY TR INC COM | \$ 38,259.52 | \$ 39,117.00 |
| ARCHSTONE-SMITH TR COM | \$ 217,239.24 | \$ 320,155.00 |
| ARCHSTONE-SMITH TR COM | \$ 25,042.55 | \$ 35,286.73 |
| ARENA PHARMA COM STK CALL OPT EXP 1/20/07 PAR \$17.50 PER SH | \$ (732.52) | \$ (50.00) |
| ASSD ESTATES RLTY CORP COM | \$ 3,156.00 | \$ 3,516.27 |
| ATHEROS COMMUN COM STK CALL OPT EXP 1/20/07 PAR \$22.50 PER SH | \$ (4,959.89) | \$ (3,200.00) |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|----------------|
| Australian dollar | \$ 0.00 | \$ 0.00 |
| AVALONBAY CMNTYS REIT | \$ 9,288.35 | \$ 20,027.70 |
| BAIDU COM IN ADRF COM STK CALL OPT EXP 1/20/07 PAR \$115 PER SH | \$ (709.27) | \$ (320.00) |
| BAIDU COM INC ADRF COM STK CALL OPT EXP 1/20/07 PAR \$120 PER SH | \$ (569.28) | \$ (170.00) |
| BARR PHARMACEUTCLS COM STK CALL OPT EXP 2/17/07 PAR \$50 PER SH | \$ (309.29) | \$ (220.00) |
| BEAST BUY INC COM STK CALL OPT EXP 1/20/07 PAR \$52.50 PER SH | \$ (98.53) | \$ (60.00) |
| BHP BILLITON ADRF COM STK CALL OPT EXP 1/19/07 PAR \$30 PER SH | \$ (3,377.69) | \$ (3,480.00) |
| BIOMED RLTY TR INC COM | \$ 150,034.56 | \$ 137,280.00 |
| BOSTON SCIENTIFIC CORP COM STK CALL OPT EXP 5/19/07 PAR \$17.50 PER SH | \$ (586.28) | \$ (675.00) |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT | \$ 8,592.03 | \$ 8,478.75 |
| BRAZIL FEDERATIVE REP US\$GLOBAL BD 11 DUE 08-17-2040/08-17-2015 BEO | \$ 142,959.34 | \$ 170,925.00 |
| BRAZIL(FED REP OF) 11% DEB 17/08/2040USD1000 | \$ 39,560.00 | \$ 53,052.00 |
| BRAZIL(FED REP OF) FRN 4/2012 USD REGS L | \$ 0.10 | \$ 0.14 |
| BRISTOL MYERS SQUIB COM STK CALL OPT EXP 1/20/07 PAR \$25 PER SH | \$ (258.54) | \$ (272.00) |
| BROADCOM CORP COM STK CALL OPT EXP 5/19/07 PAR \$32.50 PER SH | \$ (3,903.92) | \$ (3,120.00) |
| BRT RLTY TR SH BEN INT NEW SH BEN INT NEW | \$ 0.00 | \$ 0.00 |
| BSTN PPTYS INC | \$ 61,494.64 | \$ 72,274.48 |
| BSTN PPTYS INC | \$ 266,488.80 | \$ 313,264.00 |
| CAMECO CORP COM STK CALL OPT EXP 1/19/08 PAR \$27.50 PER SH | \$ (6,155.80) | \$ (9,180.00) |
| CAMECO CORP COM STK CALL OPT EXP 1/20/07 PAR \$40 PER SH | \$ (1,254.80) | \$ (1,085.00) |
| CANADIAN APT PPTYS REAL ESTATE INVT TR TR UNIT TR UNIT | \$ 1,324.89 | \$ 1,596.58 |
| CAPITAMALL TRUST REIT | \$ 6,709.05 | \$ 7,586.40 |
| CARDIOME PHARMA COM STK CALL OPT EXP 1/20/07 PAR \$12.50 PER SH | \$ (253.29) | \$ (225.00) |
| CBL & ASSOC PPTYS INC COM | \$ 129,847.41 | \$ 195,075.00 |
| CF DEEPHAVEN EVENT ARB FUND LTD CLASS A SERIES 08/2003 | \$ 569.95 | \$ 38.00 |
| CHESAPEAKE ENERGY COM STK CALL OPT EXP 1/20/07 PAR \$30 PER SH | \$ (1,061.26) | \$ (200.00) |
| CIENA CORP COM STK CALL OPT EXP 1/20/07 PAR \$5 PER SH | \$ (380.53) | \$ (50.00) |
| CITIGROUP INC COM STK CALL OPT EXP 1/21/06 PAR \$50 PER SH | \$ (2,432.47) | \$ (6,000.00) |
| COEUR D ALENE MI COM STK CALL OPT EXP 1/20/07 PAR \$5 PER SH | \$ (1,109.85) | \$ (1,005.00) |
| COHEN & STEERS QUAL INC RLTY FD INC COM | \$ 4,409.78 | \$ 5,405.05 |
| COLOMBIA REP GLOBAL BD 11.75 DUE 02-25-2020 BEO | \$ 19,088.57 | \$ 23,240.00 |
| COLONIAL PPTYS TR SH BEN INT | \$ 189,646.47 | \$ 182,832.00 |
| COLONIAL PPTYS TR SH BEN INT | \$ 270,272.85 | \$ 267,216.00 |
| COMPUWARE COM STK CALL OPT EXP 1/20/07 PAR \$7.50 | \$ (386.28) | \$ (475.00) |
| COMTECH GROUP INC COM STK CALL OPT EXP 1/20/07 PAR \$17.50 PER SH | \$ (1,532.50) | \$ (1,250.00) |
| CORP OFFICE PPTYS TR COM | \$ 258,291.55 | \$ 310,390.50 |
| COUSINS PPTYS INC COM | \$ 14,738.63 | \$ 18,505.68 |
| CR DEF .6 03-20-2009 | \$ 1,109.47 | \$ 0.00 |
| CR DEF .6 03-20-2009 | \$ 0.00 | \$ (1,792.30) |
| CR DEF 0 03-20-2009 | \$ 0.00 | \$ (6,114.82) |
| CR DEF SWAP REC GSC 0WR006073/0WP006075 .7% 20/03/2015 | \$ 1,745.04 | \$ 7,805.59 |
| CR DEF SWAP REC .5 03-20-2010 | \$ 568.23 | \$ 1,370.31 |
| CR DEF SWAP REC 1.25 03-20-2009 | \$ 2,739.48 | \$ 7,032.05 |
| CR DEF SWAP REC 4.3 BEAR 20/09/09 0WR002536/0WP002538 | \$ 0.00 | \$ 9,771.39 |
| CR DEF SWAP REC 4.8 BEAR 20/09/09 0WR002551/0WP002553 | \$ 0.00 | \$ 0.00 |

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| Asset Description | Historical Cost | Current Value |
|---|---------------------|---------------------|
| CR DEF SWAP REC 4.8 BEAR 20/09/09 0WR002551/0WP002553 | \$ 0.00 | \$ 5,242.34 |
| CRAY INC NEW COM STK CALL OPT EXP 7/21/07 PAR \$12.50 PER SH | \$ (8,444.86) | \$ (11,100.00) |
| CRESCENT REAL ESTATE EQUITIES CO TX COM | \$ 18,443.48 | \$ 19,750.00 |
| CROSS TIMBERS RTY TR TR UNIT | \$ 11,957.48 | \$ 24,112.93 |
| CRYSTALLEX INTL F COM STK CALL OPT EXP 01/20/07 PAR \$5 PER SH | \$ (865.06) | \$ (200.00) |
| DEERFIELD TRIARC CAP CORP COM STK | \$ 14,824.10 | \$ 17,437.90 |
| DEERFIELD TRIARC CAP CORP COM STK | \$ 111,790.70 | \$ 145,598.00 |
| DIAMONDROCK HOSPITALITY CO COM STK | \$ 166,286.54 | \$ 178,299.00 |
| DIAMONDROCK HOSPITALITY CO COM STK | \$ 469,325.20 | \$ 533,096.00 |
| DIAMONDROCK HOSPITALITY CO COM STK | \$ 36,297.58 | \$ 39,622.00 |
| DIGITAL RLTY TR INC COM | \$ 11,348.33 | \$ 12,605.92 |
| DIGITAL RLTY TR INC COM | \$ 332,936.82 | \$ 376,187.70 |
| DU PONT E I DE NEMOURS COM STK CALL OPT EXP 1/20/07 PAR \$50 PER SH | \$ (236.29) | \$ (150.00) |
| DUKE RLTY CORP COM NEW REIT | \$ 15,279.08 | \$ 19,498.05 |
| E TRADE FIN CORP COM STK CALL OPT EXP 1/20/07 PAR \$22.50 PER SH | \$ (1,132.51) | \$ (850.00) |
| EASTBAY INC COM STK CALL OPT EXP 1/20/07 PAR \$37.50 PER SH | \$ (332.53) | \$ (50.00) |
| EBAY INC COM STK CALL OPT EXP 4/21/07 PAR \$35 PER SH | \$ (169.29) | \$ (105.00) |
| EBAY INC COM STK CALL OPT EXP 9/16/06 PAR \$25 PER SH | \$ (1,031.01) | \$ (2,080.00) |
| ECC CAP CORP COM | \$ 6,532.95 | \$ 1,189.90 |
| ECS UNITED AIRLINES11.210% | \$ 1,080.51 | \$ 0.00 |
| ED RLTY TR INC COM REIT | \$ 22,374.87 | \$ 21,947.25 |
| EK CR DEF SWAP 1.25 1.25 03-20-2010 | \$ 0.00 | \$ 949.18 |
| ELAN CORP PLC COM STK CALL OPT EXP 1/20/07 PAR \$15 PER SH | \$ (814.06) | \$ (320.00) |
| ELAN PLC ADR F COM STK CALL OPT EXP 1/20/07 PAR \$20 PER SH | \$ (225.54) | \$ (30.00) |
| EMULEX CORP NEW COM STK CALL OPT EXP 1/20/07 PAR \$20 PER SH | \$ (585.53) | \$ (210.00) |
| ENERGY CONV DEVICES COM STK CALL OPT EXP 1/20/07 PAR \$35 PER SH | \$ (1,316.75) | \$ (390.00) |
| ENTMNT PPTYS TR COM SH BEN INT | \$ 15,013.20 | \$ 70,128.00 |
| EQTY INNS INC COM | \$ 170,170.44 | \$ 244,188.00 |
| EQTY RESDNTL EFF 5/15/02 | \$ 31,045.98 | \$ 42,110.07 |
| EQTY RESDNTL EFF 5/15/02 | \$ 214,019.91 | \$ 365,400.00 |
| ESC BCE INC | \$ 2,475.16 | \$ 0.00 |
| ESC CONSECO FING TR V | \$ 949.00 | \$ 0.00 |
| ESCROW ELOQUENT INC | \$ 7,223.09 | \$ 0.00 |
| ESSEX PPTY TR REIT | \$ 0.05 | \$ 0.13 |
| Euro | \$ 0.00 | \$ 0.00 |
| Euro | \$ 0.00 | \$ 0.00 |
| Euro | \$ 0.00 | \$ 0.00 |
| Euro | \$ 0.00 | \$ 0.00 |
| EURO \$06-16-2008 | \$ (9,058,925.00) | \$ (9,037,825.00) |
| EURO \$12-17-2007 | \$ (7,151,475.00) | \$ (7,128,750.00) |
| EURODOLLAR 03-17-2008 | \$ (42,013,400.00) | \$ (41,848,400.00) |
| EURODOLLAR 90 DAY 06-18-2007 | \$ (1,424,850.00) | \$ (1,421,550.00) |
| EURODOLLAR 90 DAY 06-18-2007 | \$ 1,424,850.00 | \$ 1,421,550.00 |
| EVERGREEN SOLAR INC COM STK CALL OPT EXP 1/20/07 PAR \$10 PER SH | \$ (282.54) | \$ (50.00) |
| EXTRA SPACE STORAGE INC COM | \$ 70,006.17 | \$ 71,214.00 |

| Asset Description | Historical Cost | Current Value |
|--|---------------------|---------------------|
| EXTRA SPACE STORAGE INC COM | \$ 48,429.90 | \$ 49,302.00 |
| FELCOR LODGING TR INC COM | \$ 599,873.22 | \$ 941,304.00 |
| FELCOR LODGING TR INC COM | \$ 152,111.84 | \$ 165,984.00 |
| FELCOR LODGING TR INC COM | \$ 397,895.75 | \$ 428,064.00 |
| FIELDSTONE INVT CORP COM | \$ 1,747.39 | \$ 1,314.00 |
| FNMA CR DEF .215 12-20-2009 | \$ 0.00 | \$ 2,404.41 |
| FORD CR DEF SWAP 2.93 03-20-2015 | \$ 0.00 | \$ 0.00 |
| FORD CR DEF SWAP 2.93 03-20-2015 | \$ 0.00 | \$ (13,036.47) |
| FORDING CDN COAL TR TR UNIT | \$ 340,100.24 | \$ 216,235.75 |
| FOUNDRY NETWORKS IN COM STK CALL OPT EXP 1/20/07 PAR \$15 PER SH | \$ (304.04) | \$ (440.00) |
| FRANCE(GOVT OF) 2.25% BTAN 12/03/07 EUR1 | \$ 5,083,701.75 | \$ 5,261,150.08 |
| FRANKLIN STR PPTYS CORP COM | \$ 20,778.05 | \$ 21,050.00 |
| FUT CALL SEP 07 1 YR MIDCURVE 9500 | \$ 12,452.00 | \$ 15,000.00 |
| FUT CALL SEP 07 1 YR MIDCURVE 9525 | \$ 22,081.75 | \$ 18,125.00 |
| FUT DEC 07 EURO DOLLARS | \$ 7,151,475.00 | \$ 7,128,750.00 |
| FUT DEC 07 LIF 3M STRLG | \$ (2,457,542.76) | \$ (2,543,610.20) |
| FUT DEC 07 LIF 3M STRLG | \$ 2,457,542.76 | \$ 2,543,610.20 |
| FUT EURODOLLAR JUN 2008 FUTURE | \$ 9,058,925.00 | \$ 9,037,825.00 |
| FUT JAN 07 HANG SENG INDX | \$ 375,555.16 | \$ 386,087.63 |
| FUT JAN 07 HANG SENG INDX | \$ (375,555.16) | \$ (386,087.63) |
| FUT JAN 07 MNP CAC40 | \$ 2,031,060.93 | \$ 2,055,459.00 |
| FUT JAN 07 MNP CAC40 | \$ (2,031,060.93) | \$ (2,055,459.00) |
| FUT JUN 07 LIF 3M EURIBOR | \$ 1,917,082.93 | \$ 1,897,768.22 |
| FUT JUN 07 LIF 3M EURIBOR | \$ (1,917,082.93) | \$ (1,897,768.22) |
| FUT MAR 07 10 YR T-NOTES | \$ (18,981,109.38) | \$ (18,699,562.50) |
| FUT MAR 07 10 YR T-NOTES | \$ 18,981,109.38 | \$ 18,699,562.50 |
| FUT MAR 07 5 YR T NOTE | \$ (6,029,140.63) | \$ (5,988,562.50) |
| FUT MAR 07 5 YR T NOTE | \$ 6,029,140.63 | \$ 5,988,562.50 |
| FUT MAR 07 EURX DAX INDEX | \$ (1,736,302.14) | \$ (1,754,463.93) |
| FUT MAR 07 EURX DAX INDEX | \$ 1,736,302.14 | \$ 1,754,463.93 |
| FUT MAR 07 EURX E-STXX 50 | \$ 3,416,987.25 | \$ 3,453,425.87 |
| FUT MAR 07 EURX E-STXX 50 | \$ (3,416,987.25) | \$ (3,453,425.87) |
| FUT MAR 07 FTSE 100 | \$ 3,880,135.54 | \$ 3,893,006.52 |
| FUT MAR 07 FTSE 100 | \$ (3,880,135.54) | \$ (3,893,006.52) |
| FUT MAR 07 LIF LONG GILT | \$ 426,986.91 | \$ 423,253.29 |
| FUT MAR 07 LIF LONG GILT | \$ (426,986.91) | \$ (423,253.29) |
| FUT MAR 07 MINI RUSL 2000 | \$ 10,720,000.00 | \$ 10,651,660.00 |
| FUT MAR 07 NBT RUS 1K VL | \$ 6,512,000.00 | \$ 6,582,000.00 |
| FUT MAR 07 NYF RUS 1K GR | \$ 5,358,000.00 | \$ 5,312,875.00 |
| FUT MAR 07 S&P 500 | \$ 2,856,132.50 | \$ 2,856,800.00 |
| FUT MAR 07 S&P 500 | \$ 10,683,737.50 | \$ 10,713,000.00 |
| FUT MAR 07 S&P 500 | \$ 12,853,262.50 | \$ 12,855,600.00 |
| FUT MAR 07 SFE SPI 200 | \$ 980,597.84 | \$ 1,001,289.89 |
| FUT MAR 07 SFE SPI 200 | \$ (980,597.84) | \$ (1,001,289.89) |
| FUT MAR 07 TSE TOPIX | \$ (4,326,293.19) | \$ (4,377,281.70) |

| Asset Description | Historical Cost | Current Value |
|---|--------------------|--------------------|
| FUT MAR 07 TSE TOPIX | \$ 4,326,293.19 | \$ 4,377,281.70 |
| FUT MAR 08 EURO DOLLARS | \$ 42,013,400.00 | \$ 41,848,400.00 |
| FUT SEP 07 LIF 3M STRLG | \$ (1,793,641.09) | \$ (1,849,702.61) |
| FUT SEP 07 LIF 3M STRLG | \$ 1,793,641.09 | \$ 1,849,702.61 |
| GENERAL DYNAMICS COM STK CALL OPT EXP 1/20/07 PAR \$75 PER SH | \$ (586.28) | \$ (450.00) |
| GENERAL GROWTH PPTYS INC COM | \$ 7,672.64 | \$ 9,272.71 |
| GENERAL MOTORS CORP COM STK CALL OPT EXP 1/20/07 PAR \$30 PER SH | \$ (361.28) | \$ (725.00) |
| GETTY RLTY CORP NEW COM | \$ 6,102.95 | \$ 6,270.44 |
| GMAC CR DEF SWAP 3.51 3.51 03-20-2015 | \$ 0.00 | \$ 0.00 |
| GOLDMAN SACHS GROUP COM STK CALL OPT EXP 1/20/07 PAR \$195 PER SH | \$ (1,508.50) | \$ 0.00 |
| GOOGLE INC CL A COM STK PUT OPT EXP 10/21/06 PAR \$390 PER SH | \$ 1,647.97 | \$ 0.00 |
| GOOGLE INC COM STK CALL OPT EXP 1/20/07 PAR \$460 PER SH | \$ (3,558.48) | \$ (2,480.00) |
| GOOGLE INC COM STK CALL OPT EXP 2/17/07 PAR \$440 PER SH | \$ (3,939.17) | \$ (3,640.00) |
| HALLIBURTON CO COM STK CALL OPT EXP 1/20/07 PAR \$32.50 PER SH | \$ (6,001.95) | \$ (2,560.00) |
| HALLIBURTON CO COM STK CALL OPT EXP 4/21/07 PAR \$30 PER SH | \$ (3,082.45) | \$ 0.00 |
| HARRIS & HARRIS COM STK CALL OPT EXP 3/17/07 PAR \$15 PER SH | \$ (347.78) | \$ (60.00) |
| HEALTH CARE REIT INC COM | \$ 23,543.76 | \$ 27,808.17 |
| HEALTHCARE RLTY TR | \$ 3,813.59 | \$ 3,954.00 |
| HLTH CARE REIT INC PFD SER D 7.875 | \$ 6,492.29 | \$ 6,377.41 |
| HOME PROPS INC COM | \$ 5,377.69 | \$ 6,058.34 |
| HOME PROPS INC COM | \$ 328,415.09 | \$ 337,246.30 |
| HOSPITALITY PPTYS TR COM SH BEN INT | \$ 12,856.64 | \$ 14,496.65 |
| HOSPITALITY PPTYS TR COM SH BEN INT | \$ 873,415.80 | \$ 983,871.00 |
| HOSPITALITY PPTYS TR COM SH BEN INT | \$ 263,934.28 | \$ 251,909.00 |
| HOST HOTELS & RESORTS INC | \$ 24,606.34 | \$ 32,847.90 |
| HRPT PPTYS TR COM SH BEN INT | \$ 134,932.84 | \$ 266,760.00 |
| HRPT PPTYS TR COM SH BEN INT | \$ 220,017.60 | \$ 222,300.00 |
| HRPT PPTYS TR COM SH BEN INT | \$ 70,591.32 | \$ 76,287.32 |
| HUNT J B TRANS SVCS COM STK CALL OPT EXP 1/20/07 PAR \$20 PER SH | \$ (936.27) | \$ (600.00) |
| HYDRO-QUEBEC BOND 6.3% DUE 05-11-2011 REG | \$ 34,940.85 | \$ 36,583.96 |
| IDENIX PHARMA COM STK CALL OPT EXP 1/20/07 PAR \$12.50 PER SH | \$ (64.29) | \$ (5.00) |
| IMERGENT INC COM STK CALL OPT EXP 1/20/07 PAR \$25 PER SH | \$ (4,874.89) | \$ (8,400.00) |
| IMPAC MTG HLDGS INC COM | \$ 45,824.45 | \$ 32,098.19 |
| IMPAC MTG HLDGS INC COM | \$ 263,344.55 | \$ 207,680.00 |
| INNKEEPERS USA TR COM | \$ 150,332.00 | \$ 141,050.00 |
| INNKEEPERS USA TR COM | \$ 45,313.61 | \$ 55,800.00 |
| INTERCONTL EXCHANG COM STK CALL OPT EXP 1/20/07 PAR \$110 PER SH | \$ (559.28) | \$ (295.00) |
| INTL BUSINESS MACH COM STK CALL OPT EXP 1/20/07 PAR \$95 PER SH | \$ (2,402.47) | \$ (3,400.00) |
| INTUITIVE SURGICAL COM STK CALL OPT EXP 09/16/06 PAR \$95 PER SH | \$ (2,357.22) | \$ 0.00 |
| INTUITIVE SURGICAL COM STK CALL OPT EXP 1/20/07 PAR \$105 PER SH | \$ (857.77) | \$ (180.00) |
| INVESTA PROPRTY GROUP UNITS NPV | \$ 66,077.87 | \$ 69,059.38 |
| IRS 06-15-2009 SWP098767 | \$ 0.00 | \$ (16,191.39) |
| IRS 06-20-2016 SWP088487 | \$ 0.00 | \$ (4,288.73) |
| IRS 06-20-2016 SWP088529 | \$ 0.00 | \$ (2,144.37) |
| IRS 06-20-2037 SWP002660 | \$ 0.00 | \$ (35,777.66) |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| IRS 06-20-2037 SWP084700 | \$ 0.00 | \$ (17,888.83) |
| IRS 3MLIBOR/5.0% 20/06/2017 SWP088800 | \$ 0.00 | \$ 8,092.54 |
| IRS GBP 6ML P / 5 09-15-2010 | \$ 0.00 | \$ (8,584.06) |
| IRS GBP P 4.0 / 6ML IRSGBP6ML%BARCLAYS 15/12/2035 | \$ 0.00 | \$ 1,055.41 |
| ISHS MSCI EMRG MKT COM STK CALL OPT EXP 1/20/07 PAR \$115 PER SH | \$ (164.29) | \$ (190.00) |
| ISTAR FINL INC COM | \$ 339,245.50 | \$ 377,778.00 |
| ISTAR FINL INC COM | \$ 39,033.33 | \$ 53,540.75 |
| JOY GLOBAL INC COM STK CALL OPT EXP 1/20/07 PAR \$45 PER SH | \$ (2,924.70) | \$ (2,800.00) |
| KILROY RLTY CORP COM | \$ 153,593.42 | \$ 276,120.00 |
| KIMCO RLTY CORP COM | \$ 227,802.60 | \$ 251,720.00 |
| KIMCO RLTY CORP COM | \$ 25,836.95 | \$ 36,184.75 |
| KODAK CR DEF SWAP 1.25 1.25 03-20-2010 | \$ 0.00 | \$ 949.18 |
| KOREA DEV BK NT 4.25 DUE 11-13-2007 BEO | \$ 15,090.15 | \$ 14,837.85 |
| KRISPY KREME CP COM STK CALL OPT EXP 1/20/07 PAR \$12.50 PER SH | \$ (298.04) | \$ (160.00) |
| LASALLE HOTEL PPTYS COM SH BEN INT | \$ 2,605.36 | \$ 2,705.15 |
| LEXINGTON RLTY TR COM | \$ 2,167.36 | \$ 2,242.00 |
| LIBERTY PPTY TR SH BEN INT | \$ 15,147.84 | \$ 17,386.22 |
| LILLY ELI & CO COM STK CALL OPT EXP 1/20/07 PAR \$55 PER SH | \$ (256.79) | \$ 0.00 |
| LTC PPTYS INC COM | \$ 110,548.12 | \$ 182,977.00 |
| MACERICH CO COM | \$ 218,887.99 | \$ 272,695.50 |
| MACK CALI RLTY CORP COM REIT | \$ 311,055.87 | \$ 290,700.00 |
| MACK CALI RLTY CORP COM REIT | \$ 603,229.25 | \$ 708,900.00 |
| MEDICAL PPTYS TR INC COM REIT | \$ 11,355.65 | \$ 12,348.74 |
| MERCK & CO COM STK CALL OPT EXP 10/21/06 PAR \$42.50 PER SH | \$ (207.04) | \$ 0.00 |
| MEXICO-UNITED MEXICAN STS US\$DISC BD 11.5 DUE 05-15-2026 REG | \$ 275,281.67 | \$ 315,412.50 |
| MFA MTG INVTS INC COM | \$ 76,279.28 | \$ 75,362.00 |
| MFO SCHWAB CAP TR HEDGED EQTY FD | \$ 246,461.57 | \$ 267,940.23 |
| MID-AMER APT CMNTYS INC COM | \$ 271,746.00 | \$ 326,268.00 |
| MID-AMER APT CMNTYS INC COM | \$ 26,985.02 | \$ 30,268.28 |
| MILLS CORP COM | \$ 7,882.90 | \$ 3,957.90 |
| MILLS CORP COM | \$ 440,002.57 | \$ 438,000.00 |
| MINDRAY MED INTLF COM STK CALL OPT EXP 1/20/07 PAR \$25 PER SH | \$ (973.26) | \$ 0.00 |
| MOMENTA PHARMACEUT COM STK CALL OPT EXP 2/17/07 PAR \$17.50 PER SH | \$ (2,182.48) | \$ (1,500.00) |
| NABORS INDS LTD COM STK CALL OPT EXP 1/20/07 PAR \$32.50 PER SH | \$ (178.54) | \$ (50.00) |
| NABORS INDS LTD F COM STK CALL OPT EXP 1/20/07 PAR \$35 PER SH | \$ (735.52) | \$ (60.00) |
| NABORS INDS LTD F COM STK CALL OPT EXP 1/20/07 PAR \$37.50 PER SH | \$ (865.06) | \$ (100.00) |
| NABORS INDS LTD F COM STK CALL OPT EXP 3/17/07 PAR \$40 PER SH | \$ (432.53) | \$ (150.00) |
| NASDAQ 100 SHARES COM STK CALL OPT EXP 2/17/07 PAR \$45 PER SH | \$ (789.77) | \$ (280.00) |
| NATIONAL RETAIL PPTYS INC COM STK | \$ 113,181.00 | \$ 137,700.00 |
| NATIONAL RETAIL PPTYS INC COM STK | \$ 40,223.48 | \$ 55,438.98 |
| NATIONAL RETAIL PPTYS INC COM STK | \$ 245,592.07 | \$ 277,695.00 |
| NATIONWIDE HLTH PPTYS INC REIT | \$ 4,756.45 | \$ 6,044.00 |
| NESTLOGIC MICROSYS COM STK CALL OPT EXP 1/20/07 PAR \$25 PER SH | \$ (67.04) | \$ (60.00) |
| NEW PLAN EXCEL RLTY TR INC | \$ 2,658.42 | \$ 2,748.00 |
| NEWMARKET CORP COM STK CALL OPT EXP 1/20/07 PAR \$65 PER SH | \$ (187.04) | \$ (140.00) |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| NORTEL NETWORKS F COM STK CALL OPT EXP 3/17/07 PAR \$25 PER SH | \$ (518.53) | \$ (640.00) |
| NORTHSTAR RLTY FIN CORP COM | \$ 40,627.50 | \$ 41,425.00 |
| NORTHSTAR RLTY FIN CORP COM | \$ 5,261.58 | \$ 7,042.25 |
| NORTHSTAR RLTY FIN CORP COM | \$ 225,692.13 | \$ 250,207.00 |
| NVIDIA CORPORATION COM STK CALL OPT EXP 1/20/07 PAR \$35 PER SH | \$ (1,446.25) | \$ 0.00 |
| NY MTG TR INC COM STK | \$ 2,605.07 | \$ 1,779.41 |
| NYSE GROUP INC COM STK CALL OPT EXP 1/20/07 PAR \$95 PER SH | \$ (4,674.65) | \$ (3,640.00) |
| OGE ENERGY CORP COM STK CALL OPT EXP 10/21/06 PAR \$35 PER SH | \$ (598.51) | \$ 0.00 |
| OIL SERVICE HOLDERS COM STK CALL OPT EXP 01/20/07 PAR \$145 PER SH | \$ (3,093.29) | \$ (850.00) |
| OMNIVISION TECH COM STK CALL OPT EXP 1/20/07 PAR \$15 PER SH | \$ (2,672.49) | \$ (1,150.00) |
| OTC ECAL 3ML-5.325 SWP5@5.325 07JUN07 WACHOVIA 317503NB2 | \$ (11,050.00) | \$ (20,173.40) |
| OTC ECAL 3ML-5 SWP2@5 RBS 08MAR07 317503FW5 | \$ 1,200.00 | \$ 423.30 |
| OTC ECAL 3ML-5.04 SWP5@5.04 RBS 08MAR07 317503AT7 | \$ (983.33) | \$ (460.30) |
| OTC ECAL 3ML-5.08 SWP2@5.08 RBS 19/APR/07 317503DY3 | \$ 7,061.25 | \$ 6,287.40 |
| OTC ECAL 3ML-5.22 SWP5@5.22 RBS 19/APR/07 317503DX5 | \$ (7,111.13) | \$ (9,727.20) |
| OTC ECAL 3ML-5.25 SWP2 7-5-9 RBS 02/JUL/07 317503X21 | \$ 32,752.20 | \$ 39,357.60 |
| OTC ECAL 3ML-5.25 SWP2@5.25 06JUN07 WACHOVIA 317503MT4 | \$ 11,038.96 | \$ 11,038.80 |
| OTC ECAL 3ML-5.25 SWP2@5.25 RBS 07/JUN/07 317503MB3 | \$ 13,200.00 | \$ 17,601.00 |
| OTC ECAL 3ML-5.34 SWP5@5.34 RBS 07/JUN/07 317503MA5 | \$ (10,170.00) | \$ (15,980.00) |
| OTC ECAL 3ML-5.37 RBS 02/JUL/07 317504AJ7 | \$ (33,052.00) | \$ (47,498.40) |
| OTC ECAL 3ML-5.5 GOLDMAN 09/JUL/07 317503XG0 | \$ 19,800.00 | \$ 39,160.00 |
| OTC ECAL 3ML-5.5 SW2 RBS 29/JUN/07 317503PZ7 | \$ 10,712.50 | \$ 24,107.50 |
| OTC ECAL 3ML-5.6 SWF RBS 29/JUN/07 317503XA3 | \$ (11,071.50) | \$ (27,826.70) |
| OTC ECAL 5.62 3ML GOLDMAN 09/JUL/07 317503XH8 07-09-2007 | \$ (19,626.75) | \$ (42,122.60) |
| OTC GBP ECAL 4.85 SW8 6-15-07 GLM 06-15-2007 | \$ (15,234.16) | \$ (4,331.51) |
| OTC GBP ECAL 5 SW2 6-15-07 GLM 06-15-2007 | \$ 14,314.20 | \$ 2,669.24 |
| OTC USD ECAL 5.037 SW2 CITIBANK 17/9/07 317503ZZ6 | \$ 7,670.00 | \$ 6,918.18 |
| PA REAL ESTATE INVT TR SH BEN INT | \$ 256,673.67 | \$ 259,908.00 |
| PA REAL ESTATE INVT TR SH BEN INT | \$ 4,445.62 | \$ 3,938.00 |
| PA REAL ESTATE INVT TR SH BEN INT | \$ 68,226.78 | \$ 66,946.00 |
| PALM INC COM STK CALL OPT EXP 1/20/07 PAR \$17.50 PER SH | \$ (782.52) | \$ (50.00) |
| PALOMAR MED TECH COM STK CALL OPT EXP 5/19/07 PAR \$55 PER SH | \$ (808.52) | \$ (820.00) |
| PANAMA REP T-BOND 7.125% DUE 01-29-2026 REG | \$ 73,644.00 | \$ 81,000.00 |
| PEABODY ENERGY CORP COM STK CALL OPT EXP 1/20/07 PAR \$45 PER SH | \$ (168.54) | \$ (40.00) |
| PFIZER INC COM STK CALL OPT EXP 1/20/07 PAR \$27.50 PER SH | \$ (1,683.99) | \$ (440.00) |
| PG&E CRED DEF SWAP .42 20/06/09 ML O0WR003351/0WP003353 | \$ 0.00 | \$ 0.00 |
| PG&E CRED DEF SWAP 20/06/09 ML O0WR003351/0WP003353 | \$ 0.00 | \$ 820.88 |
| PLUM CREEK TIMBER CO INC COM | \$ 136,368.52 | \$ 179,325.00 |
| PLUM CREEK TIMBER CO INC COM | \$ 265,970.90 | \$ 297,339.38 |
| PROLOGIS SH BEN INT SH BEN INT | \$ 204,557.85 | \$ 370,697.00 |
| PROLOGIS SH BEN INT SH BEN INT | \$ 49,427.85 | \$ 66,847.00 |
| PROSPECT RESIDENTIAL INVESTMENT | \$ 3,443.95 | \$ 3,398.93 |
| PUBLIC STORAGE INC COM | \$ 218,692.49 | \$ 292,500.00 |
| PUBLIC STORAGE INC COM | \$ 44,551.44 | \$ 58,819.90 |
| QUALCOMM INC COM STK CALL OPT EXP 1/19/08 PAR \$40 PER SH | \$ (2,146.98) | \$ (1,988.00) |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| QUALCOMM INC COM STK CALL OPT EXP 1/20/07 PAR \$40 PER SH | \$ (2,565.47) | \$ (162.00) |
| RAIT FINL TR COM | \$ 11,313.70 | \$ 14,808.85 |
| RAMBUS INC COM STK CALL OPT EXP 8/19/06 PAR \$10 PER SH | \$ (15,939.34) | \$ (11,375.00) |
| RAMBUS INC DEL COM STK CALL OPT EXP 1/20/07 PAR \$25 PER SH | \$ (272.79) | \$ (45.00) |
| RAYONIER INC REIT | \$ 120,883.20 | \$ 137,110.65 |
| REGENCY CTRS CORP COM | \$ 5,512.95 | \$ 7,817.00 |
| RESEARCH IN MOTION COM STK CALL OPT EXP 1/21/07 PAR \$70 PER SH | \$ (459.28) | \$ 0.00 |
| RESOURCES CONNECTION INC COM STK CALL OPT EXP 1/21/06 PAR \$30 PER SH | \$ (122.79) | \$ (6,600.00) |
| RITE AID CORP COM STK CALL OPTION EXP 04/21/07 PR \$5.00 PER SH | \$ (286.29) | \$ (425.00) |
| RLTY INC CORP COM | \$ 14,819.33 | \$ 16,657.12 |
| RUSSIAN FEDERATION 5%-VAR BDS 3/30 USD REGS | \$ 541,382.63 | \$ 670,321.60 |
| RUSSIAN FEDN US\$BD 144A 5% DUE 03-31-2030/03-31-2007 REG | \$ 31,018.75 | \$ 39,593.75 |
| SAIC INC COM STK CALL OPT EXP 5/19/07 PAR \$20 PER SH | \$ (2,347.52) | \$ (900.00) |
| SANDISK CORP COM STK CALL OPT EXP 1/20/07 PAR \$52.50 PER SH | \$ (87.04) | \$ (40.00) |
| SEARS HOLDINGS CP COM STK CALL OPT EXP 1/20/07 PAR \$170 PER SH | \$ (249.29) | \$ 0.00 |
| SEARS HOLDINGS CP COM STK CALL OPT EXP 1/20/07 PAR \$175 PER SH | \$ (1,487.75) | \$ (390.00) |
| SEARS HOLDINGS CP COM STK CALL OPT EXP 11/18/06 PAR \$180 PER SH | \$ (1,714.66) | \$ 0.00 |
| SEC FEE 6-066268 | \$ 0.00 | \$ 0.00 |
| SEC FEE 6-066268 | \$ 0.00 | \$ 0.00 |
| SEC FEE 6-066268 | \$ 0.00 | \$ 0.00 |
| SEC FEE 6-066268 | \$ 0.00 | \$ 0.00 |
| SEC FEE 6-066268 | \$ 0.00 | \$ 0.00 |
| SEC FEE 6-066268 | \$ 0.00 | \$ 0.00 |
| SENIOR HSG PPTYS TR SH BEN INT SH BEN INT | \$ 51,657.36 | \$ 95,283.97 |
| SENIOR HSG PPTYS TR SH BEN INT SH BEN INT | \$ 156,610.62 | \$ 173,808.00 |
| SIMON PPTY GROUP INC COM | \$ 36,613.48 | \$ 66,340.09 |
| SIMON PPTY GROUP INC COM | \$ 279,015.90 | \$ 557,095.00 |
| SIRIUS SAT RADIO COM STK CALL OPT EXP 3/17/07 PAR \$4 PER SH | \$ (334.78) | \$ (140.00) |
| SL GREEN RLTY CORP COM STK | \$ 2,368.25 | \$ 13,278.00 |
| SOHU.COM INC F COM STK CALL OPT EXP 3/17/07 PAR \$25 PER SH | \$ (936.27) | \$ (650.00) |
| SOUTHERN COPPER COM STK CALL OPT EXP 1/20/07 PAR \$60 PER SH | \$ (248.54) | \$ (30.00) |
| ST JOE COMPANY COM STK CALL OPT EXP 1/20/07 PAR \$55 PER SH | \$ (257.79) | \$ (195.00) |
| SUNSTONE HOTEL INVS INC NEW COM | \$ 321,997.88 | \$ 331,452.00 |
| SWAPTION OTC USD ECAL 4.75 SW1 DEUTSCHEDE 317504F60 | \$ 11,906.25 | \$ 11,906.00 |
| SWAPTION OTC USD ECAL 4.75 SW5 RBS 317504F52 | \$ (10,725.00) | \$ (10,725.00) |
| SWAPTION USD ECAL 4.9 SWP2 BOA 317504CK###-##-#### | \$ 20,350.00 | \$ 16,426.03 |
| SWAPTION USD ECAL 5 SWP5 BOA 317504CL0 07-02-2007 | \$ (19,680.00) | \$ (19,519.73) |
| Swiss franc | \$ 0.00 | \$ 0.00 |
| Swiss franc | \$ 0.00 | \$ 0.00 |
| Swiss franc | \$ 0.00 | \$ 0.00 |
| TAKE TWO INTERACTV COM STK CALL OPT EXP 1/20/07 PAR \$17.50 PER SH | \$ (6,174.85) | \$ (2,200.00) |
| TELIK INC COM STK CALL OPT EXP 1/20/07 PAR \$17.50 PER SH | \$ (403.79) | \$ (5.00) |
| THORNBURG MTG INC COM | \$ 145,553.98 | \$ 143,241.00 |
| THORNBURG MTG INC COM | \$ 317,042.64 | \$ 311,612.00 |
| THORNBURG MTG INC COM | \$ 318,982.91 | \$ 311,958.22 |

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| Asset Description | Historical Cost | Current Value |
|---|------------------|------------------|
| TITANIUM METALS COM STK CALL OPT EXP 1/20/07 PAR \$30 PER SH | \$ (2,346.72) | \$ (1,100.00) |
| TRUSTREET PPTYS INC COM | \$ 63,857.06 | \$ 73,636.71 |
| U A L COR NEW COM STK CALL OPT EXP 1/20/07 PAR \$40 PER SH | \$ (13,128.16) | \$ (14,260.00) |
| U A L CORP NEW COM STK CALL OPT EXP 06/16/07 PAR \$50 PER SH | \$ (1,147.01) | \$ (1,480.00) |
| U A L CORP NEW COM STK CALL OPT EXP 1/19/08 PAR \$40 PER SH | \$ (1,486.25) | \$ (5,150.00) |
| U A L CORP NEW COM STK CALL OPT EXP 1/20/07 PAR \$50 PER SH | \$ (1,022.60) | \$ (550.00) |
| U A L CORP NEW COM STK CALL OPT EXP 3/17/06 PAR \$55 PER SH | \$ (168.54) | \$ (200.00) |
| U A L CORP NEW COM STK CALL OPT EXP 3/17/07 PAR \$35 PER SH | \$ (6,844.58) | \$ (7,140.00) |
| U A L CORP NEW COM STK CALL OPT EXP 3/18/06 PAR \$40 PER SH | \$ (1,457.75) | \$ (2,040.00) |
| U A L CORP NEW COM STK PUT OPT EXP 3/17/07 PAR \$35 PER SH | \$ 335.45 | \$ 220.00 |
| UIT ADVANTAGE ENERGY INC FD TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VAL REG | \$ 81,578.03 | \$ 68,597.64 |
| UIT AVENIR DIVERSIFIED INCOME TR CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG | \$ 19,875.96 | \$ 12,253.60 |
| UIT BLDRS INDEX FDS TR EMERGING MKTS 50 ADR INDEX EVID UNDIV INT \$1000 UNIT VAL | \$ 41,064.84 | \$ 50,775.11 |
| UIT ESSENTIAL ENERGY SVCS TR TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UIT VAL REG | \$ 7,247.05 | \$ 6,715.50 |
| UIT FT UNIT 391 N E-CONOMY GRWTH & TREASCTF OWN EVID UNDIV INT \$1000 UNT VAL REG | \$ 2,163.88 | \$ 2,583.03 |
| UIT NAL OIL & GAS TR TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG | \$ 3,249.09 | \$ 2,115.60 |
| UIT WESTSHORE TERMS INC FD TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VAL REG | \$ 43,165.78 | \$ 46,603.06 |
| UK(GOVT OF) 4.25% STK 07/03/2011 GBP100 | \$ 1,299,463.29 | \$ 1,329,589.96 |
| UNDER ARMOUR CL A COM STK CALL OPT EXP 1/20/07 PAR \$50 PER SH | \$ (1,545.54) | \$ (1,230.00) |
| United States dollar | \$ 0.00 | \$ 0.00 |
| UNITEDHEALTH GROUP COM STK CALL OPT EXP 1/21/06 PAR \$60 PER SH | \$ (3,391.69) | \$ (4,400.00) |
| UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT | \$ 3,501.05 | \$ 3,898.00 |
| UTD MEXICAN STS MEDIUM TERM NTS BOOK 8.3DUE 08-15-2031 BEO 04-08-2033 REG | \$ 44,698.10 | \$ 49,560.00 |
| VALERO ENERGY CORP COM STK CALL OPT EXP 1/20/07 PAR \$55 PER SH | \$ (947.77) | \$ (90.00) |
| VENTAS INC REIT | \$ 357,368.31 | \$ 397,808.00 |
| VORNADO RLTY TR COM | \$ 17,615.54 | \$ 24,300.00 |
| VORNADO RLTY TR COM | \$ 283,373.73 | \$ 388,800.00 |
| WA REAL ESTATE INVT TR SH BEN INT | \$ 18,253.57 | \$ 24,010.68 |
| WHOLE FOODS MARKET COM STK CALL OPT EXP 5/19/07 PAR \$50 PER SH | \$ (788.52) | \$ (578.00) |
| XM SATELLITE RADIO COM STK CALL OPT EXP 1/20/07 PAR \$15 PER SH | \$ (108.53) | \$ 0.00 |
| YAHOO INC COM STK CALL OPT EXP 1/20/07 PAR \$27.50 PER SH | \$ (1,282.51) | \$ (170.00) |
| YAMANA GOLD INC COM STK CALL OPT EXP 1/20/07 PAR \$12.50 PER SH | \$ (636.28) | \$ (465.00) |
| ZIMMER HOLDINGS INC COM STK CALL OPT EXP 1/21/06 PAR \$75 PER SH | \$ (2,021.73) | \$ (2,660.00) |
| Other Total | \$ 26,304,161.84 | \$ 30,148,584.48 |

| Asset Description | Historical Cost | Current Value |
|--|---------------------|---------------------|
| Other Liabilities | | |
| AMYLIN PHARMACEUT COM STK CALL OPT EXP 1/19/08 PAR \$30 PER SH | \$ (709.06) | \$ (1,070.00) |
| Pending foreign exchange sales: Australian dollar | \$ (273,563.50) | \$ (275,278.27) |
| Pending foreign exchange sales: Australian dollar | \$ (196,758.75) | \$ (196,627.34) |
| Pending foreign exchange sales: Australian dollar | \$ (156,411.60) | \$ (157,301.87) |
| Pending foreign exchange sales: Australian dollar | \$ (78,307.00) | \$ (78,650.94) |
| Pending foreign exchange sales: Australian dollar | \$ (430,213.47) | \$ (433,137.67) |
| Pending foreign exchange sales: Australian dollar | \$ (658,596.08) | \$ (661,050.49) |
| Pending foreign exchange sales: British pound sterling | \$ (1,277,501.55) | \$ (1,272,507.07) |
| Pending foreign exchange sales: British pound sterling | \$ (491,920.00) | \$ (489,425.80) |
| Pending foreign exchange sales: British pound sterling | \$ (881,698.50) | \$ (880,966.44) |
| Pending foreign exchange sales: British pound sterling | \$ (784,268.00) | \$ (783,081.28) |
| Pending foreign exchange sales: British pound sterling | \$ (196,828.00) | \$ (195,770.32) |
| Pending foreign exchange sales: British pound sterling | \$ (59,978.06) | \$ (59,720.23) |
| Pending foreign exchange sales: British pound sterling | \$ (1,485,915.80) | \$ (1,493,396.38) |
| Pending foreign exchange sales: British pound sterling | \$ (265,755.42) | \$ (264,455.47) |
| Pending foreign exchange sales: British pound sterling | \$ (2,345,437.82) | \$ (2,333,288.97) |
| Pending foreign exchange sales: Danish krone | \$ (516,490.89) | \$ (510,272.17) |
| Pending foreign exchange sales: Euro | \$ (1,069,927.33) | \$ (1,060,862.46) |
| Pending foreign exchange sales: Euro | \$ (12,905,544.52) | \$ (12,733,201.04) |
| Pending foreign exchange sales: Euro | \$ (5,395,128.21) | \$ (5,335,514.55) |
| Pending foreign exchange sales: Euro | \$ (17,137.84) | \$ (17,195.87) |
| Pending foreign exchange sales: Euro | \$ (43,982.25) | \$ (43,987.25) |
| Pending foreign exchange sales: Euro | \$ (21,684.01) | \$ (21,783.62) |
| Pending foreign exchange sales: Euro | \$ (31,341.63) | \$ (31,485.72) |
| Pending foreign exchange sales: Euro | \$ (464,415.00) | \$ (463,142.70) |
| Pending foreign exchange sales: Euro | \$ (397,299.00) | \$ (396,979.46) |
| Pending foreign exchange sales: Euro | \$ (1,320,920.00) | \$ (1,323,264.86) |
| Pending foreign exchange sales: Euro | \$ (1,318,740.00) | \$ (1,323,264.86) |
| Pending foreign exchange sales: Euro | \$ (2,499,384.80) | \$ (2,487,737.94) |
| Pending foreign exchange sales: Euro | \$ (3,124,367.30) | \$ (3,109,672.42) |
| Pending foreign exchange sales: Euro | \$ (1,064,336.00) | \$ (1,058,611.89) |
| Pending foreign exchange sales: Hong Kong dollar | \$ (277,743.67) | \$ (277,396.17) |
| Pending foreign exchange sales: Japanese yen | \$ (921,522.09) | \$ (907,913.60) |
| Pending foreign exchange sales: Japanese yen | \$ (5,343.56) | \$ (5,320.34) |
| Pending foreign exchange sales: Japanese yen | \$ (227,365.36) | \$ (226,807.55) |
| Pending foreign exchange sales: Japanese yen | \$ (455,554.93) | \$ (448,489.28) |
| Pending foreign exchange sales: Japanese yen | \$ (562,708.18) | \$ (547,186.59) |
| Pending foreign exchange sales: Japanese yen | \$ (216,223.70) | \$ (211,957.78) |
| Pending foreign exchange sales: Japanese yen | \$ (1,271,057.18) | \$ (1,271,746.65) |
| Pending foreign exchange sales: Japanese yen | \$ (777,725.93) | \$ (763,047.99) |
| Pending foreign exchange sales: Japanese yen | \$ (1,686,788.47) | \$ (1,653,270.65) |
| Pending foreign exchange sales: Japanese yen | \$ (346,035.73) | \$ (339,132.44) |
| Pending foreign exchange sales: Japanese yen | \$ (254,517.69) | \$ (254,349.33) |
| Pending foreign exchange sales: Norwegian krone | \$ (2,725,174.05) | \$ (2,673,866.72) |
| Pending foreign exchange sales: Singapore dollar | \$ (722,662.16) | \$ (725,675.85) |
| Pending foreign exchange sales: Singapore dollar | \$ (517,939.83) | \$ (519,117.17) |
| Pending foreign exchange sales: Swiss franc | \$ (928,429.86) | \$ (916,098.37) |
| Pending foreign exchange sales: Swiss franc | \$ (500,798.46) | \$ (500,154.87) |
| Pending foreign exchange sales: Swiss franc | \$ (13,134.27) | \$ (13,181.22) |
| Pending foreign exchange sales: United States dollar | \$ (417,589.02) | \$ (417,589.02) |
| Pending foreign exchange sales: United States dollar | \$ (460,262.62) | \$ (460,262.62) |
| Pending foreign exchange sales: United States dollar | \$ (5,206,257.55) | \$ (5,206,257.55) |
| Pending foreign exchange sales: United States dollar | \$ (6,673,661.57) | \$ (6,673,661.57) |
| Pending foreign exchange sales: United States dollar | \$ (499,525.83) | \$ (499,525.83) |

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Pending foreign exchange sales: United States dollar \$ (1,400,939.80) \$ (1,400,939.80)

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| Asset Description | Historical Cost | Current Value |
|--|--------------------|--------------------|
| Pending foreign exchange sales: United States dollar | \$ (1,040,941.95) | \$ (1,040,941.95) |
| Pending foreign exchange sales: United States dollar | \$ (2,427,146.60) | \$ (2,427,146.60) |
| Pending foreign exchange sales: United States dollar | \$ (256,546.62) | \$ (256,546.62) |
| Pending foreign exchange sales: United States dollar | \$ (39,267.23) | \$ (39,267.23) |
| Pending foreign exchange sales: United States dollar | \$ (6,240.37) | \$ (6,240.37) |
| Pending foreign exchange sales: United States dollar | \$ (24,881.51) | \$ (24,881.51) |
| Pending foreign exchange sales: United States dollar | \$ (6,440.84) | \$ (6,440.84) |
| Pending foreign exchange sales: United States dollar | \$ (14,205.12) | \$ (14,205.12) |
| Pending foreign exchange sales: United States dollar | \$ (349,316.69) | \$ (349,316.69) |
| Pending foreign exchange sales: United States dollar | \$ (596,217.22) | \$ (596,217.22) |
| Pending foreign exchange sales: United States dollar | \$ (4,308,422.48) | \$ (4,308,422.48) |
| Pending foreign exchange sales: United States dollar | \$ (592,149.13) | \$ (592,149.13) |
| Pending foreign exchange sales: United States dollar | \$ (576,633.62) | \$ (576,633.62) |
| Pending foreign exchange sales: United States dollar | \$ (279,994.73) | \$ (279,994.73) |
| Pending foreign exchange sales: United States dollar | \$ (32,413.81) | \$ (32,413.81) |
| Pending foreign exchange sales: United States dollar | \$ (547,426.77) | \$ (547,426.77) |
| Pending foreign exchange sales: United States dollar | \$ (212,716.56) | \$ (212,716.56) |
| Pending foreign exchange sales: United States dollar | \$ (716,376.54) | \$ (716,376.54) |
| Pending foreign exchange sales: United States dollar | \$ (608,748.70) | \$ (608,748.70) |
| Pending foreign exchange sales: United States dollar | \$ (278,129.11) | \$ (278,129.11) |
| Pending foreign exchange sales: United States dollar | \$ (18,458.70) | \$ (18,458.70) |
| Pending foreign exchange sales: United States dollar | \$ (613,793.91) | \$ (613,793.91) |
| Pending foreign exchange sales: United States dollar | \$ (36,660.80) | \$ (36,660.80) |
| Pending foreign exchange sales: United States dollar | \$ (686,135.16) | \$ (686,135.16) |
| Pending foreign exchange sales: United States dollar | \$ (45,160.97) | \$ (45,160.97) |
| Pending foreign exchange sales: United States dollar | \$ (1,088,324.45) | \$ (1,088,324.45) |
| Pending foreign exchange sales: United States dollar | \$ (233,166.27) | \$ (233,166.27) |
| Pending foreign exchange sales: United States dollar | \$ (52,889.53) | \$ (52,889.53) |
| Pending foreign exchange sales: United States dollar | \$ (30,772.63) | \$ (30,772.63) |
| Pending foreign exchange sales: United States dollar | \$ (649,541.62) | \$ (649,541.62) |
| Pending foreign exchange sales: United States dollar | \$ (96,579.38) | \$ (96,579.38) |
| Pending foreign exchange sales: United States dollar | \$ (639,646.39) | \$ (639,646.39) |
| Pending foreign exchange sales: United States dollar | \$ (394,408.00) | \$ (394,408.00) |
| Pending foreign exchange sales: United States dollar | \$ (97,682.00) | \$ (97,682.00) |
| Pending foreign exchange sales: United States dollar | \$ (129,673.65) | \$ (129,673.65) |
| Pending foreign exchange sales: United States dollar | \$ (274,265.25) | \$ (274,265.25) |
| Pending foreign exchange sales: United States dollar | \$ (983,872.50) | \$ (983,872.50) |
| Pending foreign exchange sales: United States dollar | \$ (6,381,264.00) | \$ (6,381,264.00) |
| Pending foreign exchange sales: United States dollar | \$ (390,918.00) | \$ (390,918.00) |
| Pending foreign exchange sales: United States dollar | \$ (425,622.47) | \$ (425,622.47) |
| Pending foreign exchange sales: United States dollar | \$ (389,262.00) | \$ (389,262.00) |
| Pending foreign exchange sales: United States dollar | \$ (429,508.99) | \$ (429,508.99) |
| Pending foreign exchange sales: United States dollar | \$ (588,711.00) | \$ (588,711.00) |
| Pending foreign exchange sales: United States dollar | \$ (1,320,250.00) | \$ (1,320,250.00) |
| Pending foreign exchange sales: United States dollar | \$ (78,091.00) | \$ (78,091.00) |

| Asset Description | Historical Cost | Current Value |
|--|--------------------|--------------------|
| Pending foreign exchange sales: United States dollar | \$ (157,010.00) | \$ (157,010.00) |
| Pending foreign exchange sales: United States dollar | \$ (520,392.45) | \$ (520,392.45) |
| Pending foreign exchange sales: United States dollar | \$ (591,393.60) | \$ (591,393.60) |
| Pending foreign exchange sales: United States dollar | \$ (259,987.87) | \$ (259,987.87) |
| Pending foreign exchange sales: United States dollar | \$ (394,320.00) | \$ (394,320.00) |
| Pending foreign exchange sales: United States dollar | \$ (1,333,721.00) | \$ (1,333,721.00) |
| Pending foreign exchange sales: United States dollar | \$ (1,067,144.00) | \$ (1,067,144.00) |
| Pending foreign exchange sales: United States dollar | \$ (117,657.00) | \$ (117,657.00) |
| Pending foreign exchange sales: United States dollar | \$ (266,880.00) | \$ (266,880.00) |
| Pending foreign exchange sales: United States dollar | \$ (433,613.74) | \$ (433,613.74) |
| Pending foreign exchange sales: United States dollar | \$ (707,310.00) | \$ (707,310.00) |
| Pending foreign exchange sales: United States dollar | \$ (140,958.00) | \$ (140,958.00) |
| Pending foreign exchange sales: United States dollar | \$ (259,437.02) | \$ (259,437.02) |
| Pending foreign exchange sales: United States dollar | \$ (664,350.00) | \$ (664,350.00) |
| Pending foreign exchange sales: United States dollar | \$ (156,390.00) | \$ (156,390.00) |
| Pending foreign exchange sales: United States dollar | \$ (432,949.16) | \$ (432,949.16) |
| Pending foreign exchange sales: United States dollar | \$ (4,761,678.02) | \$ (4,761,678.02) |
| Pending foreign exchange sales: United States dollar | \$ (266,182.00) | \$ (266,182.00) |
| Pending foreign exchange sales: United States dollar | \$ (39,364.60) | \$ (39,364.60) |
| Pending foreign exchange sales: United States dollar | \$ (2,395,620.00) | \$ (2,395,620.00) |
| Pending foreign exchange sales: United States dollar | \$ (195,890.00) | \$ (195,890.00) |
| Pending foreign exchange sales: United States dollar | \$ (2,660,500.00) | \$ (2,660,500.00) |
| Pending foreign exchange sales: United States dollar | \$ (2,852,512.50) | \$ (2,852,512.50) |
| Pending foreign exchange sales: United States dollar | \$ (469,860.00) | \$ (469,860.00) |
| Pending foreign exchange sales: United States dollar | \$ (475,889.70) | \$ (475,889.70) |
| Pending foreign exchange sales: United States dollar | \$ (657,050.00) | \$ (657,050.00) |
| Pending foreign exchange sales: United States dollar | \$ (116,671.05) | \$ (116,671.05) |
| Pending trade purchases: Australian dollar | \$ (36,435.35) | \$ (36,637.55) |
| Pending trade purchases: Australian dollar | \$ (165,385.66) | \$ (165,459.13) |
| Pending trade purchases: Brazilian real | \$ (321,968.47) | \$ (323,389.41) |
| Pending trade purchases: British pound sterling | \$ (545,988.60) | \$ (546,547.16) |
| Pending trade purchases: British pound sterling | \$ (698,622.96) | \$ (699,337.67) |
| Pending trade purchases: British pound sterling | \$ (138,536.01) | \$ (138,579.32) |
| Pending trade purchases: Canadian dollar | \$ (32,370.54) | \$ (32,296.82) |
| Pending trade purchases: Euro | \$ (295,055.05) | \$ (296,269.22) |
| Pending trade purchases: Euro | \$ (1,402,159.92) | \$ (1,408,676.38) |
| Pending trade purchases: Euro | \$ (1,025,642.22) | \$ (1,030,274.03) |
| Pending trade purchases: Euro | \$ (234,939.42) | \$ (235,599.25) |
| Pending trade purchases: Hong Kong dollar | \$ (96,604.22) | \$ (96,576.28) |
| Pending trade purchases: Hong Kong dollar | \$ (278,320.57) | \$ (278,116.59) |
| Pending trade purchases: Hong Kong dollar | \$ (39,254.60) | \$ (39,243.24) |
| Pending trade purchases: Japanese yen | \$ (391,959.56) | \$ (391,400.36) |
| Pending trade purchases: Japanese yen | \$ (652,195.93) | \$ (649,623.40) |
| Pending trade purchases: Japanese yen | \$ (29,296.15) | \$ (29,246.97) |
| Pending trade purchases: Mexican peso | \$ (18,455.98) | \$ (18,540.70) |

| Asset Description | Historical Cost | Current Value |
|--|----------------------|----------------------|
| Pending trade purchases: Singapore dollar | \$ (52,753.65) | \$ (52,865.40) |
| Pending trade purchases: Singapore dollar | \$ (36,092.35) | \$ (36,111.16) |
| Pending trade purchases: South Korean won | \$ (110,897.32) | \$ (110,956.95) |
| Pending trade purchases: Swedish krona | \$ (30,708.25) | \$ (30,885.06) |
| Pending trade purchases: Swiss franc | \$ (607,034.75) | \$ (609,347.10) |
| Pending trade purchases: Swiss franc | \$ (611,564.85) | \$ (613,894.47) |
| Pending trade purchases: Swiss franc | \$ (152,550.17) | \$ (152,554.50) |
| Pending trade purchases: United States dollar | \$ (587,490.24) | \$ (587,490.24) |
| Pending trade purchases: United States dollar | \$ (33,044.80) | \$ (33,044.80) |
| Pending trade purchases: United States dollar | \$ (25,370,955.30) | \$ (25,370,955.30) |
| Pending trade purchases: United States dollar | \$ (26,036,291.91) | \$ (26,036,291.91) |
| Pending trade purchases: United States dollar | \$ (15,559.95) | \$ (15,559.95) |
| Pending trade purchases: United States dollar | \$ (741,216.32) | \$ (741,216.32) |
| Pending trade purchases: United States dollar | \$ (40,500.00) | \$ (40,500.00) |
| Pending trade purchases: United States dollar | \$ (656,884.97) | \$ (656,884.97) |
| Pending trade purchases: United States dollar | \$ (187,217.30) | \$ (187,217.30) |
| Pending trade purchases: United States dollar | \$ (62,476.40) | \$ (62,476.40) |
| Pending trade purchases: United States dollar | \$ (81,740.00) | \$ (81,740.00) |
| Pending trade purchases: United States dollar | \$ (25,050.00) | \$ (25,050.00) |
| Pending trade purchases: United States dollar | \$ (91,672.29) | \$ (91,672.29) |
| Pending trade purchases: United States dollar | \$ (92,840.94) | \$ (92,840.94) |
| Pending trade purchases: United States dollar | \$ (670,722.18) | \$ (670,722.18) |
| Pending trade purchases: United States dollar | \$ (83,976.16) | \$ (83,976.16) |
| Pending trade purchases: United States dollar | \$ (92,600.00) | \$ (92,600.00) |
| Pending trade purchases: United States dollar | \$ (351,297.70) | \$ (351,297.70) |
| Pending trade purchases: United States dollar | \$ (1,172,093.40) | \$ (1,172,093.40) |
| Pending trade purchases: United States dollar | \$ (1,182,677.01) | \$ (1,182,677.01) |
| PFIZER INC COM STK CALL OPTION EXP01/20/07 PR \$22.50 PER SH | \$ (2,280.45) | \$ (3,600.00) |
| SEARS HOLDINGS CP COM STK PUT OPT EXP01/19/08 PAR \$170 PER SH | \$ 16,982.15 | \$ 5,970.00 |
| Other Liabilities Total | \$ (183,793,526.60) | \$ (183,385,625.28) |

| Asset Description | Historical Cost | Current Value |
|-----------------------------------|------------------|------------------|
| Participant Loans | | |
| &&& PARTICIPANT LOANS OUTSTANDING | \$ 19,837,655.18 | \$ 19,837,655.18 |
| Participant Loans Total | \$ 19,837,655.18 | \$ 19,837,655.18 |

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| Asset Description | Historical Cost | Current Value |
|--|------------------------|------------------------|
| Partnership/Joint Venture Interests | | |
| ALLIANCEBERNSTEIN HLDG L P UNIT LTD | \$ 20,630.44 | \$ 26,883.99 |
| ATLAS PIPELN PARTNERS L P | \$ 111,259.63 | \$ 116,687.52 |
| BOARDWALK PIPELINE PARTNERS LP | \$ 2,821.86 | \$ 3,082.00 |
| GLOBAL PARTNERS LP COM UNIT REPSTG LTD PARTNER INT\ | \$ 5,062.55 | \$ 5,455.80 |
| HILAND PARTNERS L P | \$ 9,079.95 | \$ 10,940.00 |
| HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS | \$ 48,193.63 | \$ 29,944.08 |
| MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT | \$ 17,809.85 | \$ 19,419.51 |
| MLP AMERICAN REAL ESTATE PARTNERS L P DEPOSITARY UNIT | \$ 13,492.25 | \$ 25,719.00 |
| MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT | \$ 45,527.22 | \$ 51,753.38 |
| MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS | \$ 27,249.89 | \$ 27,888.00 |
| MLP CEDAR FAIR L P DEPOS UNIT | \$ 27,387.49 | \$ 28,388.36 |
| MLP CROSSTEX ENERGY L P COM UNITS REPSTGLTD PARTNER INT | \$ 6,149.35 | \$ 7,173.00 |
| MLP DORCHESTER MINERALS L P COM UNITS | \$ 12,721.78 | \$ 11,015.00 |
| MLP ENBRIDGE ENERGY PARTNERS L P COM | \$ 24,669.85 | \$ 24,695.00 |
| MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP | \$ 17,786.33 | \$ 21,980.00 |
| MLP ENTERPRISE PRODS PARTNERS L P COM UNIT | \$ 190,240.54 | \$ 234,386.68 |
| MLP FERRELLGAS PARTNERS L P UNIT LTD PARTNERSHIP INT | \$ 36,224.55 | \$ 36,398.17 |
| MLP GENESIS ENERGY L P UNIT LTD PARTNERSHIP INT | \$ 19,977.59 | \$ 23,376.00 |
| MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT | \$ 215,914.19 | \$ 220,371.37 |
| MLP MARTIN MIDSTREAM PARTNERS L P UNIT LTD PARTNERSHIP INT | \$ 31,913.50 | \$ 33,240.00 |
| MLP NAT RES PARTNERS L P SUB UNIT LTD PARTNERSHIP INT NEW NOV | \$ 2,888.94 | \$ 2,877.00 |
| MLP NATURAL RESOURCE PARTNERS L P COM UNIT LTD PARTNERSHIP INT | \$ 31,001.13 | \$ 31,962.21 |
| MLP PENN VA RES PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP INT | \$ 8,072.45 | \$ 7,803.00 |
| MLP PERMIAN BASIN RTY TR UNIT BEN INT | \$ 4,865.14 | \$ 4,901.35 |
| MLP POPE RES DEL LTD PARTNERSHIP DEPOS RCPT | \$ 16,797.80 | \$ 17,160.00 |
| MLP SAN JUAN BASIN RTY TR UNIT BEN INT SAN JUAN BASIN RTY TR UNIT BEN INT | \$ 79,192.61 | \$ 68,985.00 |
| MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085 | \$ 3,789.91 | \$ 3,924.58 |
| MLP TEEKAY LNG PARTNERS L P | \$ 934.25 | \$ 999.30 |
| MLP TEPPCO PARTNERS L P UNIT LTD PARTNERSHIP INT | \$ 55,011.94 | \$ 57,499.35 |
| MLP WILLIAMS COAL SEAM GAS RTY TR UNITS(BENEFICIAL INTEREST) | \$ 11,856.62 | \$ 8,258.12 |
| PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT | \$ 30,264.55 | \$ 30,720.00 |
| TORCH ENERGY RTY TR UNITS BEN INT NPV | \$ 10,670.59 | \$ 10,033.91 |
| UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UNDIV \$1000 UIT VAL REG | \$ 19,224.95 | \$ 19,002.00 |
| UIT SANTA FE ENERGY TR SPERS RCPT REP STG DEPOS UT CTF INT \$1000 UT VAL RG | \$ 10,133.85 | \$ 8,760.00 |
| VALERO L P | \$ 30,838.57 | \$ 33,654.52 |
| Partnership/Joint Venture Interests Total | \$ 1,199,655.74 | \$ 1,265,337.20 |

| Asset Description | Historical Cost | Current Value |
|---|------------------------|----------------------|
| Real Estate - Income Producing | | |
| MFB NORTHERN FDS GLOBAL REAL ESTATEINDEX FD | \$ 15,028.09 | \$ 16,496.16 |
| Real Estate - Income Producing Total | \$ 15,028.09 | \$ 16,496.16 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| Receivables - Other - USD | | |
| Australian dollar | \$ (1,418.76) | \$ (1,418.76) |
| British pound sterling | \$ 4,056.20 | \$ 4,056.20 |
| British pound sterling | \$ (21,920.08) | \$ (21,920.08) |
| Euro | \$ 7,384.44 | \$ 7,384.44 |
| Euro | \$ (4,259.23) | \$ (4,259.23) |
| Hong Kong dollar | \$ 4,011.70 | \$ 4,011.70 |
| Pending foreign exchange purchases: Australian dollar | \$ 279,994.73 | \$ 281,440.40 |
| Pending foreign exchange purchases: Australian dollar | \$ 2,427,146.60 | \$ 2,432,157.46 |
| Pending foreign exchange purchases: Australian dollar | \$ 36,660.80 | \$ 36,636.52 |
| Pending foreign exchange purchases: Australian dollar | \$ 469,860.00 | \$ 471,905.61 |
| Pending foreign exchange purchases: Australian dollar | \$ 274,265.25 | \$ 275,278.27 |
| Pending foreign exchange purchases: Australian dollar | \$ 78,091.00 | \$ 78,650.94 |
| Pending foreign exchange purchases: Australian dollar | \$ 157,010.00 | \$ 157,301.87 |
| Pending foreign exchange purchases: Australian dollar | \$ 117,657.00 | \$ 117,976.40 |
| Pending foreign exchange purchases: Australian dollar | \$ 140,958.00 | \$ 141,571.68 |
| Pending foreign exchange purchases: Australian dollar | \$ 156,390.00 | \$ 157,301.87 |
| Pending foreign exchange purchases: Australian dollar | \$ 195,890.00 | \$ 196,627.34 |
| Pending foreign exchange purchases: British pound sterling | \$ 591,393.60 | \$ 587,310.96 |
| Pending foreign exchange purchases: British pound sterling | \$ 394,320.00 | \$ 391,540.64 |
| Pending foreign exchange purchases: British pound sterling | \$ 707,310.00 | \$ 704,773.15 |
| Pending foreign exchange purchases: British pound sterling | \$ 39,364.60 | \$ 39,154.06 |
| Pending foreign exchange purchases: British pound sterling | \$ 2,852,512.50 | \$ 2,838,669.63 |
| Pending foreign exchange purchases: British pound sterling | \$ 983,872.50 | \$ 978,851.60 |
| Pending foreign exchange purchases: British pound sterling | \$ 97,682.00 | \$ 97,885.16 |
| Pending foreign exchange purchases: British pound sterling | \$ 394,408.00 | \$ 391,540.64 |
| Pending foreign exchange purchases: British pound sterling | \$ 390,918.00 | \$ 391,540.64 |
| Pending foreign exchange purchases: British pound sterling | \$ 389,262.00 | \$ 391,540.64 |
| Pending foreign exchange purchases: British pound sterling | \$ 588,711.00 | \$ 587,310.96 |
| Pending foreign exchange purchases: British pound sterling | \$ 116,671.05 | \$ 116,591.35 |
| Pending foreign exchange purchases: British pound sterling | \$ 547,426.77 | \$ 546,550.85 |
| Pending foreign exchange purchases: British pound sterling | \$ 686,135.16 | \$ 685,561.88 |
| Pending foreign exchange purchases: British pound sterling | \$ 460,262.62 | \$ 462,674.85 |
| Pending foreign exchange purchases: British pound sterling | \$ 6,673,661.57 | \$ 6,598,271.08 |
| Pending foreign exchange purchases: Canadian dollar | \$ 32,413.81 | \$ 32,297.78 |
| Pending foreign exchange purchases: Euro | \$ 4,308,422.48 | \$ 4,295,160.99 |
| Pending foreign exchange purchases: Euro | \$ 24,881.51 | \$ 24,950.57 |
| Pending foreign exchange purchases: Euro | \$ 6,440.84 | \$ 6,468.40 |
| Pending foreign exchange purchases: Euro | \$ 14,205.12 | \$ 14,265.87 |
| Pending foreign exchange purchases: Euro | \$ 349,316.69 | \$ 350,704.43 |
| Pending foreign exchange purchases: Euro | \$ 6,240.37 | \$ 6,257.71 |
| Pending foreign exchange purchases: Euro | \$ 639,646.39 | \$ 662,224.02 |
| Pending foreign exchange purchases: Euro | \$ 1,088,324.45 | \$ 1,090,238.55 |
| Pending foreign exchange purchases: Euro | \$ 233,166.27 | \$ 233,564.81 |
| Pending foreign exchange purchases: Euro | \$ 45,160.97 | \$ 45,242.63 |
| Pending foreign exchange purchases: Euro | \$ 212,716.56 | \$ 213,371.90 |
| Pending foreign exchange purchases: Euro | \$ 716,376.54 | \$ 718,619.09 |
| Pending foreign exchange purchases: Euro | \$ 2,660,500.00 | \$ 2,646,529.72 |
| Pending foreign exchange purchases: Euro | \$ 6,381,264.00 | \$ 6,351,671.34 |
| Pending foreign exchange purchases: Euro | \$ 657,050.00 | \$ 661,632.43 |
| Pending foreign exchange purchases: Euro | \$ 1,320,250.00 | \$ 1,323,264.86 |
| Pending foreign exchange purchases: Euro | \$ 1,333,721.00 | \$ 1,323,264.86 |
| Pending foreign exchange purchases: Euro | \$ 1,067,144.00 | \$ 1,058,611.89 |
| Pending foreign exchange purchases: Euro | \$ 266,880.00 | \$ 264,652.97 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| Pending foreign exchange purchases: Euro | \$ 664,350.00 | \$ 661,632.43 |
| Pending foreign exchange purchases: Euro | \$ 266,182.00 | \$ 264,652.97 |
| Pending foreign exchange purchases: Euro | \$ 2,395,620.00 | \$ 2,381,876.75 |
| Pending foreign exchange purchases: Hong Kong dollar | \$ 1,040,941.95 | \$ 1,040,324.17 |
| Pending foreign exchange purchases: Hong Kong dollar | \$ 39,267.23 | \$ 39,243.24 |
| Pending foreign exchange purchases: Hong Kong dollar | \$ 96,579.38 | \$ 96,576.27 |
| Pending foreign exchange purchases: Hong Kong dollar | \$ 278,129.11 | \$ 278,128.15 |
| Pending foreign exchange purchases: Japanese yen | \$ 649,541.62 | \$ 649,885.48 |
| Pending foreign exchange purchases: Japanese yen | \$ 1,400,939.80 | \$ 1,359,103.66 |
| Pending foreign exchange purchases: Japanese yen | \$ 576,633.62 | \$ 555,964.35 |
| Pending foreign exchange purchases: Japanese yen | \$ 129,673.65 | \$ 127,174.67 |
| Pending foreign exchange purchases: Japanese yen | \$ 259,437.02 | \$ 254,349.33 |
| Pending foreign exchange purchases: Japanese yen | \$ 432,949.16 | \$ 423,915.55 |
| Pending foreign exchange purchases: Japanese yen | \$ 4,761,678.02 | \$ 4,663,071.05 |
| Pending foreign exchange purchases: Japanese yen | \$ 475,889.70 | \$ 466,307.11 |
| Pending foreign exchange purchases: Japanese yen | \$ 425,622.47 | \$ 423,915.55 |
| Pending foreign exchange purchases: Japanese yen | \$ 429,508.99 | \$ 423,915.55 |
| Pending foreign exchange purchases: Japanese yen | \$ 520,392.45 | \$ 508,698.66 |
| Pending foreign exchange purchases: Japanese yen | \$ 259,987.87 | \$ 254,349.33 |
| Pending foreign exchange purchases: Japanese yen | \$ 433,613.74 | \$ 423,915.55 |
| Pending foreign exchange purchases: Mexican peso | \$ 18,458.70 | \$ 18,540.70 |
| Pending foreign exchange purchases: Norwegian krone | \$ 417,589.02 | \$ 417,793.71 |
| Pending foreign exchange purchases: Norwegian krone | \$ 596,217.22 | \$ 590,601.91 |
| Pending foreign exchange purchases: Norwegian krone | \$ 592,149.13 | \$ 579,464.66 |
| Pending foreign exchange purchases: Singapore dollar | \$ 52,889.53 | \$ 52,870.72 |
| Pending foreign exchange purchases: Swedish krona | \$ 256,546.62 | \$ 258,326.26 |
| Pending foreign exchange purchases: Swedish krona | \$ 499,525.83 | \$ 493,642.40 |
| Pending foreign exchange purchases: Swedish krona | \$ 30,772.63 | \$ 30,887.12 |
| Pending foreign exchange purchases: Swiss franc | \$ 608,748.70 | \$ 609,460.80 |
| Pending foreign exchange purchases: Swiss franc | \$ 613,793.91 | \$ 614,009.01 |
| Pending foreign exchange purchases: Swiss franc | \$ 5,206,257.55 | \$ 5,073,188.88 |
| Pending foreign exchange purchases: United States dollar | \$ 59,978.06 | \$ 59,978.06 |
| Pending foreign exchange purchases: United States dollar | \$ 43,982.25 | \$ 43,982.25 |
| Pending foreign exchange purchases: United States dollar | \$ 17,137.84 | \$ 17,137.84 |
| Pending foreign exchange purchases: United States dollar | \$ 31,341.63 | \$ 31,341.63 |
| Pending foreign exchange purchases: United States dollar | \$ 5,343.56 | \$ 5,343.56 |
| Pending foreign exchange purchases: United States dollar | \$ 13,134.27 | \$ 13,134.27 |
| Pending foreign exchange purchases: United States dollar | \$ 21,684.01 | \$ 21,684.01 |
| Pending foreign exchange purchases: United States dollar | \$ 430,213.47 | \$ 430,213.47 |
| Pending foreign exchange purchases: United States dollar | \$ 517,939.83 | \$ 517,939.83 |
| Pending foreign exchange purchases: United States dollar | \$ 562,708.18 | \$ 562,708.18 |
| Pending foreign exchange purchases: United States dollar | \$ 928,429.86 | \$ 928,429.86 |
| Pending foreign exchange purchases: United States dollar | \$ 658,596.08 | \$ 658,596.08 |
| Pending foreign exchange purchases: United States dollar | \$ 265,755.42 | \$ 265,755.42 |
| Pending foreign exchange purchases: United States dollar | \$ 1,069,927.33 | \$ 1,069,927.33 |

| Asset Description | Historical Cost | Current Value |
|--|------------------------|----------------------|
| Pending foreign exchange purchases: United States dollar | \$ 12,905,544.52 | \$ 12,905,544.52 |
| Pending foreign exchange purchases: United States dollar | \$ 516,490.89 | \$ 516,490.89 |
| Pending foreign exchange purchases: United States dollar | \$ 722,662.16 | \$ 722,662.16 |
| Pending foreign exchange purchases: United States dollar | \$ 2,725,174.05 | \$ 2,725,174.05 |
| Pending foreign exchange purchases: United States dollar | \$ 227,365.36 | \$ 227,365.36 |
| Pending foreign exchange purchases: United States dollar | \$ 500,798.46 | \$ 500,798.46 |
| Pending foreign exchange purchases: United States dollar | \$ 455,554.93 | \$ 455,554.93 |
| Pending foreign exchange purchases: United States dollar | \$ 277,743.67 | \$ 277,743.67 |
| Pending foreign exchange purchases: United States dollar | \$ 2,345,437.82 | \$ 2,345,437.82 |
| Pending foreign exchange purchases: United States dollar | \$ 921,522.09 | \$ 921,522.09 |
| Pending foreign exchange purchases: United States dollar | \$ 5,395,128.21 | \$ 5,395,128.21 |
| Pending foreign exchange purchases: United States dollar | \$ 1,485,915.80 | \$ 1,485,915.80 |
| Pending foreign exchange purchases: United States dollar | \$ 273,563.50 | \$ 273,563.50 |
| Pending foreign exchange purchases: United States dollar | \$ 216,223.70 | \$ 216,223.70 |
| Pending foreign exchange purchases: United States dollar | \$ 464,415.00 | \$ 464,415.00 |
| Pending foreign exchange purchases: United States dollar | \$ 881,698.50 | \$ 881,698.50 |
| Pending foreign exchange purchases: United States dollar | \$ 1,320,920.00 | \$ 1,320,920.00 |
| Pending foreign exchange purchases: United States dollar | \$ 196,758.75 | \$ 196,758.75 |
| Pending foreign exchange purchases: United States dollar | \$ 784,268.00 | \$ 784,268.00 |
| Pending foreign exchange purchases: United States dollar | \$ 1,318,740.00 | \$ 1,318,740.00 |
| Pending foreign exchange purchases: United States dollar | \$ 196,828.00 | \$ 196,828.00 |
| Pending foreign exchange purchases: United States dollar | \$ 777,725.93 | \$ 777,725.93 |
| Pending foreign exchange purchases: United States dollar | \$ 2,499,384.80 | \$ 2,499,384.80 |
| Pending foreign exchange purchases: United States dollar | \$ 1,686,788.47 | \$ 1,686,788.47 |
| Pending foreign exchange purchases: United States dollar | \$ 1,277,501.55 | \$ 1,277,501.55 |
| Pending foreign exchange purchases: United States dollar | \$ 3,124,367.30 | \$ 3,124,367.30 |
| Pending foreign exchange purchases: United States dollar | \$ 156,411.60 | \$ 156,411.60 |
| Pending foreign exchange purchases: United States dollar | \$ 346,035.73 | \$ 346,035.73 |
| Pending foreign exchange purchases: United States dollar | \$ 491,920.00 | \$ 491,920.00 |
| Pending foreign exchange purchases: United States dollar | \$ 1,064,336.00 | \$ 1,064,336.00 |
| Pending foreign exchange purchases: United States dollar | \$ 78,307.00 | \$ 78,307.00 |
| Pending foreign exchange purchases: United States dollar | \$ 254,517.69 | \$ 254,517.69 |
| Pending foreign exchange purchases: United States dollar | \$ 397,299.00 | \$ 397,299.00 |
| Pending foreign exchange purchases: United States dollar | \$ 1,271,057.18 | \$ 1,271,057.18 |
| Pending trade sales: British pound sterling | \$ 128,581.94 | \$ 128,530.79 |
| Pending trade sales: Euro | \$ 70,226.94 | \$ 70,463.66 |
| Pending trade sales: Euro | \$ 118,348.46 | \$ 118,818.45 |
| Pending trade sales: Euro | \$ 57,024.70 | \$ 57,248.28 |
| Pending trade sales: Euro | \$ 16,387.57 | \$ 16,451.82 |
| Pending trade sales: Japanese yen | \$ 5,327.86 | \$ 5,318.91 |
| Pending trade sales: Japanese yen | \$ 81,304.86 | \$ 81,172.63 |
| Pending trade sales: South African rand | \$ 24,863.90 | \$ 24,834.33 |
| Pending trade sales: Swiss franc | \$ 13,187.02 | \$ 13,180.00 |
| Pending trade sales: United States dollar | \$ 818,807.70 | \$ 818,807.70 |
| Pending trade sales: United States dollar | \$ 23,937.57 | \$ 23,937.57 |

| Asset Description | Historical Cost | Current Value |
|---|------------------------|----------------------|
| Pending trade sales: United States dollar | \$ 1,287,330.07 | \$ 1,287,330.07 |
| Pending trade sales: United States dollar | \$ 277,164.69 | \$ 277,164.69 |
| Pending trade sales: United States dollar | \$ 2,146.88 | \$ 2,146.88 |
| Pending trade sales: United States dollar | \$ 970,312.50 | \$ 970,312.50 |
| Pending trade sales: United States dollar | \$ 328,190.18 | \$ 328,190.18 |
| Pending trade sales: United States dollar | \$ 490,356.99 | \$ 490,356.99 |
| Pending trade sales: United States dollar | \$ 1,471,871.11 | \$ 1,471,871.11 |
| Pending trade sales: United States dollar | \$ 157,470.90 | \$ 157,470.90 |
| Pending trade sales: United States dollar | \$ 927,847.35 | \$ 927,847.35 |
| United States dollar | \$ 25,312.50 | \$ 25,312.50 |
| United States dollar | \$ (15,025.00) | \$ (15,025.00) |
| Receivables - Other - USD Total | \$ 125,495,250.78 | \$ 124,969,571.29 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| U.S. Government Securities | | |
| &&&US TREAS NTS 5.5 DUE 05-15-2009 REG (CV HELD AT ST AGENCY) | \$ 25,529.79 | \$ 25,417.98 |
| COLOMBIA REP BD 7.375% DUE 09-18-2037 REG | \$ 99,062.00 | \$ 107,350.00 |
| FED HOME LN BKS BOND 3.625% 14/11/2008 | \$ 9,999.40 | \$ 9,741.00 |
| FEDERAL HOME LN BKS BD DISC NT DUE 12-07-2009 | \$ 25,000.00 | \$ 24,981.30 |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #605183 6.564% 02-01-2018 BEO | \$ 195,434.57 | \$ 194,256.86 |
| FFCB PREASSIGN 00882 5.5 10-10-2013/10-10-2008 | \$ 25,000.00 | \$ 24,901.18 |
| FHA 221D4 P9-00 PROJ GMAC 26 MCP 7.43 BDDUE 01-01-2021 | \$ 41,709.97 | \$ 41,125.84 |
| FHA INSD PROJ #54 GREYSTONE SERV CORP 7.43 GTD MTG CTF DUE 5-1-23 REG | \$ 24,420.16 | \$ 23,977.49 |
| FHA INSD PROJ GMAC POOL #1 7.483 DUE 04-01-2019 REG | \$ 543,632.33 | \$ 539,206.54 |
| FHA INSD PROJ MTG SER NINETY-FIRST (M091) PJ P/T CTF REILLY 7.43 09-01-23 | \$ 264,614.88 | \$ 247,524.51 |
| FHA USGI PROJ LN #2063P6 7.44 DUE 08-01-2022 REG | \$ 50,230.50 | \$ 50,355.44 |
| FHLB 5.5 11-20-2009 | \$ 25,000.00 | \$ 24,969.70 |
| FHLB BD 4.875 11-18-2011 | \$ 200,110.00 | \$ 199,205.00 |
| FHLB BD 5.375 07-20-2015/07-20-2006 | \$ 44,865.90 | \$ 43,999.65 |
| FHLB BD 5.45 12-05-2008 | \$ 25,000.00 | \$ 24,976.30 |
| FHLB CONS BD 5.875 02-15-2011 | \$ 10,594.93 | \$ 10,314.20 |
| FHLB CONS BD DTD 11/23/2005 4.875 11-23-2007/11-23-2006 | \$ 30,000.00 | \$ 29,896.08 |
| FHLB DISC NT 01-02-2007 | \$ 899,520.00 | \$ 899,520.00 |
| FHLB PREASSIGN 00055 5.45 01-29-2007 | \$ 20,000.00 | \$ 20,002.20 |
| FHLB PREASSIGN 00206 5.2 02-23-2007 | \$ 25,000.00 | \$ 24,994.03 |
| FHLB PREASSIGN 00270 5.8 11-15-2011/02-15-2007 | \$ 25,000.00 | \$ 24,970.38 |
| FHLB PREASSIGN 00341 5.45 11-20-2008/02-20-2007 | \$ 25,000.00 | \$ 24,979.25 |
| FHLB PREASSIGN 00355 5 02-09-2007 | \$ 10,000.00 | \$ 9,995.73 |
| FHLB PREASSIGN 00468 5.65 11-28-2011/02-28-2007 | \$ 25,000.00 | \$ 24,930.63 |
| FHLB PREASSIGN 00509 5.5 12-08-2009 | \$ 25,000.00 | \$ 24,971.18 |
| FHLB PREASSIGN 00511 5.35 12-05-2008 | \$ 75,007.43 | \$ 74,876.48 |
| FHLB PREASSIGN 00611 5.55 07-26-2007/01-26-2007 | \$ 120,000.00 | \$ 120,022.32 |
| FHLB PREASSIGN 00625 5.52 11-16-2007/02-16-2007 | \$ 25,000.00 | \$ 25,004.25 |
| FHLB PREASSIGN 00628 5.3 10-30-2007/01-30-2007 | \$ 25,000.00 | \$ 24,984.38 |
| FHLB PREASSIGN 00695 5.15 04-03-2007 | \$ 50,000.00 | \$ 49,983.25 |
| FHLB PREASSIGN 00699 5.3 05-15-2008/02-15-2007 | \$ 25,052.95 | \$ 24,990.18 |
| FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JAN | \$ 396,796.88 | \$ 392,875.20 |
| FHLMC DEB 5.625 03-15-2011 | \$ 183,126.60 | \$ 184,624.92 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY | \$ 390,484.38 | \$ 385,875.20 |
| FHLMC GROUP #A0-0952 9.0 MTG PARTN CTF DUE 09-01-2000 REG | \$ 145,168.43 | \$ 145,378.84 |
| FHLMC MTN 4.75 11-03-2009 | \$ 99,674.00 | \$ 99,454.50 |
| FHLMC MULTICLASS SER 1202 CL 1202-G 819.10% 819.09997558594 02-15-2007 | \$ 119.34 | \$ 10.64 |
| FHLMC MULTICLASS SER 1594 CL J 6.0 MTG PARTN CTF DUE 10-15-2008 REG | \$ 8,930.65 | \$ 9,248.29 |
| FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032 | \$ 108,014.00 | \$ 107,137.41 |
| FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044 | \$ 951,125.69 | \$ 944,704.44 |
| FHLMC MULTICLASS SERIES T-35 CLASS-A 09-25-2031 | \$ 393,341.20 | \$ 393,225.57 |
| FHLMC NT 6.875 09-15-2010 | \$ 202,236.00 | \$ 202,387.81 |
| FHLMC POOL #1G1744 ADJ RT 08-01-2035 | \$ 535,257.73 | \$ 532,930.06 |
| FHLMC POOL #306670 11.25 GTD PARTN CTF DUE 04-01-2019 REG | \$ 4,090.57 | \$ 3,948.77 |
| FHLMC POOL #780605 ADJ RT 06-01-2033 | \$ 898,934.33 | \$ 894,587.99 |
| FHLMC REFERENCE NT 5.5 09-15-2011 | \$ 15,445.13 | \$ 15,360.50 |
| FHLMC STEP UP 06-15-2014/06-15-2006 TRANCHE # TR 00149 FLTG DTD 06/04/04 | \$ 24,867.45 | \$ 24,830.75 |
| FHLMC STEP UP 10-17-2011/10-17-2007 DTD 10/17/2006 | \$ 25,067.45 | \$ 24,969.43 |
| FHLMC TRANCHE # TR 00381 5.55 12-11-2008 | \$ 80,008.00 | \$ 79,949.20 |
| FHLMC TRANCHE # TR 00456 5.625 11-23-2035/11-23-2015 | \$ 179,874.00 | \$ 173,436.12 |
| FHLMC TRANCHE # TR 00849 6 08-15-2019/08-15-2007 | \$ 10,000.00 | \$ 9,900.99 |
| FNMA 15 YEAR PASS-THROUGHS 5.5% 15 YEARS SETTLES JANUARY | \$ 805,625.01 | \$ 799,750.40 |
| FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JANUARY | \$ 1,589,378.91 | \$ 1,581,000.00 |
| FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY | \$ 4,639,218.76 | \$ 4,630,185.20 |
| FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES JANUARY | \$ 2,388,921.87 | \$ 2,383,875.00 |
| FNMA 6 DUE 05-15-2011 REG | \$ 208,935.00 | \$ 208,246.60 |
| FNMA 6 TBA POOL 15YR JAN | \$ 101,921.88 | \$ 101,375.00 |
| FNMA 7.125 06-15-2010 | \$ 212,402.00 | \$ 213,820.00 |
| FNMA 7.25 DUE 01-15-2010 REG | \$ 212,113.40 | \$ 212,778.80 |
| FNMA DTD 07/28/2005 4.3 01-28-2008/07-28-2006 | \$ 9,968.97 | \$ 9,903.12 |
| FNMA NT 5.25 10-30-2007 | \$ 10,108.21 | \$ 9,999.28 |
| FNMA NT 5.4 04-13-2009/04-13-2007 | \$ 30,003.00 | \$ 29,994.15 |
| FNMA POOL #066414 ADJ RT DUE 09-01-2028 REG | \$ 407,161.04 | \$ 400,480.51 |
| FNMA POOL #300309 ADJ RT DUE 12-01-2024 REG | \$ 55,098.26 | \$ 55,572.55 |
| FNMA POOL #313968 ADJ RT DUE 12-01-2027 REG | \$ 161,399.81 | \$ 160,294.75 |
| FNMA POOL #357418 4% 08-01-2018 BEO | \$ 382,839.23 | \$ 380,323.67 |
| FNMA POOL #420656 8% DUE 07-01-2017 REG | \$ 30,204.40 | \$ 30,941.00 |
| FNMA POOL #443624 ADJ RT DUE 05-01-2023 REG | \$ 133,121.32 | \$ 132,446.03 |
| FNMA POOL #516051 9.5% DUE 01-01-2021 REG | \$ 161,143.18 | \$ 167,417.53 |
| FNMA POOL #535460 8% DUE 09-01-2015 REG | \$ 14,188.48 | \$ 14,405.41 |
| FNMA POOL #538927 8% DUE 06-01-2015 REG | \$ 38,568.90 | \$ 39,846.87 |
| FNMA POOL #740450 4% 09-01-2018 BEO | \$ 1,638,465.97 | \$ 1,589,679.29 |
| FNMA POOL #773151 4% 06-01-2019 BEO | \$ 815,824.08 | \$ 792,518.61 |
| FNMA POOL #804965 ADJ RT DUE 12-01-2034 BEO | \$ 228,244.49 | \$ 226,235.01 |
| FNMA POOL #809324 ADJ RT DUE 02-01-2035 REG | \$ 1,335,466.97 | \$ 1,324,130.37 |
| FNMA POOL #817827 6% 10-01-2036 BEO | \$ 2,000,417.83 | \$ 2,001,608.98 |
| FNMA POOL #835760 4.5% 09-01-2035 BEO | \$ 2,669,808.81 | \$ 2,748,474.32 |
| FNMA POOL #836207 ADJ RT DUE 09-01-2035 BEO | \$ 594,428.73 | \$ 590,457.10 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| FNMA POOL #846183 6% 11-01-2035 BEO | \$ 69,457.85 | \$ 69,514.26 |
| FNMA POOL #887621 6% 07-01-2036 BEO | \$ 875,675.52 | \$ 876,196.94 |
| FNMA POOL #892612 6% 09-01-2036 BEO | \$ 857,527.18 | \$ 858,037.80 |
| FNMA POOL #893282 6% 08-01-2036 BEO | \$ 23,890.67 | \$ 23,904.89 |
| FNMA POOL #896573 6% DUE 06-01-2036 REG | \$ 64,949.99 | \$ 64,988.67 |
| FNMA POOL #900300 6% DUE 09-01-2036 REG | \$ 71,736.04 | \$ 71,778.75 |
| FNMA POOL #905750 5.5 DUE 12-01-2036 REG | \$ 395,102.00 | \$ 395,331.13 |
| FNMA PREASSIGN 00308 4.61 10-10-2013/04-10-2007 | \$ 288,060.00 | \$ 288,734.40 |
| FNMA PREASSIGN 00618 5.5 06-26-2008/12-26-2006 | \$ 25,000.00 | \$ 24,998.90 |
| FNMA PREASSIGN 00639 5.5 09-29-2008/12-29-2006 | \$ 10,000.00 | \$ 9,998.04 |
| FNMA REMIC TR 1992-142 KB 1197.96765136719 08-25-2007 | \$ 955.75 | \$ 182.86 |
| FNMA REMIC TR 1992-157 CL-JA 1014.60% 1014.59997558594 09-25-2007 | \$ 931.43 | \$ 173.51 |
| FNMA REMIC TR SER 1996-39 CL H 8.0 GTD MTG PASS THRU CTF DUE 11-25-2023 REG | \$ 45,332.56 | \$ 47,831.46 |
| FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY | \$ 286,078.13 | \$ 281,062.50 |
| FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY | \$ 1,946,601.57 | \$ 1,930,624.00 |
| FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY | \$ 1,950,234.37 | \$ 1,930,624.00 |
| FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY | \$ 8,825,841.39 | \$ 8,784,339.20 |
| FNMA STEP UP 06-23-2015/06-23-2006 PREASSIGN 00900 | \$ 9,953.13 | \$ 9,836.46 |
| FNMA STRIPPED POOL #35453 MTG BCK SEC SMBS SER K CL K-1 6% DUE 11-1-08 REG | \$ 13,149.22 | \$ 13,167.14 |
| GNMA GPM POOL #092923 11% DUE 09-15-2010REG | \$ 13,263.92 | \$ 12,946.61 |
| GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN | \$ 3,555,417.96 | \$ 3,548,125.00 |
| GNMA II ARMS PL#80120 10-20-2027 | \$ 17,634.36 | \$ 17,362.15 |
| GNMA POOL #368022 SER 2023 6.5% DUE 11-15-2023 REG | \$ 11,345.82 | \$ 11,121.07 |
| GNMA POOL #434690 SER 2030 8.5% DUE 01-15-2030 REG | \$ 806.65 | \$ 835.03 |
| GNMA POOL #459066 SER 2028 7.5% DUE 06-15-2028 REG | \$ 45,856.61 | \$ 48,151.98 |
| GNMA POOL #471901 SER 2028 7% DUE 05-15-2028 REG | \$ 7,490.77 | \$ 7,944.54 |
| GNMA POOL #486470 SER 2028 6.5% DUE 08-15-2028 REG | \$ 8,388.95 | \$ 9,038.84 |
| GNMA POOL #486516 SER 2028 6.5% DUE 09-15-2028 REG | \$ 11,603.24 | \$ 12,438.66 |
| GNMA POOL #496577 SER 2029 6.5% DUE 03-15-2029 REG | \$ 3,141.29 | \$ 3,082.46 |
| GNMA POOL #525327 SER 2030 8.5% DUE 09-15-2030 REG | \$ 9,998.90 | \$ 10,350.77 |
| GNMA POOL #555608 SER 2031 6.5% DUE 11-15-2031 REG | \$ 2,309.08 | \$ 2,264.05 |
| GNMA POOL #569572 SER 2032 6.5% DUE 01-15-2032 REG | \$ 3,672.16 | \$ 3,599.52 |
| GNMA POOL #569899 SER 2032 6.5% DUE 06-15-2032 REG | \$ 81,115.48 | \$ 79,511.23 |
| GNMA POOL #590496 6.5% 09-15-2032 BEO | \$ 316,387.83 | \$ 313,467.58 |
| GNMA POOL #595076 6.5% 10-15-2032 BEO | \$ 54,044.07 | \$ 52,975.24 |
| GNMA POOL #608317 5% 10-15-2033 BEO | \$ 413,414.63 | \$ 410,642.05 |
| GNMA POOL #781001 SER 2029 7.5% DUE 03-15-2029 REG | \$ 15,082.00 | \$ 15,851.58 |
| GNMAII POOL #002855 SER 2029 8.5% DUE 12-20-2029 REG | \$ 48,313.75 | \$ 49,415.42 |
| GNMAII POOL #003921 SER 2036 6.5% DUE 11-20-2036 REG | \$ 25,932.69 | \$ 25,551.97 |
| GNMAII POOL #008540 SER 2024 ADJ RT 11-20-2024 | \$ 11,644.32 | \$ 11,822.36 |
| GNMAII POOL #008557 SER 2024 ADJ RT DUE 12-20-2024 REG | \$ 67,941.62 | \$ 68,170.93 |
| GNMAII POOL #008580 SER 2025 ADJ RT 01-20-2025 | \$ 6,679.97 | \$ 6,688.36 |
| GNMAII POOL #008597 SER 2025 ADJ RT 02-20-2025 | \$ 25,986.81 | \$ 25,888.90 |
| GNMAII POOL #008608 SER 2025 ADJ RT 03-20-2025 | \$ 47,971.98 | \$ 47,719.96 |
| GNMAII POOL #008682 SER 2025 4.75% DUE 08-20-2025 REG | \$ 27,866.97 | \$ 28,530.32 |

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| Asset Description | Historical Cost | Current Value |
|---|------------------|------------------|
| GNMAII POOL #008685 4.75% DUE 08-20-2025REG | \$ 6,297.29 | \$ 6,186.75 |
| GNMAII POOL #008781 SER 2026 ADJ RT 01-20-2026 | \$ 11,813.74 | \$ 12,053.57 |
| GNMAII POOL #008945 SER 2026 ADJ RT 08-20-2026 | \$ 17,077.27 | \$ 17,737.33 |
| GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030 | \$ 179,413.51 | \$ 178,074.47 |
| GNMAII POOL #080416 SER 2030 4.375% DUE 06-20-2030 REG | \$ 534,452.02 | \$ 536,689.51 |
| GNMAII POOL #080453 SER 2030 ADJ RT 09-20-2030 | \$ 57,099.69 | \$ 56,463.25 |
| I/O FHLMC MULTICLASS SER 1606 CL 1606-I 6.5 11-15-2008 | \$ 4,671.36 | \$ 1,376.65 |
| I/O FHLMC MULTICLASS SER 1606 CL IA 11-15-2008 | \$ 4,326.09 | \$ 837.13 |
| OVERSEAS PVT INVT CORP U S GOVT GTD SER 1995-221 CTF PARTN 0 DUE 12-14-2007 REG | \$ 11,002,200.00 | \$ 11,042,900.00 |
| UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG | \$ 343,928.52 | \$ 346,141.43 |
| UNITED STATES TREAS BDS INFL IX BOND 2% DUE 01-15-2026 REG | \$ 19,789.81 | \$ 19,134.41 |
| UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029 | \$ 63,414.35 | \$ 61,866.24 |
| UNITED STATES TREAS BILLS 03-08-2007 T-BILL | \$ 87,776.11 | \$ 88,220.63 |
| UNITED STATES TREAS BILLS 03-15-2007 T-BILL | \$ 192,631.53 | \$ 193,140.48 |
| UNITED STATES TREAS BILLS 03-15-2007 T-BILL | \$ 1,184,914.14 | \$ 1,188,556.80 |
| UNITED STATES TREAS BILLS 03-15-2007 T-BILL | \$ 986,838.06 | \$ 990,464.00 |
| UNITED STATES TREAS BILLS 03-15-2007 T-BILL | \$ 986,838.06 | \$ 990,464.00 |
| UNITED STATES TREAS BILLS 03-15-2007 T-BILL | \$ 888,154.25 | \$ 891,417.60 |
| UNITED STATES TREAS BILLS 03-22-2007 T-BILL | \$ 1,471,883.67 | \$ 1,474,277.52 |
| UNITED STATES TREAS BILLS 03-29-2007 PREASSIGN # 00325 | \$ 1,966.60 | \$ 1,976.61 |
| UNITED STATES TREAS NTS 00064 2.75% DUE 08-15-2007 REG | \$ 4,247,288.28 | \$ 4,240,204.20 |
| UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG | \$ 5,445.55 | \$ 5,031.25 |
| UNITED STATES TREAS NTS DTD 00039 3.375% DUE 11-15-2008 REG | \$ 19,993.41 | \$ 19,484.38 |
| UNITED STATES TREAS NTS DTD 00081 3.125% DUE 01-31-2007 REG | \$ 10,020.55 | \$ 9,984.38 |
| UNITED STATES TREAS NTS DTD 00085 3.375% DUE 02-28-2007 REG | \$ 79,686.71 | \$ 79,787.52 |
| UNITED STATES TREAS NTS DTD 00095 3.625% DUE 06-30-2007 REG | \$ 10,038.83 | \$ 9,931.25 |
| UNITED STATES TREAS NTS DTD 00097 1.875% DUE 07-15-2015 REG | \$ 718,797.46 | \$ 716,230.73 |
| UNITED STATES TREAS NTS DTD 00102 4% DUE08-31-2007 REG | \$ 3,977,255.96 | \$ 3,972,812.00 |
| UNITED STATES TREAS NTS DTD 00104 4% DUE09-30-2007 REG | \$ 10,025.54 | \$ 9,920.31 |
| UNITED STATES TREAS NTS DTD 00109 4.5% DUE 11-15-2015 REG | \$ 40,072.60 | \$ 39,393.76 |
| UNITED STATES TREAS NTS DTD 00118 4.5% DUE 02-28-2011 REG | \$ 301,044.03 | \$ 297,785.10 |
| UNITED STATES TREAS NTS DTD 00119 4.625% DUE 02-29-2008 REG | \$ 25,008.79 | \$ 24,882.83 |
| UNITED STATES TREAS NTS DTD 00121 4.75% DUE 03-31-2011 REG | \$ 2,512,406.82 | \$ 2,504,200.00 |
| UNITED STATES TREAS NTS DTD 00132 5% DUE07-31-2008 REG | \$ 1,000,703.13 | \$ 1,001,641.00 |
| UNITED STATES TREAS NTS DTD 00133 4.875% DUE 07-31-2011 REG | \$ 702,980.47 | \$ 704,921.70 |
| UNITED STATES TREAS NTS DTD 00135 4.875% DUE 08-15-2016 REG | \$ 826,699.01 | \$ 809,562.40 |
| UNITED STATES TREAS NTS DTD 00135 4.875% DUE 08-15-2016 REG | \$ 4,355,453.13 | \$ 4,351,397.90 |
| UNITED STATES TREAS NTS DTD 00139 4.5% DUE 09-30-2011 REG | \$ 19,963.88 | \$ 19,831.24 |
| UNITED STATES TREAS NTS DTD 00141 4.625% DUE 10-31-2011 REG | \$ 410,562.73 | \$ 408,510.47 |
| UNITED STATES TREAS NTS DTD 05/17/2004 3.125% DUE 05-15-2007 REG | \$ 24,594.99 | \$ 24,824.23 |
| UNITED STATES TREAS NTS INFLATION .875 DUE 04-15-2010 REG | \$ 2,241,726.89 | \$ 2,222,900.97 |
| UNITED STATES TREAS NTS N/A 3.75 DUE 03-31-2007 BEO | \$ 9,906.91 | \$ 9,967.19 |
| UNITED STATES TREAS NTS NT 4.25% DUE 10-15-2010 REG | \$ 990,251.13 | \$ 984,531.00 |
| UNITED STATES TREAS NTS NT 4.25% DUE 11-15-2014 REG | \$ 48,608.68 | \$ 48,503.90 |
| UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG | \$ 699,466.39 | \$ 710,726.91 |

| Asset Description | Historical Cost | Current Value |
|--|--------------------------|--------------------------|
| UNITED STATES TREAS NTS T-NT 3.375% DUE 02-15-2008 REG | \$ 196,726.56 | \$ 196,507.80 |
| UNITED STATES TREAS NTS T-NT 4.375% DUE 12-31-2007 REG | \$ 2,885,029.36 | \$ 2,882,214.30 |
| UNITED STATES TREAS NTS T-NT 5.125% DUE 06-30-2011 REG | \$ 811,764.80 | \$ 813,500.00 |
| UNITED STATES TREAS SEC STRIPPED INT PMT08-15-2011 (UNDDATE) REG | \$ 29,738.50 | \$ 40,500.00 |
| US TREAS BDS 5.375 DUE 02-15-2031 BEO | \$ 3,087,368.93 | \$ 2,999,281.60 |
| US TREAS BDS 7.5 11/15/2016 USD1000 7.5 DUE 11-15-2016 REG | \$ 497,078.13 | \$ 486,062.40 |
| US TREAS BDS INFLATION INDEXED 3.625 DUE 4-15-2028 REG | \$ 530,858.97 | \$ 708,395.51 |
| US TREAS BILLS 03-01-2007 DTD 08/31/2006 | \$ 74,153.88 | \$ 74,424.75 |
| US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO | \$ 810,441.64 | \$ 853,129.59 |
| US TREAS INFL IX NT 2.375 DUE 04-15-2011REG | \$ 741,860.51 | \$ 739,619.47 |
| US TREAS NTS 4.625 DUE 11-15-2016 REG | \$ 1,806,243.75 | \$ 1,788,188.40 |
| US TREAS NTS DTD 00131 2.5 DUE 07-15-2016 REG | \$ 598,871.77 | \$ 594,340.24 |
| US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG | \$ 19,413.18 | \$ 19,641.18 |
| US TREAS NTS INFLATION INDEX 3.625 TIPS DUE 01-15-2008 REG | \$ 1,268,044.42 | \$ 1,263,097.55 |
| US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG | \$ 71,067.99 | \$ 72,774.34 |
| US TREAS NTS INFLATION INDEXED 3.375 DUE 01-15-2007 REG | \$ 3,313,351.60 | \$ 3,307,692.29 |
| US TREAS NTS INFLATION-INDEXED NT 3.5 DUE 01-15-2011 BEO | \$ 30,405.65 | \$ 30,176.36 |
| US TREAS NTS T-NT 4.375 DUE 12-15-2010 REG | \$ 39,937.04 | \$ 39,543.76 |
| US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG | \$ 5,173.82 | \$ 5,305.17 |
| U.S. Government Securities Total | \$ 107,287,132.22 | \$ 107,201,180.71 |

| Asset Description | Historical Cost | Current Value |
|--|-------------------|-------------------|
| Value of Interest in Common/Collective Trusts | | |
| COLTV SHORT TERM INVT FD | \$ 660,613.29 | \$ 660,613.29 |
| COLTV SHORT TERM INVT FD | \$ 589,115.75 | \$ 589,115.75 |
| COLTV SHORT TERM INVT FD | \$ 8,620,349.45 | \$ 8,620,349.45 |
| COLTV SHORT TERM INVT FD | \$ 793,095.03 | \$ 793,095.03 |
| COLTV SHORT TERM INVT FD | \$ 327,357.04 | \$ 327,357.04 |
| COLTV SHORT TERM INVT FD | \$ 2,249,679.35 | \$ 2,249,679.35 |
| COLTV SHORT TERM INVT FD | \$ 1,726,141.01 | \$ 1,726,141.01 |
| COLTV SHORT TERM INVT FD | \$ 6,269,789.62 | \$ 6,269,789.62 |
| COLTV SHORT TERM INVT FD | \$ 761,636.44 | \$ 761,636.44 |
| COLTV SHORT TERM INVT FD | \$ 1,110,940.41 | \$ 1,110,940.41 |
| COLTV SHORT TERM INVT FD | \$ 825,266.34 | \$ 825,266.34 |
| COLTV SHORT TERM INVT FD | \$ 894,633.55 | \$ 894,633.55 |
| COLTV SHORT TERM INVT FD | \$ 1,887,839.89 | \$ 1,887,839.89 |
| COLTV SHORT TERM INVT FD | \$ 240,890.04 | \$ 240,890.04 |
| COLTV SHORT TERM INVT FD | \$ 294,847.40 | \$ 294,847.40 |
| COLTV SHORT TERM INVT FD | \$ 1,902,660.21 | \$ 1,902,660.21 |
| COLTV SHORT TERM INVT FD | \$ 696,094.98 | \$ 696,094.98 |
| COLTV SHORT TERM INVT FD | \$ 2,713,538.40 | \$ 2,713,538.40 |
| COLTV SHORT TERM INVT FD | \$ 2,294,497.85 | \$ 2,294,497.85 |
| COLTV SHORT TERM INVT FD | \$ 14,480,196.08 | \$ 14,480,196.08 |
| MFO RUSSELL SHORT-TERM INVT FD | \$ 395,732,346.05 | \$ 395,732,346.05 |
| SUB SURFACE WASTE MGMT DEL INC COM | \$ 60,324.85 | \$ 26,250.00 |
| Value of Interest in Common/Collective Trusts Total | \$ 445,131,853.03 | \$ 445,097,778.18 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| Value of Interest in Master Trusts | | |
| MFO AMERN CENTY TR TARGET MATS TR 2015 INVSCL CERT OF OWN EVID | \$ 89,144.19 | \$ 91,041.94 |
| Value of Interest in Master Trusts Total | \$ 89,144.19 | \$ 91,041.94 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| Value of Interest in Registered Investment Companies | | |
| ##MFC COLUMBIA FDS SER TR INTL VALUE FD CLA | \$ 39,869.35 | \$ 50,364.79 |
| ##MFC DWS HIGH INCOME TR SHS DO NOT USE SEE SEC#4-796561 | \$ 29,456.97 | \$ 24,596.02 |
| ##MFO ADVISORS INNER CIRCLE FD ANALYTIC DEFENSIVE EQTY INSTL CL | \$ 43,324.24 | \$ 46,986.00 |
| ##MFO BLACKROCK FDS HLTHSC OP A | \$ 71,974.50 | \$ 0.00 |
| ##MFO COLUMBIA ACORN TR FD CL Z DO NOT USE SEE #2005539 | \$ 22,980.81 | \$ 23,583.95 |
| ##MFO DWS ADVISOR FDS SHORT DURATION PLUS FD CL S TNT# 4920689 | \$ 72,412.54 | \$ 0.00 |
| ##MFO ECLIPSE FDS INC VALUE EQTY FD NO LOAD | \$ 3,033.80 | \$ 3,515.33 |
| ##MFO FIRSTAR FDS INC MICROCAP FD RETAIL CL | \$ 52,453.92 | \$ 41,900.11 |
| ##MFO FOUNDERS FDS INC PASSPORT FD | \$ 5,000.00 | \$ 5,829.63 |
| ##MFO GAMCO GROWTH FD | \$ 24,833.45 | \$ 24,720.84 |
| ##MFO INTERACTIVE INVTS TECH VALUE FD | \$ 41,554.60 | \$ 21,285.85 |
| ##MFO JULIUS BAER INV FDS TOTAL RETURN BDFD CL A | \$ 24,103.73 | \$ 0.00 |
| ##MFO MASTERS CONCENTRATED SELECT TR MASTERS SELECT EQTY FD | \$ 175,935.27 | \$ 207,523.77 |
| ##MFO PBHG FDS DWIGHT S/T FIXED INCOME | \$ 27,468.05 | \$ 27,122.76 |
| ##MFO PBHG FDS FOR FUTURE ISSUES SEE 69316L CLIPPER FOCUS FD PBHG CL | \$ 4,376.34 | \$ 3,130.46 |
| ##MFO PBHG FDS FOR FUTURE ISSUES SEE 69316L HEITMAN REIT FD PBHG CL | \$ 2,969.99 | \$ 3,856.65 |
| ##MFO PBHG FDS INC LARGE CAP VALUE FD PBHGCL | \$ 187,542.11 | \$ 214,111.78 |
| ##MFO PBHG MID CAP VALUE FD | \$ 227,038.97 | \$ 232,004.22 |
| ##MFO PBHG SMALL CAP FD | \$ 3,775.73 | \$ 4,998.43 |
| ##MFO PILGRIM MUT FDS EMERGING COUNTRIESFD CL A SEC NO LONGER VALID SEE 2409137 | \$ 5,078.76 | \$ 5,994.03 |
| ##MFO PIMCO FDS MULTI MANAGER SER RCM BIOTECHNOLOGY FD CL D | \$ 4,286.46 | \$ 4,723.37 |
| ##MFO PIMCO FDS MULTI MANAGER SER RCM GLOBAL HEALTHCARE FD CL D | \$ 11,270.50 | \$ 11,810.25 |
| ##MFO ROBERTSON STEPHENS INVNT TR DIVERSIFIED GROWTH FD | \$ 2,295.72 | \$ 2,482.47 |
| ##MFO ROBERTSON STEPHENS INVNT TR GROWTH & INC FD | \$ 22,541.38 | \$ 24,891.86 |
| ##MFO STRONG ADVISOR COM STK Z | \$ 8,933.81 | \$ 8,938.74 |
| ##MFO TAMARACK FDS TR ENTERPRISE FD CL S | \$ 19,206.86 | \$ 24,929.86 |
| ##MFO TR INVNT MANAGERS FD ASTERISK X UPGRADER FD DO NOT USE SEE 2747976 | \$ 299,962.15 | \$ 0.00 |
| ##MFO WELLS FARGO FDS TR ADVANTAGE OPPORTUNITY FD INV CL | \$ 164,386.33 | \$ 164,657.51 |
| ##OLD MUT ADVISOR FDS II FOCUSED FD CL | \$ 18,392.75 | \$ 0.00 |
| ##REORG MFO UMB SCOUT WORLDWIDE FD INC COM SEE #4122348 | \$ 1,305,296.09 | \$ 1,505,658.59 |
| ##REORG MFO BRAMWELL FDS INC GROWTH FD N/C TO SENTINEL 2021692 EFF 03-20-06 | \$ 3,753.52 | \$ 3,712.30 |
| ##REORG MFO COLUMBIA FDS TR VIII INC FD CL Z CUSIP MERGER AS OF 3-27-06 | \$ 17,207.04 | \$ 17,195.96 |
| ##REORG MFO ICM SER TR ISABELLE SMALL-CAPVALUE FD INVNT CL | \$ 16,692.32 | \$ 14,738.89 |
| ##REORG MFO OPPENHEIMER REAL AST FD CL A EFF 01-02-2007 | \$ 135,578.19 | \$ 108,766.24 |
| ##REORG MFO SCUDDER GD & PRECIOUS METALS FD CL S N/C TO DWS 2021242 EFF 02-06-06 | \$ 101,618.50 | \$ 146,717.94 |
| ##REORG MFO SCUDDER VALUE SER INC EQTY FDCL S N/C TO DWS 2021236 EFF 02-06-06 | \$ 63,695.79 | \$ 68,632.37 |
| ##REORG MFO STERLING PARTNERS SMALL CAP VALUE FD MERGE TO 2029987 EFF 12-18-06 | \$ 3,104.82 | \$ 0.00 |
| ##REORG MFO STRATEGIC PARTNERS REAL ESTATE FD CL Z TO 2004873 EFF 01-22-07 | \$ 13,300.00 | \$ 13,195.70 |
| ##REORG/COLUMBIA CONSERVATIVE HI YIELD FDTO 4716763 EFF 3/27/06 | \$ 11,565.03 | \$ 11,469.91 |
| ##REORG/COLUMBIA REAL ESTATE EQTY TO COLUMBIA REAL ESTATE 2021984 EFF 3/27/06 | \$ 15,448.12 | \$ 17,698.93 |
| ##REORG/COLUMBIA/ NATIONS MERGER MFO NATIONS FDS TR GLOBAL VALUE FD CL Z | \$ 6,285.75 | \$ 7,433.04 |

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|---|----|------------|---------------|
| #REORG/COLUMBIA/NATIONS MRGR MFO NATIONSFD TR MARSICO | | | |
| FOCUSED EQUITIES FD CL A | \$ | 97,655.25 | \$ 128,520.05 |
| ABN AMRO FDS VEREDUS SELECT GROWTH FD CL | \$ | 5,100.00 | \$ 5,210.70 |
| ALLIANZ FDS NACM PAC RIM FD CL D | \$ | 230,610.50 | \$ 235,322.60 |
| AMERN BEACON FDS FORMERLY AMERN A BALANCED FD PLANAHEAD CL | \$ | 3,060.99 | \$ 2,940.49 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| AMERN MUT FD INC CL R-4 | \$ 1,401.10 | \$ 1,537.93 |
| B2B INTERNET HOLDRS TR DEPOS RCPT ISIN US0560331037 | \$ 2,858.03 | \$ 2,160.00 |
| BAER TOTAL RETURN BOND FUND LTD | \$ 34,865.27 | \$ 35,165.83 |
| BRIDGEWAY FDS INC FORMERLY BRIDGEWAY FD BALANCED PORTFOLIO | \$ 10,337.47 | \$ 10,208.80 |
| HOTCHKIS & WILEY FDS CORE VALUE FD CL A | \$ 37,215.91 | \$ 40,446.33 |
| ING GLOBAL ADVANTAGE & PREM OPPORTUNITY | \$ 25,568.40 | \$ 27,341.42 |
| INTERNET ARCHITECTURE HOLDRS TR DEPOS RCPT | \$ 9,336.67 | \$ 8,540.00 |
| ISHARES TR DOW JONES U S TOTAL MKT INDEXFD | \$ 49,712.50 | \$ 58,456.22 |
| ISHARES TR NASDAQ BIOTECHNOLOGY INDEX FD | \$ 43,277.16 | \$ 42,768.00 |
| ISHARES TR RUSSELL 1000 INDEX FD | \$ 146,070.83 | \$ 147,566.76 |
| ISHARES TR RUSSELL MIDCAP GROWTH INDEX FD | \$ 14,076.77 | \$ 15,602.43 |
| ISHARES TR S&P GLOBAL HEALTHCARE SECTOR INDEX FD | \$ 14,161.04 | \$ 14,295.00 |
| ISHARES TR S&P SMALLCAP 600 INDEX FD | \$ 147,468.44 | \$ 178,295.21 |
| JENNISON SECTOR FDS INC HLTH SCIENCES FD CL A | \$ 27,493.42 | \$ 27,651.07 |
| MFB NORTHERN FDS INCOME EQUITY FD | \$ 78,489.85 | \$ 84,314.46 |
| MFB NORTHERN FDS SMALL CAP VALUE FD | \$ 269,499.73 | \$ 268,763.69 |
| MFB NORTHN FDS SMALL CAP GROWTH FD | \$ 7,000.00 | \$ 6,895.52 |
| MFB NORTHN HI YIELD FXD INC FD | \$ 45,380.47 | \$ 46,126.65 |
| MFC 1ST ISR FD INC CLOSED END FD | \$ 4,821.45 | \$ 5,599.53 |
| MFC ABERDEEN ASIA-PAC INC FD | \$ 19,861.09 | \$ 20,433.31 |
| MFC ABERDEEN AUSTRALIA EQTY FD | \$ 152.94 | \$ 182.19 |
| MFC ABERDEEN GLOBAL INC FD | \$ 15,160.02 | \$ 16,056.00 |
| MFC ADVENT CLAYMORE CONV SECS & INC FD COM | \$ 23,406.47 | \$ 28,280.00 |
| MFC ALLIANCE NATL MUN INC FD COM | \$ 8,294.94 | \$ 76.86 |
| MFC ALLIANCEBERNSTEIN GLOBAL HI INC FD INC | \$ 28,041.14 | \$ 29,885.14 |
| MFC BARCLAYS BK PLC IPATH ETNS LKD MSCI INDIA TOTAL | \$ 10,043.95 | \$ 10,490.00 |
| MFC BARCLAYS BK PLC IPATH INDEX LKD SECSLKD TO GSCI | \$ 13,280.95 | \$ 12,524.00 |
| MFC BLACKROCK CORE BD TR SHS BEN INT | \$ 8,221.98 | \$ 7,952.38 |
| MFC BLACKROCK DEBT STRATEGIES FD INC COM | \$ 5,613.78 | \$ 5,816.83 |
| MFC BLACKROCK DIVID ACHIEVERS TM TR COM | \$ 29,235.51 | \$ 34,189.74 |
| MFC BLACKROCK ENHANCED DIVID ACHIEVERS TR COM | \$ 59,764.87 | \$ 64,326.25 |
| MFC BLACKROCK GLOBAL ENERGY & RES TR COM | \$ 12,862.56 | \$ 13,775.00 |
| MFC BLACKROCK GLOBAL FLOATING RATE INC TR COM | \$ 14,899.52 | \$ 15,416.00 |
| MFC BLACKROCK GLOBAL OPPORTUNITIES EQUITY TR COM | \$ 53,133.69 | \$ 59,739.44 |
| MFC BLACKROCK HI YIELD TR SHS | \$ 32,605.63 | \$ 23,250.00 |
| MFC BLACKROCK INC OPPORTUNITY TR INC. | \$ 35,858.71 | \$ 34,183.90 |
| MFC BLACKROCK PFD INCOME STRATEGIES FD INC COM | \$ 10,049.95 | \$ 10,115.00 |
| MFC BLACKROCK SR HIGH INCOME FD INC COM | \$ 27,749.98 | \$ 29,920.15 |
| MFC CALAMOS CONV & HI INC FD | \$ 15,155.17 | \$ 15,694.89 |
| MFC CDN GEN INVTS LTD | \$ 11,049.55 | \$ 11,772.40 |
| MFC CENTRAL EUROPE AND RUSSIA FD | \$ 97,097.59 | \$ 144,710.00 |
| MFC CENTRAL FD CDA LTD CL A CLOSED-END FUND | \$ 491,538.53 | \$ 547,921.76 |
| MFC CHINA FD INC | \$ 8,921.64 | \$ 10,254.00 |
| MFC CLAYMORE / RAYMOND JAMES SB-1 EQUITYFD COM | \$ 3,429.95 | \$ 3,688.00 |
| MFC CLAYMORE EXCHANGE-TRADED FD TR SABRIENT INSIDER PORT | \$ 5,445.95 | \$ 5,424.00 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| MFC CLAYMORE EXCHANGE-TRADED FD TR SABRIENT STEALTH PORT | \$ 8,337.95 | \$ 8,361.00 |
| MFC CLAYMORE EXCHANGE-TRADED FD TR BNY BRAZIL RUSSIA INDIA & CHINA | \$ 28,249.85 | \$ 32,000.00 |
| MFC CLAYMORE EXCHANGE-TRADED FD TR ZACKSSECTOR ROTATION PORT | \$ 5,503.95 | \$ 5,546.00 |
| MFC COHEN & STEERS REIT & PFD INC FD INCCOM | \$ 36,714.91 | \$ 42,660.93 |
| MFC COHEN & STEERS REIT & UTIL INC FD INC COM | \$ 12,620.54 | \$ 15,878.96 |
| MFC COHEN & STEERS SELECT UTIL FD INC COM | \$ 6,099.95 | \$ 7,344.00 |
| MFC CR SUISSE AST MGMT INC FD INC | \$ 8,590.36 | \$ 8,881.93 |
| MFC CR SUISSE HI YIELD BD FD SH BEN INT | \$ 8,874.85 | \$ 8,400.00 |
| MFC DJ WILSHIRE REIT ETF | \$ 176,105.00 | \$ 188,877.50 |
| MFC DNP SELECT INC FD INC COM | \$ 10,772.29 | \$ 11,080.52 |
| MFC DWS GLOBAL COMMODITIES STK FD INC COM | \$ 1,692.35 | \$ 1,758.17 |
| MFC DWS MULTI MKT INCOME TR SHS | \$ 31,464.39 | \$ 31,813.46 |
| MFC DWS RREEF REAL ESTATE FD II INC COM | \$ 5,448.03 | \$ 6,107.25 |
| MFC EATON VANCE ENHANCED EQTY INC FD II | \$ 16,030.88 | \$ 17,132.06 |
| MFC EATON VANCE LTD DURATION INCOME FD COM | \$ 2,623.00 | \$ 2,686.50 |
| MFC EATON VANCE TAX-MANAGED BUY- WRITE OPPORTUNITIES FD COM | \$ 20,209.95 | \$ 20,370.00 |
| MFC EATON VANCE TAX-MANAGED GLOBAL BUY-WRITE OPPORTUNITIES FD COM | \$ 4,991.29 | \$ 5,454.86 |
| MFC EATON VANCE TX-ADVANTAGED GLOBAL DIVID OPPORTUNITIES FD COM | \$ 8,523.95 | \$ 9,378.00 |
| MFC EMERGING MKTS TELECOMMUNICATIONS FD INC NEW COM | \$ 5,838.95 | \$ 5,487.00 |
| MFC EVERGREEN INCOME ADVANTAGE FD COM SHS COM SHS | \$ 7,604.95 | \$ 7,410.00 |
| MFC EVERGREEN MANAGED INC FD COM SHS | \$ 5,975.90 | \$ 5,814.00 |
| MFC FIDUCIARY / CLAYMORE MLP OPPORTUNITYFD COM | \$ 24,568.45 | \$ 25,537.50 |
| MFC FIRST TR / FOUR CORNERS SR FLOATING RATE INCOME FD II COM | \$ 18,188.00 | \$ 18,319.88 |
| MFC FIRST TR MORNINGSTAR DIVID LEADERS INDEX FD SHS | \$ 6,366.90 | \$ 7,077.05 |
| MFC FIRST TR VALUE LINE 100 FD COM SHS | \$ 31,965.04 | \$ 29,337.39 |
| MFC FORUM FDS AUXIER FOCUS FD INVS SHS | \$ 8,461.86 | \$ 11,207.20 |
| MFC FRANKLIN / TEMPLETON GLOBAL TR HARD CURRENCY FD ADVISOR CL | \$ 19,492.96 | \$ 19,650.32 |
| MFC FRANKLIN TEMPLETON LTD DURATION INCOME TR COM | \$ 8,187.46 | \$ 8,422.32 |
| MFC GABELLI DIVID & INC TR COM | \$ 54,408.78 | \$ 60,436.62 |
| MFC GEN AMER INVESTORS CO INC COMMON CLOSED END FD | \$ 18,157.95 | \$ 18,560.00 |
| MFC GLOBAL INC FD INC COM | \$ 28,279.95 | \$ 29,768.33 |
| MFC GUINNESS ATKINSON FDS GLOBAL INNOVATORS FD | \$ 1,632.44 | \$ 1,621.62 |
| MFC H & Q LIFE SCI INVESTORS SH BEN INT | \$ 6,773.91 | \$ 6,336.36 |
| MFC HYPERION TOTAL RETURN & INC FD INC COM CLOSED END FD | \$ 40,468.06 | \$ 42,168.87 |
| MFC INDIA FD INC COM | \$ 278,781.73 | \$ 295,827.84 |
| MFC ING CLARION GLOBAL REAL ESTATE INC FD | \$ 87,662.20 | \$ 109,080.15 |
| MFC ING GLOBAL EQTY DIVID & PREM OPPTY FD COM | \$ 54,951.15 | \$ 59,623.31 |
| MFC ING PRIME RATE TR SH BEN INT | \$ 21,076.90 | \$ 21,498.73 |
| MFC ING RISK MANAGED NAT RES FD COM | \$ 9,974.95 | \$ 9,710.00 |
| MFC ING SR INCOME FD CL Q | \$ 93,738.84 | \$ 93,181.23 |
| MFC ISHARES COMEX GOLD TR ISHARES | \$ 166,190.01 | \$ 172,672.50 |
| MFC ISHARES GOLMAN SACHS NAT RE | \$ 24,364.90 | \$ 24,787.15 |
| MFC ISHARES GSCI COMMODITY-INDEXED TR UNIT BEN INT | \$ 16,825.95 | \$ 16,028.00 |
| MFC ISHARES IBOXX INVT GRADE GROUP BD FD | \$ 9,951.21 | \$ 10,174.18 |
| MFC ISHARES INC MSCI AUSTRALIA INDEX FD | \$ 118,807.44 | \$ 128,310.00 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MFC ISHARES INC MSCI AUSTRIA INDEX FD | \$ 28,525.75 | \$ 34,326.72 |
| MFC ISHARES INC MSCI BELGIUM INDEX FD | \$ 78,910.62 | \$ 81,055.65 |
| MFC ISHARES INC MSCI BRAZIL FREE INDEX FD | \$ 253,631.81 | \$ 287,237.35 |
| MFC ISHARES INC MSCI CDA INDEX FD | \$ 101,518.71 | \$ 106,926.36 |
| MFC ISHARES INC MSCI EMU INDEX FD | \$ 367,713.59 | \$ 410,609.55 |
| MFC ISHARES INC MSCI FRANCE INDEX FD | \$ 3,155.92 | \$ 3,423.00 |
| MFC ISHARES INC MSCI GERMANY INDEX FD | \$ 24,049.35 | \$ 25,770.20 |
| MFC ISHARES INC MSCI HONG KONG INDEX FD | \$ 74,064.52 | \$ 83,536.00 |
| MFC ISHARES INC MSCI ITALY INDEX FD | \$ 3,057.95 | \$ 3,321.00 |
| MFC ISHARES INC MSCI JAPAN INDEX FD | \$ 996,547.17 | \$ 1,027,075.04 |
| MFC ISHARES INC MSCI MALAYSIA FREE INDEXFD | \$ 13,230.65 | \$ 15,470.00 |
| MFC ISHARES INC MSCI MEX FREE INDEX FD | \$ 209,415.80 | \$ 264,091.25 |
| MFC ISHARES INC MSCI NETH INDEX FD | \$ 3,873.92 | \$ 4,078.05 |
| MFC ISHARES INC MSCI PAC EX-JAPAN INDEX FD | \$ 55,740.70 | \$ 60,616.16 |
| MFC ISHARES INC MSCI S AFRICA INDEX FD | \$ 42,635.64 | \$ 46,008.00 |
| MFC ISHARES INC MSCI S KOREA INDEX FD | \$ 93,445.73 | \$ 97,169.80 |
| MFC ISHARES INC MSCI SINGAPORE INDEX FD | \$ 223,976.06 | \$ 250,936.00 |
| MFC ISHARES INC MSCI SPAIN INDEX FD | \$ 155,876.22 | \$ 165,463.20 |
| MFC ISHARES INC MSCI SWEDEN INDEX FD | \$ 123,059.03 | \$ 134,381.64 |
| MFC ISHARES INC MSCI SWITZ INDEX FD | \$ 117,347.40 | \$ 135,331.50 |
| MFC ISHARES INC MSCI TAIWAN INDEX FD | \$ 32,882.66 | \$ 35,651.07 |
| MFC ISHARES INC MSCI UK INDEX FD | \$ 24,379.62 | \$ 24,884.83 |
| MFC ISHARES SILVER TR ISHARES | \$ 629,375.83 | \$ 677,289.60 |
| MFC ISHARES TR 1-3 YR TREAS INDEX FD | \$ 678,619.37 | \$ 676,641.83 |
| MFC ISHARES TR 20+ TREAS INDEX FD LEHAMN20+ YR TREAS | \$ 78,288.80 | \$ 76,524.67 |
| MFC ISHARES TR 7-10 YR TREAS INDEX FD | \$ 15,142.92 | \$ 15,198.39 |
| MFC ISHARES TR COHEN & STEERS REALTY MAJORS INDEX FD CLOSE END | \$ 194,812.40 | \$ 202,635.49 |
| MFC ISHARES TR DOW JONES SELECT DIVID INDEX FD | \$ 269,060.62 | \$ 299,820.72 |
| MFC ISHARES TR DOW JONES TRANSN AVERAGE INDEX FD | \$ 8,076.93 | \$ 8,178.00 |
| MFC ISHARES TR DOW JONES U S BASIC MATERIALS SECTOR | \$ 54,519.64 | \$ 58,990.85 |
| MFC ISHARES TR DOW JONES U S CONSUMER GOODS SECTOR | \$ 2,883.15 | \$ 3,002.62 |
| MFC ISHARES TR DOW JONES U S ENERGY SECTOR INDEX FD | \$ 23,681.31 | \$ 25,511.49 |
| MFC ISHARES TR DOW JONES U S FINL SECTORINDEX FD | \$ 39,171.69 | \$ 40,458.36 |
| MFC ISHARES TR DOW JONES U S FINL SVCS COMPOSITE | \$ 102,982.39 | \$ 110,454.28 |
| MFC ISHARES TR DOW JONES U S HEALTHCARE SECTOR | \$ 99,161.52 | \$ 101,608.74 |
| MFC ISHARES TR DOW JONES U S REAL ESTATEINDEX FD | \$ 23,495.91 | \$ 25,782.41 |
| MFC ISHARES TR DOW JONES U S UTILS SECTOR INDEX FD | \$ 60,809.31 | \$ 73,437.81 |
| MFC ISHARES TR DOW JONES US BROKER-DEALERS INDEX | \$ 3,737.44 | \$ 4,689.01 |
| MFC ISHARES TR DOW JONES US HEALTH CARE PROVIDERS | \$ 10,107.17 | \$ 10,860.00 |
| MFC ISHARES TR DOW JONES US OIL EQUIP & SVCS INDEX FD | \$ 7,136.35 | \$ 7,684.00 |
| MFC ISHARES TR FTSE XINHUA HK CHINA 25 INDEX FD | \$ 738,341.97 | \$ 935,300.77 |
| MFC ISHARES TR GOLDMAN SACHS SOFTWARE INDEX FD | \$ 40,419.94 | \$ 40,344.90 |
| MFC ISHARES TR LARGE GROWTH INDEX FD | \$ 203,435.58 | \$ 221,404.93 |
| MFC ISHARES TR LEHMAN U S AGGREGATE BD FD | \$ 669,482.63 | \$ 669,170.35 |
| MFC ISHARES TR MORNINGSTAR LARGE VALUE INDEX FD | \$ 60,817.75 | \$ 71,348.33 |

| Asset Description | Historical Cost | Current Value |
|--|------------------|------------------|
| MFC ISHARES TR MORNINGSTAR MID CORE INDEX FD | \$ 34,518.33 | \$ 42,505.40 |
| MFC ISHARES TR MORNINGSTAR SMALL CORE INDEX FD | \$ 17,291.18 | \$ 19,536.45 |
| MFC ISHARES TR MORNINGSTAR SMALL GROWTH INDEX FD | \$ 77,383.34 | \$ 83,518.30 |
| MFC ISHARES TR MORNINGSTAR SMALL VALUE INDEX FD | \$ 15,646.98 | \$ 17,610.04 |
| MFC ISHARES TR MSCI EAFE GROWTH INDEX FD | \$ 224,174.73 | \$ 259,330.97 |
| MFC ISHARES TR MSCI EAFE INDEX FD | \$ 19,579,159.12 | \$ 20,908,460.77 |
| MFC ISHARES TR MSCI EAFE VALUE INDEX FD | \$ 412,473.97 | \$ 476,588.01 |
| MFC ISHARES TR MSCI EMERGING MKTS INDEX FD | \$ 14,919,470.29 | \$ 16,014,997.75 |
| MFC ISHARES TR NYSE COMPOSITE INDEX FD | \$ 6,506.23 | \$ 6,737.84 |
| MFC ISHARES TR RUSSELL 1000 GROWTH INDEXFD | \$ 466,685.72 | \$ 514,674.18 |
| MFC ISHARES TR RUSSELL 1000 VALUE INDEX FD | \$ 616,341.98 | \$ 723,895.84 |
| MFC ISHARES TR RUSSELL 2000 GROWTH INDEXFD | \$ 787,631.70 | \$ 878,467.90 |
| MFC ISHARES TR RUSSELL 2000 INDEX FD | \$ 218,970.80 | \$ 234,623.88 |
| MFC ISHARES TR RUSSELL 2000 VALUE INDEX FD | \$ 762,160.38 | \$ 907,153.83 |
| MFC ISHARES TR RUSSELL 3000 GROWTH INDEXFD | \$ 18,177.95 | \$ 17,972.00 |
| MFC ISHARES TR RUSSELL 3000 INDEX FD | \$ 17,313.42 | \$ 25,555.95 |
| MFC ISHARES TR RUSSELL 3000 VALUE INDEX FD 3000 VALUE INDEZ FUD | \$ 70,029.62 | \$ 69,524.55 |
| MFC ISHARES TR RUSSELL MIDCAP INDEX FD | \$ 33,644.45 | \$ 38,948.48 |
| MFC ISHARES TR RUSSELL MIDCAP VALUE INDEX FD | \$ 52,745.52 | \$ 52,280.49 |
| MFC ISHARES TR S & P | \$ 30,262.60 | \$ 31,275.14 |
| MFC ISHARES TR S&P 100 INDEX FD | \$ 35,720.69 | \$ 44,405.76 |
| MFC ISHARES TR S&P 500 GROWTH INDEX FD | \$ 72,597.47 | \$ 84,815.45 |
| MFC ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000 | \$ 322,324.17 | \$ 355,956.80 |
| MFC ISHARES TR S&P 500 VALUE INDEX FD | \$ 69,225.27 | \$ 88,866.92 |
| MFC ISHARES TR S&P EUROPE 350 S&P EURO PLUS INDEX FD | \$ 248,367.31 | \$ 274,099.24 |
| MFC ISHARES TR S&P GLOBAL ENERGY SECTOR INDEX FD | \$ 46,681.75 | \$ 52,703.91 |
| MFC ISHARES TR S&P GLOBAL FINLS SECTOR INDEX FD | \$ 31,693.90 | \$ 36,220.00 |
| MFC ISHARES TR S&P LATIN AMER 40 INDEX FD | \$ 243,259.93 | \$ 286,016.83 |
| MFC ISHARES TR S&P MIDCAP 400 GROWTH INDEX FD GROWTH INDEX FD | \$ 18,936.47 | \$ 20,382.80 |
| MFC ISHARES TR S&P MIDCAP 400 INDEX FD | \$ 180,670.98 | \$ 225,871.04 |
| MFC ISHARES TR S&P MIDCAP 400 VALUE INDEX FD | \$ 58,875.08 | \$ 63,850.80 |
| MFC ISHARES TR S&P SMALLCAP 600 GROWTH INDEX FD | \$ 51,995.44 | \$ 52,491.11 |
| MFC ISHARES TR S&P SMALLCAP 600/BARRA VALUE INDEX FD | \$ 114,997.45 | \$ 140,520.63 |
| MFC ISHARES TR S&P/TOPIX 150 INDEX FD | \$ 33,831.50 | \$ 32,729.93 |
| MFC ISHARES TR U S TREAS INFLATION PROTECTED SECS FD | \$ 1,187,456.45 | \$ 1,159,412.17 |
| MFC KBW CAPITAL MARKETS ETF BE | \$ 10,054.11 | \$ 10,185.52 |
| MFC KOREA EQTY FD INC | \$ 57,883.83 | \$ 61,776.00 |
| MFC KOREA FD INC CLOSED END FD | \$ 4,104.94 | \$ 3,417.00 |
| MFC LATIN AMER EQTY FD INC COM | \$ 4,541.90 | \$ 5,755.17 |
| MFC LAZARD WORLD DIVID & INCOME FD INC COM | \$ 1,081.45 | \$ 1,188.50 |
| MFC LEHMAN BROS / 1ST TR OPPORTUNITY FD COM | \$ 49,591.73 | \$ 49,185.40 |
| MFC MACQUARIE GLOBAL INFRASTRUCTURE TOTAL RETURN FD INC COM | \$ 28,101.90 | \$ 32,844.00 |
| MFC MADISON / CLAYMORE COVERED CALL FD COM | \$ 4,449.95 | \$ 4,533.00 |
| MFC MANAGED HI YIELD PLUS FD INC COM STK | \$ 13,253.07 | \$ 12,106.17 |
| MFC MARKET VECTORS ETF TR GOLD MINERS ETF FD | \$ 217,367.51 | \$ 235,668.55 |

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| Asset Description | Historical Cost | Current Value |
|--|------------------|------------------|
| MFC MIDCAP SPDR TR UNIT SER 1 STD & POORS | \$ 115,067.93 | \$ 122,475.05 |
| MFC NASDAQ 100 TR UNIT SER 1 | \$ 29,970,403.90 | \$ 29,435,188.06 |
| MFC NEUBERGER BERMAN INCOME OPPORTUNITY FD INC COM SHS | \$ 44,137.38 | \$ 53,250.00 |
| MFC NEW GERMANY FD INC COM | \$ 1,766.58 | \$ 1,896.71 |
| MFC NFJ DIVID INT & PREM STRATEGY FD COMSHS | \$ 19,095.44 | \$ 20,929.58 |
| MFC NICHOLAS-APPLEGATE CONV & INC FD | \$ 40,658.91 | \$ 41,345.87 |
| MFC NUVEEN CAL QUAL INC MUN FD INC COM | \$ 7,684.95 | \$ 7,670.00 |
| MFC NUVEEN DIVID ADVANTAGE MUN FD | \$ 91.34 | \$ 98.52 |
| MFC NUVEEN DIVID ADVANTAGE MUN FD 3 COM | \$ 7,561.23 | \$ 8,615.33 |
| MFC NUVEEN EQUITY PREM ADVANTAGE FD COM | \$ 40,277.45 | \$ 39,648.00 |
| MFC NUVEEN INSD DIVID ADVANTAGE MUN FD COM | \$ 3,905.83 | \$ 4,091.59 |
| MFC NUVEEN PFD & CONV INC FD 2 COM SHS | \$ 33,552.48 | \$ 36,393.54 |
| MFC NUVEEN PFD & CONV INC FD COM | \$ 69,296.11 | \$ 71,450.00 |
| MFC NUVEEN QUAL PFD INC FD 2 | \$ 27,358.21 | \$ 29,864.45 |
| MFC OIL SANDS SECTOR FD UNIT | \$ 1,577.75 | \$ 1,465.96 |
| MFC OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT | \$ 179,461.28 | \$ 181,558.00 |
| MFC OPPENHEIMER SR FLOATING RATE FD CL A | \$ 379,482.75 | \$ 378,088.69 |
| MFC PARNASSUS INCOME TR FIXED INCOME FD | \$ 10,598.07 | \$ 10,743.53 |
| MFC PIMCO COML MTG SECS TR INC | \$ 66,257.57 | \$ 66,978.55 |
| MFC PIMCO CORP OPPORTUNITY FD COM | \$ 37,759.31 | \$ 37,095.41 |
| MFC PIMCO FLOATING RATE INCOME FD COM | \$ 14,445.88 | \$ 14,469.14 |
| MFC PIMCO HIGH INCOME FD COM SHS | \$ 92,728.36 | \$ 97,313.95 |
| MFC PIMCO MUN INC FD II COM | \$ 181.58 | \$ 204.19 |
| MFC PIMCO STRATEGIC GLOBAL GOVT FD INC COM | \$ 25,866.72 | \$ 23,675.50 |
| MFC PIONEER FLOATING RATE TR COM CORP PFD | \$ 5,918.87 | \$ 6,056.63 |
| MFC POWERSHARES DB COMMODITY INDEX TRACKING FD UNIT BEN INT | \$ 79,766.25 | \$ 78,729.74 |
| MFC POWERSHARES DB G10 CURRENCY HARVEST FD COM UNIT BEN INT | \$ 18,780.05 | \$ 19,099.20 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR | \$ 2,897.95 | \$ 3,298.00 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR | \$ 26,279.99 | \$ 27,282.60 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR | \$ 118,170.00 | \$ 141,243.44 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR AEROSPACE & DEFENSE PORT | \$ 3,369.95 | \$ 3,714.00 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC BIOTECHNOLOGY & GENOME PORTFOLIO | \$ 5,373.31 | \$ 5,310.00 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC ENERGY EXPL & PRODTN PORTFOLIO | \$ 8,870.60 | \$ 9,425.00 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC LARGE CAP GROWTH PORT | \$ 18,459.42 | \$ 18,895.41 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MAGNIQUANT PORTFOLIO | \$ 3,848.45 | \$ 3,984.00 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MID CAP VALUE PORT | \$ 8,562.95 | \$ 9,280.00 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC OIL SVC PORTFOLIO | \$ 9,503.85 | \$ 9,940.00 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC SEMICONDUCTORS PORTFOLIO | \$ 2,620.24 | \$ 2,578.50 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC SOFTWARE PORTFOLIO | \$ 13,580.43 | \$ 14,415.00 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR FTSE RAFI US 1000 PORT | \$ 55,667.92 | \$ 57,729.90 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR GLOBAL WATER PORT | \$ 80,342.28 | \$ 84,146.20 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR HIGH YIELD EQUITY DIVID ACHIEVERS | \$ 3,119.90 | \$ 3,469.64 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR INTL DIVID ACHIEVERS PORTFOLIO | \$ 38,607.71 | \$ 39,759.12 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR LUX NANOTECH PORTFOLIO | \$ 12,681.10 | \$ 12,061.00 |

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|---|----|-----------|----|-----------|
| MFC POWERSHARES EXCHANGE-TRADED FD TR VALUE LINE PORT | \$ | 11,167.88 | \$ | 11,186.00 |
|---|----|-----------|----|-----------|

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| Asset Description | Historical Cost | Current Value |
|--|------------------|------------------|
| MFC POWERSHARES EXCHANGE-TRADED FD TR WILDER HILL CLEAN ENERGY PORTFOLIO | \$ 97,346.33 | \$ 87,908.11 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR ZACKS MICRO CAP PORTFOLIO | \$ 19,838.66 | \$ 20,949.78 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR ZACKS SMALL CAP PORTFOLIO | \$ 10,321.95 | \$ 10,756.00 |
| MFC PROSHARES TR SHORT DOW 30 PROSHARES | \$ 46,136.90 | \$ 43,785.00 |
| MFC PROSHARES TR SHORT MIDCAP 400 PROSHARES | \$ 26,801.36 | \$ 25,436.00 |
| MFC PROSHARES TR SHORT QQQ PROSHARES | \$ 9,456.95 | \$ 9,435.00 |
| MFC PROSHARES TR SHORT S&P 500 PROSHARES | \$ 26,016.95 | \$ 24,920.00 |
| MFC PROSHARES TR ULTRA DOW 30 PROSHARES | \$ 17,079.95 | \$ 16,600.00 |
| MFC PROSHARES TR ULTRA QQQ PROSHARES | \$ 179,970.62 | \$ 161,917.92 |
| MFC PROSHARES TR ULTRA S&P 500 PROSHARES | \$ 120,508.36 | \$ 126,515.80 |
| MFC PROSHARES TR ULTRA SHORT 100 FD | \$ 452,885.13 | \$ 460,211.40 |
| MFC PROSHARES TR ULTRA SHORT 30 FD | \$ 128,978.59 | \$ 120,872.25 |
| MFC PROSHARES TR ULTRA SHORT 500 FD | \$ 617,758.52 | \$ 591,589.20 |
| MFC PROSHARES TR ULTRA SHORT MID CAP 400FD | \$ 13,789.66 | \$ 12,496.00 |
| MFC PUTNAM MUN BD FD INC | \$ 318.84 | \$ 318.32 |
| MFC PUTNAM PREMIER INC TR | \$ 4,874.95 | \$ 4,822.50 |
| MFC ROYCE FOCUS TR INC | \$ 5,091.25 | \$ 5,340.00 |
| MFC RYDEX ETF TR S&P 500 EQUAL WEIGHTED INDEX FD | \$ 88,966.25 | \$ 100,445.54 |
| MFC S & P 500 COVERED CALL FD INC COM | \$ 30,875.95 | \$ 34,020.00 |
| MFC SECTOR SPDR TR SHS BEN INT-HLTH CARE | \$ 20,850.94 | \$ 21,112.83 |
| MFC SELECT SECTOR SPDR TR CNSMR STAPLES | \$ 83,014.40 | \$ 86,326.60 |
| MFC SELECT SECTOR SPDR TR ENERGY | \$ 398,904.75 | \$ 417,494.61 |
| MFC SELECT SECTOR SPDR TR FINL | \$ 87,341.23 | \$ 91,776.52 |
| MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS | \$ 10,020.10 | \$ 10,965.15 |
| MFC SELECT SECTOR SPDR TR TECHNOLOGY | \$ 102,168.96 | \$ 109,162.76 |
| MFC SELECT SECTOR SPDR TR UTILS | \$ 103,912.40 | \$ 115,703.07 |
| MFC SPDR DJ WILSHIRE LARGE CAP VALUE ETF | \$ 7,991.95 | \$ 8,332.30 |
| MFC SPDR DJ WILSHIRE MID CAP ETF | \$ 15,176.66 | \$ 15,448.12 |
| MFC SPDR RUSSELL/NOMURA SMALL CA | \$ 10,921.79 | \$ 11,412.00 |
| MFC SPDR S&P DIVID ETF | \$ 185,314.64 | \$ 211,551.18 |
| MFC SPDR S&P HOMEBUILDERS ETF | \$ 17,401.37 | \$ 18,695.00 |
| MFC SPDR S&P METALS & MNG ETF | \$ 12,741.32 | \$ 12,270.00 |
| MFC SPDR TR UNIT SER 1 STANDARD & POORS UNIT SER 1 | \$ 458,030.15 | \$ 500,482.53 |
| MFC STRATEGIC ENERGY FD | \$ 4,169.13 | \$ 3,395.96 |
| MFC STREETTRACKS GOLD TR GOLD SHS | \$ 10,711,094.47 | \$ 11,600,046.36 |
| MFC STREETTRACKS INDEX SH FUNDS SPDR DJ WILSHIRE INTL REAL ESTATE ETF | \$ 15,249.95 | \$ 15,815.00 |
| MFC STREETTRACKS INDEX SHS FDS DJ EURO STOXX 50 ETF | \$ 265,926.57 | \$ 295,047.63 |
| MFC SWISS HELVETIA FD INC COM CLOSED ENDFD | \$ 9,122.26 | \$ 11,460.00 |
| MFC TELECOM HOLDRS TR DEPOS RCPT | \$ 25,926.57 | \$ 28,304.00 |
| MFC TEMPLETON DRAGON FD INC COM | \$ 43,238.07 | \$ 51,223.44 |
| MFC TEMPLETON EMERGING MKTS INC FD DE | \$ 26,307.42 | \$ 27,050.63 |
| MFC TEMPLETON GLOBAL INCOME FD | \$ 238,415.87 | \$ 249,632.08 |
| MFC TEMPLETON RUSSIA & E EUROPEAN FD | \$ 46,820.97 | \$ 56,745.00 |
| MFC UNITED STS OIL FD LP UNITS | \$ 9,311,206.03 | \$ 9,038,359.20 |
| MFC UTILITIES HOLDRS TR DEPOSITARY RCPT | \$ 10,953.95 | \$ 13,169.00 |

| Asset Description | Historical Cost | Current Value |
|--|------------------|------------------|
| MFC VAN KAMPEN SR INC TR | \$ 215,935.20 | \$ 231,342.08 |
| MFC VANGUARD ENERGY ETF | \$ 40,577.03 | \$ 41,816.25 |
| MFC VANGUARD EUROPEAN ETF | \$ 169,687.05 | \$ 186,213.12 |
| MFC VANGUARD EXTD MKT ETF | \$ 16,652.13 | \$ 17,544.00 |
| MFC VANGUARD FINANCIALS ETF | \$ 11,798.91 | \$ 13,377.79 |
| MFC VANGUARD GROWTH ETF | \$ 59,024.54 | \$ 60,952.33 |
| MFC VANGUARD HLTH CARE ETF | \$ 22,676.14 | \$ 23,862.47 |
| MFC VANGUARD INFORMATION TECH ETF | \$ 50,483.74 | \$ 52,135.97 |
| MFC VANGUARD LARGE-CAP ETF | \$ 195,115.48 | \$ 211,193.08 |
| MFC VANGUARD MATERIALS ETF | \$ 12,907.95 | \$ 14,102.00 |
| MFC VANGUARD MID-CAP ETF | \$ 245,329.19 | \$ 262,847.97 |
| MFC VANGUARD PAC ETF | \$ 116,763.05 | \$ 124,298.90 |
| MFC VANGUARD REIT ETF | \$ 439,245.28 | \$ 480,701.22 |
| MFC VANGUARD SMALL-CAP ETF | \$ 23,938.46 | \$ 26,014.20 |
| MFC VANGUARD SMALL-CAP GROWTH ETF | \$ 24,297.89 | \$ 26,103.16 |
| MFC VANGUARD SMALL-CAP VALUE ETF | \$ 70,838.02 | \$ 76,749.27 |
| MFC VANGUARD SPECIALIZED PORTFOLIOS DIVIDEND APPRECIATION INDEX FD ETF | \$ 71,081.66 | \$ 75,558.01 |
| MFC VANGUARD TOTAL STK | \$ 14,748,210.22 | \$ 14,933,940.26 |
| MFC VANGUARD UTILS ETF | \$ 21,297.95 | \$ 23,042.97 |
| MFC VANGUARD VALUE ETF | \$ 300,809.52 | \$ 326,697.32 |
| MFC WESTERN ASSET GLOBAL HIGH INCOME FD INC COM | \$ 1,348.85 | \$ 1,353.00 |
| MFC WESTERN ASSET GLOBAL PARTNERS INCOMEFD INC COM | \$ 23,034.37 | \$ 26,527.81 |
| MFC WISDOMTREE TR | \$ 2,872.45 | \$ 2,880.50 |
| MFC WISDOMTREE TR DIEFA HIGH-YIELDING EQUITY FD | \$ 8,136.26 | \$ 8,159.83 |
| MFC WISDOMTREE TR EUROPE HIGH-YIELDING EQUITY FD | \$ 9,354.87 | \$ 9,296.79 |
| MFC WISDOMTREE TR EUROPE SMALLCAP DIVID FD | \$ 8,532.63 | \$ 8,543.31 |
| MFC WISDOMTREE TR HIGH-YIELDING EQUITY FD | \$ 1,941.05 | \$ 1,918.83 |
| MFC WISDOMTREE TR INTL ENERGY SECTOR FD | \$ 1,387.45 | \$ 1,401.50 |
| MFC WISDOMTREE TR INTL MIDCAP DIVID FD | \$ 34,949.95 | \$ 37,583.01 |
| MFC WISDOMTREE TR INTL SMALLCAP DIVID FD | \$ 80,704.82 | \$ 89,755.94 |
| MFC WISDOMTREE TR LARGE CAP DIVID FD | \$ 31,999.20 | \$ 32,997.30 |
| MFC WISDOMTREE TR MIDCAP DIVID FD | \$ 10,589.69 | \$ 10,799.60 |
| MFC WISDOMTREE TR PACIFIC EX-JAPAN HIGH-YIELDING EQUITY FD | \$ 12,409.95 | \$ 12,463.76 |
| MFC WISDOMTREE TR SMALLCAP DIVID FD | \$ 12,691.19 | \$ 12,869.80 |
| MFC WORLD FDS INC NEW 3RD MILLENNIUM RUSSIA FD CL A | \$ 198,467.11 | \$ 229,928.94 |
| MFO 1ST EAGLE FDS INC FORMERLY 1ST EAGL | \$ 32,192.26 | \$ 30,196.20 |
| MFO 1ST EAGLE FUNDS OVERSEAS FD CL A | \$ 1,012,275.34 | \$ 1,425,057.39 |
| MFO 1ST EAGLE SOGEN FDS INC GLOBAL FD CL | \$ 196,797.77 | \$ 213,298.25 |
| MFO 1ST EAGLE SOGEN FDS INC GOLD FD | \$ 128,955.02 | \$ 119,635.77 |
| MFO 1ST EAGLE SOGEN FDS INC OVERSEAS FD CL I | \$ 55,951.54 | \$ 53,927.47 |
| MFO 3RD AVE TR REAL ESTATE VALUE FD | \$ 641,214.74 | \$ 871,176.19 |
| MFO 3RD AVE TR SMALL-CAP VALUE FD | \$ 502,092.62 | \$ 527,563.08 |
| MFO ACCESS ONE TR FLEX BEAR HIGH YIELD FD INVESTOR | \$ 14,933.85 | \$ 14,426.29 |
| MFO ACCESSOR FDS INC SMALL TO MID CAP PORTFOLIO ADVISOR | \$ 114,370.08 | \$ 133,537.24 |
| MFO ADVISORONE FDS AMERIGO FD CL N | \$ 215,427.95 | \$ 236,088.40 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO ADVISORS INNER CIRCLE FD ACADIAN EMERGING MKTS INSTL CL | \$ 133,415.97 | \$ 165,592.91 |
| MFO ADVISORS INNER CIRCLE FD CAMBIAR CONQUISTADOR FD INV CL | \$ 43,943.28 | \$ 45,579.00 |
| MFO ADVISORS INNER CIRCLE FD CAMBIAR OPPORTUNITY INV CL | \$ 603,761.31 | \$ 684,296.30 |
| MFO ADVISORS INNER CIRCLE FD FMA SMALL CO INSTL CL | \$ 33,140.34 | \$ 31,119.17 |
| MFO ADVISORS INNER CIRCLE FD JAPAN SMALLER COS FD | \$ 6,000.00 | \$ 5,040.32 |
| MFO ADVISORS INNER CIRCLE FD MCKEE INTL EQUITY INSTL CL | \$ 9,582.00 | \$ 11,282.83 |
| MFO ADVISORS SER TR AI FRANK FD | \$ 588,102.17 | \$ 713,109.43 |
| MFO ADVISORS SER TR CHASE GROWTH FD MFO CHASE GROWTH FUND | \$ 41,490.44 | \$ 40,353.26 |
| MFO AEGIS VALUE FD INC COM | \$ 5,821.81 | \$ 5,500.24 |
| MFO AFBA 5STAR FD INC SMALL CAP FD CL A | \$ 11,483.38 | \$ 13,285.40 |
| MFO AIM CONSTELLATION FD OPEN END FD | \$ 78,460.85 | \$ 119,164.24 |
| MFO AIM EQTY FD INC CHARTER FD RETAIL CLDBTFL | \$ 25,857.03 | \$ 37,722.62 |
| MFO AIM INTL GROWTH FD CL A | \$ 61,324.84 | \$ 144,171.18 |
| MFO AIM INVESCO DYNAMICS FD INV CL | \$ 1,522.99 | \$ 1,647.31 |
| MFO AIM INVT FDS GLOBAL HEALTH CARE FD INV CL | \$ 17,162.29 | \$ 15,186.20 |
| MFO AIM SECTOR FDS GOLD & PRECIOUS METALS FD INV CL | \$ 66,415.71 | \$ 76,701.51 |
| MFO AIM SECTOR FDS TECHNOLOGY FD INV CL | \$ 19,362.95 | \$ 10,046.23 |
| MFO ALGER FD CAP APPREC CL A | \$ 9,790.00 | \$ 11,170.77 |
| MFO ALGER FDS SMALLCAP GROWTH FD CL A | \$ 8,824.02 | \$ 9,480.81 |
| MFO ALGER INSTL FD MIDCAP GROWTH INSTL PORTFOLIO CL I | \$ 10,811.31 | \$ 10,726.42 |
| MFO ALLEGIANT FDS LARGE CAP VALUE FD CL I | \$ 16,640.74 | \$ 15,525.49 |
| MFO ALLIANCE BERNSTEIN GROWTH & INC FD CL A | \$ 21,266.62 | \$ 25,944.69 |
| MFO ALLIANCEBERNSTEIN INTL RESEARCH GROWTH FD INC CL A | \$ 5,004.06 | \$ 5,499.19 |
| MFO ALLIANCEBERNSTEIN INTL VALUE FD CL A | \$ 41,476.95 | \$ 53,976.03 |
| MFO ALLIANCEBERNSTEIN SMALL/MID CAP VALUE FD CL A | \$ 24,132.64 | \$ 23,167.27 |
| MFO ALLIANZ FDS NACM FLEX-CAP VALUE FD CL D | \$ 23,583.79 | \$ 23,584.24 |
| MFO ALLIANZ FDS NACM GLOBAL FD CL D | \$ 105,664.16 | \$ 108,707.35 |
| MFO ALLIANZ FDS NFJ DIVID VALUE FD CL D | \$ 846,521.15 | \$ 895,285.21 |
| MFO ALLIANZ FDS NFJ LARGE CAP VALUE FD CL D | \$ 2,556.13 | \$ 2,518.72 |
| MFO ALLIANZ FDS RCM TECHNOLOGY FD CL D | \$ 12,128.00 | \$ 17,423.25 |
| MFO ALPINE EQTY TR RLTY INC & GROWTH FD CL Y | \$ 1,219,717.49 | \$ 1,441,573.52 |
| MFO ALPINE EQUITY TR INTL REAL ESTATE EQUITY FD CL Y | \$ 417,152.13 | \$ 481,973.08 |
| MFO ALPINE EQUITY TR U S REAL ESTATE EQUITY FD CL Y | \$ 57,754.97 | \$ 54,022.70 |
| MFO ALPINE SER TR DYNAMIC DIVID FD | \$ 112,056.88 | \$ 113,260.25 |
| MFO ALPINE SER TR DYNAMIC FINL SVCS FD | \$ 7,000.00 | \$ 6,972.18 |
| MFO ALTERNATIVE INVT FDS ALPHA HEDGED STRATEGIES FD | \$ 10,000.00 | \$ 10,102.89 |
| MFO AMANA MUT FDS TR GROWTH FD | \$ 195,449.21 | \$ 204,460.28 |
| MFO AMANA MUT FDS TR INCOME FD | \$ 27,945.01 | \$ 27,346.33 |
| MFO AMCAP FD INC CL R-5 | \$ 3,121.45 | \$ 3,341.13 |
| MFO AMER AADVANTAGE FDS INTL EQTY FD PLANAHEAD CL | \$ 65,045.06 | \$ 73,903.18 |
| MFO AMER CENTURY QUANTITATIVE EQTY FDS EQTY GROWTH FD INV CL | \$ 586,958.27 | \$ 623,162.87 |
| MFO AMER CENTY CAP PORTFOLIOS INC REAL ESTATE FD | \$ 176,473.25 | \$ 194,087.72 |
| MFO AMER CENTY CAP PORTFOLIOS INC VALUE FD INV | \$ 24,335.11 | \$ 25,138.29 |
| MFO AMER CENTY GLOBAL GOLD EQUITIES I | \$ 491,967.52 | \$ 706,216.16 |
| MFO AMER CENTY MUT FDS INC 20TH CENTY VISTA FD INV | \$ 15,124.79 | \$ 16,323.74 |

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| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MFO AMER CENTY QUANTITATIVE EQTY FDS UTILS FD INV CL | \$ 124,457.45 | \$ 138,339.81 |
| MFO AMERICAN CENTY QUANTITATIVE EQUITY FDS LONG-SHORT EQUITY FD INVESTOR CL | \$ 73.10 | \$ 73.10 |
| MFO AMERICAN CENTY QUANTITATIVE EQUITY FDS SMALL CO FD INV CL | \$ 54,562.19 | \$ 58,227.71 |
| MFO AMERICAN CENTY WORLD MUT FDS INC INTL STK FD INVESTOR CLASS | \$ 4,016.91 | \$ 5,104.38 |
| MFO AMERISTOCK MUT FD INC COM | \$ 295,953.06 | \$ 327,280.24 |
| MFO AMERN AADVANTAGE FDS GROWTH & INC FDPLANAHEAD CL | \$ 577,645.84 | \$ 634,051.57 |
| MFO AMERN AADVANTAGE FDS LARGE CAP VALUEFD INSTL CL | \$ 66,619.29 | \$ 72,143.85 |
| MFO AMERN AMCAP FD INC CL F | \$ 117,470.59 | \$ 119,661.17 |
| MFO AMERN BEACON FDS SMALL CAP VALUE SMALL CAP VALUE FD | \$ 25,310.76 | \$ 28,649.57 |
| MFO AMERN BEACON FUNDS SMALL CAP VALUE FD INSTL CL | \$ 40,479.32 | \$ 43,163.25 |
| MFO AMERN CAP WORLD GROWTH & INC FD CL F | \$ 140,191.08 | \$ 154,779.07 |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT AGGRESSIVE INV CL | \$ 4,223.16 | \$ 4,766.10 |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT VERY AGGRESSIV INV CL | \$ 120,942.39 | \$ 130,082.90 |
| MFO AMERN CENTY CAP PORTFOLIOS INC EQTY INC FD INV | \$ 557,950.19 | \$ 578,541.96 |
| MFO AMERN CENTY GOVT INC TR INFLATION-ADJ BD FD INVS CL | \$ 124,449.70 | \$ 118,216.37 |
| MFO AMERN CENTY INTL BD FDS INTL BD FD INVS CL | \$ 66,609.75 | \$ 67,416.90 |
| MFO AMERN CENTY MUT FDS INC 20TH CENTY HERITAGE FD INV | \$ 24,630.44 | \$ 24,567.88 |
| MFO AMERN CENTY MUT FDS INC CAP VALUE FDIINV SHS | \$ 35,159.38 | \$ 40,529.95 |
| MFO AMERN CENTY STRATEGIC AST ALLOCATIONSINC STRATEGIC ALLOCATION AGGRESSVE INV | \$ 2,022.63 | \$ 2,025.06 |
| MFO AMERN CENTY TARGET MATS TR BENHAM TARGET MATS TR 2020 INVS CL | \$ 12,596.59 | \$ 12,748.60 |
| MFO AMERN CENTY TARGET MATS TR BENHAM TARGET MATS TR 2025 INVS CL | \$ 27,449.04 | \$ 27,913.02 |
| MFO AMERN CENTY ULTRA INV FD | \$ 30,479.43 | \$ 29,650.99 |
| MFO AMERN CENTY WORLD MUT FDS INC 20TH CENTY EMERGING MKTS FD INV | \$ 58,642.42 | \$ 54,524.60 |
| MFO AMERN CENTY WORLD MUT FDS INC 20TH CENTY GLOBAL GROWTH FD INV | \$ 10,050.26 | \$ 11,273.02 |
| MFO AMERN CENTY WORLD MUT FDS INC 20TH CENTY INTL GROWTH FD INV | \$ 827.02 | \$ 838.41 |
| MFO AMERN CENTY WORLD MUT FDS INC INTL OPPTY S FD INVS CL | \$ 15,322.99 | \$ 16,332.76 |
| MFO AMERN CENTY WORLD MUT FDS INC LIFE SCIENCES FD INV CL | \$ 2,564.67 | \$ 2,683.12 |
| MFO AMERN CENTY WORLD MUT FDS INC TECH FD INV CL | \$ 24,385.10 | \$ 24,454.53 |
| MFO AMERN FDS INC SER U S GOVT SECS FD CL R-5 | \$ 35,726.23 | \$ 36,213.41 |
| MFO AMERN HI INC TR CL F | \$ 88,498.21 | \$ 91,916.14 |
| MFO AMERN HI INC TR CL R-5 | \$ 68,585.28 | \$ 70,293.52 |
| MFO AMERN WA MUT INVESTORS CL F | \$ 44,506.85 | \$ 51,150.52 |
| MFO ARBITRAGE FDS CL R | \$ 62,097.06 | \$ 64,239.89 |
| MFO ARIEL FUND | \$ 246,424.34 | \$ 257,821.07 |
| MFO ARIEL GROWTH APPRECIATION FD | \$ 81,089.10 | \$ 89,275.32 |
| MFO ARTISAN FDS INC ARTISAN OPPORTUNISTIC VALUE FD INV SHS | \$ 28,747.64 | \$ 30,803.30 |
| MFO ARTISAN FDS INC INTERNATIONAL VALUE FD INV SHS | \$ 196,437.80 | \$ 235,865.39 |
| MFO ARTISAN FDS INC INTL FD INV SHS | \$ 903,825.10 | \$ 1,060,328.91 |
| MFO ARTISAN FDS INC INTL SMALL CAP FD INVESTOR SHS | \$ 67,844.59 | \$ 97,961.27 |
| MFO ARTISAN FDS INC MID CAP FD INV SHS | \$ 206,054.29 | \$ 239,617.52 |
| MFO ARTISAN FDS INC MID CAP VALUE FD INVSHS | \$ 257,069.71 | \$ 286,355.98 |
| MFO ARTISAN FDS INC SMALL CAP VALUE FD | \$ 34,211.15 | \$ 36,678.34 |
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y ABN AMRO GROWTH FD CL N | \$ 62,218.42 | \$ 58,834.68 |
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y MONTAG & CALDWELL GROWTH FD CL N | \$ 95,468.75 | \$ 98,128.47 |

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|---|----|-----------|----|-----------|
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y OPTIMUM MID CAP FD CL N | \$ | 40,793.34 | \$ | 45,717.19 |
|---|----|-----------|----|-----------|

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y RIVER RD SMALL CAP VALUE FD CL N | \$ 119,559.93 | \$ 128,060.79 |
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y TAMRO SMALL CAP FD CL N | \$ 3,962.90 | \$ 4,078.76 |
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y VEREDUS AGGRESSIVE GROWTH FD CL N | \$ 5,287.92 | \$ 5,247.42 |
| MFO ATLAS ASSETS INC ATLAS GROWTH OPPTY FD | \$ 14,746.56 | \$ 16,106.52 |
| MFO BARCLAYS LIFEPATH 2030 | \$ 11,348.68 | \$ 11,322.71 |
| MFO BARCLAYS LIFEPATH 2040 | \$ 51,725.44 | \$ 55,734.18 |
| MFO BARON ASSET FD IOPPORTUNITY FD #580 | \$ 3,888.01 | \$ 4,375.74 |
| MFO BARON AST FD SH BEN INT | \$ 49,048.40 | \$ 56,757.56 |
| MFO BARON AST FD SMALL CAP FD | \$ 251,204.84 | \$ 265,475.21 |
| MFO BARON AST GROWTH FD | \$ 182,529.66 | \$ 219,018.44 |
| MFO BARON PARTNERS FD | \$ 531,449.17 | \$ 627,216.34 |
| MFO BBH REAL RETURN CLASS N | \$ 32,611.98 | \$ 30,255.15 |
| MFO BD FD AMER INC CL F | \$ 36,556.31 | \$ 36,801.27 |
| MFO BD FD AMER INC CL R-5 | \$ 179,749.77 | \$ 181,493.15 |
| MFO BERKSHIRE FDS FOCUS FD | \$ 30,134.97 | \$ 30,943.62 |
| MFO BERWYN FDS INC FD | \$ 6,145.06 | \$ 6,385.56 |
| MFO BJURMAN FDS MICRO-CAP FD CL D | \$ 205,167.76 | \$ 177,716.56 |
| MFO BLACKROCK FDS ALL-CAP GLOBAL RES PORTFOLIO INV A | \$ 4,813.95 | \$ 4,725.07 |
| MFO BLACKROCK FDS INTL BD PORTFOLIO INSTL CL | \$ 20,597.04 | \$ 19,156.82 |
| MFO BLACKROCK FDS INTL BD PORTFOLIO SVC CL | \$ 20,403.10 | \$ 19,083.95 |
| MFO BLACKROCK FDS INTL OPPORTUNITIES PORTFOLIO SVC SHS | \$ 39,299.36 | \$ 46,863.23 |
| MFO BLACKROCK GLOBAL ALLOCATION FD INC CL A | \$ 60,647.32 | \$ 60,814.75 |
| MFO BLACKROCK HLTH SC-INV A | \$ 988.39 | \$ 978.96 |
| MFO BLAIR WILLIAM FDS EMERGING MKTS GROWTH FD CL N | \$ 146,804.52 | \$ 178,114.82 |
| MFO BLAIR WILLIAM FDS INTL EQUITY FD CL N | \$ 20,290.80 | \$ 20,834.26 |
| MFO BLAIR WILLIAM FDS SMALL CAP GROWTH FD CL N | \$ 1,438,942.87 | \$ 1,458,602.25 |
| MFO BRANDYWINE BLUE FD INC ADVISORS FD | \$ 6,000.00 | \$ 5,739.60 |
| MFO BRANDYWINE BLUE FD INC COM | \$ 426,299.47 | \$ 447,404.70 |
| MFO BRANDYWINE FD INC COM OPEN END FD | \$ 33,110.44 | \$ 35,445.61 |
| MFO BRIDGEWAY FD INC AGGRESSIVE INVESTORS 1 FD | \$ 32,507.24 | \$ 36,164.82 |
| MFO BRIDGEWAY FD INC AGGRESSIVE INVS II | \$ 110,428.42 | \$ 109,378.18 |
| MFO BRIDGEWAY FDS INC FORMERLY BRIDGEWAYFD SMALL-CAP VALUE FD CL N | \$ 155,201.83 | \$ 168,224.21 |
| MFO BRIDGEWAY FDS INC LARGE-CAP VALUE FDCL R | \$ 10,081.46 | \$ 10,805.23 |
| MFO BRIDGEWAY FDS INC SMALL-CAP GROWTH FD CL N | \$ 59,140.27 | \$ 56,615.80 |
| MFO BRIDGEWAY FDS INC ULTRA SMALL COMPANY MARKET FUND | \$ 262,783.10 | \$ 283,618.76 |
| MFO BRIDGEWAY LARGE-CAP GROWTH FD | \$ 39,877.55 | \$ 40,111.45 |
| MFO BUFFALO BALANCED FD INC COM | \$ 99,825.50 | \$ 112,316.49 |
| MFO BUFFALO FDS MID CAP FD | \$ 77,381.52 | \$ 80,366.05 |
| MFO BUFFALO FDS SCI & TECH FD | \$ 27,068.01 | \$ 30,944.92 |
| MFO BUFFALO HI YIELD FD INC COM | \$ 5,943.87 | \$ 5,979.77 |
| MFO BUFFALO SMALL CAP FD INC COM | \$ 501,335.01 | \$ 633,909.89 |
| MFO BUFFALO USA GLOBAL FD INC COM | \$ 32,462.42 | \$ 34,935.62 |
| MFO BURNHAM FINL SERVICES FD CL A | \$ 26,207.40 | \$ 27,148.55 |
| MFO CALAMOS GROWTH & INC FD CL A | \$ 235,120.46 | \$ 244,387.38 |
| MFO CALAMOS INVT TR NEW CONV FD CL A | \$ 7,896.72 | \$ 7,876.21 |

| Asset Description | Historical Cost | Current Value |
|---|------------------|------------------|
| MFO CALAMOS INVT TR NEW GLOBAL GROWTH AND INCOME FD CL A | \$ 4,796.29 | \$ 5,458.67 |
| MFO CALAMOS INVT TR NEW GROWTH FD CL A #606 | \$ 704,827.03 | \$ 695,921.71 |
| MFO CALAMOS INVT TR NEW MARKET NEUTRAL FD FORMERLY STRATEGIC | \$ 23,027.73 | \$ 21,087.05 |
| MFO CALVERT FD INCOME PORTFOLIO CL A | \$ 75,433.05 | \$ 75,673.35 |
| MFO CAP WORLD BD FD CL R-5 | \$ 27,038.75 | \$ 27,794.89 |
| MFO CAPITAL INCOME BLDR FD CL F AMERICANCAPITAL INCOME BLDR FD | \$ 66,162.46 | \$ 69,827.65 |
| MFO CAPITAL INCOME BLDR FD CL R-5 | \$ 1,347,213.05 | \$ 1,514,838.43 |
| MFO CAPITAL WORLD BD FD CL F | \$ 33,029.90 | \$ 33,322.61 |
| MFO CENTURY CAP MGMT TR SMALL CAP SELECTFD INV SHS | \$ 90,060.46 | \$ 90,364.09 |
| MFO CGM FOCUS FD | \$ 1,129,271.86 | \$ 1,072,835.64 |
| MFO CGM TR RLTY FD | \$ 608,766.70 | \$ 547,170.19 |
| MFO CITIZENS FDS SMALL CAP CORE GROWTH FD | \$ 20,919.00 | \$ 23,166.18 |
| MFO CITIZENS FDS VALUE FD | \$ 20,086.91 | \$ 23,103.99 |
| MFO CITIZENS INVT TR INDEX PORTFOLIO | \$ 20,000.00 | \$ 20,949.07 |
| MFO CL R-5 AMERN CAP WORLD GROWTH & INCOME FD | \$ 115,009.41 | \$ 122,547.43 |
| MFO CLIPPER FD INC COM OPEN END FD | \$ 326,693.53 | \$ 352,448.50 |
| MFO COHEN & STEERS INTL RLTY FD INC CL A | \$ 58,618.73 | \$ 62,452.24 |
| MFO COHEN & STEERS INTL RLTY FD INC CL I | \$ 20,669.52 | \$ 23,867.96 |
| MFO COHEN & STEERS RLTY INC FD INC NEW FO CL A | \$ 17,454.89 | \$ 17,783.62 |
| MFO COHEN & STEERS RLTY SHS INC COM | \$ 884,612.76 | \$ 1,054,319.96 |
| MFO COLUMBIA ACORN INTL FD-Z | \$ 94,501.72 | \$ 101,087.04 |
| MFO COLUMBIA ACORN TR FD CL Z FUND CL Z | \$ 148,013.54 | \$ 181,907.11 |
| MFO COLUMBIA ACORN TR USA CL Z | \$ 3,297.37 | \$ 4,146.36 |
| MFO COLUMBIA FDS SER TR I FORMERLY COLUMBIA STRATEGIC INC FD CL Z | \$ 22,642.99 | \$ 23,067.33 |
| MFO COLUMBIA FDS SER TR I TECHNOLOGY FD CL Z | \$ 144,933.57 | \$ 142,363.12 |
| MFO COLUMBIA FDS SER TR LARGE CAP VALUE FD CL A | \$ 4,524.85 | \$ 5,163.71 |
| MFO COLUMBIA FDS SER TR MARSICO 21ST CENTURY FD CL Z | \$ 71,554.62 | \$ 76,872.11 |
| MFO COLUMBIA FDS SER TR MARSICO GROWTH FD CL Z | \$ 196,861.55 | \$ 207,845.44 |
| MFO COLUMBIA FDS SER TR MARSICO INTL OPPORTUNITIES FD CL Z | \$ 33,939.00 | \$ 39,772.55 |
| MFO COLUMBIA FDS SER TR MID CAP VALUE FDCL Z | \$ 146,792.43 | \$ 146,410.60 |
| MFO CONSTELLATION FDS CIP SHORT DURATIONFXD INC FD | \$ 1,145.60 | \$ 1,112.13 |
| MFO CONSTELLATION FDS CIP ULTRA SHORT DURATION FXD INC FD | \$ 30,439.70 | \$ 30,336.97 |
| MFO CONSTELLATION FDS CLOVER CORE VALUE FD CL I | \$ 11,989.77 | \$ 11,012.88 |
| MFO CONSTELLATION FDS CLOVER SMALL CAP VALUE FD CL I | \$ 46,059.36 | \$ 36,170.47 |
| MFO CONSTELLATION FDS SANDS CAP SELECT GROWTH FD CL II | \$ 10,250.92 | \$ 9,872.93 |
| MFO CONSTELLATION FDS TIP HEALTHCARE & BIOTECHNOLOGY FD CL II | \$ 17,967.79 | \$ 17,220.94 |
| MFO CR SUISSE WARBURG PINCUS JAPAN GROWTH FD FD#32 | \$ 6,243.26 | \$ 1,725.98 |
| MFO CREDIT SUISSE COMMODITY-RETURN PLUS STRATEGY FD CL A | \$ 5,181.06 | \$ 5,124.22 |
| MFO CRM MID CAP VALUE INV SH | \$ 189,284.18 | \$ 200,186.57 |
| MFO CSI EQTY FD | \$ 5,061.18 | \$ 6,349.42 |
| MFO CSWY CAP MGMT TR INTL VALUE FD INV CL | \$ 68,456.00 | \$ 86,684.69 |
| MFO CTZN TR EMERGING GROWTH PORTFOLIO FD | \$ 19,613.33 | \$ 22,796.92 |
| MFO CULLEN FDS TR HIGH DIVIDEND EQUITY FD | \$ 46,291.87 | \$ 53,573.10 |
| MFO CULLEN FDS TR VALUE FD | \$ 56,910.88 | \$ 60,983.96 |
| MFO DAVIS N.Y VENTURE FD INC CL A | \$ 30,377,668.78 | \$ 31,644,029.77 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO DAVIS SER INC REAL ESTATE FD CL A | \$ 6,305.09 | \$ 9,062.58 |
| MFO DELAFIELD FD INC COM INST CL | \$ 33,067.36 | \$ 35,823.90 |
| MFO DELAWARE GROUP VALUE FD INC VALUE FDCL A | \$ 54,704.58 | \$ 58,060.92 |
| MFO DFA EMERGING MARKETS VALUE | \$ 51,173.47 | \$ 75,539.07 |
| MFO DFA GLOBAL BD FD OPEN END FD | \$ 143,679.23 | \$ 144,244.52 |
| MFO DFA INTL SMALL CO PORTFOLIO FD | \$ 134,532.53 | \$ 164,789.85 |
| MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS CORE EQUITY PORT | \$ 92,289.87 | \$ 102,646.48 |
| MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS PORTFOLIO | \$ 113,554.49 | \$ 145,953.42 |
| MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS SMALL CAP PORTFOLIO | \$ 64,609.21 | \$ 76,089.78 |
| MFO DFA INVT DIMENSIONS GROUP INC JAPANESE SMALL CO PORTFOLIO | \$ 3,441.32 | \$ 3,368.91 |
| MFO DFA INVT DIMENSIONS GROUP INC LWAS/DFA INTL HIGH BOOK TO MKT PORTFOLIO | \$ 23,721.30 | \$ 28,866.34 |
| MFO DFA INVT DIMENSIONS GROUP INC 2 YR GLOBAL FXD INC PORTFOLIO | \$ 73,730.01 | \$ 75,078.24 |
| MFO DFA INVT DIMENSIONS GROUP INC CONTL SMALL CO PORTFOLIO | \$ 10,497.09 | \$ 11,161.52 |
| MFO DFA INVT DIMENSIONS GROUP INC FIVE YR GOVT PORTFOLIO | \$ 10,696.18 | \$ 10,547.16 |
| MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO | \$ 12,732.07 | \$ 12,633.91 |
| MFO DFA INVT DIMENSIONS GROUP INC INTER GOVT BD PORTFOLIO | \$ 90,829.56 | \$ 90,945.47 |
| MFO DFA INVT DIMENSIONS GROUP INC INTL CORE EQUITY PORTFOLIO | \$ 302,142.88 | \$ 343,829.54 |
| MFO DFA INVT DIMENSIONS GROUP INC INTL SMALL CAP VALUE PORTFOLIO | \$ 234,883.08 | \$ 273,509.82 |
| MFO DFA INVT DIMENSIONS GROUP INC LARGE CAP HI BOOK MKT PORTFOLIO | \$ 444,476.65 | \$ 559,100.35 |
| MFO DFA INVT DIMENSIONS GROUP INC LARGE CAP INTL PORTFOLIO | \$ 72,398.72 | \$ 96,409.20 |
| MFO DFA INVT DIMENSIONS GROUP INC REAL ESTATE SECS PORTFOLIO | \$ 258,085.20 | \$ 323,173.89 |
| MFO DFA INVT DIMENSIONS GROUP INC U S CORE EQUITY 1 PORT | \$ 8,090.76 | \$ 8,674.49 |
| MFO DFA INVT DIMENSIONS GROUP INC U S CORE EQUITY 2 PORT | \$ 68,784.58 | \$ 68,641.78 |
| MFO DFA INVT DIMENSIONS GROUP INC U S LARGE CO PORTFOLIO | \$ 367,039.86 | \$ 400,860.26 |
| MFO DFA INVT DIMENSIONS GROUP INC U S MICRO CAP PORTFOLIO | \$ 237,388.20 | \$ 250,929.47 |
| MFO DFA INVT DIMENSIONS GROUP INC U S VECTOR EQUITY PORT | \$ 34,325.17 | \$ 35,548.80 |
| MFO DFA US SMALL CAP PORTFOLIO | \$ 157,862.16 | \$ 170,032.98 |
| MFO DFA US SMALL CAP VALUE PORTFOLIO | \$ 297,992.54 | \$ 343,420.55 |
| MFO DIAMOND HILL FDS FINL LONG-SHORT FD CL A | \$ 2,900.00 | \$ 2,973.48 |
| MFO DIAMOND HILL FDS LARGE CAP FD CL A | \$ 13,097.73 | \$ 13,943.73 |
| MFO DIAMOND HILL FDS LONG-SHORT FD | \$ 91,979.31 | \$ 100,816.68 |
| MFO DIAMOND HILL FDS SMALL CAP FD | \$ 43,949.86 | \$ 48,392.35 |
| MFO DIMENSIONAL FD ADVISORS INTL VALUE PORTFOLIO | \$ 242,018.92 | \$ 318,760.01 |
| MFO DIMENSIONAL INVT GROUP INC LWAS/DFA TWO YR FXD INCOME PORTFOLIO | \$ 31,258.09 | \$ 30,949.21 |
| MFO DIMENSIONAL INVT GROUP INC LWAS/DFA U S HIGH BOOK TO MKT PORTFOLIO | \$ 24,693.72 | \$ 32,015.05 |
| MFO DODGE & COX BALANCED FD COM | \$ 1,622,745.18 | \$ 1,934,687.88 |
| MFO DODGE & COX INC FD | \$ 500,939.42 | \$ 497,974.44 |
| MFO DODGE & COX INTL STK FD | \$ 3,344,254.41 | \$ 3,927,336.06 |
| MFO DODGE & COX STOCK FD OPEN END FD | \$ 2,068,288.73 | \$ 2,643,556.75 |
| MFO DREYFUS APPRECIATION FD INC | \$ 53,405.80 | \$ 57,100.85 |
| MFO DREYFUS FD INC COM | \$ 4,873.13 | \$ 4,841.67 |
| MFO DREYFUS FOUNDERS FDS INC BALANCED FDCL F | \$ 6,962.49 | \$ 5,870.11 |
| MFO DREYFUS GNMA FD INC COM | \$ 14,594.59 | \$ 14,595.46 |
| MFO DREYFUS GROWTH & INC FD INC | \$ 75,624.40 | \$ 80,283.63 |
| MFO DREYFUS GROWTH & VALUE FDS INC MIDCAP VALUE FD | \$ 6,868.52 | \$ 7,941.89 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO DREYFUS GROWTH OPPORTUNITY FD INC COM | \$ 1,785.32 | \$ 1,929.77 |
| MFO DREYFUS INDEX FDS INTL STK FD | \$ 115,519.82 | \$ 130,273.65 |
| MFO DREYFUS INDEX FDS S&P 500 INDEX FD | \$ 109,301.60 | \$ 127,685.32 |
| MFO DREYFUS INDEX FDS SMALL CAP STK FD | \$ 125,814.16 | \$ 146,146.22 |
| MFO DREYFUS INVT GRADE BD FDS INC INTER TERM INC FD INV SHS | \$ 137,343.35 | \$ 135,329.89 |
| MFO DREYFUS MIDCAP INDEX FD | \$ 71,032.24 | \$ 81,250.30 |
| MFO DREYFUS PREMIER INTL FDS INC GTR CHINA FD CL A | \$ 14,184.31 | \$ 15,273.71 |
| MFO DREYFUS PREMIER THIRD CENTY FD INC CL Z | \$ 371.13 | \$ 381.39 |
| MFO DRIEHAUS MUT FDS EMERGING MKTS GROWTH FD | \$ 1,020,047.91 | \$ 1,209,376.43 |
| MFO DRIEHAUS MUT FDS INTL DISCOVERY FD | \$ 181,722.30 | \$ 171,854.99 |
| MFO DWS GLOBAL / INTL FD INC GLOBAL THEMATIC FD CL S | \$ 19,834.29 | \$ 20,379.03 |
| MFO DWS INTL FD INC EMERGING MKTS EQTY FD CL S | \$ 6,353.32 | \$ 5,872.24 |
| MFO DWS VALUE SER INC SMALL CAP VALUE FDCL A | \$ 24,296.73 | \$ 28,494.53 |
| MFO E I I RLTY SECS TR INTL PPTY FD INSTL SHS | \$ 11,389.11 | \$ 12,403.10 |
| MFO EATON VANCE GROWTH TR WORLDWIDE HLTHSCIENCES FD CL A | \$ 22,822.77 | \$ 22,741.15 |
| MFO EATON VANCE MUT FDS TR FLTG RATE & HIGH INCOME FD ADVISERS | \$ 10,937.00 | \$ 10,993.61 |
| MFO EATON VANCE MUT FDS TR FLTG RATE FD ADVISERS CL | \$ 43,814.34 | \$ 43,858.61 |
| MFO EATON VANCE SPL INVT TR GREATER INDIA FD CL A | \$ 128,532.89 | \$ 149,001.27 |
| MFO EATON VANCE UTILS FD CL A | \$ 4,448.03 | \$ 5,476.72 |
| MFO ECLIPSE FDS INC MAINSTAY BALANCED FDCL I | \$ 102,652.56 | \$ 109,265.67 |
| MFO ECLIPSE FDS INC MAINSTAY MID CAP OPPORTUNITY FD CL A | \$ 22,044.68 | \$ 22,968.71 |
| MFO ECLIPSE FDS INC MAINSTAY MID CAP OPPORTUNITY FD CL I | \$ 33,722.23 | \$ 35,432.68 |
| MFO ECLIPSE FDS INC MAINSTAY S&P 500 INDEX FD CL A | \$ 30,289.63 | \$ 40,237.90 |
| MFO EUROPAC GROWTH FD CL F | \$ 264,949.45 | \$ 296,069.42 |
| MFO EUROPAC GROWTH FD CL R-5 | \$ 191,507.54 | \$ 205,478.59 |
| MFO EVERGREEN GLOBAL OPPORTUNITIES FD | \$ 13,429.33 | \$ 21,639.27 |
| MFO EXCELSIOR FDS INC EMERGING MKTS FD | \$ 624,375.98 | \$ 740,078.91 |
| MFO EXCELSIOR FDS INC ENERGY & NAT RES FD | \$ 297,933.11 | \$ 263,566.83 |
| MFO EXCELSIOR FDS INC EQUITY OPPORTUNITIES FD SHS | \$ 5,003.26 | \$ 4,981.50 |
| MFO EXCELSIOR FDS INC INTL FD SER F | \$ 14,995.90 | \$ 18,466.22 |
| MFO EXCELSIOR FDS INC LARGE CAP GROWTH FD | \$ 258,155.30 | \$ 268,820.92 |
| MFO EXCELSIOR FDS INC REAL ESTATE FD | \$ 10,714.31 | \$ 11,289.95 |
| MFO EXCELSIOR FDS INC SMALL CAP FD | \$ 145,758.66 | \$ 140,767.28 |
| MFO EXCELSIOR VALUE & RESTRUCTURING FD | \$ 2,415,394.16 | \$ 2,812,237.23 |
| MFO FAIRHOLME FDS INC COM | \$ 2,903,015.06 | \$ 3,332,331.91 |
| MFO FBR FDS SMALL CAP FD | \$ 238,936.88 | \$ 346,882.10 |
| MFO FBR FDS SMALL CAP FINL FD | \$ 79,314.51 | \$ 72,467.64 |
| MFO FEDERATED EQUITY FDS KAUFMAN SMALL CAP FD CL A | \$ 10,000.00 | \$ 10,108.34 |
| MFO FEDERATED EQUITY FDS KAUFMANN FD CL A SHS | \$ 6,125.69 | \$ 7,728.97 |
| MFO FEDERATED EQUITY FDS KAUFMANN FD CL K SHS | \$ 22,317.75 | \$ 21,470.31 |
| MFO FEDERATED INCOME TR SH BEN INT INSTLSH | \$ 50,120.35 | \$ 50,059.28 |
| MFO FEDERATED INDEX TR FEDERATED MID-CAPINDEX FD | \$ 58,454.63 | \$ 72,497.28 |
| MFO FEDERATED INSTL TR HIGH YIELD BD FD | \$ 12,251.40 | \$ 12,189.24 |
| MFO FEDT EQTY FDS CAP APPREAC FD CL A | \$ 2,227.55 | \$ 2,447.07 |
| MFO FEDT EQTY FDS MKT OPPORTUNITY FD CL A SHS | \$ 26,933.65 | \$ 25,831.98 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|---------------|
| MFO FEDT HI YIELD TR SH BEN INT OPEN ENDFD | \$ 38,873.17 | \$ 39,062.69 |
| MFO FEDT U S GOVT SECS FD 1-3 YRS SH BENINT INSTL SHS | \$ 20,013.73 | \$ 19,975.19 |
| MFO FENIMORE ASSET MGMT TR FAM EQUITY INCOME FD | \$ 22,318.53 | \$ 27,783.29 |
| MFO FENIMORE ASSET MGMT TR FAM VALUE FD | \$ 128,081.73 | \$ 133,172.02 |
| MFO FID ADVISOR DIVERSIFIED INTL | \$ 16,373.94 | \$ 20,244.94 |
| MFO FID CAP & INC FD SH BEN INT | \$ 20,283.55 | \$ 21,062.13 |
| MFO FID COMWLTH TR LARGE CAP STK FD | \$ 20,138.21 | \$ 22,126.87 |
| MFO FID DIVERSIFIED INTL FD OPEN END FD | \$ 145,989.47 | \$ 224,749.89 |
| MFO FID EQTY INC FD SH BEN INT | \$ 99,211.41 | \$ 107,107.92 |
| MFO FID FINL TR CONV SEC FD | \$ 53,464.72 | \$ 66,254.97 |
| MFO FID FXD INC TR INFLATION-PROTECTED BD FD | \$ 21,879.69 | \$ 21,703.27 |
| MFO FID INDEPENDENCE FD | \$ 17,770.43 | \$ 17,841.73 |
| MFO FID INVT TR EMERGING MKTS FD | \$ 15,174.95 | \$ 15,372.65 |
| MFO FID MID CAP STK FD | \$ 67,579.01 | \$ 84,328.77 |
| MFO FID SELECT AMER GOLD PORTFOLIO FD OPEN END FD | \$ 409,115.67 | \$ 421,217.08 |
| MFO FID SELECT MATERIALS | \$ 328,722.25 | \$ 319,138.63 |
| MFO FID SELECT PORTFOLIOS DEFENSE & AEROSPACE PORTFOLIO | \$ 8,914.16 | \$ 9,024.70 |
| MFO FID UN STR TR EXPT & MULTINATIONAL FD | \$ 2,391.98 | \$ 2,544.32 |
| MFO FIDELITY BALANCED FD OPEN END FD | \$ 7,036.90 | \$ 8,956.04 |
| MFO FIDELITY CAP TR CAP APPRECIATION FD | \$ 31,652.75 | \$ 31,574.39 |
| MFO FIDELITY COMWLTH TR STRATEGIC REAL RETURN FD | \$ 32,806.94 | \$ 32,764.27 |
| MFO FIDELITY CONTRAFUND INC OPEN END FD | \$ 595,772.07 | \$ 600,221.94 |
| MFO FIDELITY DVD GROWTH FD OPEN END FD | \$ 61,160.68 | \$ 66,682.50 |
| MFO FIDELITY EQTY INC FD REAL ESTATE INVT PORTFOLIO OPEN END FD | \$ 108,130.78 | \$ 179,943.70 |
| MFO FIDELITY GROWTH COMPANY FUND | \$ 341,461.99 | \$ 502,423.25 |
| MFO FIDELITY INVT TR CDA FD | \$ 112,548.88 | \$ 119,503.02 |
| MFO FIDELITY INVT TR INTL DISCOVERY FD | \$ 148,129.96 | \$ 170,666.13 |
| MFO FIDELITY INVT TR JAPAN FD | \$ 51,208.62 | \$ 49,199.31 |
| MFO FIDELITY INVT TR NEW MKTS INCOME FD | \$ 16,672.85 | \$ 16,672.88 |
| MFO FIDELITY LOW PRICED STOCK FUND | \$ 398,106.04 | \$ 551,643.40 |
| MFO FIDELITY MAGELLAN FD INC OPEN END FD | \$ 134,868.68 | \$ 127,047.41 |
| MFO FIDELITY NEW LATIN AMER FD OPEN END FD | \$ 392,090.02 | \$ 434,810.58 |
| MFO FIDELITY OTC PORTFOLIO OPEN END FD | \$ 63,611.30 | \$ 107,066.23 |
| MFO FIDELITY OVERSEAS FD OPEN END FD | \$ 19,969.65 | \$ 28,884.40 |
| MFO FIDELITY PURITAN FD OPEN END FD | \$ 227,067.14 | \$ 256,273.79 |
| MFO FIDELITY SECS FD SMALL CAP VALUE FD | \$ 17,358.67 | \$ 17,296.08 |
| MFO FIDELITY SELECT PORTFOLIOS BOKERAGE & INVT MGMT PORTFOLIO | \$ 65,700.76 | \$ 65,468.50 |
| MFO FIDELITY SELECT PORTFOLIOS ELECTRS PORTFOLIO | \$ 5,808.08 | \$ 6,076.68 |
| MFO FIDELITY SELECT PORTFOLIOS ENERGY PORTFOLIO | \$ 76,441.19 | \$ 73,467.98 |
| MFO FIDELITY SELECT PORTFOLIOS ENERGY SVC PORTFOLIO | \$ 5,197.05 | \$ 4,443.26 |
| MFO FIDELITY SELECT PORTFOLIOS HLTH CARE PORTFOLIO | \$ 33,746.84 | \$ 32,494.34 |
| MFO FIDELITY SELECT PORTFOLIOS MED DELIVER OPEN END FD | \$ 123,146.01 | \$ 122,377.67 |
| MFO FIDELITY SELECT SOFTWARE FD | \$ 47,535.00 | \$ 47,600.93 |
| MFO FIDELITY VALUE FD OPEN END FD | \$ 16,174.04 | \$ 17,265.57 |
| MFO FIRST AMERN INVT FDS INC REAL ESTATESECS FD CL Y | \$ 108,616.49 | \$ 99,212.90 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|---------------|
| MFO FLEMING CAP MUT FD GROUP J P MORGAN MID CAP VALUE FD CL A | \$ 96,441.48 | \$ 109,858.21 |
| MFO FLEX FDS TOTAL RETURN UTILS FD | \$ 10,071.48 | \$ 11,656.17 |
| MFO FMI COM STK FD INC COM | \$ 92,780.37 | \$ 99,573.28 |
| MFO FORUM FDS POLARIS GLOBAL VALUE FD | \$ 416,061.74 | \$ 506,882.71 |
| MFO FOUNDERS FDS INC BLUE CHIP FD | \$ 8,007.65 | \$ 6,354.75 |
| MFO FPA CAP FD INC COM STK OPEN END FD | \$ 4,611.13 | \$ 5,145.19 |
| MFO FPA FDS TR FPA CRESCENT PORTFOLIO INSTL CL SHS | \$ 32,398.10 | \$ 39,215.72 |
| MFO FPA NEW INC INC COM | \$ 88,064.92 | \$ 85,125.75 |
| MFO FPA PARAMOUNT FD INC COM ISIN #US3025461068 | \$ 9,580.64 | \$ 9,380.76 |
| MFO FPA PERENNIAL FD INC COM | \$ 18,037.18 | \$ 18,468.14 |
| MFO FRANKLIN GOLD & PRECIOUS METALS FD SH BEN INT ADVISOR CL | \$ 7,227.47 | \$ 8,004.54 |
| MFO FRANKLIN HIGH INCOME TR FD ADVISOR CL | \$ 23,471.17 | \$ 23,963.08 |
| MFO FRANKLIN MANAGED TR RISING DIVIDS FDCL A RISING DIVIDEND FUND CL I | \$ 62,677.92 | \$ 72,837.59 |
| MFO FREMONT MUT FDS INC U S MICRO-CAP FD | \$ 9,823.10 | \$ 13,583.87 |
| MFO FRKLN CUSTODIAN FDS INC FRKLN INC FDADVISOR CL | \$ 774,730.44 | \$ 824,952.86 |
| MFO FRKLN FLEX CAP GROWTH FD CL A | \$ 80,026.29 | \$ 92,019.81 |
| MFO FRKLN MICROCAP FD CL 1 | \$ 7,565.00 | \$ 9,365.55 |
| MFO FRKLN MUT SHARES-1 | \$ 66,513.69 | \$ 68,308.22 |
| MFO FRKLN VALUE INVS TR VALUE FD CL A | \$ 24,429.91 | \$ 24,680.02 |
| MFO FUNDAMENTAL INVS INC CL F | \$ 118,105.05 | \$ 127,927.11 |
| MFO FUNDAMENTAL INVS INC CL R-5 | \$ 5,780.14 | \$ 5,859.22 |
| MFO FUNDX UPGRADER FDS STK UPGRADER FD | \$ 46,739.04 | \$ 46,851.80 |
| MFO FWD FDS INC INTL SMALL COS FD INV CL | \$ 154,009.00 | \$ 173,717.53 |
| MFO FWD HOOVER SMALL CAP EQTY FD | \$ 294,263.17 | \$ 281,691.09 |
| MFO GABELLI AST FD SH BEN INT OPEN END FD | \$ 222,255.47 | \$ 247,753.29 |
| MFO GABELLI EQTY INC FD | \$ 127,655.51 | \$ 150,977.33 |
| MFO GABELLI SMALL CAP GROWTH FD OPEN ENDFD | \$ 30,151.29 | \$ 31,471.16 |
| MFO GABELLI VALUE FD INC COM OPEN END FD | \$ 37,721.33 | \$ 40,248.39 |
| MFO GAMCO GLOBAL SER FDS INC GLOBAL GROWTH FD | \$ 11,888.19 | \$ 14,536.20 |
| MFO GAMCO GOLD FD INC CL AAA | \$ 241,377.11 | \$ 367,022.45 |
| MFO GARTMORE MUT FDS GLOBAL FINL SVCS FDA SHS | \$ 2,614.05 | \$ 2,555.70 |
| MFO GARTMORE MUT FDS GLOBAL NATURAL RES FD CL A | \$ 13,427.37 | \$ 11,613.97 |
| MFO GARTMORE MUT FDS MICRO CAP EQTY FD CL A | \$ 22,323.36 | \$ 21,479.74 |
| MFO GARTMORE MUT FDS SMALL CAP FD CL A | \$ 20,427.18 | \$ 21,070.69 |
| MFO GATEWAY TR GATEWAY FD | \$ 105,070.91 | \$ 112,247.12 |
| MFO GLENMEDE FD INC SMALL CAPITALIZATIONEQUITY PORT ADV | \$ 57,788.04 | \$ 54,421.44 |
| MFO GOLDMAN SACHS TR MID CAP EQUITY FD CL A | \$ 14,117.30 | \$ 15,572.29 |
| MFO GREEN CENTY FDS BALANCED FD | \$ 10,068.19 | \$ 10,665.47 |
| MFO GREENSPRING FD OPEN END FD | \$ 32,760.76 | \$ 37,063.89 |
| MFO GROWTH FD AMER INC CL F | \$ 532,841.80 | \$ 562,717.38 |
| MFO GROWTH FD AMER INC CL R-4 | \$ 10,801.28 | \$ 11,176.81 |
| MFO GROWTH FD AMER INC CL R-5 | \$ 97,255.95 | \$ 99,573.36 |
| MFO GUINNESS ATKINSON FDS ALTERNATIVE ENERGY FD | \$ 5,000.00 | \$ 4,893.34 |
| MFO GUINNESS ATKINSON FDS CHINA & HONG KONG FD | \$ 9,739.36 | \$ 13,386.28 |
| MFO GUINNESS ATKINSON FDS GLOBAL ENERGY FD | \$ 29,083.09 | \$ 28,570.22 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO HARBOR FD BD FD INSTL CL | \$ 96,849.43 | \$ 93,859.65 |
| MFO HARBOR FD CAP APPRECIATION FD INV CL | \$ 28,175.00 | \$ 29,187.41 |
| MFO HARBOR FD INTL FD INV CL | \$ 84,029.10 | \$ 89,257.87 |
| MFO HARDING LOEVNER FDS INC EMERGING MKTS PORTFOLIO | \$ 2,328,404.26 | \$ 2,925,575.50 |
| MFO HARRIS ASSOC INVT TR OAKMARK GLOBAL SELECT FD CL I | \$ 12,502.88 | \$ 12,747.19 |
| MFO HARTFORD MUT FDS INC CAP APPRECIATION II FD CL A | \$ 40,641.04 | \$ 41,610.84 |
| MFO HARTFORD MUT FDS INC FOR FUTURE ISSUES SEE 416646 CAP APPREC FD CL A | \$ 82,452.45 | \$ 80,232.54 |
| MFO HARTFORD-FORTIS SER FD INC SMALLCAP GROWTH FD CL A | \$ 3,500.00 | \$ 3,393.02 |
| MFO HBR FD CAP APPRECIATION FD | \$ 108,173.16 | \$ 131,658.96 |
| MFO HBR FD INTL FD | \$ 91,589.55 | \$ 100,009.29 |
| MFO HEARTLAND GROUP INC SELECT VALUE FD | \$ 19,505.01 | \$ 19,528.77 |
| MFO HEARTLAND GROUP INC VALUE PLUS FUND | \$ 51,337.00 | \$ 50,072.28 |
| MFO HEARTLAND VALUE FD OPEN END FD | \$ 111,448.99 | \$ 115,583.05 |
| MFO HENNESSY FDS INC BALANCED FD | \$ 15,442.25 | \$ 15,454.96 |
| MFO HENNESSY FDS INC TOTAL RETURN FD | \$ 15,239.99 | \$ 15,287.48 |
| MFO HENNESSY FDS TR | \$ 74,801.44 | \$ 75,939.30 |
| MFO HENNESSY MUT FDS INC CORNERSTONE GROWTH FD | \$ 545,406.48 | \$ 472,610.38 |
| MFO HENNESSY MUT FDS INC CORNERSTONE VALUE FD | \$ 25,999.77 | \$ 26,427.39 |
| MFO HENNESSY MUT FDS INC FOCUS 30 FD | \$ 73,530.74 | \$ 72,295.69 |
| MFO HIGHLAND FLOATING RATE FD CL Z | \$ 42,737.50 | \$ 43,473.04 |
| MFO HILLMAN CAP MGMT INVT TR FOCUSED ADVANTAGE FD | \$ 51,804.38 | \$ 51,465.13 |
| MFO HOTCHKIS & WILEY FDS SMALL CAP VALUEFD CL A | \$ 19,933.99 | \$ 26,478.21 |
| MFO HUSSMAN INVT TR STRATEGIC GROWTH FD | \$ 259,135.03 | \$ 257,214.78 |
| MFO ICAP FDS INC EQTY PORTFOLIO | \$ 49,622.29 | \$ 50,609.04 |
| MFO ICAP FDS INC MAINSTAY INTL FD CL I | \$ 271,081.89 | \$ 297,418.96 |
| MFO ICAP FDS INC MAINSTAY SELECT EQUITY FD CL I | \$ 349,864.74 | \$ 386,483.36 |
| MFO ICON FDS ASIA-PACIFIC REGION FD | \$ 36,791.99 | \$ 43,612.63 |
| MFO ICON FDS BD FD CL I | \$ 39,340.22 | \$ 36,538.57 |
| MFO ICON FDS CL I | \$ 53,081.53 | \$ 70,840.94 |
| MFO ICON FDS ENERGY FD | \$ 397,435.71 | \$ 433,600.32 |
| MFO ICON FDS HEALTHCARE FD | \$ 154,617.21 | \$ 148,535.20 |
| MFO ICON FDS INTL EQUITY FD CL I | \$ 72,127.50 | \$ 77,888.90 |
| MFO ICON FDS LONG/SHORT FD CL I | \$ 139,144.11 | \$ 147,476.86 |
| MFO ICON FDS MATERIALS FD | \$ 51,426.82 | \$ 48,354.15 |
| MFO ICON FDS SOUTH EUROPE REGION FD | \$ 74,793.47 | \$ 87,155.78 |
| MFO INC FD AMER INC CL F | \$ 18,170.84 | \$ 18,423.17 |
| MFO INC FD AMER INC CL R-5 | \$ 68,414.09 | \$ 73,809.48 |
| MFO ING MUT FDS FOR FUTURE ISSUES SEE 44980Q GLOBAL NATURAL RES FD | \$ 61,620.78 | \$ 118,463.75 |
| MFO ING MUT FDS FOR FUTURE ISSUES SEE 44980Q RUSSIA FD CL A | \$ 7,396.11 | \$ 13,777.22 |
| MFO ING MUT FDS GLOBAL REAL ESTATE FD CL | \$ 31,034.36 | \$ 32,336.25 |
| MFO ING MUT FDS VALUE CHOICE FD CL A | \$ 10,270.89 | \$ 10,601.38 |
| MFO ING SER FD INC BALANCED FD CL A | \$ 4,863.60 | \$ 5,385.21 |
| MFO ING SER FD INC INDEX PLUS MID CAP FDCL A | \$ 16,174.55 | \$ 14,954.04 |
| MFO ING SER FD INC INDEX PLUS SMALL CAP FD CL A | \$ 10,841.12 | \$ 9,989.66 |
| MFO INVESCO ENERGY FDINV CL | \$ 10,148.47 | \$ 15,846.51 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MFO INVESTMENT CO AMER CL R-5 | \$ 24,367.57 | \$ 24,825.75 |
| MFO IVY FD CL-A INTL GROWTH FD | \$ 28,964.46 | \$ 31,236.06 |
| MFO IVY FD CUNDILL GLOBAL | \$ 6,101.25 | \$ 6,084.99 |
| MFO IVY FD EUROPEAN OPPORTUNITIES FD CL A | \$ 13,040.03 | \$ 13,742.01 |
| MFO IVY FD GLOBAL NAT RES FD CL A | \$ 61,364.85 | \$ 58,100.04 |
| MFO IVY FD INTL BALANCED FD CL A | \$ 51,396.52 | \$ 54,097.99 |
| MFO IVY FD MTG SECS FD CL A | \$ 24,308.47 | \$ 24,268.98 |
| MFO IVY FD PAC OPPORTUNITIES FD CL A | \$ 55,538.09 | \$ 60,277.37 |
| MFO IVY FD REAL ESTATE SECS FD CL A | \$ 15,177.90 | \$ 17,263.18 |
| MFO IVY FD SMALL CAP VALUE FD CL A | \$ 18,756.23 | \$ 18,025.33 |
| MFO IVY FDS INC ASSET STRATEGY FD CL A | \$ 37,030.03 | \$ 40,010.62 |
| MFO IVY FDS INC CAPITAL APPRECIATION FD CL A | \$ 20,243.71 | \$ 21,420.42 |
| MFO IVY FDS INC CORE EQUITY FD CL Y | \$ 15,891.87 | \$ 15,159.34 |
| MFO IVY FDS INC LARGE CAP GROWTH FD CL Y | \$ 17,351.76 | \$ 16,904.99 |
| MFO IVY FDS INC MID CAP GROWTH FD CL Y | \$ 20,243.71 | \$ 20,434.99 |
| MFO IVY FDS INC SMALL CAP GROWTH FD CL Y | \$ 19,457.47 | \$ 17,054.30 |
| MFO JACOB INTERNET FD INC SHS | \$ 10,132.77 | \$ 10,972.77 |
| MFO JAMES ADVANTAGE FDS BALANCED GOLDEN RAINBOW FD CL A | \$ 100,848.49 | \$ 104,750.81 |
| MFO JAMES ADVANTAGE FDS SMALL CAP FD CL | \$ 325,777.65 | \$ 332,175.28 |
| MFO JANUS 20 FD OPEN END FD | \$ 146,496.41 | \$ 187,982.49 |
| MFO JANUS CONTRARIAN FD | \$ 984,055.70 | \$ 1,071,576.67 |
| MFO JANUS FD INC CAP OPEN END FD | \$ 37,338.55 | \$ 38,963.29 |
| MFO JANUS FUNDAMENTAL EQTY RETAIL | \$ 379,107.36 | \$ 394,718.56 |
| MFO JANUS GROWTH & INC FD | \$ 1,277,655.57 | \$ 1,360,931.58 |
| MFO JANUS INVT FD BALANCED FD | \$ 42,301.08 | \$ 47,494.12 |
| MFO JANUS INVT FD ENTERPRISE FD | \$ 96,124.36 | \$ 78,538.05 |
| MFO JANUS INVT FD GLOBAL LIFE SCIENCES FD | \$ 116,076.02 | \$ 111,533.76 |
| MFO JANUS INVT FD GLOBAL OPPORTUNITIES FD | \$ 3,577.16 | \$ 3,784.53 |
| MFO JANUS INVT FD GLOBAL TECH FD | \$ 8,266.06 | \$ 8,166.95 |
| MFO JANUS INVT FD HIGH-YIELD | \$ 52,154.46 | \$ 53,368.52 |
| MFO JANUS INVT FD INTECH RISK-MANAGED STK FD | \$ 48,304.54 | \$ 52,482.44 |
| MFO JANUS INVT FD MID CAP VALUE FD INV SHS | \$ 2,358,961.52 | \$ 2,474,693.80 |
| MFO JANUS INVT FD ORION FD | \$ 192,552.26 | \$ 185,833.37 |
| MFO JANUS INVT FD OVERSEAS FD | \$ 1,814,161.95 | \$ 2,106,696.81 |
| MFO JANUS INVT FD RESEARCH FD | \$ 42,344.47 | \$ 45,586.73 |
| MFO JANUS INVT FD WORLDWIDE FD | \$ 166,924.82 | \$ 160,091.06 |
| MFO JANUS MERCURY FD OPEN END FD | \$ 42,770.02 | \$ 37,536.20 |
| MFO JAPAN FD INC CL S COM | \$ 52,494.31 | \$ 60,058.73 |
| MFO JENNISON NAT RES FD INC CL A | \$ 46,039.64 | \$ 49,637.19 |
| MFO JENNISON SMALL CO FD INC CL A | \$ 19,027.60 | \$ 19,962.80 |
| MFO JENSEN PORTFOLIO INC CL J SHS | \$ 389,669.08 | \$ 475,654.73 |
| MFO JENSEN PORTFOLIO INC CL R SHS | \$ 23,771.69 | \$ 26,792.89 |
| MFO JOHN HANCOCK CLASSIC VALUE-A | \$ 223,521.10 | \$ 243,385.96 |
| MFO JPMORGAN TR I BD FD INSTL CL BD FD INSTL CL | \$ 20,881.74 | \$ 199.93 |
| MFO JPMORGAN TR I DISCIPLINED EQUITY FD SELECT CL | \$ 3,338.42 | \$ 3,795.40 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MFO JPMORGAN TR I EMERGING MKTS DEBT FD SELECT CL | \$ 39,345.27 | \$ 37,234.52 |
| MFO JPMORGAN TR I INTREPID EUROPEAN FD CL A | \$ 55,641.09 | \$ 62,859.83 |
| MFO JPMORGAN TR I SMALL CAP EQUITY FD CLA | \$ 13,017.79 | \$ 14,047.87 |
| MFO JULIUS BAER INVT FDS GLOBAL HIGH INCOME FD CL A | \$ 13,273.90 | \$ 13,221.45 |
| MFO JULIUS BAER INVT FDS INTL EQUITY FD CL A | \$ 3,291,449.70 | \$ 4,205,197.01 |
| MFO JULIUS BAER INVT FDS INTL EQUITY FD II CL A | \$ 21,477.08 | \$ 23,828.56 |
| MFO KEELEY SMALL CAP VALUE FD INC COM | \$ 135,982.77 | \$ 144,791.47 |
| MFO KENSINGTON STRATEGIC RLTY FD CL A | \$ 26,421.32 | \$ 28,936.67 |
| MFO KINETICS MUT FDS INC SMALL CAP OPPORTUNITIES FD | \$ 99,099.32 | \$ 109,607.90 |
| MFO KINETICS NEW PARADIGM FD | \$ 956,158.89 | \$ 1,468,973.02 |
| MFO LAUDUS ROSENBERG US SMALL CAP INV | \$ 67,685.94 | \$ 70,403.74 |
| MFO LAUDUS TR ROSENBERG INTL DISCOVERY FD INVS SHS | \$ 54,731.58 | \$ 61,445.48 |
| MFO LAUDUS TR ROSENBERG INTL EQTY FD INSSH | \$ 44,914.44 | \$ 50,048.64 |
| MFO LAUDUS TR ROSENBERG INTL EQUITY FD | \$ 61,840.82 | \$ 66,802.30 |
| MFO LAUDUS TR ROSENBERG INTL SMALL | \$ 162,344.14 | \$ 185,931.44 |
| MFO LAUDUS TR ROSENBERG INTL SMALL CAP FUND | \$ 438,004.02 | \$ 487,911.09 |
| MFO LAUDUS TR ROSENBERG U S DISCOVERY FDI NV SHS | \$ 76,354.30 | \$ 86,360.53 |
| MFO LAUDUS TR ROSENBERG U S LARGE/MID | \$ 50,195.36 | \$ 51,407.82 |
| MFO LAZARD FDS INC EMERGING MKTS PORTFOLIO OPEN SHS | \$ 269,659.30 | \$ 263,532.84 |
| MFO LAZARD FDS INC INTL SMALL CAPITALIZATION PORT OPEN SHS | \$ 36,157.20 | \$ 34,503.69 |
| MFO LAZARD FDS INC MID CAP PORTFOLIO OPEN SHS | \$ 15,777.28 | \$ 15,566.11 |
| MFO LEGG MASON GROWTH TR INC FORMERLY LEGG FINL INTERMEDIARY CL | \$ 5,050.89 | \$ 6,119.11 |
| MFO LEGG MASON OPPORTUNITY TR FINANCIAL INTERMEDIARY CL | \$ 5,005.57 | \$ 5,273.60 |
| MFO LEGG MASON VALUE TR INSTL CL | \$ 75,425.26 | \$ 83,504.20 |
| MFO LEND LEASE FDS U S REAL ESTATE SECS FD CL K | \$ 10,999.39 | \$ 10,332.68 |
| MFO LEUTHOLD CORE INVT FD | \$ 163,890.13 | \$ 185,425.85 |
| MFO LEUTHOLD FDS INC ASSET ALLOCATIO FD | \$ 10,772.75 | \$ 11,558.94 |
| MFO LEUTHOLD FDS INC GRIZZLY SHORT FD | \$ 27,918.97 | \$ 24,206.02 |
| MFO LEUTHOLD FDS INC SELECT INDS FD | \$ 86,386.07 | \$ 97,478.80 |
| MFO LONGLEAF PARTNERS FDS TR INTL FD | \$ 44,953.88 | \$ 61,584.05 |
| MFO LONGLEAF PARTNERS FDS TR SH BEN INT | \$ 431,203.81 | \$ 516,383.06 |
| MFO LONGLEAF PARTNERS FDS TR SMALL CAP FD | \$ 99,322.76 | \$ 103,623.19 |
| MFO LOOMIS SAYLES FDS II | \$ 106,690.72 | \$ 109,401.25 |
| MFO LOOMIS SAYLES INVT TR | \$ 929,630.10 | \$ 1,009,536.28 |
| MFO LOOMIS SAYLES INVT TR FORMERLY LOOMIS SAYLES INVT TR TO 07/01/2003 | \$ 1,802,573.41 | \$ 1,827,386.06 |
| MFO LOOMIS SAYLES INVT TR GLOBAL BD FD RETAIL CL | \$ 140,125.67 | \$ 139,150.44 |
| MFO LOOMIS SAYLES INVT TR SMALL CAP VALUE FD RETAIL CL | \$ 23,373.61 | \$ 23,384.84 |
| MFO LORD ABBETT SECS TR ALL VALUE FD CL A | \$ 19,871.07 | \$ 20,848.28 |
| MFO MADISON MOSAIC EQUITY TR INVS FD | \$ 83,585.51 | \$ 80,048.46 |
| MFO MAINSTAY FDS HI YIELD CORP BD FD CL A | \$ 10,691.36 | \$ 11,047.67 |
| MFO MANAGERS FDS BD FD BD FD | \$ 58,052.12 | \$ 59,341.18 |
| MFO MANAGERS FDS EMERGING MKTS EQTY FD | \$ 31,598.06 | \$ 55,236.92 |
| MFO MANAGERS FDS FREMONT BD FD | \$ 55,310.91 | \$ 54,802.89 |
| MFO MANAGERS FDS INTER DURATION GOVT FD | \$ 24,544.62 | \$ 24,416.08 |
| MFO MANAGERS FDS INTL EQTY FD | \$ 4,057.92 | \$ 6,215.05 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO MANAGERS FDS SPL EQTY FD | \$ 9,697.26 | \$ 9,566.28 |
| MFO MANNING & NAPIER FD INC NEW PRO BLEND EXTENDED TERM SER CL A | \$ 10,624.11 | \$ 10,071.18 |
| MFO MANNING & NAPIER FD INC NEW PRO BLEND MAXIMUM TERM SER CL A | \$ 28,872.51 | \$ 27,914.21 |
| MFO MARKETOCRACY FDS MASTERS 100 FD | \$ 37,876.57 | \$ 41,636.45 |
| MFO MARSICO INVT FD 21ST CENTY FD | \$ 1,233,377.46 | \$ 1,442,530.04 |
| MFO MARSICO INVT FD FOCUS FD | \$ 245,082.48 | \$ 278,104.53 |
| MFO MARSICO INVT FD GROWTH FD | \$ 157,220.45 | \$ 176,680.18 |
| MFO MARSICO INVT FD INTL OPPORTUNITIES FD | \$ 409,588.21 | \$ 453,735.61 |
| MFO MASSACHUSETTS INVS GROWTH STK FD INCSH BEN INT CL A | \$ 33,700.00 | \$ 39,714.77 |
| MFO MASTERS SELECT FDS TR FOCUSED OPPORTUNITIES FD | \$ 21,728.00 | \$ 23,148.46 |
| MFO MASTERS SELECT FDS TR INTERNATIONAL FD | \$ 257,654.02 | \$ 306,581.17 |
| MFO MASTERS SELECT FDS TR SMALLER COS FD | \$ 67,876.27 | \$ 82,463.15 |
| MFO MASTERS SELECT FDS TR VALUE FD | \$ 142,526.12 | \$ 191,380.58 |
| MFO MATRIX ADVISORS VALUE FD INC COM | \$ 61,535.23 | \$ 63,743.52 |
| MFO MATTHEW 25 FD INC COM | \$ 39,903.19 | \$ 42,669.25 |
| MFO MATTHEWS ASIAN FDS ASIA PAC EQUITY INCOME FD | \$ 25,147.27 | \$ 25,892.05 |
| MFO MATTHEWS INTL FDS ASIAN GROWTH & INCOME FD | \$ 425,963.87 | \$ 510,150.50 |
| MFO MATTHEWS INTL FDS ASIAN TECHNOLOGY FD CL I | \$ 204,982.39 | \$ 221,649.25 |
| MFO MATTHEWS INTL FDS ASIA-PACIFIC FD | \$ 40,951.63 | \$ 51,557.22 |
| MFO MATTHEWS INTL FDS CHINA FD CL I | \$ 337,078.91 | \$ 445,159.72 |
| MFO MATTHEWS INTL FDS INDIA FDS | \$ 360,288.37 | \$ 413,345.75 |
| MFO MATTHEWS INTL FDS JAPAN FD CL I | \$ 96,048.09 | \$ 92,776.13 |
| MFO MATTHEWS INTL FDS PAC TIGER FD CL I | \$ 1,156,884.24 | \$ 1,614,753.55 |
| MFO MATTHEWS KOREA FD | \$ 135,271.83 | \$ 137,470.46 |
| MFO MERGER SH BEN INT | \$ 180,892.91 | \$ 182,001.66 |
| MFO MERIDIAN FD INC COM OPEN END FD | \$ 404,806.75 | \$ 427,701.32 |
| MFO MERIDIAN FD INC VALUE FD | \$ 381,521.58 | \$ 390,822.07 |
| MFO MET W FDS STRATEGIC INC FD CL M | \$ 36,685.47 | \$ 36,520.64 |
| MFO METROPOLITAN WEST FDS LOW DURATION BD FD | \$ 90,012.09 | \$ 91,363.25 |
| MFO METROPOLITAN WEST FDS ULTRA SHORT BDFD CL M | \$ 10,322.23 | \$ 10,328.34 |
| MFO METROPOLITAN W TOTAL RETURN BD | \$ 170,891.29 | \$ 171,236.56 |
| MFO METZLER / PAYDEN INVT GROUP EUROPEANEMERGING MKTS FD | \$ 375,284.41 | \$ 420,553.93 |
| MFO MFS EMERGING GROWTH FD CL A OPEN ENDFD | \$ 8,747.08 | \$ 9,322.63 |
| MFO MFS SER TR IV MID CAP GROWTH FD CL A | \$ 40,120.38 | \$ 42,978.41 |
| MFO MFS UTILS FD CL A | \$ 105,312.83 | \$ 161,759.07 |
| MFO MIDAS FD INC COM | \$ 58,071.43 | \$ 94,172.06 |
| MFO MMA PRAXIS MUT FDS INTL FD CL A | \$ 10,308.17 | \$ 15,091.98 |
| MFO MORGAN J P INSTL FDS JPMORGAN GLOBALSTRATEGIC INC FD | \$ 66,709.23 | \$ 66,376.71 |
| MFO MORGAN STANLEY INS EURO RE-A | \$ 130,363.31 | \$ 145,682.60 |
| MFO MORGAN STANLEY INSTL FD INC EMERGINGMARKETS PORT CL A | \$ 28,427.48 | \$ 27,654.62 |
| MFO MORGAN STANLEY INSTL FD INC U S REALESTATE PORT CL A | \$ 65,018.83 | \$ 86,247.62 |
| MFO MORGAN STANLEY INSTL FD TR MID CAP GROWTH PORT INSTL CL FD | \$ 10,680.73 | \$ 11,730.22 |
| MFO MORGAN STANLEY INSTL FD US MID CAP VALUE INSTL CL | \$ 25,220.06 | \$ 25,139.92 |
| MFO MUNDER SER TR FORMERLY MUNDER FDS TRTO MIDCAP CORE GROWTH FD CL A | \$ 38,773.59 | \$ 39,417.86 |
| MFO MUT SER FD INC DISCOVERY FD CL A | \$ 23,471.22 | \$ 23,919.98 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MFO MUT SER FD INC DISCOVERY FD CL Z | \$ 70,690.34 | \$ 77,784.67 |
| MFO MUTUAL SER FD INC SHS FD CL Z | \$ 57,998.56 | \$ 62,756.16 |
| MFO N E INVS TR SH BEN INT | \$ 100,120.09 | \$ 93,997.63 |
| MFO N/I NUMERIC INVS SMALL CAP VALUE FD | \$ 21,334.41 | \$ 20,951.40 |
| MFO NAVELLIER PERFORMANCE FDS FUNDAMENTAL A PORTFOLIO | \$ 2,503.06 | \$ 2,620.76 |
| MFO NEEDHAM FDS INC GROWTH FD | \$ 130,186.82 | \$ 134,358.32 |
| MFO NEUBERGER & BERMAN EQTY FDS MILLENNIUM FD | \$ 9,400.00 | \$ 9,640.63 |
| MFO NEUBERGER & BERMAN EQTY FDS GENESIS FD | \$ 9,628.33 | \$ 9,914.09 |
| MFO NEUBERGER & BERMAN FOCUS FD OPEN ENDFD | \$ 2,078.84 | \$ 1,949.39 |
| MFO NEUBERGER & BERMAN GUARDIAN EQTY FD COM OPEN END FD | \$ 17,620.37 | \$ 15,969.17 |
| MFO NEUBERGER & BERMAN PARTNERS EQTY FDSPARTNER FD OPEN END FD | \$ 143,343.87 | \$ 151,679.37 |
| MFO NEUBERGER BERMAN EQTY FDS SOCIALLY RESPONSIVE FD | \$ 50,294.35 | \$ 60,753.73 |
| MFO NEUBERGER BERMAN EQUITY FDS INTL FD | \$ 396,903.63 | \$ 424,105.28 |
| MFO NEUBERGER BERMAN EQUITY FDS REGENCY FD | \$ 75,333.11 | \$ 82,090.99 |
| MFO NEUBERGER BERMAN FASCIANO FD | \$ 10,199.29 | \$ 10,063.28 |
| MFO NEUBERGER BERMAN INCOME FDS LEHMAN BROS HIGH INCOME BD FD INV CL | \$ 172,827.72 | \$ 173,930.72 |
| MFO NEW ECONOMY FD CL R-5 | \$ 5,557.88 | \$ 5,933.25 |
| MFO NEW PERSPECTIVE FD INC CL F | \$ 87,730.69 | \$ 104,834.17 |
| MFO NEW PERSPECTIVE FD INC CL R-5 | \$ 81,746.86 | \$ 84,675.19 |
| MFO NEW WORLD FD INC NEW CL F | \$ 103,906.22 | \$ 144,014.15 |
| MFO NEW WORLD FD INC NEW CL R-4 | \$ 36,756.13 | \$ 42,470.02 |
| MFO NORTH TRACK FDS INC GENEVA GROWTH FDCL A | \$ 10,038.32 | \$ 9,366.93 |
| MFO NUVEEN INVT TR II TRADEWINDS INTL VALUE FD CL R | \$ 3,124.78 | \$ 3,440.74 |
| MFO NUVEEN INVT TR NWQ MULTI-CAP VALUE FD CL A | \$ 15,773.45 | \$ 15,724.81 |
| MFO OAK ASSOCS FDS RED OAK TECH SELECT PORTFOLIO | \$ 2,613.36 | \$ 1,697.05 |
| MFO OAKMARK EQTY & INC FD CL I | \$ 1,292,288.04 | \$ 1,458,191.83 |
| MFO OAKMARK FD CL I | \$ 2,633,814.79 | \$ 2,975,205.98 |
| MFO OAKMARK GLOBAL FD CL I | \$ 812,615.14 | \$ 924,230.66 |
| MFO OAKMARK INTL FD OPEN END FD | \$ 643,452.10 | \$ 798,858.75 |
| MFO OAKMARK INTL SMALL CAP FD CL I | \$ 393,846.84 | \$ 457,070.50 |
| MFO OAKMARK SELECT FD CL I | \$ 632,903.95 | \$ 656,122.93 |
| MFO OBERWEIS FDS CHINA OPPTYS FD | \$ 461,293.10 | \$ 525,731.35 |
| MFO OBERWIES FDS EMERGING GROWTH PORTFOLIO | \$ 20,765.78 | \$ 19,858.90 |
| MFO OLSTEIN FDS ALL CAP VALUE FD ADVISERCL | \$ 65,008.57 | \$ 67,819.55 |
| MFO OPPENHEIMER CAP APPRECIATION CL A FD | \$ 15,424.54 | \$ 18,785.61 |
| MFO OPPENHEIMER DEVELOPING MKTS FDS CL A | \$ 375,146.96 | \$ 436,818.46 |
| MFO OPPENHEIMER EMERGING GROWTH FD CL A SHS | \$ 16,294.08 | \$ 14,001.17 |
| MFO OPPENHEIMER GLOBAL FD CL A | \$ 38,911.16 | \$ 45,660.15 |
| MFO OPPENHEIMER GLOBAL GROWTH & INC FD CL A FORMERLY SH BEN INT TO 11 /01/1993 | \$ 56,960.48 | \$ 58,667.69 |
| MFO OPPENHEIMER GOLD & SPL MINERALS FD CL A SHS | \$ 12,764.17 | \$ 13,161.21 |
| MFO OPPENHEIMER INTL BD FD CL A | \$ 110,691.55 | \$ 112,898.30 |
| MFO OPPENHEIMER INTL GROWTH FD CL A SHS | \$ 9,500.00 | \$ 9,857.37 |
| MFO OPPENHEIMER INTL SMALL CO FD CL A | \$ 174,276.64 | \$ 207,664.99 |
| MFO OPPENHEIMER MAIN STR SMALL CAP FD CLA | \$ 62,281.17 | \$ 63,777.71 |
| MFO OPPENHEIMER QUEST FOR VALUE FDS SMALL- & MID- CAP VALUE FD CL A | \$ 24,986.42 | \$ 26,965.52 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO OPPENHEIMER SERS FD INC VALUE FD CL A | \$ 26,450.20 | \$ 29,620.16 |
| MFO OPPENHEIMER TOTAL RETURN A | \$ 9,605.50 | \$ 9,258.21 |
| MFO PACIFIC GLOBAL FD INC SMALL CAP FD CL A | \$ 24,919.08 | \$ 26,233.15 |
| MFO PARADIGM FDS VALUE FD | \$ 29,336.66 | \$ 29,385.91 |
| MFO PARNASSUS FD | \$ 32,379.87 | \$ 32,082.61 |
| MFO PARNASSUS INC TR EQTY INC FD | \$ 206,021.19 | \$ 212,061.41 |
| MFO PARNASSUS WORKPLACE FD | \$ 5,266.66 | \$ 5,944.33 |
| MFO PAX WORLD FD INC OPEN END FD | \$ 53,287.83 | \$ 53,877.50 |
| MFO PAYDEN & RYDEL INVT GROUP EMERGING MKT BD FD | \$ 84,611.69 | \$ 87,572.99 |
| MFO PAYDEN & RYDEL INVT GROUP HI INC FD | \$ 16,119.99 | \$ 15,605.51 |
| MFO PERM PORTFOLIO FD INC | \$ 40,423.55 | \$ 42,741.12 |
| MFO PERMANENT PORTFOLIO FD INC AGGRESSIVE GROWTH PORTFOLIO | \$ 26,496.24 | \$ 22,745.54 |
| MFO PERRITT FDS INC EMERGING OPPORTUNITIES FD | \$ 27,070.19 | \$ 26,740.94 |
| MFO PERRITT MICROCAP OPPORTUNITIES FD INC COM | \$ 223,109.61 | \$ 229,773.91 |
| MFO PHOENIX MULTI-PORTFOLIO FD | \$ 19,739.58 | \$ 21,704.89 |
| MFO PIMCO AST BACKED SEC PORTFOLIO FD #460 | \$ 1,294,280.97 | \$ 1,284,220.37 |
| MFO PIMCO DEVELOPING LOCAL MARKETS | \$ 690,190.58 | \$ 701,742.57 |
| MFO PIMCO FDS DEVELOPING LOCAL MKT FD INSTL CL | \$ 49,961.64 | \$ 50,587.40 |
| MFO PIMCO FDS FGN FD INSTL | \$ 61,538.12 | \$ 59,681.03 |
| MFO PIMCO FDS MULTI MANAGER SER CCM MID CAP FD CL D | \$ 18,586.81 | \$ 17,347.37 |
| MFO PIMCO FDS MULTI MANAGER SER OPCAP RENAISSANCE FD CL D | \$ 11,088.29 | \$ 10,752.01 |
| MFO PIMCO FDS MULTI MANAGER SER OPCAP VALUE FD CL D | \$ 47,776.77 | \$ 48,719.78 |
| MFO PIMCO FDS MULTI MANAGER SER RCM GLOBAL SMALL-CAP FD CL D | \$ 53,740.31 | \$ 65,456.64 |
| MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REAL RETURN STRATEGY FD CL D | \$ 237,107.78 | \$ 220,997.35 |
| MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETURN STRATEGY FD INSTL | \$ 159,687.77 | \$ 148,952.57 |
| MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM FD CL D | \$ 9,777.86 | \$ 9,765.76 |
| MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO II INSTL CL | \$ 0.10 | \$ 0.10 |
| MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL | \$ 12,840.02 | \$ 12,470.40 |
| MFO PIMCO FDS PAC INVT MGMT SER EMERGINGMKTS BD FD CL D | \$ 24,653.92 | \$ 24,829.60 |
| MFO PIMCO FDS PAC INVT MGMT SER EMERGINGMKTS BD FD INSTL CL | \$ 39,719.80 | \$ 39,879.39 |
| MFO PIMCO FDS PAC INVT MGMT SER FGN BD FD INSTL UNHEDGED | \$ 60,133.46 | \$ 58,456.69 |
| MFO PIMCO FDS PAC INVT MGMT SER FLTG INCOME FD INSTL CL USD | \$ 12,465.35 | \$ 12,831.39 |
| MFO PIMCO FDS PAC INVT MGMT SER FLTG INCFD CL D USD | \$ 6,124.13 | \$ 6,342.00 |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I DIVERSIFIED INC FD CL D | \$ 37,787.57 | \$ 37,532.74 |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 | \$ 138,351.76 | \$ 135,061.39 |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 ALL AST FD CL D | \$ 180,072.81 | \$ 177,617.61 |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 GNMA FD CL D | \$ 21,761.50 | \$ 21,939.24 |
| MFO PIMCO FDS PAC INVT MGMT SER HI YIELDFD CL D | \$ 285,594.37 | \$ 288,880.33 |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INSTL CL | \$ 2,193,814.27 | \$ 2,178,021.48 |
| MFO PIMCO FDS PAC INVT MGMT SER LOW DURATION FD CL D | \$ 126,916.25 | \$ 123,372.65 |
| MFO PIMCO FDS PAC INVT MGMT SER PVT ACCTPORTFOLIO SER MUN SECTOR | \$ 462,661.98 | \$ 473,857.67 |
| MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN BD PORTFOLIO INSTL CL FD#488 | \$ 1,454,560.30 | \$ 1,381,758.63 |
| MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN FD INSTL CL | \$ 151,229.71 | \$ 144,448.52 |
| MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD CL D | \$ 605,626.77 | \$ 598,825.21 |
| MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL | \$ 407,450.48 | \$ 405,761.55 |

| Asset Description | Historical Cost | Current Value |
|--|------------------|------------------|
| MFO PIMCO FDS PAC INVT MGMT SER U S GOVTSECTOR PORTFOLIO INSTL CL | \$ 21,348,707.69 | \$ 20,800,488.54 |
| MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL | \$ 1,315,479.57 | \$ 1,268,159.44 |
| MFO PIMCO FDS PAPS INTL PORTFOLIO INSTL CL | \$ 4,579,617.62 | \$ 3,827,340.03 |
| MFO PIMCO FDS PAPS INTL PORTFOLIO INSTL CL | \$ 3,806,440.74 | \$ 3,419,703.74 |
| MFO PIMCO LOW DURATION OPEN END FD | \$ 57,573.48 | \$ 57,579.08 |
| MFO PIMCO PAPS MORTGAGE PORTFOLIO INSTL CL | \$ 30,476,916.46 | \$ 30,133,821.95 |
| MFO PIMCO REAL ESTATE REAL RETURN STRATEGY FD D | \$ 32,885.92 | \$ 25,673.37 |
| MFO PIMCO REAL RETURN BD FD CL D | \$ 2,036,080.04 | \$ 1,954,865.68 |
| MFO PIONEER EMERGING MKTS FD CL A SHS | \$ 6,274.74 | \$ 13,277.72 |
| MFO PIONEER EQUITY INCOME FD CL A | \$ 153,355.55 | \$ 169,535.02 |
| MFO PIONEER FD CL A SHS | \$ 10,330.69 | \$ 10,366.37 |
| MFO PIONEER HI YIELD FD CL A | \$ 178,782.49 | \$ 176,415.04 |
| MFO PIONEER MID-CAP VALUE FD CL A | \$ 38,571.08 | \$ 37,178.08 |
| MFO PIONEER SER TR I OAK RIDGE LARGE CAPGROWTH FD CL A | \$ 125,793.21 | \$ 135,750.07 |
| MFO PIONEER SER TR II GROWTH OPPORTUNITIES FD CL A | \$ 34,479.54 | \$ 38,482.18 |
| MFO PIONEER SER TR II GROWTH LEADERS FD CL A SHS | \$ 4,983.12 | \$ 3,345.39 |
| MFO PIONEER SER TR III CULLEN VALUE FD CL Y | \$ 77,350.76 | \$ 78,362.50 |
| MFO PRESIDIO FDS COM | \$ 72,088.95 | \$ 75,883.97 |
| MFO PRICE T ROWE GROWTH STK FD INC COM | \$ 195,433.98 | \$ 227,872.36 |
| MFO PRICE T ROWE HLTH SCI FD INC COM | \$ 22,053.25 | \$ 22,259.00 |
| MFO PRICE T ROWE MEDIA & TELECOMMUNICATIONS FD INC COM | \$ 20,205.94 | \$ 23,829.92 |
| MFO PRICE T ROWE RETIREMENT FDS INC 2010FD | \$ 77,735.71 | \$ 76,339.51 |
| MFO PRICE T ROWE RETIREMENT FDS INC 2020FD | \$ 93,249.15 | \$ 98,406.88 |
| MFO PRICE T ROWE RETIREMENT FDS INC 2025FD | \$ 20,673.41 | \$ 21,723.69 |
| MFO PRICE T ROWE RETIREMENT FDS INC 2030FD | \$ 256,039.82 | \$ 272,966.41 |
| MFO PRIMECAP ODYSSEY FDS AGGRESSIVE GROWTH FD | \$ 93,218.11 | \$ 101,022.19 |
| MFO PRIMECAP ODYSSEY FDS GROWTH FD | \$ 10,114.96 | \$ 10,239.25 |
| MFO PROFESSIONALLY MANAGED FD ASTERICK XUPGRADER | \$ 1,400.00 | \$ 1,494.13 |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS DUNCAN-HURST CAN SLIM SELECT GROWTH FD | \$ 275,431.82 | \$ 249,938.15 |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS HODGES FD | \$ 273,091.10 | \$ 287,427.47 |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS OSTERWEIS FD OSTERWEIS FD | \$ 25,732.14 | \$ 26,037.76 |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS PORTFOLIO 21 | \$ 10,222.45 | \$ 11,962.00 |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS FASTERISK X AGGRESSIVE UPGRADER | \$ 576,421.20 | \$ 643,655.61 |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS FASTERISK X CONSERVATIVE UPGRADER | \$ 42,165.20 | \$ 54,130.99 |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS X FLEXIBLE INC FD | \$ 17,000.00 | \$ 17,906.85 |
| MFO PROFUNDS BASIC MATLS ULTRASECTOR PROFUN INV CL | \$ 27,743.89 | \$ 31,810.23 |
| MFO PROFUNDS FALLING U S DOLLAR PROFUND INV CL | \$ 10,341.13 | \$ 10,374.75 |
| MFO PROFUNDS LARGE-CAP VALUE PROFUND INVCL | \$ 32,096.41 | \$ 35,050.69 |
| MFO PROFUNDS MUT FDS MID-CAP VALUE PROFUND INV CL | \$ 19,841.87 | \$ 20,206.72 |
| MFO PROFUNDS MUT FDS OIL EQUIP SVCS & DISTR ULTRA SECTOR | \$ 32,073.56 | \$ 29,677.21 |
| MFO PROFUNDS MUT FDS SMALL-CAP PROFUND INV CL | \$ 89,455.06 | \$ 117,288.92 |
| MFO PROFUNDS OIL & GAS ULTRASECTOR PROFUND INV CL | \$ 55,675.62 | \$ 64,627.66 |
| MFO PROFUNDS OTC PROFUND INV CL | \$ 177,613.89 | \$ 188,540.35 |
| MFO PROFUNDS PRECIOUS METALS ULTRASECTORPROFUND | \$ 28,477.98 | \$ 26,256.05 |
| MFO PROFUNDS REAL ESTATE ULTRASECTOR PROFUN INV CL | \$ 5,879.64 | \$ 6,100.09 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MFO PROFUNDS RISING RATES OPPORTUNITY INV CL RISING RATES OPPORTUNITY | \$ 48,493.67 | \$ 44,361.45 |
| MFO PROFUNDS SHORT REAL ESTATE PROFUND INVESTOR | \$ 25,451.81 | \$ 21,419.18 |
| MFO PROFUNDS SHORT SMALL-CAP INV CL | \$ 13,202.26 | \$ 11,969.78 |
| MFO PROFUNDS TELECOMMUNICATIONS ULTRASECTOR PROFUND | \$ 19,452.55 | \$ 20,516.06 |
| MFO PROFUNDS ULTRA MID CAP PROFUND INVS CL | \$ 181,108.91 | \$ 194,874.71 |
| MFO PROFUNDS ULTRABEAR PROFUND INVS CL | \$ 31,509.36 | \$ 25,754.73 |
| MFO PROFUNDS ULTRABULL PROFUND INVS CL | \$ 81,190.73 | \$ 86,515.98 |
| MFO PROFUNDS ULTRADOW 30 PROFUND INV CL | \$ 23,174.90 | \$ 26,151.07 |
| MFO PROFUNDS ULTRAJAPAN PROFUND | \$ 31,307.97 | \$ 25,957.69 |
| MFO PROFUNDS ULTRAOTC PROFUND INVS CL | \$ 28,624.28 | \$ 32,445.86 |
| MFO PROFUNDS ULTRASHORT OTC PROFUND INV CL | \$ 95,660.14 | \$ 81,594.08 |
| MFO PROFUNDS ULTRASHORT SMALL-CAP FD INVCL | \$ 5,339.49 | \$ 5,104.66 |
| MFO PROFUNDS ULTRASMALLCAP PROFUND INV CL | \$ 268,757.45 | \$ 276,049.76 |
| MFO PRUDENT BEAR FDS INC COM | \$ 398,247.66 | \$ 380,642.74 |
| MFO PRUDENT GLOBAL INC FD SH BEN INT #288 | \$ 112,885.05 | \$ 112,991.18 |
| MFO PUTNAM INTL EQUITY FD CL A | \$ 8,561.46 | \$ 8,697.83 |
| MFO QUAKER INVT TR MID-CAP VALUE FD CL A | \$ 23,969.48 | \$ 23,853.67 |
| MFO QUAKER INVT TR STRATEGIC GROWTH FD CL A | \$ 173,806.26 | \$ 175,456.58 |
| MFO QUANTITATIVE GROUP FDS FOREIGN VALUEFD ORD SHS | \$ 1,368,716.89 | \$ 1,529,562.71 |
| MFO QUANTITATIVE GROUP FDS QUANTITATIVE EMERGING MKTS FD ORD | \$ 49,049.75 | \$ 56,368.95 |
| MFO RBB FD INC NUMERIC GROWTH & VALUE FDCL HH | \$ 26,031.50 | \$ 26,212.92 |
| MFO RBB FD INC ROBECO BOSTON PARTNERS SMALL CAP VALUE | \$ 54,158.81 | \$ 59,528.08 |
| MFO RIM CORE EQUITY PORTFOLIO PORTFOLIO | \$ 10,764.85 | \$ 10,835.24 |
| MFO RIM SMALL/MID EQUITY PORTFOLIO MID/CAP EQTY PORTFOLIO | \$ 434,461.17 | \$ 472,004.40 |
| MFO ROBERTSON STEPHENS INVT TR CONTRARIAN FD | \$ 182,055.58 | \$ 216,389.76 |
| MFO ROBERTSON STEPHENS INVT TR INFO AGE FD | \$ 6,241.91 | \$ 6,268.03 |
| MFO ROBERTSON STEPHENS INVT TR MICROCAP GROWTH FD | \$ 17,011.48 | \$ 20,610.97 |
| MFO ROWE PRICE NEW ERA FD INC | \$ 610,492.74 | \$ 655,051.64 |
| MFO ROWE PRICE SMALL CAP VALUE FD | \$ 44,308.49 | \$ 60,908.54 |
| MFO ROWE T PRICE BLUE CHIP GROWTH FD | \$ 104,797.78 | \$ 111,814.89 |
| MFO ROWE T PRICE EQTY INC FD SH BEN INT OPEN END FD | \$ 389,685.22 | \$ 442,366.81 |
| MFO ROWE T PRICE INDEX TR INC EQTY INDEX500 FD | \$ 7,553.47 | \$ 10,032.21 |
| MFO ROWE T PRICE INTL FD INC DISCOVERY FD OPEN END FD | \$ 123,881.60 | \$ 125,919.29 |
| MFO ROWE T PRICE INTL FD INC INTL BD FD OPEN END FD | \$ 18,158.29 | \$ 18,668.77 |
| MFO ROWE T PRICE INTL FD INC NEW ASIA FDOPEN END FD | \$ 113,999.36 | \$ 154,498.27 |
| MFO ROWE T PRICE INTL FDS EMERGING MKTS STK FD | \$ 216,010.29 | \$ 259,796.26 |
| MFO ROWE T PRICE INTL FDS INC | \$ 61,609.74 | \$ 67,816.11 |
| MFO ROWE T PRICE INTL FDS INC LATIN AMERFD | \$ 820,632.22 | \$ 1,041,096.17 |
| MFO ROWE T PRICE INTL FDS JAPAN FD OPEN END FD | \$ 10,500.00 | \$ 10,431.17 |
| MFO ROWE T PRICE MID-CAP GROWTH FD INC COM | \$ 86,665.13 | \$ 98,496.45 |
| MFO ROWE T PRICE MID-CAP VALUE FD COM | \$ 119,205.20 | \$ 136,278.73 |
| MFO ROWE T PRICE NEW HORIZONS FD INC COM | \$ 8,515.73 | \$ 8,976.94 |
| MFO ROWE T PRICE PERS STRATEGY FDS INC | \$ 17,207.00 | \$ 0.00 |
| MFO ROWE T PRICE PERS STRATEGY FDS INC | \$ 62,525.87 | \$ 67,226.77 |
| MFO ROWE T PRICE REAL ESTATE FD INC COM | \$ 78,109.58 | \$ 85,440.95 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO ROWE T PRICE SCI & TECH FD INC CAP STK | \$ 5,737.82 | \$ 3,317.55 |
| MFO ROWE T PRICE SPECTRUM FD GROWTH FD | \$ 262,344.81 | \$ 288,369.75 |
| MFO ROWE T PRICE SPECTRUM FD INC INC FD OPEN END FD | \$ 21,507.01 | \$ 22,024.72 |
| MFO ROYCE FD 100 FD SVC CL | \$ 10,341.02 | \$ 10,582.05 |
| MFO ROYCE FD LOW PRICED STK FD SVC CL | \$ 510,125.47 | \$ 649,210.87 |
| MFO ROYCE FD MICRO-CAP FD INVT CL | \$ 160,078.03 | \$ 180,293.72 |
| MFO ROYCE FD OPPORTUNITY FD | \$ 106,003.16 | \$ 118,878.64 |
| MFO ROYCE FD PA MUT FD INVT CL | \$ 159,754.50 | \$ 165,920.14 |
| MFO ROYCE FD PREMIER FD INSTL CL | \$ 64,091.77 | \$ 66,819.98 |
| MFO ROYCE FD PREMIER FD INVT CL | \$ 65,399.51 | \$ 86,117.40 |
| MFO ROYCE FD SPL EQTY FD INVT CL | \$ 39,023.11 | \$ 43,426.73 |
| MFO ROYCE FD TECHNOLOGY VALUE FD SVC CL | \$ 32,145.40 | \$ 33,156.57 |
| MFO ROYCE FD TOTAL RETURN FD | \$ 304,112.07 | \$ 364,416.18 |
| MFO ROYCE FD VALUE FD SVC CL | \$ 714,654.16 | \$ 765,005.34 |
| MFO ROYCE FD VALUE PLUS FD SVC CL | \$ 737,985.73 | \$ 778,760.25 |
| MFO RS EMERGING GROWTH FD | \$ 3,431.95 | \$ 2,204.04 |
| MFO RS INVT TR GLOBAL NATURAL RES FD | \$ 728,976.09 | \$ 728,644.74 |
| MFO RS INVT TR INTERNET AGE FD | \$ 7.84 | \$ 7.95 |
| MFO RS INVT TR PARTNERS FD | \$ 889,018.26 | \$ 1,072,280.27 |
| MFO RYDEX DYNAMIC FDS INVERSE DYNAMIC DOW FD CL H | \$ 9,484.83 | \$ 9,550.48 |
| MFO RYDEX SER FDS | \$ 1,987.38 | \$ 2,213.13 |
| MFO RYDEX SER FDS ABSOLUTE RETURN STRATEGIES FD CL H | \$ 40,927.05 | \$ 40,693.69 |
| MFO RYDEX SER FDS CONSUMER PRODS FD INVCL | \$ 20,039.29 | \$ 22,344.41 |
| MFO RYDEX SER FDS DYNAMIC OTC FD CL H | \$ 5,855.46 | \$ 5,626.93 |
| MFO RYDEX SER FDS DYNAMIC RUSSELL 2000 FD CL H | \$ 57,418.70 | \$ 62,886.63 |
| MFO RYDEX SER FDS DYNAMIC S&P 500 FD CL H | \$ 195,179.96 | \$ 195,625.22 |
| MFO RYDEX SER FDS DYNAMIC STRENGTHENING DOLLAR FD CL H | \$ 16,500.00 | \$ 16,374.65 |
| MFO RYDEX SER FDS DYNAMIC WEAKENING DOLLAR FD CL H | \$ 53,980.56 | \$ 57,064.91 |
| MFO RYDEX SER FDS ENERGY SVCS FD INVS CL | \$ 34,767.10 | \$ 37,101.97 |
| MFO RYDEX SER FDS EUROPE ADVANTAGE FD CLH | \$ 64,037.04 | \$ 70,088.55 |
| MFO RYDEX SER FDS GOVT LONG BD ADVANTAGEFD INVS CL | \$ 49,807.69 | \$ 47,796.32 |
| MFO RYDEX SER FDS INVERSE DYNAMIC OTC FDCL H | \$ 199,925.02 | \$ 199,293.88 |
| MFO RYDEX SER FDS INVERSE DYNAMIC S&P 500 FD CL H | \$ 26,059.69 | \$ 22,301.55 |
| MFO RYDEX SER FDS INVERSE GOVT LONG BD FD INV CL JUNO | \$ 47,614.74 | \$ 44,510.99 |
| MFO RYDEX SER FDS INVERSE OTC FD INV CL | \$ 32,396.55 | \$ 31,250.95 |
| MFO RYDEX SER FDS INVERSE RUSSELL 2000 FD CL H | \$ 100,000.00 | \$ 101,005.74 |
| MFO RYDEX SER FDS JAPAN ADVANTAGE FD CL H | \$ 28,773.98 | \$ 28,773.98 |
| MFO RYDEX SER FDS OTC FD | \$ 315,474.16 | \$ 356,646.68 |
| MFO RYDEX SER FDS SECTOR ROTATION FD CL H SHS | \$ 43,121.54 | \$ 41,463.78 |
| MFO RYDEX SER TR URSA FD | \$ 202,285.38 | \$ 182,564.23 |
| MFO SCHRODER CAP FDS DEL U S OPPTY S FD INV SHS COMP-INV | \$ 368,837.04 | \$ 409,983.57 |
| MFO SCHWAB CAP TR ANALYTICS FD | \$ 804,785.81 | \$ 870,320.58 |
| MFO SCHWAB CAP TR ASSET DIRECTOR CONSERVATIVE INV SHS | \$ 11,074.45 | \$ 11,767.07 |
| MFO SCHWAB CAP TR ASSET DIRECTOR HIGH GROWTH FD INV SHS | \$ 15,172.23 | \$ 15,472.06 |
| MFO SCHWAB CAP TR AST DIRECTOR-AGGRESSIVE GROWTH FD | \$ 124,742.21 | \$ 136,969.57 |

| Asset Description | Historical Cost | Current Value |
|--|-------------------|-------------------|
| MFO SCHWAB CAP TR AST DIR BALANCED GROWTH FD | \$ 42,894.58 | \$ 46,918.73 |
| MFO SCHWAB CAP TR DIVID EQTY FD INV SHS | \$ 428,918.00 | \$ 470,821.56 |
| MFO SCHWAB CAP TR DIVIDEND EQUITY FD SELECT SHS | \$ 109,392.78 | \$ 127,443.00 |
| MFO SCHWAB CAP TR FINL SVCS FD | \$ 132,615.10 | \$ 140,333.09 |
| MFO SCHWAB CAP TR HEALTH CARE FD | \$ 546,840.73 | \$ 570,294.03 |
| MFO SCHWAB CAP TR HEDGED EQUITY FD INV SHS | \$ 117,959.66 | \$ 125,113.19 |
| MFO SCHWAB CAP TR INTL INDEX FD INV SHS | \$ 123,925.61 | \$ 138,913.22 |
| MFO SCHWAB CAP TR INTL INDEX FD SELECT SHS | \$ 43,718.91 | \$ 57,151.48 |
| MFO SCHWAB CAP TR LAUDUS INTL MARKETMASTERS FD INV SHS | \$ 799,937.27 | \$ 890,982.84 |
| MFO SCHWAB CAP TR LAUDUS SMALL-CAP MARKETMASTERS FD INV | \$ 5,274.69 | \$ 5,807.70 |
| MFO SCHWAB CAP TR PREMIER EQUITY FD SELECT SHS | \$ 280,192.17 | \$ 319,823.38 |
| MFO SCHWAB CAP TR PREMIER EQUITY FD INV SHS | \$ 318,790.44 | \$ 352,447.98 |
| MFO SCHWAB CAP TR S&P 500 INDEX FD SELECT SHS | \$ 139,209.89 | \$ 159,623.65 |
| MFO SCHWAB CAP TR S&P 500 INDEX FD INV SHS | \$ 333,879.33 | \$ 406,349.43 |
| MFO SCHWAB CAP TR SMALL CAP EQTY FD INV SHS | \$ 14,101,019.56 | \$ 14,874,215.52 |
| MFO SCHWAB CAP TR SMALL CAP INDEX FD INVSHS | \$ 71,260.45 | \$ 75,446.26 |
| MFO SCHWAB CAP TR TARGET 2010 FD | \$ 147,053.11 | \$ 153,433.54 |
| MFO SCHWAB CAP TR TARGET 2020 FD | \$ 157,002.47 | \$ 168,867.81 |
| MFO SCHWAB CAP TR TARGET 2030 FD | \$ 51,264.84 | \$ 54,627.01 |
| MFO SCHWAB CAP TR TARGET 2040 FD | \$ 35,160.66 | \$ 40,318.96 |
| MFO SCHWAB CAP TR TOTAL STK MKT INDEX FDINV SHS | \$ 145,962.32 | \$ 198,818.54 |
| MFO SCHWAB CAP TR TOTAL STK MKT INDEX FDSELECT SHS | \$ 53,494.89 | \$ 61,318.97 |
| MFO SCHWAB CAP TR VIEWPOINTS FD INV SHS | \$ 323,320.64 | \$ 344,620.09 |
| MFO SCHWAB CHARLES FAMILY FDS ADVISOR CASH RESVS PREMIER SWEEP SHS | \$ 8,306.76 | \$ 8,306.76 |
| MFO SCHWAB CHARLES FAMILY FDS ADVISOR CASH RESVS SWEEP SHS | \$ 225,280.27 | \$ 225,280.27 |
| MFO SCHWAB CHARLES FAMILY FDS INV MONEY FD | \$ 540,684.87 | \$ 540,684.87 |
| MFO SCHWAB CHARLES FAMILY FDS VALUE ADVANTAGE MONEY FD | \$ 9,077,244.82 | \$ 9,077,244.82 |
| MFO SCHWAB FAMILY FD MONEY MKT FD | \$ 107,962,631.58 | \$ 107,962,631.58 |
| MFO SCHWAB GOVT SEC FD | \$ 136,841.22 | \$ 136,841.22 |
| MFO SCHWAB INVTS 1000 INDEX FD INV SHS | \$ 183,509.62 | \$ 230,030.06 |
| MFO SCHWAB INVTS 1000 INDEX FD SELECT SHS | \$ 90,428.79 | \$ 106,360.68 |
| MFO SCHWAB INVTS INFLATION PROTECTED FD INVS SHS | \$ 5,165.96 | \$ 5,124.07 |
| MFO SCHWAB INVTS U S GOVT BD FD SHORT TERM BOND MARKET INDEX FUND | \$ 182,845.94 | \$ 182,733.74 |
| MFO SCHWAB SMALL CAP INDEX SELECT | \$ 181,091.25 | \$ 184,310.36 |
| MFO SCHWAB TOTAL BOND MKT INDEX FD | \$ 31,380.37 | \$ 31,175.10 |
| MFO SCHWAB U.S TREAS MONEY FD | \$ 825,116.54 | \$ 825,116.54 |
| MFO SCHWAB YIELD PLUS FD YIELDPLUS FD INV SHS | \$ 200,487.24 | \$ 200,794.27 |
| MFO SCHWAB YIELD PLUS FD YIELDPLUS FD SELECT SHS | \$ 1,965,408.23 | \$ 1,967,065.74 |
| MFO SELECTED AMER SH INC CAP STK OPEN END FD | \$ 622,392.38 | \$ 713,287.28 |
| MFO SELECTED AMERN SHS INC CL D | \$ 73,804.42 | \$ 87,109.06 |
| MFO SELECTED SPL SHS INC | \$ 3,673.35 | \$ 3,726.29 |
| MFO SELECTED SPL SHS INC CL D | \$ 10,049.95 | \$ 10,057.55 |
| MFO SELIGMAN COMMUNICATIONS & INFORMATION FD INC CL A | \$ 17,000.00 | \$ 19,749.45 |
| MFO SELIGMAN VALUE FD SER INC LARGE-CAP VALUE FD CL A | \$ 9,007.85 | \$ 9,452.93 |
| MFO SIT LARGE CAP GROWTH FD | \$ 63,957.09 | \$ 68,696.15 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO SIT MID CAP GROWTH FD INC | \$ 28,525.76 | \$ 31,397.58 |
| MFO SKYLINE FD SPL EQUITIES PORTFOLIO | \$ 31,849.63 | \$ 30,288.23 |
| MFO SMALLCAP WORLD FD INC CL F | \$ 35,067.51 | \$ 46,756.50 |
| MFO SMALLCAP WORLD FD INC CL R-5 | \$ 16,294.89 | \$ 16,852.48 |
| MFO SOUND SHORE FD INC COM | \$ 490,217.45 | \$ 518,870.90 |
| MFO SPECTRA FD N | \$ 8,903.39 | \$ 10,660.88 |
| MFO STRATTON FDS INC SMALL-CAP VALUE FD | \$ 74,042.16 | \$ 76,019.21 |
| MFO STRATTON MULTI-CAP GROWTH FD | \$ 74,451.96 | \$ 68,712.56 |
| MFO STRONG ASIA PAC FD INC INV SER | \$ 175,741.49 | \$ 177,296.77 |
| MFO STRONG EQTY FDS INC MID CAP DISCIPLINED FD INV SER | \$ 62,955.35 | \$ 64,538.90 |
| MFO STRONG EQUITY FDS II INC SMALL CO VALUE FD | \$ 22,695.81 | \$ 22,609.05 |
| MFO STRONG INTL EQTY FDS INC OVERSEAS FD INV SER | \$ 1,980.21 | \$ 2,069.75 |
| MFO SUMMIT MUT FDS INC HIGH YIELD BD FD | \$ 10,091.53 | \$ 10,105.62 |
| MFO T ROWE PRICE CAP APPRECIATION FD OPEN END FD | \$ 1,290,557.67 | \$ 1,294,541.31 |
| MFO T ROWE PRICE FINL SVCS FD INC COM #117 | \$ 1,337.81 | \$ 1,239.68 |
| MFO T ROWE PRICE INTL FDS INC EMERGING MKTS FD #110 | \$ 29,533.04 | \$ 29,401.47 |
| MFO T ROWE PRICE NEW INC FD INC | \$ 8,322.76 | \$ 8,426.80 |
| MFO TAMARACK FDS TR MICROCAP VALUE FD CL | \$ 23,572.85 | \$ 27,096.23 |
| MFO TCW FDS INC FORMERLY TCW GALILEO FDS INC DIVERSIFIED VALUE FD CL N | \$ 50,842.66 | \$ 55,315.13 |
| MFO TCW FUNDS IN CL I SELECT EQUITY FD | \$ 42,889.94 | \$ 46,715.20 |
| MFO TCW FUNDS INC VALUE OPPORTUNITES FD | \$ 26,997.75 | \$ 31,870.31 |
| MFO TCW GALILEO FDS INC DIVIDEND FOCUSED FD | \$ 185,425.75 | \$ 203,317.72 |
| MFO TCW GALILEO FDS INC OPPORTUNITY FD CL N | \$ 45,997.48 | \$ 43,021.28 |
| MFO TCW GALILEO FDS INC SELECT EQUITIES FD CL N | \$ 55,844.94 | \$ 58,489.91 |
| MFO TCW GALILEO FDS INC TOTAL RETURN BD FD CL N SHS | \$ 64,727.21 | \$ 64,651.54 |
| MFO TECH FOCUS FD | \$ 17,736.77 | \$ 18,306.60 |
| MFO TEMPLETON CHINA WORLD FD FORMERLY TEMPL ADVISOR CL | \$ 44,515.53 | \$ 81,725.56 |
| MFO TEMPLETON DEVELOPING MKTS TR SH BEN INT ADVISOR CL | \$ 1,886.19 | \$ 3,125.08 |
| MFO TEMPLETON FDS INC FOREIGN FD CL A | \$ 42,435.45 | \$ 48,529.24 |
| MFO TEMPLETON GROWTH FD INC CL A | \$ 26,646.89 | \$ 27,788.27 |
| MFO TEMPLETON INC TR GLOBAL BD FD CL A GLOBAL BD FD A | \$ 8,218.52 | \$ 8,338.15 |
| MFO THIRD AVE TR INTL VALUE FD | \$ 271,094.95 | \$ 300,640.13 |
| MFO THIRD AVE TR VALUE TR | \$ 1,193,054.95 | \$ 1,259,231.04 |
| MFO THOMAS WHITE INTL FD | \$ 106,811.95 | \$ 113,617.26 |
| MFO THOMPSON PLUMB FDS INC BD FD | \$ 2,637.47 | \$ 2,624.35 |
| MFO THOMPSON PLUMB FDS INC GROWTH FD | \$ 91,629.35 | \$ 100,332.52 |
| MFO THORNBURG INTL VALUE FD | \$ 38,229.41 | \$ 44,705.22 |
| MFO THORNBURG INVT TR GROWTH FUND CL A SHS | \$ 82,204.12 | \$ 88,644.97 |
| MFO THORNBURG INVT TR INTL VALUE FD CL A | \$ 100,156.32 | \$ 110,196.01 |
| MFO THORNBURG INVT TR INVT INCOME BUILDER FD CL A SHS | \$ 47,242.78 | \$ 49,286.91 |
| MFO THORNBURG INVT TR INVT INCOME BUILDER FD CL I | \$ 45,910.19 | \$ 48,951.11 |
| MFO TIAA-CREF MUT FD EQTY INDEX FD | \$ 1,154.99 | \$ 1,700.63 |
| MFO TIAA-CREF MUT FD HIGH-YIELD BD FD | \$ 18,986.11 | \$ 19,183.14 |
| MFO TIP INSTL FDS TURNER MICRO CAP GROWTH FD | \$ 7,251.96 | \$ 10,090.97 |
| MFO TOCQUEVILLE GOLD FD | \$ 570,777.20 | \$ 660,063.68 |

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| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO TOCQUEVILLE INTL VALUE FD CL F | \$ 90,796.60 | \$ 85,684.73 |
| MFO TOCQUEVILLE TR TOCQUEVILLE FD CL A | \$ 63,219.12 | \$ 66,518.04 |
| MFO TORRAY FD SH BEN INT | \$ 232,032.13 | \$ 239,805.86 |
| MFO TOUCHSTONE FDS GROUP TR SMALL CAP VALUE OPPTY S FD | \$ 282,291.91 | \$ 290,049.26 |
| MFO TOUCHSTONE STRATEGIC TR LARGE CAP GROWTH FD CL A | \$ 15,805.33 | \$ 14,800.42 |
| MFO TOUCHSTONE STRATEGIC TR MID CAP GROWTH FD CL A | \$ 403,869.01 | \$ 422,157.21 |
| MFO TRANSAMERICA INVS INC PREMIER AGGRESSIVE GROWTH FD INV CL | \$ 3,952.50 | \$ 4,400.19 |
| MFO TRANSAMERICA INVS INC PREMIER BALANCED FD INV SHS | \$ 10,133.73 | \$ 10,435.55 |
| MFO TRANSAMERICA INVS INC PREMIER DIVDERSIFIED EQUITY FD INVS CL | \$ 30,212.06 | \$ 31,549.71 |
| MFO TRANSAMERICA INVS INC PREMIER EQUITYFD INV SHS | \$ 123,247.03 | \$ 122,217.95 |
| MFO TURNER FDS MIDCAP FD INSTL CL | \$ 86,254.99 | \$ 91,412.02 |
| MFO TURNER FDS SMALL CAP GROWTH FD | \$ 5,200.50 | \$ 6,682.16 |
| MFO TWEEDY BROWNE FD INC GLOBAL VALUE FD | \$ 263,331.72 | \$ 361,006.79 |
| MFO U S GLOBAL ACCOLADE FDS EASTERN EUROPEAN FD | \$ 1,193,526.95 | \$ 1,247,157.47 |
| MFO U S GLOBAL ACCOLADE FDS EMERGING MKTS FD | \$ 13,357.53 | \$ 16,112.75 |
| MFO U S GLOBAL INVESTORS FDS FORMERLY UTD SVCS FDS TO 02/25/1997 PROSPECTOR FD | \$ 1,069,332.96 | \$ 996,075.91 |
| MFO U S GLOBAL INVESTORS FDS GOLD SH FD | \$ 32,900.00 | \$ 34,486.89 |
| MFO UMB SCOUT REGL FD INC COM | \$ 189,109.78 | \$ 187,648.83 |
| MFO UNDISCOVERED MANAGERS FDS BEHAVIORALVALUE FD INSTL CL | \$ 34,542.05 | \$ 37,547.17 |
| MFO UNDISCOVERED MANAGERS FDS JPMORGAN REALTY INCOME FD INSTL CL | \$ 21,081.08 | \$ 19,436.73 |
| MFO UNIFIED SER TR DREMAN CONTRARIAN SMALL CAP VALUE FD | \$ 15,039.93 | \$ 15,915.22 |
| MFO UNIFIED SER TR IMS CAP VALUE FD | \$ 68,894.71 | \$ 70,039.59 |
| MFO USGI WOLD PRECIOUS MINERAL FUND | \$ 835,511.20 | \$ 828,015.66 |
| MFO UTD SVCS FDS CHINA REGION OPPORTUNITY FD | \$ 15,039.53 | \$ 16,372.58 |
| MFO VALUE LINE AGGRESSIVE INC TR SH BEN INT | \$ 8,163.81 | \$ 6,068.38 |
| MFO VALUE LINE INC FD INC COM | \$ 42,339.15 | \$ 41,457.55 |
| MFO VALUE LINE PREMIER GROWTH FD INC | \$ 292,789.69 | \$ 344,280.69 |
| MFO VALUE LINE SMALL-CAP GROWTH FD INC COM | \$ 296,034.05 | \$ 315,881.50 |
| MFO VAN ECK FDS INTL INVS FD A | \$ 33,757.23 | \$ 34,585.74 |
| MFO VAN ECK GLOBAL HARD AST CL A | \$ 7,864.15 | \$ 8,331.66 |
| MFO VAN KAMPEN AMERN CAP COMSTOCK FD CL A | \$ 126,727.91 | \$ 135,381.27 |
| MFO VAN KAMPEN AMERN CAP EQTY INC FD CL A | \$ 42,434.44 | \$ 45,313.87 |
| MFO VAN KAMPEN AMERN CAP STRATEGIC GROWTH FD CL A | \$ 32,179.98 | \$ 34,317.15 |
| MFO VANGUARD AST ALLOCATION FD INC U S VALUE FD | \$ 99,575.75 | \$ 104,863.71 |
| MFO VANGUARD BD INDEX FD INC COM | \$ 262,952.88 | \$ 259,885.69 |
| MFO VANGUARD BD INDEX FD INC INTER TERM PORTFOLIO FD VANGUARD BD INDEX FD | \$ 24,266.05 | \$ 23,441.41 |
| MFO VANGUARD BD INDEX FD INC LONG TERM PORTFOLIO FD | \$ 149,056.18 | \$ 147,018.95 |
| MFO VANGUARD BD INDEX FD INC SHORT TERM PORTFOLIO FD | \$ 74,377.71 | \$ 72,647.79 |
| MFO VANGUARD CHESTER FDS TARGET RETIREMENT 2020 FD | \$ 6,191.93 | \$ 6,356.99 |
| MFO VANGUARD CONV SECS FD SH BEN INT | \$ 30,297.29 | \$ 28,585.08 |
| MFO VANGUARD EQTY INC FD INC COM | \$ 29,432.71 | \$ 30,229.05 |
| MFO VANGUARD EQTY INC FD INC GROWTH EQTYFD | \$ 12,813.49 | \$ 15,307.66 |
| MFO VANGUARD EXPLORER FD / VANGUARD EXPLORER FD INC TO 6/30/1998 COM | \$ 41,053.90 | \$ 39,049.05 |
| MFO VANGUARD FENWAY FDS PRIMECAP CORE FDINVS SHS | \$ 305,140.28 | \$ 340,282.46 |
| MFO VANGUARD FIXED INCOME SECS FD INC SHORT TERM U S TREAS PORTFOLIO | \$ 29,270.53 | \$ 29,105.63 |

| Asset Description | Historical Cost | Current Value |
|---|-----------------|-----------------|
| MFO VANGUARD FXD INC SECS FD INC INFLATION-PROTECTED SECS FD #119 | \$ 416,203.43 | \$ 400,925.01 |
| MFO VANGUARD FXD INC SECS FD INC INTER-TERM INVT GRADE FD INV SHS | \$ 90,433.25 | \$ 88,939.71 |
| MFO VANGUARD FXD INC SECS FD INC GNMA PORTFOLIO | \$ 313,543.40 | \$ 309,462.53 |
| MFO VANGUARD FXD INC SECS FD INC HI YIELD BD PORTFOLIO | \$ 266,882.05 | \$ 267,308.37 |
| MFO VANGUARD FXD INC SECS FD INC INTER TERM U S TREAS PORTFOLIO | \$ 35,168.83 | \$ 34,052.35 |
| MFO VANGUARD FXD INC SECS FD INC US TREAS BD PORTFOLIO | \$ 13,074.07 | \$ 12,275.28 |
| MFO VANGUARD GROWTH & INC FD | \$ 80,411.29 | \$ 87,907.16 |
| MFO VANGUARD HORIZON FDS INC CAP OPPORTUNITY PORTFOLIO | \$ 100,228.45 | \$ 142,944.01 |
| MFO VANGUARD HORIZON FDS STRATEGIC SMALLCAP EQUITY FD INVS SHS | \$ 25,194.01 | \$ 26,812.57 |
| MFO VANGUARD HORIZON GLOBAL EQTY FD #129 | \$ 320,004.82 | \$ 374,089.49 |
| MFO VANGUARD INDEX TR - 500 PORTFOLIO SHBEN INT OPEN END FD | \$ 343,713.48 | \$ 414,163.57 |
| MFO VANGUARD INDEX TR EXTD MKT PORTFOLIOOPEN END FD | \$ 87,127.68 | \$ 102,037.34 |
| MFO VANGUARD INDEX TR GROWTH PORTFOLIO | \$ 34,826.03 | \$ 38,017.21 |
| MFO VANGUARD INDEX TR MID CAPITALIZATION STK PORT INV SH | \$ 251,687.26 | \$ 295,183.25 |
| MFO VANGUARD INDEX TR MID-CAP VALUE INDEX VIPER SHS | \$ 21,161.95 | \$ 22,676.00 |
| MFO VANGUARD INDEX TR SMALL CAPITALIZATION STK FD | \$ 119,351.46 | \$ 159,625.06 |
| MFO VANGUARD INDEX TR SMALL CAPITLIZATION GROWTH PORT INV | \$ 51,135.64 | \$ 56,433.98 |
| MFO VANGUARD INDEX TR SMALL CAPITLIZATION VALUE STK INV SH | \$ 109,826.36 | \$ 134,861.53 |
| MFO VANGUARD INDEX TR VALUE PORTFOLIO | \$ 183,720.28 | \$ 219,620.36 |
| MFO VANGUARD INDEX TR VANGUARD 500 INDEXFD ADMIRAL SHS | \$ 512,312.95 | \$ 621,574.84 |
| MFO VANGUARD INTL EQTY INDEX FD INC EMERGING MKTS PORTFOLIO | \$ 224,197.62 | \$ 268,009.34 |
| MFO VANGUARD INTL EQTY INDEX FD INC EUROPEAN PORTFOLIO | \$ 85,328.20 | \$ 116,116.81 |
| MFO VANGUARD INTL EQUITY INDEX FD INC PAC PORTFOLIO | \$ 44,153.02 | \$ 56,770.36 |
| MFO VANGUARD INTL VALUE FD | \$ 329,518.20 | \$ 361,694.49 |
| MFO VANGUARD LONG-TERM INVT GRADE FD | \$ 43,810.37 | \$ 43,884.88 |
| MFO VANGUARD MID-CAP GROWTH FD INVS SHS | \$ 59,900.26 | \$ 69,698.82 |
| MFO VANGUARD PRIMECAP FUND | \$ 69,927.23 | \$ 96,017.56 |
| MFO VANGUARD SHORT TERM INVT GRADE INV. | \$ 260,518.55 | \$ 259,066.44 |
| MFO VANGUARD SPECIALIZED PORTFOLIOS ENERGY FD | \$ 920,036.08 | \$ 1,017,568.26 |
| MFO VANGUARD SPECIALIZED PORTFOLIOS PRECIOUS METALS & MNG FD | \$ 1,128,532.98 | \$ 1,257,042.04 |
| MFO VANGUARD SPECIALIZED PORTFOLIOS HLTHCARE FD | \$ 828,342.46 | \$ 998,236.95 |
| MFO VANGUARD SPECIALIZED PORTFOLIOS REITINDEX FD | \$ 349,902.21 | \$ 452,026.18 |
| MFO VANGUARD STAR FD LIFESTRATEGY GROWTHFD | \$ 10,513.26 | \$ 12,437.01 |
| MFO VANGUARD STAR FD STAR FD | \$ 154,875.77 | \$ 163,047.24 |
| MFO VANGUARD STRATEGIC EQTY FD | \$ 64,705.58 | \$ 67,254.76 |
| MFO VANGUARD TARGET RET FD 2025 #305 | \$ 33,302.75 | \$ 34,599.78 |
| MFO VANGUARD TARGET RET FD 2035 | \$ 46,027.06 | \$ 50,054.89 |
| MFO VANGUARD TOTAL INTL STK INDX FD | \$ 379,302.80 | \$ 469,682.54 |
| MFO VANGUARD TOTAL STK MKT INDEX FD INV SH | \$ 883,539.68 | \$ 1,055,696.80 |
| MFO VANGUARD TX-MANAGED FD TX-MANAGED INTL FD #127 | \$ 10,293.35 | \$ 10,623.95 |
| MFO VANGUARD WELLESLEY INC FD COM | \$ 803,755.99 | \$ 816,331.37 |
| MFO VANGUARD WELLINGTON FD COM | \$ 442,534.87 | \$ 472,449.84 |
| MFO VANGUARD WHITEHALL FDS INTL EXPLORERFD INVS SHS | \$ 62,358.18 | \$ 85,999.68 |
| MFO VANGUARD WHITEHALL FDS SELECTED VALUE FD INVS SHS | \$ 128,590.86 | \$ 139,178.73 |
| MFO VANGUARD WINDSOR FDS COM | \$ 206,487.14 | \$ 216,233.32 |

| Asset Description | Historical Cost | Current Value |
|--|-----------------|-----------------|
| MFO VANGUARD WINDSOR II FD | \$ 134,008.03 | \$ 152,082.23 |
| MFO VANGUARD WORLD FD FTSE SOCIAL INDEX FD INV SHS | \$ 11,195.00 | \$ 11,277.54 |
| MFO VANGUARD WORLD FD INTL GROWTH FD | \$ 253,071.72 | \$ 298,417.81 |
| MFO VICTORY PORTFOLIOS FOR FUTURE ISSUESSEE 92646A DIVERSIFIED STK FD | \$ 42,550.04 | \$ 44,795.84 |
| MFO WA MUT INVS FD INC CL R-5 | \$ 8,917.13 | \$ 9,629.09 |
| MFO WASATCH ADVISORS FDS INC INCOME FD | \$ 1,524,741.70 | \$ 1,567,756.60 |
| MFO WASATCH ADVISORS FDS INC MICRO CAP FD | \$ 506,417.80 | \$ 513,416.69 |
| MFO WASATCH ADVISORS FDS INC ULTRA GROWTH FD | \$ 68,838.20 | \$ 69,801.56 |
| MFO WASATCH CORE GROWTH FD | \$ 206,953.26 | \$ 216,965.02 |
| MFO WASATCH FDS INC GLOBAL SCI & TECHNOLOGY FD | \$ 49,467.55 | \$ 57,171.19 |
| MFO WASATCH FDS INC HERITAGE GROWTH FD | \$ 41,353.24 | \$ 45,613.65 |
| MFO WASATCH FDS INC INTL GROWTH FD | \$ 74,255.06 | \$ 89,334.67 |
| MFO WASATCH FDS INC MICRO CAP VALUE FD | \$ 35,433.94 | \$ 44,066.78 |
| MFO WASATCH FDS INC SMALL CAP VALUE FD | \$ 107,265.78 | \$ 117,679.24 |
| MFO WASATCH SMALL CAP GROWTH FD | \$ 109,718.83 | \$ 124,415.45 |
| MFO WEITZ FDS PARTNERS VALUE FD | \$ 215,271.27 | \$ 235,321.68 |
| MFO WEITZ FDS VALUE FD | \$ 428,539.75 | \$ 458,353.18 |
| MFO WELLS FAMILY REAL ESTATE FDS S&P REIT INDEX FD CL A | \$ 40,039.22 | \$ 51,513.98 |
| MFO WELLS FARGO FDS TR ADVANTAGE CORPORATE BD FD INV CL | \$ 100,707.08 | \$ 99,820.96 |
| MFO WELLS FARGO FDS TR ADVANTAGE DISCOVERY FD INV CL | \$ 35,388.11 | \$ 42,185.95 |
| MFO WELLS FARGO FDS TR ADVANTAGE ENTERPRISE FD INV CL | \$ 1,225.67 | \$ 1,454.00 |
| MFO WELLS FARGO FDS TR ADVANTAGE SMALL/MID CAP VALUE FD INV CL | \$ 20,103.14 | \$ 20,895.32 |
| MFO WELLS FARGO FDS TR ADVANTAGE C&B LARGE CAP VALUE FD CL D | \$ 42,444.25 | \$ 46,092.05 |
| MFO WELLS FARGO FDS TR ADVANTAGE C&B MIDCAP VALUE FD CL D | \$ 139,676.67 | \$ 142,403.85 |
| MFO WELLS FARGO FDS TR ADVANTAGE GOVT SECS FD INV CL | \$ 10,445.73 | \$ 10,294.85 |
| MFO WELLS FARGO FDS TR ADVANTAGE LARGE CAP GROWTH FD INV CL | \$ 60,882.29 | \$ 59,253.11 |
| MFO WELLS FARGO FDS TR ADVANTAGE LARGE CO CORE FD CL Z | \$ 5,548.47 | \$ 6,036.96 |
| MFO WELLS FARGO FDS TR ADVANTAGE SMALL CAP VALUE FD CL Z | \$ 54,966.73 | \$ 57,363.59 |
| MFO WELLS FARGO FDS TR ADVANTAGE ULTRA SHORT TERM INCOME FD | \$ 2,570.54 | \$ 2,567.80 |
| MFO WESTCORE PLUS BD FD | \$ 30,679.26 | \$ 30,610.26 |
| MFO WESTCORE TR FLEXIBLE INCOME FD CL G | \$ 48,993.13 | \$ 49,981.83 |
| MFO WESTERN ASSET FDS INC CORE BD PORT FINL INTER CL | \$ 64,711.26 | \$ 65,457.24 |
| MFO WESTERN ASSET FDS INC CORE PLUS BD PORT FINL INTER CL | \$ 16,270.22 | \$ 16,278.00 |
| MFO WESTN AST FDS INC NON-US OPPORTUNITYBD PORT INSTL CL | \$ 3,232,141.25 | \$ 3,083,160.14 |
| MFO WESTPORT SELECT CAP EQTY CL I | \$ 39,898.80 | \$ 37,572.43 |
| MFO WESTPORT SELECT CAP FD CL R | \$ 14,016.16 | \$ 16,841.75 |
| MFO WEXFORD TR MUHLENKAMP FD | \$ 406,420.42 | \$ 450,566.98 |
| MFO WHITE OAKS GROWTH FD | \$ 211,944.37 | \$ 123,428.08 |
| MFO WILLIAM BLAIR INTL GROWTH FD GROWTH SHS | \$ 467,097.85 | \$ 633,217.87 |
| MFO WILLIAM BLAIR VALUE DISCOVERY FD CL N | \$ 221,265.34 | \$ 208,202.41 |
| MFO WILSHIRE TARGET FDS INC 5000 INDEX PORTFOLIO INVT CL | \$ 190,195.54 | \$ 232,723.20 |
| MFO WILSHIRE TARGET FDS INC LARGE CO GROWTH PORTFOLIO INVT CL | \$ 13,810.86 | \$ 14,395.51 |
| MFO WINSLOW GREEN GROWTH FD SHS SHS | \$ 43,300.72 | \$ 45,870.63 |
| MFO WINTERGREEN FD INC COM | \$ 58,479.71 | \$ 64,446.36 |
| MFO WORLD FDS INC NEW EASTERN EUROPEAN EQUITY FD CL A | \$ 3,004.28 | \$ 3,356.41 |

| Asset Description | Historical Cost | Current Value |
|---|----------------------------|----------------------------|
| MFO WRIGHT MANAGED EQTY TR INTL BLUE CHIP EQUITIES FD STD SH | \$ 63,696.15 | \$ 71,228.30 |
| MFO YACKTMAN FD INC COM | \$ 4,695.63 | \$ 5,959.94 |
| MFO YACKTMAN FD INC FOCUSED FD | \$ 5,402.59 | \$ 5,076.98 |
| MFO YIELDQUEST FDS TR TOTAL RETURN BD FD | \$ 16,320.50 | \$ 165.01 |
| MFS SER TR X NEW ENDEAVOR FD CL A | \$ 25,497.01 | \$ 25,399.08 |
| MORGAN STANLEY EMERGING | \$ 2,867.95 | \$ 5,366.00 |
| MORGAN STANLEY GLOBAL OPPORTUNITY BD | \$ 6,171.14 | \$ 6,259.50 |
| MORGAN STANLEY INDIA INVT FD INC | \$ 60,764.19 | \$ 67,504.36 |
| NUVEEN EQTY PREM OPPORTUNITY FD COM | \$ 42,625.39 | \$ 42,360.50 |
| PENN W ENERGY TR UNIT | \$ 298,732.69 | \$ 276,384.64 |
| PIMCO FDS DEVELOPING LOC MKT FD CL | \$ 2,692.35 | \$ 2,845.65 |
| PRECISION DRILLING TR TR UNIT COM STK UNIT | \$ 157,268.12 | \$ 141,276.00 |
| SCHWAB CAP TR LARGE CAP GROWTH FD INV SHS | \$ 94,731.94 | \$ 100,294.68 |
| SCHWAB CAP TR LAUDUS INTL MARKETMASTERS FD SELECT | \$ 114,792.14 | \$ 112,947.67 |
| SCHWAB CAP TR SMALL CAP EQTY FD SELECT SHS | \$ 14,283,558.30 | \$ 15,108,945.17 |
| SCHWAB CHARLES FAMILY FDS CASH RESVS | \$ 811,591.96 | \$ 811,591.96 |
| TEMPLETON EMERGING MARKETS FD CLOSED ENDFD ST CHANGED FROM MD TO DE | \$ 18,360.15 | \$ 16,485.75 |
| UNI SER TR SOUND MIND INVESTING FD | \$ 304,140.76 | \$ 307,396.22 |
| VANGUARD EMERGING MARKETS ETF | \$ 495,370.44 | \$ 582,393.11 |
| VERMILION ENERGY TRUST UNITS | \$ 4,925.99 | \$ 6,015.10 |
| Value of Interest in Registered Investment Companies Total | \$ 540,861,661.19 | \$ 564,194,568.25 |
| Grand Total | \$ 2,498,493,192.76 | \$ 2,827,903,367.62 |

SIGNATURES

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

Date: June 29, 2007

United Airlines Pilot Directed Account Plan

/s/ M. Lynn Hughitt
M. Lynn Hughitt
Member
Retirement and Welfare Administration
Committee, the Plan Administrator

EXHIBIT INDEX

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