

**NOTES:**

- i) Per the PFIA legislation, only PUBLICLY traded securities are included. (ie, Privately held securities are not.)
- ii) The "Total Consol SBA" tab shows securities consolidated by account number. That is, if there are 3 positions of IBM in FRS, they would all be consolidated into only 1 line for FRS.
- iii) Unlike in ii) above, the "Total" tab does not consolidate the positions. Rather, they are shown in the individual accounts. For example, if there are 3 IBM positions, they will all be listed separately.
- iv) The "Total" and "Total Consolidated" tabs show the STIP total amount(s) only. Detailed STIP holdings are shown in the STIP tab.
- v) Accounts solely invested in the SBA's CAMP investment pools are included in the holdings shown in the CAMP tab.
- vi) Debt Service fund is not included in "Total" or "Total Consol SBA" tabs.

## FRS DB

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	AMERICAN NURSING MONEY MARKET	OTHER	787,488.00	0.00
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN DOLLARS)	AUSTRALIA	-9,305,229.90	0.00
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN) INTEREST	AUSTRALIA	-1,535.11	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	3,243,935.22	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	381.99	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND FOR EBT	US CASH FUNDS	2,991,135.25	0.00
06/30/2010	CASH & TEMPORARY	BOTSWANA	BOTSWANA	61,884.14	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	5,512,174.92	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL CASH	BRAZIL	6,592.75	0.00
06/30/2010	CASH & TEMPORARY	BRL (BRAZILIAN REAL)	BRAZIL	1,565,547.35	0.00
06/30/2010	CASH & TEMPORARY	CAD (CANADIAN DOLLARS)	CANADA CASH	-9,969,302.68	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	3,627,693.15	0.00
06/30/2010	CASH & TEMPORARY	CANADIAN INTEREST	OTHER BONDS < 1 YR	-21,334.43	0.00
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC)	SWITZERLAND	1,212,373.11	0.00
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC) INTEREST	SWITZERLAND	-1,232.65	0.00
06/30/2010	CASH & TEMPORARY	CHILE CASH	CHILE	133,488.84	0.00
06/30/2010	CASH & TEMPORARY	CROATIA	CROATIA	252,749.35	0.00
06/30/2010	CASH & TEMPORARY	CSFB DEBIT INTEREST	OTHER	-845.59	0.00
06/30/2010	CASH & TEMPORARY	CSFB REBATE INTEREST	OTHER	-29.21	0.00
06/30/2010	CASH & TEMPORARY	CYPRESS CASH	OTHER	167,651.53	0.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	278,095.37	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	832,421.63	0.00
06/30/2010	CASH & TEMPORARY	DKK INTEREST	DENMARK	-3,793.16	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	505,647.87	0.00
06/30/2010	CASH & TEMPORARY	EGP (EGYPTIAN POUND)	EGYPT	-616.34	0.00
06/30/2010	CASH & TEMPORARY	EGYPT	EGYPT	48,487.97	0.00
06/30/2010	CASH & TEMPORARY	EGYPT CASH	EGYPT	2.64	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-68,003,309.27	0.00
06/30/2010	CASH & TEMPORARY	EUR INTEREST	EURO	-36,262.37	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	10,735,574.34	0.00
06/30/2010	CASH & TEMPORARY	EURO\$ 1YR MID CRV FUT SEP 11	PUTS	67,425.00	-20,897.40
06/30/2010	CASH & TEMPORARY	EURO\$ 1YR MID CRV FUT SEP 11	PUTS	-32,625.00	9,552.60
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	324,925.90	246.57
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,499,770.00	2,429.30
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	5,003,485.00	4,810.00
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	166,823,539.71	22,439,443.82
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING I LLC PROM	COMMERCIAL PAPER	17,950,275.29	-536,873.36
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING II	COMMERCIAL PAPER	95,262,313.23	19,572,477.10
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	94,457,852.08	1,602,999.85
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	2,639,027.02	2,639,027.02

## FRS DB

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	6,698,377,158.81	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	5,843,876.53	0.00
06/30/2010	CASH & TEMPORARY	GBP INTEREST	OTHER BONDS < 1 YR	-21,323.63	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG DOLLARS)	HONG KONG	-163,087.46	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG) INTEREST	HONG KONG	-876.72	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	7,001,507.22	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG CASH	HONG KONG	9.31	0.00
06/30/2010	CASH & TEMPORARY	HRK (CROATIA KUNA)	CROATIA	-2,895.76	0.00
06/30/2010	CASH & TEMPORARY	HUNGARY	HUNGARY	2,230.63	0.00
06/30/2010	CASH & TEMPORARY	IDR (INDONESIAN RUPIAH)	INDONESIA	683.66	0.00
06/30/2010	CASH & TEMPORARY	ILS (ISRAELI SHEKEL)	ISRAEL	-500,850.97	0.00
06/30/2010	CASH & TEMPORARY	INDIA	INDIA	176,080.39	0.00
06/30/2010	CASH & TEMPORARY	INDONESIA	INDONESIA	76,250.16	0.00
06/30/2010	CASH & TEMPORARY	INR (INDIAN RUPEE)	INDIA	-58,038.69	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	545,926.41	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	39,417,080.50	0.00
06/30/2010	CASH & TEMPORARY	JORDAN	JORDAN	189.54	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-66,355,763.75	0.00
06/30/2010	CASH & TEMPORARY	KENYA	KENYA	628,288.12	0.00
06/30/2010	CASH & TEMPORARY	KRW (SOUTH KOREAN WON)	SOUTH KOREA	-15,163.39	0.00
06/30/2010	CASH & TEMPORARY	LEHMAN PROXY GOLDMAN-PAY	OTHER	-1,483,288.83	0.00
06/30/2010	CASH & TEMPORARY	LEHMAN PROXY WAMCO - REC	OTHER	0.00	-2,033,523.55
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	313,574.76	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	2,180,549.00	0.00
06/30/2010	CASH & TEMPORARY	MOROCCO	MOROCCO	131,378.52	0.00
06/30/2010	CASH & TEMPORARY	MXN (MEXICAN PESO)	MEXICO	-1,097,383.27	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	50,066.39	0.00
06/30/2010	CASH & TEMPORARY	NOK (NORWEGIAN KRONE)	NORWAY	1,848,563.81	0.00
06/30/2010	CASH & TEMPORARY	NOK INTEREST	NORWAY	-135.98	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	1,189,773.76	0.00
06/30/2010	CASH & TEMPORARY	NZD (NEW ZEALAND DOLLAR)	NEW ZEALAND	5,456,462.39	0.00
06/30/2010	CASH & TEMPORARY	PHILIPPINES	PHILIPPINES	95,992.02	0.00
06/30/2010	CASH & TEMPORARY	POLAND	POLAND	6,438.41	0.00
06/30/2010	CASH & TEMPORARY	ROMANIA	ROMANIA	14.88	0.00
06/30/2010	CASH & TEMPORARY	SEK (SWEDISH KRONA)	SWEDEN	-5,791,608.20	0.00
06/30/2010	CASH & TEMPORARY	SEK INTEREST	SWEDEN	-662.62	0.00
06/30/2010	CASH & TEMPORARY	SGD (SINGAPORE DOLLARS)	SINGAPORE	433,272.40	0.00
06/30/2010	CASH & TEMPORARY	SGD INTEREST	SINGAPORE	-147.88	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	23,812.88	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	144,416.70	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA CASH	SOUTH AFRICA	14.83	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	569,063.39	0.00
06/30/2010	CASH & TEMPORARY	SRI LANKA	SRI LANKA	0.72	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	3,294,712.48	0.00
06/30/2010	CASH & TEMPORARY	STOCK LOAN FEES FOR CR SUISSE	OTHER	-723,797.12	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	494,764.11	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	1,444,834.29	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	12,683,794.49	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN CASH	TAIWAN	2,089.85	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	2,043,257.44	0.00
06/30/2010	CASH & TEMPORARY	THB (THAI BAHT)	THAILAND	-1,971,648.59	0.00
06/30/2010	CASH & TEMPORARY	TUNISIA	TUNISIA	0.59	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	1,285,074.30	0.00
06/30/2010	CASH & TEMPORARY	TWD (TAIWAN DOLLAR)	TAIWAN	-583,389.59	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	8,310,905.24	0.00
06/30/2010	CASH & TEMPORARY	UNITED STATES CASH	US CASH	33,226,937.13	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	56,149,462.78	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	24,232,405.53	0.00
06/30/2010	CASH & TEMPORARY	US CASH OTHER	OTHER	11,217,304.27	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-2,987,448,976.68	0.00
06/30/2010	CASH & TEMPORARY	WESTERN ASSET SH TERM INV FD	US CASH FUNDS	2,006,087.26	0.00
06/30/2010	CASH & TEMPORARY	ZAR (SOUTH AFRICAN RAND)	SOUTH AFRICA	316,078.26	0.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-41,400.00	-41,400.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-943,417.82	-943,417.82
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	270,266.24	270,266.24
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-44,700.00	-44,700.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-795,489.18	-795,489.18
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	803,843.39	803,843.39
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-44,450.00	-44,450.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-831,764.18	-831,764.18
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-1,049,967.82	-1,049,967.82
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-136,559.44	-136,559.44
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	CALLS	-257,456.25	-65,802.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	CALLS	-193,093.75	-36,537.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	PUTS	-54,725.00	127,166.25
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	PUTS	-61,281.25	123,025.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	PUTS	-29,625.00	51,547.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	CALLS	-254,106.25	50,245.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	CALLS	198,487.50	84,997.50
06/30/2010	CONVERTIBLES	BANK AMER CORP NON CUMULATIVE	OTHER DIVERS FINCL SVCS	814,427.19	0.00

## FRS DB

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	CONVERTIBLES	CITIGROUP INC PFD	DIVERSIFIED BANKS	240,695.98	0.00
06/30/2010	CONVERTIBLES	EDISON SCHOOL HOLDING LLC	OTHER DIVERS FINCL SVCS	7,500,000.00	0.00
06/30/2010	CONVERTIBLES	FORTRESS TECHNOLOGIES INC CONV	OTHER	26,940,537.44	7,971,726.44
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP DEB SR	AUTOMOBILE MANUFACTURERS	9.23	0.00
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP DEB SR CVT	AUTOMOBILE MANUFACTURERS	1,625.09	0.00
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP SR DEB CONV	US CONVERTIBLES	176.65	0.00
06/30/2010	CONVERTIBLES	HIGH END SYSTEMS-GEN ESCROW	US CONVERTIBLES	0.00	0.00
06/30/2010	CONVERTIBLES	INVERNESS MED INNOVATIONS INC	HEALTH CARE SUPPLIES	597,986.28	-87,119.32
06/30/2010	CONVERTIBLES	LUPATECH SA	BRAZIL	221,871.96	206.44
06/30/2010	CONVERTIBLES	PADCOM HLDGS INC SER A-1	OTHER	25,276,425.94	-1,996,663.68
06/30/2010	CONVERTIBLES	PENINSULA GAMING PARTNERS LLC	CASINOS & GAMING	0.00	0.00
06/30/2010	CONVERTIBLES	TRANSOCEAN INC	OIL & GAS DRILLING	12,567,558.34	-1,154,070.00
06/30/2010	EQUITIES	A H BELO CORP COM CL A	PUBLISHING	143,523.60	-11,002.85
06/30/2010	EQUITIES	A P MOLLER - MAERSK A/S	DENMARK	10,196,272.38	671,254.22
06/30/2010	EQUITIES	A S CREATION TAPE ORD NPV	GERMANY	41,171.51	-25,791.54
06/30/2010	EQUITIES	A-TEC-INDUSTRIES AG	AUSTRIA	23,225.67	-9,081.23
06/30/2010	EQUITIES	AAC ACOUSTIC TECH HLDG USD0.01	CHINA	2,358,757.69	-78,435.94
06/30/2010	EQUITIES	AALBERTS INDUSTRIES EUR0.25	NETHERLANDS	2,363,271.10	377,589.82
06/30/2010	EQUITIES	AAON INC PAR \$0.004	BUILDING PRODUCTS	1,197,304.92	397,517.80
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	2,894,848.20	-460,922.22
06/30/2010	EQUITIES	AAREAL BANK AG EUR26	GERMANY	1,246,409.97	-958,652.85
06/30/2010	EQUITIES	AARHUSKARLSHAMN AB SEK10	SWEDEN	973,784.38	-296,455.57
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	8,647,048.02	-498,218.99
06/30/2010	EQUITIES	AASTRA TECHNOLOGIES LTD	CDN COMMUNICATIONS EQUIP	363,619.25	92,438.77
06/30/2010	EQUITIES	ABAN LLOYD CHILES INR2 POST	INDIA	56,391.57	0.00
06/30/2010	EQUITIES	ABAXIS INC	HEALTH CARE EQUIPMENT	845,134.91	-1,414.60
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	49,252,740.98	628,178.84
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	210,835,963.04	3,502,393.08
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	5,630,950.97	1,317,323.61
06/30/2010	EQUITIES	ABCAM ORD GBP0.01	HEALTHCARE EQUIP & SVCS	1,017,490.88	155,136.09
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	10,138,564.26	-4,723,215.51
06/30/2010	EQUITIES	ABERTISINFRAESTRUCTURAS SA	SPAIN	4,745,443.83	-963,739.10
06/30/2010	EQUITIES	ABILITY ENTERPRISE TWD10	TAIWAN	66,624.46	0.00
06/30/2010	EQUITIES	ABINGTON BANCORP INC PENN COM	THRIFTS & MTG FINANCE	297,029.36	-726.02
06/30/2010	EQUITIES	ABIOMED INC	HEALTH CARE EQUIPMENT	554,025.12	-97,603.74
06/30/2010	EQUITIES	ABM INDS INC	ENVIRON & FACILITIES SVCS	3,348,593.19	235,190.64
06/30/2010	EQUITIES	ABOITIZ POWER CORPORATION PHP1	PHILIPPINES	245,470.93	0.00
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	3,474,004.94	-174,047.86
06/30/2010	EQUITIES	ABRAXAS PETE CORP	OIL & GAS EXPL & PROD	164,483.20	-1,903.28
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	-723,598.40	-604,237.42

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ABSA GROUP ZAR2	SOUTH AFRICA	13,101,642.69	1,111,661.70
06/30/2010	EQUITIES	ACACIA RESH CORP AR ACACIA	RESEARCH & CONSULTING SVC	1,193,199.73	212,416.14
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	3,931,607.80	-99,757.13
06/30/2010	EQUITIES	ACANDO AB SER B NPV (POST	SWEDEN	14,311.36	3,811.33
06/30/2010	EQUITIES	ACBEL POLYTECH INC TWD10	TAIWAN	106,159.54	0.00
06/30/2010	EQUITIES	ACCELL GROUP EUR0.02	NETHERLANDS	373,527.74	28,590.28
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	89,908,905.45	-2,324,416.54
06/30/2010	EQUITIES	ACCRRLYS INC	LIFE SCIENCES TOOLS & SVC	419,604.75	47,073.56
06/30/2010	EQUITIES	ACCESS BANK NIGERIA NGN0.50	NIGERIA	319,463.33	96,671.19
06/30/2010	EQUITIES	ACCESSKENYA	KENYA	1,191.85	0.00
06/30/2010	EQUITIES	ACCIONA SA EUR1.00	SPAIN	1,025,903.45	-1,545,053.99
06/30/2010	EQUITIES	ACCO BRANDS CORP	OFFICE SERVICES/SUPP	396,111.19	-544,789.67
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	27,688,657.14	2,870,692.81
06/30/2010	EQUITIES	ACCORDIA GOLF CO LTD NPV	SERVICES	444.57	0.00
06/30/2010	EQUITIES	ACCRETIVE HEALTH INC	HEALTH CARE SERVICES	43,447.32	-206.24
06/30/2010	EQUITIES	ACCURAY INC DEL COM	HEALTH CARE EQUIPMENT	1,989,682.89	88,316.54
06/30/2010	EQUITIES	ACE DIGITECH CO KRW500	SOUTH KOREA	145,825.32	0.00
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	61,389,282.24	1,274,005.23
06/30/2010	EQUITIES	ACEGAS EUR5.16	ITALY	3,138.49	-934.98
06/30/2010	EQUITIES	ACER INC	TAIWAN	12,195,074.65	1,874,991.00
06/30/2010	EQUITIES	ACER LABORATORIES INC	TAIWAN	79,064.30	0.00
06/30/2010	EQUITIES	ACERGY SA COM STK USD2	LUXEMBOURG	4,954,524.26	1,850,722.00
06/30/2010	EQUITIES	ACERINOX SA EUR0.25	SPAIN	805,908.10	-207,711.50
06/30/2010	EQUITIES	ACETO CORP	TRADING COS & DISTRIBUTOR	259,861.23	-78,198.01
06/30/2010	EQUITIES	ACI WORLDWIDE INC COM	APPLICATION SOFTWARE	933,508.62	144,525.17
06/30/2010	EQUITIES	ACKERMANS NPV POST SPLIT	BELGIUM	89,764.35	-25,602.36
06/30/2010	EQUITIES	ACME PACKET INC COM	COMMUNICATIONS EQUIPMENT	5,477,821.44	3,564,244.79
06/30/2010	EQUITIES	ACOM CO Y50	BANKS	272,949.36	-338,080.16
06/30/2010	EQUITIES	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	-500,373.24	-319,571.51
06/30/2010	EQUITIES	ACRODEA INC NPV	OTHER PRODUCTS	49,971.75	-30,326.86
06/30/2010	EQUITIES	ACS ACTIVIDADES CO EUR0.5	SPAIN	2,632,464.97	-358,248.46
06/30/2010	EQUITIES	ACTEL CORP COM	SEMICONDUCTORS	694,664.52	-34,763.25
06/30/2010	EQUITIES	ACTELION CHF0.5 (REGD)(POST	SWITZERLAND	1,847,893.93	-395,464.43
06/30/2010	EQUITIES	ACTIVE BIOTECH AB SEK10	SWEDEN	-191,401.79	-6,138.05
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	17,388,622.62	3,841,208.93
06/30/2010	EQUITIES	ACTRADE FINL TECHNOLOGIES LTD	SPECIALIZED FINANCE	0.00	-0.03
06/30/2010	EQUITIES	ACTUANT CORP CL A NEW	INDUSTRIAL MACHINERY	5,927,571.02	112,046.92
06/30/2010	EQUITIES	ACTUATE CORP COM	APPLICATION SOFTWARE	2,086,854.20	-76,818.55
06/30/2010	EQUITIES	ACUCAR GUARANI NPV	BRAZIL	224,376.12	0.00
06/30/2010	EQUITIES	ACUITY BRANDS INC	ELECTRIC COMP & EQUIP	2,247,410.88	602,468.72

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ACURA PHARMACEUTICALS INC COM	PHARMACEUTICALS	8,621.85	-11,862.70
06/30/2010	EQUITIES	ACXIOM CORP COM	IT CONSULTNG & OTHER SVCS	1,901,047.59	168,640.67
06/30/2010	EQUITIES	ADAMJEE INSURANCE CO ORD	PAKISTAN	38,790.50	0.00
06/30/2010	EQUITIES	ADARO ENERGY TBK IDR100	INDONESIA	1,119,835.38	-93,567.51
06/30/2010	EQUITIES	ADC TELECOMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	2,138,955.78	-591,719.58
06/30/2010	EQUITIES	ADCOCK INGRAM HOLDINGS LTD	SOUTH AFRICA	301,901.17	0.00
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	27,212,106.58	-1,498,568.70
06/30/2010	EQUITIES	ADELAIDE BRIGHTON CEMENT HLDGS	AUSTRALIA	830,207.09	-78,282.98
06/30/2010	EQUITIES	ADERANS HOLDINGS	OTHER PRODUCTS	-87,386.15	7,885.32
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	68,526,988.78	10,705,574.85
06/30/2010	EQUITIES	ADITYA BIRLA MINERALS NPV	AUSTRALIA	21,684.19	-12,333.10
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	2,280,559.04	315,073.34
06/30/2010	EQUITIES	ADMIRAL GROUP ORD GBP0.001	NONLIFE INSURANCE	7,916,973.80	1,919,820.67
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	61,295,372.37	-7,129,113.19
06/30/2010	EQUITIES	ADOLFO DOMINQUEZ EUR0.6	SPAIN	47,077.07	-8,867.52
06/30/2010	EQUITIES	ADP PROMESSES EUR3	FRANCE	955,166.81	-306,967.93
06/30/2010	EQUITIES	ADPT CORP	COMPUTER STORAGE & PERIPH	579,838.04	-618,502.37
06/30/2010	EQUITIES	ADTRAN INC	COMMUNICATIONS EQUIPMENT	4,688,149.32	863,970.42
06/30/2010	EQUITIES	ADTRANS GROUP LTD NPV	AUSTRALIA	5,288.78	-18.57
06/30/2010	EQUITIES	ADVA AG NPU	GERMANY	387,470.00	35,180.45
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	753,865.42	-593,351.40
06/30/2010	EQUITIES	ADVANCED ANALOGIC TECHNOLOGIES	SEMICONDUCTORS	427,542.94	-99,527.85
06/30/2010	EQUITIES	ADVANCED AUTO PTS INC	AUTOMOTIVE RETAIL	22,617,043.18	4,056,821.36
06/30/2010	EQUITIES	ADVANCED BATTERY TECHNOLOGIES	ELECTRIC COMP & EQUIP	421,808.00	-67,186.25
06/30/2010	EQUITIES	ADVANCED ENERGY INDS INC	SEMICONDUCTOR EQUIPMENT	2,308,676.50	263,328.08
06/30/2010	EQUITIES	ADVANCED INFO SVC PUB CO NON	THAILAND	77,215.56	0.00
06/30/2010	EQUITIES	ADVANCED INFO SVCS PUBLIC CO	THAILAND	727,820.63	0.00
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	17,139,260.28	-13,266,921.72
06/30/2010	EQUITIES	ADVANCED SEMI ENGR TWD10 (ASE)	TAIWAN	915,903.46	-3,518.99
06/30/2010	EQUITIES	ADVANTAGE OIL & GAS LTD	CDN OIL & GAS EXPL & PROD	238,046.39	-2,450.66
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	-2,503,286.36	-400,072.36
06/30/2010	EQUITIES	ADVENT SOFTWARE INC	APPLICATION SOFTWARE	1,297,176.08	310,143.42
06/30/2010	EQUITIES	ADVISORY BOARD CO	RESEARCH & CONSULTING SVC	8,317,098.96	3,202,502.57
06/30/2010	EQUITIES	AECI ORD R1	SOUTH AFRICA	78,870.47	0.00
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWARE	CONSTRUCTION & ENGINEERNG	6,454,793.78	-1,955,419.32
06/30/2010	EQUITIES	AECON GROUP INC	CDN CONSTRUCTION & ENG	-1,129,294.69	61,750.19
06/30/2010	EQUITIES	AEGEAN MARINE PETROLEUM	GREECE	1,698,759.54	318,132.16
06/30/2010	EQUITIES	AEGIS GROUP ORD 5P	MEDIA	1,550,091.07	241,312.77
06/30/2010	EQUITIES	AEGON NV EUR0.12	NETHERLANDS	8,451,167.83	-6,087,902.20
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	5,399,976.99	-1,100,257.83

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AEON CREDIT SERVICE CO Y50	OTHER FINANCING BUSINESS	383,570.31	-120,234.52
06/30/2010	EQUITIES	AEON DELIGHT CO LTD	SERVICES	627,053.91	-20,169.85
06/30/2010	EQUITIES	AEON FANTASY CO NPV	OTHER PRODUCTS	159,763.82	-28,254.08
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	18,217,927.61	1,224,254.64
06/30/2010	EQUITIES	AEP INDS INC	METAL & GLASS CONTAINERS	299,550.72	-109,909.47
06/30/2010	EQUITIES	AER LINGUS GROUP PLC ORD EURO.	IRELAND	31,608.52	-17,438.94
06/30/2010	EQUITIES	AERCAP HOLDINGS N V SHS	NETHERLANDS	129,635.82	-9,990.83
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	18,459,568.32	2,508,895.25
06/30/2010	EQUITIES	AEROSPACE INFORMATION	CHINA	14,308.84	0.00
06/30/2010	EQUITIES	AEROVIRONMENT INC	AEROSPACE & DEFENSE	1,319,380.41	-425,316.02
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	22,109,351.88	-10,931,470.53
06/30/2010	EQUITIES	AES TIETE SA COM NPV	BRAZIL	1,192,310.68	409,792.08
06/30/2010	EQUITIES	AES TIETE SA-PREF	BRAZIL	4,483,550.97	1,124,219.53
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	49,685,490.14	-7,906,994.96
06/30/2010	EQUITIES	AEVUM LIMITED NPV	AUSTRALIA	82,206.24	-128,774.26
06/30/2010	EQUITIES	AF AB SER B NPV	SWEDEN	631,025.45	224,962.38
06/30/2010	EQUITIES	AFC ENTERPRISES INC COM	RESTAURANTS	422,494.80	-25,016.92
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	12,037,443.14	-349,070.50
06/30/2010	EQUITIES	AFFIN HOLDINGS BERHAD	MALAYSIA	807,003.81	34,444.50
06/30/2010	EQUITIES	AFFYMAX INC	BIOTECHNOLOGY	695,354.40	-310,835.62
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	2,968,561.40	-1,270,212.30
06/30/2010	EQUITIES	AFG (ARBONIA FORSTER HLDGS AG)	SWITZERLAND	214,236.56	-37,153.09
06/30/2010	EQUITIES	AFIRMA GPO INMOBILIARIO EUR0.2	SPAIN	119.16	-57.13
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	64,604,385.49	3,720,273.05
06/30/2010	EQUITIES	AFP PROVIDA NPV	CHILE	175,064.83	0.00
06/30/2010	EQUITIES	AFREN ORD GBP0	OIL & GAS PRODUCERS	2,102,759.24	-257,924.34
06/30/2010	EQUITIES	AFRICAN BANK INVESTMENTS	SOUTH AFRICA	16,370,604.75	3,912,730.56
06/30/2010	EQUITIES	AFRICAN MINERALS LTD COM STK	MINING	-305,330.07	5,635.29
06/30/2010	EQUITIES	AFRICAN OXYGEN ZAR0.05	SOUTH AFRICA	106,653.13	0.00
06/30/2010	EQUITIES	AFRICAN RAINBOW MINNERALS LTD	SOUTH AFRICA	1,290,870.66	-92,874.14
06/30/2010	EQUITIES	AGA MEDICAL HOLDINGS INC	HEALTH CARE SUPPLIES	17,918.28	-2,086.23
06/30/2010	EQUITIES	AGA RANGEMASTER GROUP PLC ORD	HSHLD GOODS & HOME CONSTR	101,732.33	-959,832.67
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	14,081,495.49	-33,698.25
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	4,294,712.62	-19,035,783.74
06/30/2010	EQUITIES	AGEAS VVPR STRIP	BELGIUM	0.01	0.01
06/30/2010	EQUITIES	AGF MANAGEMENT LTD	CDN ASSET MGMT/CUSTODY BK	43,119.20	489.98
06/30/2010	EQUITIES	AGFA GEVAERT NV ORD NPV	BELGIUM	2,118,494.56	174,686.13
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	8,277,888.02	3,695,108.06
06/30/2010	EQUITIES	AGILE PROPERTY HLD HKD0.10	CHINA	792,936.05	95,381.80
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	35,563,257.58	3,008,284.18



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AGILYSYS INC	TECHNOLOGY DISTRIBUTORS	364,665.21	-441,587.42
06/30/2010	EQUITIES	AGL ENERGY NPV	AUSTRALIA	2,698,158.04	-68,176.69
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	9,613,085.04	491,636.57
06/30/2010	EQUITIES	AGNICO-EAGLE MINES LTD	CDN GOLD	4,705,973.71	758,474.72
06/30/2010	EQUITIES	AGORA PLN1	POLAND	59,190.64	0.00
06/30/2010	EQUITIES	AGRA EMPREENDIMENTOS	BRAZIL	128,217.12	0.00
06/30/2010	EQUITIES	AGRANA BETEILIGUNG NPV	AUSTRIA	298,527.34	-20,794.41
06/30/2010	EQUITIES	AGREE REALTY CORP	RETAIL REITS	861,454.50	-68,027.23
06/30/2010	EQUITIES	AGRIUM INC	CDN FERTILIZERS & AGRI CH	3,847,228.61	-189,696.39
06/30/2010	EQUITIES	AHLSTROM OYJ SER'B' EUR1.5	FINLAND	8,490.52	-2,790.34
06/30/2010	EQUITIES	AHRESTY CORP JPY50	METAL PRODUCTS	238,151.20	100,361.36
06/30/2010	EQUITIES	AICHI BANK Y500	BANKS	485,618.66	-212,040.15
06/30/2010	EQUITIES	AICHI MACHINE IND JPY50	OTHER PRODUCTS	246,807.55	-71,273.18
06/30/2010	EQUITIES	AIDA ENGINEERING Y50	MACHINERY	225,391.57	-155,610.16
06/30/2010	EQUITIES	AIFUL CORP JPY50	OTHER FINANCING BUSINESS	576,468.32	-6,311,675.71
06/30/2010	EQUITIES	AIGAN CO LTD JPY50	RETAIL TRADE	54,124.76	-39,018.94
06/30/2010	EQUITIES	AIN PHARMACIEZ INC	FOODS	791,127.36	304,206.25
06/30/2010	EQUITIES	AIN PHARMACIEZ INC NPV	PHARMACEUTICAL	44,764.73	29,832.96
06/30/2010	EQUITIES	AIOI INSURANCE CO LTD	INSURANCE	4,295.41	0.00
06/30/2010	EQUITIES	AIPHONE Y50	INFORMATN & COMMUNICATION	203,869.36	-38,994.60
06/30/2010	EQUITIES	AIR CHINA LTD ORD CNY1	CHINA	167,450.25	0.00
06/30/2010	EQUITIES	AIR FRANCE KLM EUR8.5	FRANCE	-2,674,918.26	-946,767.92
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	40,254,091.74	7,284,886.75
06/30/2010	EQUITIES	AIR METHODS CORP	HEALTH CARE SERVICES	1,382,304.00	117,175.57
06/30/2010	EQUITIES	AIR NEW ZEALAND NPV	NEW ZEALAND	190,620.69	-185,582.47
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	43,755,244.50	866,538.18
06/30/2010	EQUITIES	AIR TRANS SVCS GROUP INC COM	AIR FREIGHT & LOGISTICS	893,713.80	304,814.58
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	3,298,960.90	-42,137.10
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	1,276,487.10	-676,364.15
06/30/2010	EQUITIES	AIRGAS INC	INDUSTRIAL GASES	14,542,857.60	6,127,333.45
06/30/2010	EQUITIES	AIRPORT CITY ILS1	ISRAEL	63,854.75	0.00
06/30/2010	EQUITIES	AIRPORT FACILITIES CO Y50	SERVICES	4,920.33	-2,738.91
06/30/2010	EQUITIES	AIRTRAN HLDGS INC	AIRLINES	-1,589,102.50	-506,606.00
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	5,402,380.33	-941,177.47
06/30/2010	EQUITIES	AITKEN SPENCE & CO LTD SHS	SRI LANKA	4,404,279.32	3,220,752.84
06/30/2010	EQUITIES	AIXTRON AG	GERMANY	891,122.85	482,301.18
06/30/2010	EQUITIES	AIXTRON ORD NPV	GERMANY	4,353,783.66	2,789,400.86
06/30/2010	EQUITIES	AJ LUCAS GR NPV	AUSTRALIA	27,217.58	-17,759.55
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	4,054,325.00	-1,067,053.07
06/30/2010	EQUITIES	AJISEN(CHINA)HLDGS LTD HKD0.10	HONG KONG	803,552.11	159,273.30

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AK ENERJI TRY1	TURKEY	18,673.82	0.00
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	5,917,302.56	-4,464,254.25
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	21,556,747.79	10,252,189.36
06/30/2010	EQUITIES	AKAN NARUTUN RESOURCES BHD	MALAYSIA	11,609.62	0.00
06/30/2010	EQUITIES	AKBANK TRY1	TURKEY	23,332,460.78	9,619,632.66
06/30/2010	EQUITIES	AKER ASA SER 'A' NOK28	NORWAY	114,269.62	-57,130.09
06/30/2010	EQUITIES	AKER SOLUTIONS NOK2 (POST	NORWAY	2,022,176.57	252,655.86
06/30/2010	EQUITIES	AKITA BANK Y50	BANKS	335,452.14	-130,437.81
06/30/2010	EQUITIES	AKITA DRILLING LTD	CDN OIL & GAS DRILLING	14,988.94	-15,555.12
06/30/2010	EQUITIES	AKORN INC	PHARMACEUTICALS	264,823.02	-12,212.98
06/30/2010	EQUITIES	AKR CORPORINDO TBK IDR100	INDONESIA	107,868.82	0.00
06/30/2010	EQUITIES	AKSA TRY1	TURKEY	968,020.65	93,512.32
06/30/2010	EQUITIES	AKSIGORTA TRY1	TURKEY	79,157.52	0.00
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	44,852,663.99	5,483,694.09
06/30/2010	EQUITIES	AL EZZ STEEL REBAR ORD EGP10	EGYPT	5,237,227.43	1,599,017.49
06/30/2010	EQUITIES	AL-ROV ISRAEL ILS1	ISRAEL	129,855.19	-1,738.70
06/30/2010	EQUITIES	ALADDIN KNOWLEDGE SYS LTD	ISRAEL	82,769.37	0.00
06/30/2010	EQUITIES	ALAMO GROUP INC	CONSTR,FARM MACH & HVY TR	60,781.70	20,820.13
06/30/2010	EQUITIES	ALAMOS GOLD INC	CDN GOLD	3,379,256.58	1,219,778.61
06/30/2010	EQUITIES	ALAPIS HOLDING INDUSTRIAL AND	GREECE	108,236.89	-599,909.28
06/30/2010	EQUITIES	ALARKO HOLDING TRY1	TURKEY	57,469.36	0.00
06/30/2010	EQUITIES	ALASKA AIR GROUP INC	AIRLINES	2,749,366.75	939,866.96
06/30/2010	EQUITIES	ALASKA COMMNS SYS GRP INC COM	INTEGRATED TELECOMM SVCS	1,058,728.22	-42,420.00
06/30/2010	EQUITIES	ALBANY INTL CORP CL A	INDUSTRIAL MACHINERY	581,043.75	-220,952.49
06/30/2010	EQUITIES	ALBANY MOLECULAR RESEARCH INC	LIFE SCIENCES TOOLS & SVC	501,247.01	-395,025.07
06/30/2010	EQUITIES	ALBEMARLE CORP	SPECIALTY CHEMICALS	10,521,330.51	4,066,273.35
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	5,910,387.84	-657,903.63
06/30/2010	EQUITIES	ALCATEL LUCENT EUR2 SER'A'	FRANCE	3,038,418.81	-4,802,813.79
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	33,013,851.70	-40,387,892.90
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	19,239,211.32	-410,684.92
06/30/2010	EQUITIES	ALDAR PROPERTIES AED1	UNITED ARAB EMIRATES	442,085.44	-258,701.84
06/30/2010	EQUITIES	ALESCO CORPN NPV	AUSTRALIA	47,225.19	-63,876.95
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	3,978,816.46	-1,281,495.90
06/30/2010	EQUITIES	ALEXANDERS INC	RETAIL REITS	1,434,023.28	213,209.76
06/30/2010	EQUITIES	ALEXANDRIA MINERAL OILS	EGYPT	29,238.18	0.00
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	22,553,092.62	79,867.95
06/30/2010	EQUITIES	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	12,904,794.24	3,859,005.89
06/30/2010	EQUITIES	ALEXZA PHARMACEUTICALS INC COM	PHARMACEUTICALS	103,705.44	6,166.50
06/30/2010	EQUITIES	ALFA LAVAL AB ORD NPV	SWEDEN	2,254,017.74	297,315.32
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	5,191,177.76	648,491.33

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALFRESA HLDGS NPV	PHARMACEUTICAL	5,495,267.99	152,410.16
06/30/2010	EQUITIES	ALGONQUIN POWER & UTIL CORP	CDN INDEP PWR PRD/EN TRAD	5,419.25	-101.55
06/30/2010	EQUITIES	ALICO INC	AGRICULTURAL PRODUCTS	296,464.98	-336,013.36
06/30/2010	EQUITIES	ALIGN TECHNOLOGY INC COM	HEALTH CARE SUPPLIES	1,464,977.53	449,503.21
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	7,299,451.23	837,650.11
06/30/2010	EQUITIES	ALKERMES INC COM	BIOTECHNOLOGY	3,307,927.65	656,013.41
06/30/2010	EQUITIES	ALL AMERICA LATINA UNITS	BRAZIL	1,646,884.88	326,553.79
06/30/2010	EQUITIES	ALL NIPPON AIRWAYS Y50	AIR TRANSPORTATION	1,371,858.57	-376,422.98
06/30/2010	EQUITIES	ALLAHABAD BANK INR10	INDIA	1,987,600.08	381,579.77
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	4,608,916.20	550,875.44
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	10,307,222.20	-2,982,121.03
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	17,919,972.99	3,867,066.20
06/30/2010	EQUITIES	ALLEGHANT TRAVEL CO COM	AIRLINES	2,298,557.67	22,870.29
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	91,468,141.74	17,593,338.52
06/30/2010	EQUITIES	ALLETE INC	ELECTRIC UTILITIES	1,435,375.04	14,374.53
06/30/2010	EQUITIES	ALLGREEN PPTYS SGD0.50	SINGAPORE	1,183,382.28	198,914.06
06/30/2010	EQUITIES	ALLIANCE DATA SYSTEMS CORP	DATA PROCNG/OUTSRCD SVCS	12,272,904.96	2,085,361.06
06/30/2010	EQUITIES	ALLIANCE FINL CORP COM	REGIONAL BANKS	156,433.68	-2,898.97
06/30/2010	EQUITIES	ALLIANCE GLOBAL GP PHP1	PHILIPPINES	129,405.24	0.00
06/30/2010	EQUITIES	ALLIANCE HEALTHCARE SERVICES I	HEALTH CARE SERVICES	170,956.64	-157,137.03
06/30/2010	EQUITIES	ALLIANCE OIL COMPANY LTD	CYPRUS	785,324.63	-152,585.41
06/30/2010	EQUITIES	ALLIANCE ONE INTL INC	TOBACCO	932,595.40	-339,554.16
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	15,893,455.86	688,644.60
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	5,382,339.68	-1,561,876.04
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	33,201,928.51	-14,461,083.40
06/30/2010	EQUITIES	ALLIED GROUP HKD2	HONG KONG	134,323.88	-36,872.08
06/30/2010	EQUITIES	ALLIED HEALTHCARE INTL INC	HEALTH CARE SERVICES	45,279.44	-2,590.53
06/30/2010	EQUITIES	ALLIED IRISH BKS EUR0.32	IRELAND	3,648,766.58	-21,085,827.64
06/30/2010	EQUITIES	ALLIED NEV GOLD CORP COM	GOLD	-1,441,402.56	-590,601.00
06/30/2010	EQUITIES	ALLIED PROPERTIES (HK) HKD2	HONG KONG	50,276.42	17,757.52
06/30/2010	EQUITIES	ALLIED PROPERTIES REIT	CDN OFFICE REITS	456,585.55	-11,941.09
06/30/2010	EQUITIES	ALLIED TECHNOLOGIES ZAR0.005	SOUTH AFRICA	93,202.45	0.00
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	8,520,185.76	-42,474.84
06/30/2010	EQUITIES	ALLIS CHALMERS ENERGY INC	OIL & GAS EQUIP/SVCS	106,001.42	-482,929.88
06/30/2010	EQUITIES	ALLOS THERAPEUTICS INC COM	BIOTECHNOLOGY	-3,350,376.02	546,894.66
06/30/2010	EQUITIES	ALLREAL HOLDING AG CHF10	SWITZERLAND	895,947.51	-84,920.03
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	8,572,235.70	-114,747.60
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	51,934,629.82	-23,077,825.00
06/30/2010	EQUITIES	ALM BRAND DKK80(REGD)	DENMARK	17,652.66	-8,353.92
06/30/2010	EQUITIES	ALMACENES EXITO SHS COP10	COLOMBIA	83,723.41	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALMENDRAL SA COM NPV	CHILE	131,851.02	0.00
06/30/2010	EQUITIES	ALMOST FAMILY INC COM	HEALTH CARE SERVICES	709,742.67	96,656.98
06/30/2010	EQUITIES	ALNYLAM PHARMACEUTICALS INC	BIOTECHNOLOGY	816,622.38	-171,190.35
06/30/2010	EQUITIES	ALOKA CO LTD JPY50	PHARMACEUTICAL	134,889.81	-49,783.21
06/30/2010	EQUITIES	ALON USA ENERGY INC	OIL & GAS REFINING & MKTG	67,454.16	-129,370.05
06/30/2010	EQUITIES	ALONI HETZ ILS1	ISRAEL	161,454.38	0.00
06/30/2010	EQUITIES	ALPEN CO LTD NPV	BANKS	150,419.32	-4,481.45
06/30/2010	EQUITIES	ALPHA & OMEGA SEMICONDUCTOR	SEMICONDUCTORS	10,371.31	-69.39
06/30/2010	EQUITIES	ALPHA BANK (REGD)EUR4.7	GREECE	1,166,380.93	-3,415,879.98
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	14,035,965.09	-6,252,911.16
06/30/2010	EQUITIES	ALPHA NETWORKS INC TWD10	TAIWAN	51,502.45	0.00
06/30/2010	EQUITIES	ALPHA PRO TECH LTD	APPAREL ACCESS & LUXURY	-211,825.00	57,424.62
06/30/2010	EQUITIES	ALPHA SYSTEMS INC JPY50	SERVICES	289.52	0.00
06/30/2010	EQUITIES	ALPHATEC HLDGS INC COM	HEALTH CARE EQUIPMENT	170,204.48	19,754.88
06/30/2010	EQUITIES	ALPS ELECTRIC CO LTD	ELECTRIC APPLIANCES	1,039,353.60	265,336.30
06/30/2010	EQUITIES	ALSTOM EUR7 (POST	FRANCE	859,800.88	0.00
06/30/2010	EQUITIES	ALTADIS SA SER 'A' EUR0.10	SPAIN	334.84	0.00
06/30/2010	EQUITIES	ALTEK CORP TWD10	TAIWAN	591,617.89	-27,903.21
06/30/2010	EQUITIES	ALTEN NPV	FRANCE	4,671,587.57	956,304.39
06/30/2010	EQUITIES	ALTERA CORP COM	SEMICONDUCTORS	22,578,092.40	4,474,895.38
06/30/2010	EQUITIES	ALTERRA CAPITAL HOLDINGS LTD	REINSURANCE	3,782,723.94	-277,505.56
06/30/2010	EQUITIES	ALTIUS MINERALS CORP	CDN DIV METALS & MINING	33,568.91	14,522.12
06/30/2010	EQUITIES	ALTRA HOLDINGS INC	INDUSTRIAL MACHINERY	1,132,141.08	314,360.71
06/30/2010	EQUITIES	ALTRI SGPS S.A.	PORTUGAL	441,157.72	-48,218.90
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	125,216,279.83	29,770,589.39
06/30/2010	EQUITIES	ALUMINA LTD NPV	AUSTRALIA	1,507,091.71	-1,882,707.92
06/30/2010	EQUITIES	AMADA Y50	MACHINERY	1,195,359.42	-460,960.62
06/30/2010	EQUITIES	AMADEUS ENERGY NPV	AUSTRALIA	20,822.89	-70,685.82
06/30/2010	EQUITIES	AMADEUS IT HOLDING SA-A SHS	SPAIN	10,240,818.10	932,811.76
06/30/2010	EQUITIES	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	-1,374,618.30	-85,581.51
06/30/2010	EQUITIES	AMAGERBANKEN DKK20	DENMARK	62,325.04	-507,439.23
06/30/2010	EQUITIES	AMALGAMATED HLDGS LTD ORD NPV	AUSTRALIA	151,334.34	-1,387.51
06/30/2010	EQUITIES	AMAX HOLDINGS LTD HKD0.01	HONG KONG	26,643.89	-40,092.42
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	110,363,088.96	50,233,158.29
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	22,156,236.28	-4,548,191.43
06/30/2010	EQUITIES	AMBAC FINANCIAL GROUP INC	PROPERTY & CASUALTY INS	166,569.37	-6,988,182.73
06/30/2010	EQUITIES	AMBASSADORS GROUP INC	HOTELS, RESORTS & CRUISE	306,117.06	-102,425.15
06/30/2010	EQUITIES	AMCOL INTERNATIONAL CORP	DIV METALS & MINING	734,814.08	11,361.16
06/30/2010	EQUITIES	AMCOM TELECOMMUNICATIONS NPV	AUSTRALIA	52,605.07	22,045.08
06/30/2010	EQUITIES	AMCOR LIMITED NPV	AUSTRALIA	3,871,628.33	57,508.23

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	28,685,304.90	-3,346,732.82
06/30/2010	EQUITIES	AMEC ORD 50P	CONSTRUCTION & MATERIALS	2,080,457.76	349,292.30
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	4,531,108.50	312,019.88
06/30/2010	EQUITIES	AMER SPORTS CORPORATION 'A'	FINLAND	82,895.06	10,864.84
06/30/2010	EQUITIES	AMERCO INC COM	TRUCKING	719,833.80	3,106.72
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	21,980,237.85	-11,684,681.83
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV	MEXICO	34,976,192.48	49,360.63
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV SER	MEXICO	27,322,050.64	4,412,375.99
06/30/2010	EQUITIES	AMERICA SERVICE GROUP INC	MANAGED HEALTH CARE	155,419.20	6,699.05
06/30/2010	EQUITIES	AMERICAN APPAREL INC COM	APPAREL ACCESS & LUXURY	50,837.40	-94,632.00
06/30/2010	EQUITIES	AMERICAN AXLE & MFG HLDGS INC	AUTO PARTS & EQUIPMENT	581,173.71	-787,621.47
06/30/2010	EQUITIES	AMERICAN BANKNOTE SA COM NPV	BRAZIL	124,004.57	0.00
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	8,901,943.42	149,493.32
06/30/2010	EQUITIES	AMERICAN CAP AGY CORP	MORTGAGE REITS	2,098,156.58	153,820.42
06/30/2010	EQUITIES	AMERICAN CAP LTD COM	ASSET MGMT & CUSTODY BNKS	3,454,074.66	-3,023,409.85
06/30/2010	EQUITIES	AMERICAN COML LINES INC	MARINE	377,515.21	-743,238.55
06/30/2010	EQUITIES	AMERICAN DENTAL PARTNERS INC	HEALTH CARE SERVICES	171,792.46	-4,545.00
06/30/2010	EQUITIES	AMERICAN DG ENERGY INC COM	INDEP PWR PROD/ENRGY TRAD	709.08	-154.56
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	5,814,715.93	-2,204,491.81
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	61,033,724.70	-10,482.36
06/30/2010	EQUITIES	AMERICAN EQUITY INVT LIFE	LIFE & HEALTH INSURANCE	925,910.40	81,099.54
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	143,108,183.60	-619,650.56
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	14,734,714.16	2,544,426.27
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	2,183,396.05	1,664,303.77
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	13,040,086.08	-236,348,955.03
06/30/2010	EQUITIES	AMERICAN ISRAELI PAPER MILLS	ISRAEL	143,747.83	0.00
06/30/2010	EQUITIES	AMERICAN ITALIAN PASTA CO CL A	PACKAGED FOODS & MEATS	3,133,023.33	1,155,338.10
06/30/2010	EQUITIES	AMERICAN MED SYS HLDGS INC COM	HEALTH CARE EQUIPMENT	4,320,633.24	728,328.44
06/30/2010	EQUITIES	AMERICAN NATL BANKSHARES INC	REGIONAL BANKS	74,736.66	960.54
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	3,436,528.74	-97,841.74
06/30/2010	EQUITIES	AMERICAN OIL & GAS INC NEV NEW	OIL & GAS EXPL & PROD	1,559,669.40	439,375.92
06/30/2010	EQUITIES	AMERICAN PHYSICIANS SVC GROUP	PROPERTY & CASUALTY INS	134,181.60	9,564.02
06/30/2010	EQUITIES	AMERICAN PHYSICIANS CAP INC	PROPERTY & CASUALTY INS	1,344,967.45	383,372.39
06/30/2010	EQUITIES	AMERICAN PUB ED INC COM	EDUCATION SERVICES	1,033,024.30	131,968.25
06/30/2010	EQUITIES	AMERICAN RAILCAR INDS INC COM	CONSTR,FARM MACH & HVY TR	228,191.20	-63,484.07
06/30/2010	EQUITIES	AMERICAN REPOGRAPHICS CO	OFFICE SERVICES/SUPP	782,679.42	-547,212.26
06/30/2010	EQUITIES	AMERICAN SAFETY INS HLDGS LTD	PROPERTY & CASUALTY INS	353,118.36	13,297.31
06/30/2010	EQUITIES	AMERICAN SCIENCE & ENGR INC	AEROSPACE & DEFENSE	1,088,888.48	264,980.73
06/30/2010	EQUITIES	AMERICAN SOFTWARE INC	APPLICATION SOFTWARE	64,472.10	-16,227.70
06/30/2010	EQUITIES	AMERICAN STS WTR CO COM	WATER UTILITIES	837,447.80	113,363.24

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERICAN SUPERCONDUCTOR CORP	ELECTRIC COMP & EQUIP	3,501,300.96	342,577.00
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	55,960,619.00	23,776,132.81
06/30/2010	EQUITIES	AMERICAN VANGUARD CORP	FERTILIZERS & AGRI CHEM	117,316.42	-88,885.08
06/30/2010	EQUITIES	AMERICAN WOODMARK CORP	BUILDING PRODUCTS	327,276.90	-314,574.42
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	5,855,673.60	-63,636.87
06/30/2010	EQUITIES	AMERICAS CAR MART INC	AUTOMOTIVE RETAIL	447,349.84	88,693.95
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	6,993,583.02	-258,879.00
06/30/2010	EQUITIES	AMERIGO RESOURCES LTD	CDN DIV METALS & MINING	27,048.42	-73,370.96
06/30/2010	EQUITIES	AMERIGON INC CL A NEW	AUTO PARTS & EQUIPMENT	964,573.38	-304,396.59
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	9,803,373.44	690,232.12
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	37,109,809.47	3,505,865.72
06/30/2010	EQUITIES	AMERIS BANCORP COM	REGIONAL BANKS	123,110.77	5,738.28
06/30/2010	EQUITIES	AMERISAFE INC JONES DAY COM	PROPERTY & CASUALTY INS	577,272.15	22,185.38
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	46,875,319.00	20,483,808.29
06/30/2010	EQUITIES	AMERISTAR CASINOS INC	CASINOS & GAMING	1,034,411.16	54,948.40
06/30/2010	EQUITIES	AMERON INTERNATIONAL CORP	BUILDING PRODUCTS	810,473.22	149,432.77
06/30/2010	EQUITIES	AMES NATL CORP	REGIONAL BANKS	42,421.34	-10,268.83
06/30/2010	EQUITIES	AMETEK INC	ELECTRIC COMP & EQUIP	11,638,119.90	3,521,152.94
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	188,579,626.40	-12,968,425.69
06/30/2010	EQUITIES	AMIL PARTICIPACOES SA NPV	BRAZIL	4,864,588.65	0.00
06/30/2010	EQUITIES	AMIYAKI TEI CO LTD NPV	SERVICES	81,534.64	-5,779.24
06/30/2010	EQUITIES	AMKOR TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	-571,155.58	495,854.07
06/30/2010	EQUITIES	AMLIN ORD GBP0.28125	NONLIFE INSURANCE	7,613,470.91	1,108,760.13
06/30/2010	EQUITIES	AMMB HOLDINGS BHD MYR1	MALAYSIA	8,430,168.00	788,642.69
06/30/2010	EQUITIES	AMN HEALTHCARE SVCS INC	HEALTH CARE SERVICES	1,495,483.88	-685,294.13
06/30/2010	EQUITIES	AMOREPACIFIC CORP KRW5000	SOUTH KOREA	708,650.58	0.00
06/30/2010	EQUITIES	AMOT ILS1	ISRAEL	173,010.36	0.00
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	15,573,390.62	-6,077,667.18
06/30/2010	EQUITIES	AMPCO PITTSBURGH CORP	INDUSTRIAL MACHINERY	180,804.40	-41,528.30
06/30/2010	EQUITIES	AMPHENOL CORP NEW CL A	ELECTRONIC COMPONENTS	18,905,000.83	7,241,242.89
06/30/2010	EQUITIES	AMPLIFON EUR0.02	ITALY	2,595,939.98	695,093.59
06/30/2010	EQUITIES	AMR CORP	AIRLINES	199,657.44	-4,101,148.22
06/30/2010	EQUITIES	AMSURG CORP COM	HEALTH CARE FACILITIES	972,098.82	-160,390.54
06/30/2010	EQUITIES	AMTEX AUTO INR2	INDIA	151,718.78	0.00
06/30/2010	EQUITIES	AMTRAN TECHNOLOGY TWD10	TAIWAN	1,190,276.00	409,606.33
06/30/2010	EQUITIES	AMTRUST FINL SVCS INC COM	PROPERTY & CASUALTY INS	1,353,716.35	78,415.58
06/30/2010	EQUITIES	AMVIG HOLDINGS LIMITED HKD0.01	HONG KONG	2,580,661.45	-1,968,507.25
06/30/2010	EQUITIES	AMWAY(MALAYSIA)HLD MYR1	MALAYSIA	78,568.06	0.00
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	8,242,164.40	-3,635,119.56
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	59,406,918.93	-14,838,732.39

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ANADIGICS INC	SEMICONDUCTORS	642,921.24	-153,929.77
06/30/2010	EQUITIES	ANADOLU EFES TRY1	TURKEY	17,277,890.48	1,934,811.88
06/30/2010	EQUITIES	ANADOLU SIGORTA TRY1	TURKEY	496,052.03	121,562.65
06/30/2010	EQUITIES	ANALOG DEVICES INC	SEMICONDUCTORS	23,472,969.38	-5,476,442.38
06/30/2010	EQUITIES	ANALOGIC CORP COM PAR \$0.05	HEALTH CARE EQUIPMENT	3,467,956.35	-207,794.87
06/30/2010	EQUITIES	ANAREN INC	COMMUNICATIONS EQUIPMENT	461,616.12	27,544.82
06/30/2010	EQUITIES	ANCESTRY.COM INC	INTERNET SOFTWARE & SVCS	90,831.10	-3,196.62
06/30/2010	EQUITIES	ANDERSON ENERGY LTD	CDN OIL & GAS EXPL & PROD	29,981.65	-72,374.61
06/30/2010	EQUITIES	ANDERSONS INC COM	FOOD DISTRIBUTORS	3,157,606.96	38,051.31
06/30/2010	EQUITIES	ANDHRA BANK INR10	INDIA	625,824.61	27,742.61
06/30/2010	EQUITIES	ANDO CORP JPY50	CONSTRUCTION	61,221.60	-31,879.17
06/30/2010	EQUITIES	ANDRITZ AG NPV (POST SPLIT)	AUSTRIA	2,642,092.15	1,093,132.19
06/30/2010	EQUITIES	ANEK LINES SA EUR1.0 (REGD)	GREECE	5,909.84	-21,476.52
06/30/2010	EQUITIES	ANEKA TAMBANG TBK IDR500	INDONESIA	765,667.56	0.00
06/30/2010	EQUITIES	ANGIODYNAMICS INC	HEALTH CARE EQUIPMENT	702,395.00	-67,967.28
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	50,945,746.81	5,188,562.55
06/30/2010	EQUITIES	ANGLO AMERICAN PLATINUM CORP	SOUTH AFRICA	1,156,213.91	0.00
06/30/2010	EQUITIES	ANGLO AMERICAN USD0.54 (POST	MINING	38,627,538.10	0.00
06/30/2010	EQUITIES	ANGLO FERROUS BRAZIL SA	BRAZIL	1,065,353.76	0.00
06/30/2010	EQUITIES	ANGLO IRISH BANK EUR0.16	IRELAND	49.52	-5,402,593.54
06/30/2010	EQUITIES	ANGLO PACIFIC GRP ORD GBP0.02	MINING	114,685.17	57,559.87
06/30/2010	EQUITIES	ANGLOGOLD ASHANTI LIMITED	SOUTH AFRICA	3,100,691.35	242,817.51
06/30/2010	EQUITIES	ANGLOGOLD ASHANTI LTD ADR NEW	SOUTH AFRICA	1,977,033.71	0.00
06/30/2010	EQUITIES	ANHANGUERA EDUCATIONAL	BRAZIL	158,107.28	0.00
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	38,954,034.48	14,526,685.99
06/30/2010	EQUITIES	ANHUI CONCH CEMENT 'A'CNY1	CHINA	25,878.34	0.00
06/30/2010	EQUITIES	ANHUI CONCH CEMENT H CNY1	CHINA	15,603,031.54	-507,093.18
06/30/2010	EQUITIES	ANHUI EXPRESSWAY CO	CHINA	207,285.29	0.00
06/30/2010	EQUITIES	ANHUI TONGDU COPPR 'A'CNY1	CHINA	30,760.98	0.00
06/30/2010	EQUITIES	ANITE	SOFTWARE & COMP SERVICES	3,120.31	122.24
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	5,158,434.00	-150,638.84
06/30/2010	EQUITIES	ANN JOO RESOURCES MYR1	MALAYSIA	51,451.98	0.00
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	30,265,616.37	1,017,945.56
06/30/2010	EQUITIES	ANN TAYLOR STORES CORP	APPAREL RETAIL	1,298,964.26	-291,096.08
06/30/2010	EQUITIES	ANSALDO STS EUR0.5	ITALY	3,314,199.23	291,442.91
06/30/2010	EQUITIES	ANSELL LTD NPV	AUSTRALIA	2,153,444.51	-4,874.64
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	16,542,174.08	2,585,722.54
06/30/2010	EQUITIES	ANTA SPORTS PRODUCTS	CHINA	121,716.09	0.00
06/30/2010	EQUITIES	ANTARES PHARMA INC COM	HEALTH CARE EQUIPMENT	104,429.60	-6,450.49
06/30/2010	EQUITIES	ANTENA 3 DE TELEVISION EUR0.75	SPAIN	414.63	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ANTHERA PHARMACEUTICALS INC	BIOTECHNOLOGY	3,425.04	-764.50
06/30/2010	EQUITIES	ANTOFAGASTA ORD GBP0.05	GENERAL INDUSTRIALS	2,306,287.84	311,693.88
06/30/2010	EQUITIES	ANTRIM ENERGY INC	CDN OIL & GAS EXPL & PROD	53,413.64	21,676.29
06/30/2010	EQUITIES	ANVIL MINING LTD	CDN DIV METALS & MINING	23,450.81	-54,403.82
06/30/2010	EQUITIES	ANWORTH MORTGAGE ASSET CORP	MORTGAGE REITS	-1,425,602.00	-363,355.65
06/30/2010	EQUITIES	AO TATNEFT GDR EACH REPR 20	RUSSIA	1,292,090.43	0.00
06/30/2010	EQUITIES	AOC HOLDINGS INC NPV	OIL AND COAL PRODUCTS	21,683.80	-2,599.13
06/30/2010	EQUITIES	AOKI HOLDINGS INC Y50	RETAIL TRADE	407,103.56	10,559.42
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	9,768,056.76	-1,683,995.48
06/30/2010	EQUITIES	AOMORI BANK Y50	BANKS	19,693.75	498.24
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	28,425,308.16	5,997,814.82
06/30/2010	EQUITIES	AOXING PHARMACEUTICAL CO INC	PHARMACEUTICALS	3,351.28	-922.84
06/30/2010	EQUITIES	AOYAMA TRADING Y50	RETAIL TRADE	1,512,343.40	51,293.27
06/30/2010	EQUITIES	AOZORA BANK NPV	BANKS	399,749.34	-193,034.00
06/30/2010	EQUITIES	AP MOLLER MAERSK A/S	DENMARK	2,016,256.02	-617,364.97
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	1,067,330.70	-28,607.35
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	122,824,959.38	14,993,720.67
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	9,796,222.54	-3,183,936.19
06/30/2010	EQUITIES	APCO OIL & GAS INTERNATIONAL	OIL & GAS EXPL & PROD	78,147.24	5,280.96
06/30/2010	EQUITIES	APN NEWS & MEDIA ORD A\$0.40	AUSTRALIA	300,943.40	12,657.33
06/30/2010	EQUITIES	APOGEE ENTERPRISES INC	BUILDING PRODUCTS	1,634,376.96	-374,502.70
06/30/2010	EQUITIES	APOLLO COMMERCIAL REAL ESTAT	MORTGAGE REITS	538,273.01	-48,766.72
06/30/2010	EQUITIES	APOLLO GROUP INC	EDUCATION SERVICES	17,812,130.35	-10,622,109.11
06/30/2010	EQUITIES	APOLLO HOSPITALS INR10	INDIA	47,321.29	0.00
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	7,689,248.49	-1,590,088.15
06/30/2010	EQUITIES	APOLLO TYRES LIMITED	INDIA	1,575,395.37	517,960.31
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	773,824,750.63	479,186,680.73
06/30/2010	EQUITIES	APPLIED ENERGETICS INC COM	AEROSPACE & DEFENSE	6,060.52	-1,584.56
06/30/2010	EQUITIES	APPLIED INDL TECH INC COM	TRADING COS & DISTRIBUTOR	2,331,921.36	490,125.78
06/30/2010	EQUITIES	APPLIED MATERIALS INC	SEMICONDUCTOR EQUIPMENT	51,035,225.18	-13,018,085.69
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	4,073,156.80	749,633.76
06/30/2010	EQUITIES	APPLIED SIGNAL TECHNOLOGY INC	AEROSPACE & DEFENSE	784,663.80	-61,630.30
06/30/2010	EQUITIES	APPROACH RES INC COM	OIL & GAS EXPL & PROD	131,339.20	-168,067.49
06/30/2010	EQUITIES	APRIL GROUP EUR0.4	FRANCE	362,570.40	-227,798.11
06/30/2010	EQUITIES	APT SATELLITE HLDG HKD0.10	CHINA	26,813.40	-5,247.70
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	6,870,948.50	927,863.82
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	6,556,557.28	-149,226.84
06/30/2010	EQUITIES	AQUARIUS PLATINUM USD0.15	AUSTRALIA	1,106,016.24	36,777.99
06/30/2010	EQUITIES	ARAB BANK ORD JOD1	JORDAN	553,423.86	-284,223.81
06/30/2010	EQUITIES	ARAB COTTON GINNING CO EGP5	EGYPT	38,552.99	0.00



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ARAKAWA CHEMICAL JPY50	CHEMICALS	102,491.81	-30,291.48
06/30/2010	EQUITIES	ARAYA INDUSTRIAL JPY50	OTHER PRODUCTS	54,650.24	-63,029.02
06/30/2010	EQUITIES	ARBITRON INC COM	ADVERTISING	969,217.05	-183,936.45
06/30/2010	EQUITIES	ARC ENERGY TRUST	CDN OIL & GAS EXPL & PROD	1,124,735.93	92,886.19
06/30/2010	EQUITIES	ARC LAND SAKAMOTO Y50	RETAIL TRADE	186,000.68	20,265.65
06/30/2010	EQUITIES	ARCELIK TRY1	TURKEY	8,028,014.88	2,013,277.03
06/30/2010	EQUITIES	ARCELORMITTAL	LUXEMBOURG	21,554,813.76	-14,024,576.90
06/30/2010	EQUITIES	ARCELORMITTAL SOUTH AFRICA LTD	SOUTH AFRICA	5,037,810.40	-2,224,489.34
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	15,750,194.00	1,722,420.03
06/30/2010	EQUITIES	ARCH CHEMICAL INC COM	SPECIALTY CHEMICALS	987,338.06	85,130.53
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	8,733,991.28	-1,842,492.68
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	64,868,799.54	-615,143.33
06/30/2010	EQUITIES	ARCHIPELAGO LEARNING INC	INTERNET SOFTWARE & SVCS	7,018.02	-793.96
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	3,829,764.72	145,230.92
06/30/2010	EQUITIES	ARCTIC CAT INC	LEISURE PRODUCTS	6,021.71	-221.37
06/30/2010	EQUITIES	ARDEA BIOSCIENCES INC	PHARMACEUTICALS	499,669.68	109,329.41
06/30/2010	EQUITIES	ARDEN GROUP INC CL A	FOOD RETAIL	35,600.48	-12,172.52
06/30/2010	EQUITIES	ARDENTEC CORPORATION TWD10	TAIWAN	326,337.82	24,969.78
06/30/2010	EQUITIES	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	656,826.50	-544,436.50
06/30/2010	EQUITIES	ARENA RES INC	OIL & GAS EXPL & PROD	2,440,318.10	538,132.97
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	7,681,027.83	-2,598,940.75
06/30/2010	EQUITIES	ARGAN INC	CONSTRUCTION & ENGINEERING	25,668.23	-8,170.52
06/30/2010	EQUITIES	ARGO GROUP INTERNATIONAL	PROPERTY & CASUALTY INS	3,535,745.15	-50,074.71
06/30/2010	EQUITIES	ARGON ST INC	AEROSPACE & DEFENSE	742,035.60	220,396.61
06/30/2010	EQUITIES	ARIAD PHARMACEUTICALS INC DEL	BIOTECHNOLOGY	557,948.28	-238,012.68
06/30/2010	EQUITIES	ARIAKE JAPAN CO (OTC) Y50	FOODS	2,407,531.94	-42,295.85
06/30/2010	EQUITIES	ARIBA INC	SYSTEMS SOFTWARE	2,102,951.16	723,815.90
06/30/2010	EQUITIES	ARISAWA MFG CO Y50	CHEMICALS	32,715.56	-2,695.56
06/30/2010	EQUITIES	ARISTOCRAT LEISURE NPV	AUSTRALIA	633,468.91	-903,991.31
06/30/2010	EQUITIES	ARKANSAS BEST CORP	TRUCKING	2,387,412.00	-910,864.25
06/30/2010	EQUITIES	ARKEMA EUR10	FRANCE	2,033,475.46	89,381.28
06/30/2010	EQUITIES	ARLINGTON ASSET INVESTMNT CORP	ASSET MGMT & CUSTODY BNKS	13,924.68	-536.73
06/30/2010	EQUITIES	ARM HOLDINGS ORD GBP0.0005	TECHNOLOGY HARDWARE & EQUI	2,531,150.64	263,245.96
06/30/2010	EQUITIES	ARM HOLDINGS PLC SPONSORED ADR	TECHNOLOGY HARDWARE & EQUI	1,062,952.80	549,478.02
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	2,788,632.00	-410,959.48
06/30/2010	EQUITIES	ARNEST ONE CORP NPV	REAL ESTATE	1,465,029.34	-798.97
06/30/2010	EQUITIES	ARONKASEI CO JPY50	OTHER PRODUCTS	69,568.67	-28,651.26
06/30/2010	EQUITIES	ARQULE INC	BIOTECHNOLOGY	293,346.00	-12,459.83
06/30/2010	EQUITIES	ARRAY BIOPHARMA INC COM	BIOTECHNOLOGY	686,750.20	-148,181.48
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	8,132,659.38	-336,917.82

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	8,570,643.90	-1,675,020.78
06/30/2010	EQUITIES	ARROW ENERGY NPV	AUSTRALIA	1,217,330.45	214,719.57
06/30/2010	EQUITIES	ARROW FINL CORP	REGIONAL BANKS	371,193.90	-44,311.89
06/30/2010	EQUITIES	ART TECHNOLOGY GRP INC OC-COM	INTERNET SOFTWARE & SVCS	2,437,331.40	-169,855.25
06/30/2010	EQUITIES	ARTESIAN RES CORP CL A	WATER UTILITIES	117,811.72	6,361.82
06/30/2010	EQUITIES	ARTHROCARE CORP COM	HEALTH CARE EQUIPMENT	87,429.00	-3,858.46
06/30/2010	EQUITIES	ARTIO GLOBAL INVESTORS INC	ASSET MGMT & CUSTODY BNKS	1,308,151.40	-404,529.61
06/30/2010	EQUITIES	ARTS OPTICAL INTL HLDGS HKD0.1	HONG KONG	1,039,622.96	269,997.44
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	1,392,088.16	1,168,517.47
06/30/2010	EQUITIES	ARVINMERITOR INC COM	CONSTR,FARM MACH & HVY TR	2,097,938.80	-234,549.56
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	3,611,491.11	-271,078.01
06/30/2010	EQUITIES	ASAHI BREWERIES NPV	FOODS	4,285,145.66	-253,778.28
06/30/2010	EQUITIES	ASAHI CO LTD NPV	RETAIL TRADE	597,694.66	-140,721.50
06/30/2010	EQUITIES	ASAHI DIAMOND INDL Y50	MACHINERY	669,126.46	-73,432.56
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	12,615,837.34	-2,369,503.14
06/30/2010	EQUITIES	ASAHI INTECC CO LT NPV	PRECISION INSTRUMENTS	120,841.04	44,781.60
06/30/2010	EQUITIES	ASAHI KASEI CORP JPY50	CHEMICALS	5,105,395.68	-1,253,103.83
06/30/2010	EQUITIES	ASAHI KOGYOSHA CO JPY50	CONSTRUCTION	35,292.12	-8,864.08
06/30/2010	EQUITIES	ASANUMA CORP JPY50	CONSTRUCTION	15,538.48	-24,864.51
06/30/2010	EQUITIES	ASATSU-DK INC Y50	INFORMATN & COMMUNICATION	2,853,597.29	-507,854.65
06/30/2010	EQUITIES	ASBURY AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	-1,085,820.26	382,558.01
06/30/2010	EQUITIES	ASCENDAS REAL ESTATE INV TRUST	SINGAPORE	2,910,322.82	-246,953.72
06/30/2010	EQUITIES	ASCENT MEDIA GROUP CORP COM	MOVIES & ENTERTAINMENT	548,925.06	27,836.59
06/30/2010	EQUITIES	ASCIANO GROUP NPV(STAPLED)	AUSTRALIA	2,604,899.77	79,188.69
06/30/2010	EQUITIES	ASHFORD HOSPITALITY TR INC	SPECIALIZED REITS	950,920.90	-226,026.86
06/30/2010	EQUITIES	ASHIMORI INDUSTRY JPY50	OTHER PRODUCTS	48,638.27	-22,318.03
06/30/2010	EQUITIES	ASHKOK LEYLAND INR1	INDIA	335,726.61	0.00
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	15,577,020.14	972,878.12
06/30/2010	EQUITIES	ASHMORE GRP ORD GBP0.0001 (WI)	FINANCIAL SERVICES	843,201.33	356,739.82
06/30/2010	EQUITIES	ASHTREAD GROUP ORD 10P	CONSTRUCTION & MATERIALS	1,973,238.66	114,664.63
06/30/2010	EQUITIES	ASIA CEMENT CHINA HOLDINGS COR	CHINA	77,284.71	0.00
06/30/2010	EQUITIES	ASIA CEMENT CO KRW5000	SOUTH KOREA	114,588.38	0.00
06/30/2010	EQUITIES	ASIA CEMENT TW\$10	TAIWAN	825,945.13	0.00
06/30/2010	EQUITIES	ASIA ENVIRONMENT H SGD0.05	SINGAPORE	11,460.50	-12,971.13
06/30/2010	EQUITIES	ASIA FINANCIAL HLDGS ORD HKD1	HONG KONG	9,549.06	-18.17
06/30/2010	EQUITIES	ASIA OPTICAL CO IN TWD10	TAIWAN	606,881.11	-123,591.34
06/30/2010	EQUITIES	ASIA POLYMER	TAIWAN	369,874.72	-19,653.88
06/30/2010	EQUITIES	ASIA STANDARD HTL HKD0.02	HONG KONG	34,067.98	-45,795.62
06/30/2010	EQUITIES	ASIA STD INTL GP HKD0.01	HONG KONG	1,682.26	-28.57
06/30/2010	EQUITIES	ASIA VITAL COMPONE TWD10	TAIWAN	154,618.86	2,621.44

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASIAN BAMBOO AG NPV (BR)	GERMANY	429,949.43	-31,391.42
06/30/2010	EQUITIES	ASIANFO-LINKAGE INC RR	APPLICATION SOFTWARE	378,178.00	172,301.08
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	3,785,086.56	-792,796.08
06/30/2010	EQUITIES	ASKA PHARMACEUTICAL CO LTD NPV	PHARMACEUTICAL	133,122.38	-33,152.29
06/30/2010	EQUITIES	ASL MARINE HLDGS SGD0.1	SINGAPORE	20,213.45	-2,878.36
06/30/2010	EQUITIES	ASM INTL EUR0.04	NETHERLANDS	1,158,574.33	-213,117.62
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HK\$0.10	HONG KONG	2,589,301.46	12,588.49
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HKD0.10	HONG KONG	172,019.51	46,861.72
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	63,420,866.72	21,583,448.94
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	12,352,335.64	91,164.57
06/30/2010	EQUITIES	ASPEN PHARMACARE HLDGS	SOUTH AFRICA	10,984,204.90	4,086,781.30
06/30/2010	EQUITIES	ASPEN TECHNOLOGY INC COM	APPLICATION SOFTWARE	10,247.88	-591.36
06/30/2010	EQUITIES	ASPENBIO PHARMA INC	BIOTECHNOLOGY	6,924.68	-985.00
06/30/2010	EQUITIES	ASSA ABLOY SER B NPV	SWEDEN	8,008,049.25	713,740.34
06/30/2010	EQUITIES	ASSECO POLAND SA PLN1	POLAND	62,868.77	0.00
06/30/2010	EQUITIES	ASSEENONSCREEN HLDGS ORD	MEDIA	2,285,276.29	1,260,537.38
06/30/2010	EQUITIES	ASSET ACCEP CAP CORP	SPECIALIZED FINANCE	104,356.98	-214,901.45
06/30/2010	EQUITIES	ASSET MANAGERS HOLDINGS CO LTD	SEC & COMMODITIES FUTURES	179,045.99	-68,978.81
06/30/2010	EQUITIES	ASSICURAZIONI GENERALI EUR1	ITALY	10,409,722.74	-7,969,833.10
06/30/2010	EQUITIES	ASSISTED LIVING CONCEPTS INC	HEALTH CARE FACILITIES	281,696.80	63,864.52
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	3,294,985.34	-3,965,781.90
06/30/2010	EQUITIES	ASSOCIATED BRITISH FOODS ORD	FOOD PRODUCERS	4,073,766.78	744,659.48
06/30/2010	EQUITIES	ASSOCIATED ESTATES RLTY CORP	RESIDENTIAL REITS	998,328.45	166,216.04
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	31,650,147.60	2,546,197.27
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	3,233,660.14	-847,023.33
06/30/2010	EQUITIES	ASTA FDG INC COM	SPECIALIZED FINANCE	26,244.33	2,034.13
06/30/2010	EQUITIES	ASTALDI EUR1	ITALY	1,377,102.96	-265,984.77
06/30/2010	EQUITIES	ASTEC INDS INC	CONSTR,FARM MACH & HVY TR	783,843.91	184,230.45
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	33,830,754.07	-6,531,228.78
06/30/2010	EQUITIES	ASTORIA FINANCIAL CORP	THRIFTS & MTG FINANCE	1,743,460.80	-542,256.54
06/30/2010	EQUITIES	ASTRA INTERNATIONAL TBK PT	INDONESIA	31,514,383.42	17,063,060.65
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	74,343,649.92	12,595,812.95
06/30/2010	EQUITIES	ASTRON LTD NPV	AUSTRALIA	6,164.47	-264.69
06/30/2010	EQUITIES	ASTRONICS CORP	AEROSPACE & DEFENSE	2,163,250.08	140,330.90
06/30/2010	EQUITIES	ASUNARO AOKI CONSTRUCTION	CONSTRUCTION	144,554.64	-49,500.98
06/30/2010	EQUITIES	ASUSTEK COMPUTER INC TWD10	TAIWAN	20,669,740.44	86,266.97
06/30/2010	EQUITIES	ASX LTD NPV	AUSTRALIA	2,151,197.73	-949,347.38
06/30/2010	EQUITIES	ASYA KATILIM BANKASI A S COM	TURKEY	220,713.06	0.00
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	504,574,734.85	-41,024,184.89
06/30/2010	EQUITIES	ATC TECHNOLOGY CORP COM	DIVERSIFIED SUPPORT SVCS	1,068,772.12	-182,724.26

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ATCO LTD	CDN MULTI-UTILITIES	837,628.34	78,794.53
06/30/2010	EQUITIES	ATEA ASA NOK10	NORWAY	1,606,375.99	377,268.64
06/30/2010	EQUITIES	ATHABASCA OIL SANDS CORP	CDN OIL & GAS EXPL & PROD	998,782.97	-317,034.54
06/30/2010	EQUITIES	ATHENAHEALTH INC COM	HEALTH CARE TECHNOLOGY	2,742,839.97	-614,719.71
06/30/2010	EQUITIES	ATHENS MEDICAL CENTRE	GREECE	4,878.78	-8,608.40
06/30/2010	EQUITIES	ATHEROS COMMUNICATIONS INC	SEMICONDUCTORS	4,419,453.96	564,832.58
06/30/2010	EQUITIES	ATKINS (WS) ORD 0.5P	SUPPORT SERVICES	548,841.47	41,502.45
06/30/2010	EQUITIES	ATLANTA (CIE ASSUR &	MOROCCO	45,313.15	0.00
06/30/2010	EQUITIES	ATLANTIA SPA	ITALY	2,031,360.36	-619,204.12
06/30/2010	EQUITIES	ATLANTIC GRUPA HRK40	CROATIA	234,723.58	48,395.62
06/30/2010	EQUITIES	ATLANTIC TELE-NETWORK INC COM	INTEGRATED TELECOMM SVCS	348,185.00	64,005.60
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	2,778,892.50	2,495,150.27
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	48,150,811.03	16,893,109.31
06/30/2010	EQUITIES	ATLAS COPCO AB SER'B'NPV (POST	SWEDEN	3,362,479.40	331,059.42
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	2,587,377.67	436,404.11
06/30/2010	EQUITIES	ATLAS PIPELINE PARTNERSHIP LP	OIL & GAS STORAGE & TRANS	187,404.00	-10,152.02
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	6,279,124.80	627,780.14
06/30/2010	EQUITIES	ATMI INC	SEMICONDUCTOR EQUIPMENT	245,820.24	-151,915.67
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	8,666,833.76	134,818.38
06/30/2010	EQUITIES	ATOS ORIGIN EUR1	FRANCE	1,696,126.14	-114,239.10
06/30/2010	EQUITIES	ATP OIL & GAS CORP/UNITED STAT	OIL & GAS EXPL & PROD	1,040,562.81	-261,380.51
06/30/2010	EQUITIES	ATRIA OYJ SER'A'EUR1.70	FINLAND	52,965.04	-3,951.42
06/30/2010	EQUITIES	ATRION CORP	HEALTH CARE SUPPLIES	158,683.75	-1,238.98
06/30/2010	EQUITIES	ATRIUM CO LTD NPV	REAL ESTATE	863.83	0.00
06/30/2010	EQUITIES	ATRIUM INNOVATIONS INC	CDN PERSONAL PRODUCTS	804,846.37	69,778.89
06/30/2010	EQUITIES	ATS AUTOMATION TOOLING SYSTEM	CDN INDUSTRIAL MACHINERY	66,931.73	-2,834.88
06/30/2010	EQUITIES	ATS MED INC	HEALTH CARE EQUIPMENT	918,388.04	41,067.86
06/30/2010	EQUITIES	ATSUGI NYLON INDL Y50	TEXTILES AND APPARELS	169,235.05	-41,041.49
06/30/2010	EQUITIES	ATTIJARIWAFABA BANK MAD10	MOROCCO	1,392,235.32	244,309.02
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	5,118,291.20	-1,264,920.49
06/30/2010	EQUITIES	AU OPTRONICS CORP	TAIWAN	1,463,820.87	0.00
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	2,540,182.94	-1,158,346.70
06/30/2010	EQUITIES	AUDICODES LTD	ISRAEL	38,658.22	0.00
06/30/2010	EQUITIES	AUDIOVOX CORP CL A	DISTRIBUTORS	290,942.40	-182,646.18
06/30/2010	EQUITIES	AUGUSTA TECHNOLOGIE AG NPV	GERMANY	105,666.76	-55,612.71
06/30/2010	EQUITIES	AUREA EUR6.86	FRANCE	402,521.08	-373,854.86
06/30/2010	EQUITIES	AUROBINDO PHARMA INR5	INDIA	431,025.03	0.00
06/30/2010	EQUITIES	AURUBIS AG ORD NPV	GERMANY	2,595,922.91	244,606.84
06/30/2010	EQUITIES	AUSDRILL LIMITED NPV	AUSTRALIA	583,962.71	-122,031.47
06/30/2010	EQUITIES	AUST INFRAST FD NPV (STAPLED)	AUSTRALIA	400,497.29	-65,418.90

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AUSTereo GROUP LTD	AUSTRALIA	52,612.68	6,198.28
06/30/2010	EQUITIES	AUSTEVOLL SEAFOOD NOK0.50	NORWAY	356,227.37	-8,154.90
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	63,009,689.72	-755,411.00
06/30/2010	EQUITIES	AUSTRALIA EQUITY FUTURES	AUSTRALIA	-33,913.06	0.00
06/30/2010	EQUITIES	AUSTRALIAN AGRICUL NPV	AUSTRALIA	180,570.54	-151,223.22
06/30/2010	EQUITIES	AUSTRALIAN PHARMAC NPV	AUSTRALIA	55,159.63	-193,786.64
06/30/2010	EQUITIES	AUSTRIAMICROSYSTEM NPV(BR)	AUSTRIA	1,703,793.86	655,769.70
06/30/2010	EQUITIES	AUTO HALL MAD10	MOROCCO	137,876.68	0.00
06/30/2010	EQUITIES	AUTOBACS SEVEN Y50	WHOLESALE TRADE	1,261,916.85	121,904.99
06/30/2010	EQUITIES	AUTODESK INC COM	APPLICATION SOFTWARE	17,446,510.20	-2,388,274.21
06/30/2010	EQUITIES	AUTOGRILL SPA SHS EUR0.52	ITALY	612,250.47	-200,562.76
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	16,756,400.10	2,521,157.50
06/30/2010	EQUITIES	AUTOMATIC DATA PROCESSING INC	DATA PROCNG/OUTSRCD SVCS	60,030,065.44	1,710,116.07
06/30/2010	EQUITIES	AUTOMOTIVE HOLDINGS GROUP	AUSTRALIA	22,805.55	2,830.24
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	5,299,437.00	405,004.23
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	19,035,900.40	3,570,593.31
06/30/2010	EQUITIES	AUTOST TORINO MILA ITL1000	ITALY	473,427.10	-32,189.95
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	26,140,347.36	8,176,908.65
06/30/2010	EQUITIES	AUXILIUM PHARMACEUTICALS INC	PHARMACEUTICALS	1,602,629.50	552.74
06/30/2010	EQUITIES	AV JENNING LIMITED NPV	AUSTRALIA	27,593.58	-49,426.90
06/30/2010	EQUITIES	AVAGO TECHNOLOGIES LTD SHS	SINGAPORE	858,447.72	-18,656.77
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	64,688,017.69	11,474,305.05
06/30/2010	EQUITIES	AVANIR PHARMACEUTICALS CL A	PHARMACEUTICALS	238,287.83	25,319.50
06/30/2010	EQUITIES	AVANZA HOLDING BANK AB SEK2.50	SWEDEN	-92,103.70	1,036.92
06/30/2010	EQUITIES	AVATAR HLDGS INC COM	REAL ESTATE DEVELOPMENT	270,936.68	-229,714.52
06/30/2010	EQUITIES	AVENG ZAR0.05	SOUTH AFRICA	4,986,712.32	-282,365.09
06/30/2010	EQUITIES	AVEO PHARMACEUTICALS INC	BIOTECHNOLOGY	4,256.14	-99.99
06/30/2010	EQUITIES	AVERMEDIA TECHNOLOGIES INC	TAIWAN	136,169.43	0.00
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	22,683,362.31	-6,139,943.06
06/30/2010	EQUITIES	AVEVA GROUP ORD GBP0.0333	SOFTWARE & COMP SERVICES	2,070,471.92	289,043.47
06/30/2010	EQUITIES	AVI BIPHARMA INC	BIOTECHNOLOGY	138,922.07	-13,740.64
06/30/2010	EQUITIES	AVI LTD ZAR0.05	SOUTH AFRICA	146,291.17	0.00
06/30/2010	EQUITIES	AVIAT NETWORKS INC	COMMUNICATIONS EQUIPMENT	779,455.38	-611,329.53
06/30/2010	EQUITIES	AVID TECHNOLOGY INC	COMPUTER HARDWARE	668,503.22	-972,963.93
06/30/2010	EQUITIES	AVIS BUDGET GROUP INC COM	TRUCKING	3,078,658.38	-1,622,202.35
06/30/2010	EQUITIES	AVISTA CORP	MULTI-UTILITIES	2,552,297.58	-238,375.69
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	22,630,554.25	-22,761,664.22
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	23,918,253.17	853,841.97
06/30/2010	EQUITIES	AVOCA RESOURCES NPV	AUSTRALIA	545,212.45	112,106.44
06/30/2010	EQUITIES	AVON PRODS INC COM	PERSONAL PRODUCTS	33,118,613.50	-12,633,035.13

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AVUZA LIMITED NPV	SOUTH AFRICA	32,791.09	0.00
06/30/2010	EQUITIES	AVX CORP	ELECTRONIC COMPONENTS	7,094,946.96	-318,985.99
06/30/2010	EQUITIES	AWA BANK JPY50	BANKS	906,143.75	22,897.78
06/30/2010	EQUITIES	AWB (B SHARES) NPV	AUSTRALIA	190,385.38	-23,522.90
06/30/2010	EQUITIES	AWE LTD NPV	AUSTRALIA	327,915.29	-193,102.27
06/30/2010	EQUITIES	AXA ASIA PAC HLDS NPV	AUSTRALIA	3,050,291.05	-336,449.10
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	30,535,934.61	-16,061,327.74
06/30/2010	EQUITIES	AXCELIS TECHNOLOGIES INC COM	SEMICONDUCTOR EQUIPMENT	9,975.80	-1,409.48
06/30/2010	EQUITIES	AXEL SPRINGER AG	GERMANY	1,058,089.98	369,354.08
06/30/2010	EQUITIES	AXELL CORP NPV	PRECISION INSTRUMENTS	564,159.75	-169,436.95
06/30/2010	EQUITIES	AXFOOD AB SEK5	SWEDEN	463,396.94	-19,442.73
06/30/2010	EQUITIES	AXIATA GROUP BERHAD	MALAYSIA	667,518.65	-1,836.38
06/30/2010	EQUITIES	AXIS AB SEK0.01	SWEDEN	422,266.77	-97,375.20
06/30/2010	EQUITIES	AXIS BANK INR10	INDIA	9,076,773.57	1,019,918.32
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	19,969,804.81	-2,976,644.23
06/30/2010	EQUITIES	AXT INC COM	SEMICONDUCTOR EQUIPMENT	31,037.82	86.02
06/30/2010	EQUITIES	AXTEL SAB DE CV NPV	MEXICO	70,344.16	0.00
06/30/2010	EQUITIES	AYALA CORP PHP50	PHILIPPINES	508,591.70	0.00
06/30/2010	EQUITIES	AYALA LAND INC PHP1	PHILIPPINES	13,157,804.42	3,768,741.66
06/30/2010	EQUITIES	AYGAZ TRY1	TURKEY	6,180,524.22	3,534,171.34
06/30/2010	EQUITIES	AZIMUT HLDG SPA ORD EUR0.22	ITALY	980,181.49	49,551.82
06/30/2010	EQUITIES	AZORIM INVEST DEVELOP & CONST	ISRAEL	69,992.05	0.00
06/30/2010	EQUITIES	AZZ INC COM	HEAVY ELECTRICAL EQ	1,446,642.11	52,376.28
06/30/2010	EQUITIES	A123 SYSTEMS INC	ELECTRIC COMP & EQUIP	1,144,443.66	-482,767.81
06/30/2010	EQUITIES	A2A SPA EUR0.52	ITALY	830,437.03	-890,495.22
06/30/2010	EQUITIES	B & G FOODS HLDGS CORP CL A	PACKAGED FOODS & MEATS	347,071.20	29,962.96
06/30/2010	EQUITIES	B&BN TOOLS AB 'B' SEK10	SWEDEN	75,109.29	31,112.73
06/30/2010	EQUITIES	BAADER BANK AG	GERMANY	75,216.88	-21,077.57
06/30/2010	EQUITIES	BABCOCK INTL GROUP ORD GBP0.60	INDUSTRIAL ENGINEERING	5,010,241.74	188,157.30
06/30/2010	EQUITIES	BADGER METER INC	INDUSTRIAL MACHINERY	775,541.05	113,004.48
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	34,657,298.71	-823,570.83
06/30/2010	EQUITIES	BAFFINLAND IRON MINES CORP	CDN STEEL	16,122.43	-1,107.34
06/30/2010	EQUITIES	BAGFAS TRY1	TURKEY	61,840.68	0.00
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	49,357,251.12	12,249,708.83
06/30/2010	EQUITIES	BAJA AUTO LTD INR10	INDIA	197,659.32	0.00
06/30/2010	EQUITIES	BAJA MINING CORP	CDN DIV METALS & MINING	25,379.95	4,039.95
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	60,386,203.23	-12,488,138.15
06/30/2010	EQUITIES	BALCHEM CORP	SPECIALTY CHEMICALS	1,191,750.00	377,998.88
06/30/2010	EQUITIES	BALDA AG NPV	GERMANY	87,603.90	-8,349.99
06/30/2010	EQUITIES	BALDOR ELEC CO	ELECTRIC COMP & EQUIP	2,366,515.67	706,917.01

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BALDWIN & LYONS INC CL B	PROPERTY & CASUALTY INS	105,596.26	-9,011.85
06/30/2010	EQUITIES	BALFOUR BEATTY ORD GBP0.50	ELECTRONIC & ELECT EQUIP	1,273,272.08	-573,824.15
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	18,057,875.13	3,687,519.18
06/30/2010	EQUITIES	BALLANTYNE STRONG INC	MOVIES & ENTERTAINMENT	796,168.32	55,519.46
06/30/2010	EQUITIES	BALLARD POWER SYSTEMS INC	CDN AUTO PARTS/EQUIPMENT	34,956.01	187.88
06/30/2010	EQUITIES	BALLARPUR INDUSTRIES INR10	INDIA	48,878.01	0.00
06/30/2010	EQUITIES	BALLY TECHNOLOGIES INC COM	CASINOS & GAMING	3,459,025.27	818,972.51
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	4,318,273.76	-614,879.68
06/30/2010	EQUITIES	BALRAMPUR CHINI MILLS INR1	INDIA	68,780.88	0.00
06/30/2010	EQUITIES	BALTIC TRADING LTD	MARINE	39,806.37	-1,448.01
06/30/2010	EQUITIES	BAMBURI CEMENT LTD KES5	KENYA	761,501.06	194,623.43
06/30/2010	EQUITIES	BANCA GENERALI EUR1	ITALY	491,953.94	-1,748.06
06/30/2010	EQUITIES	BANCA MONTE DEI PASCHI DI	ITALY	1,213,561.56	-1,859,071.84
06/30/2010	EQUITIES	BANCA POPOLARE DI MILANO	ITALY	1,945,436.02	-1,586,858.89
06/30/2010	EQUITIES	BANCFIRST CORP	REGIONAL BANKS	1,042,517.52	139,832.62
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	18,329,664.56	-11,998,848.30
06/30/2010	EQUITIES	BANCO BPI SA	PORTUGAL	48,869.01	-8,030.46
06/30/2010	EQUITIES	BANCO BRADESCO SA	BRAZIL	46,650,450.88	4,766,428.99
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	1,049,155.71	-2,463,628.95
06/30/2010	EQUITIES	BANCO COMPARTAMOS SA COM STK	MEXICO	9,264,537.49	4,667,188.81
06/30/2010	EQUITIES	BANCO CRUZEIRO DO SUL SA PRF	BRAZIL	34,127.41	0.00
06/30/2010	EQUITIES	BANCO DAYCOVAL SA PRF STK	BRAZIL	744,519.08	0.00
06/30/2010	EQUITIES	BANCO DE ORO UNIBANK INC PHP10	PHILIPPINES	243,857.19	28,364.71
06/30/2010	EQUITIES	BANCO DE SABADELL SA NEW	SPAIN	2,091,606.05	-1,429,251.79
06/30/2010	EQUITIES	BANCO DE VALENCIA EUR0.25	SPAIN	523,964.20	-488,080.18
06/30/2010	EQUITIES	BANCO DI DESIO E DELLA BRIANZA	ITALY	675,331.31	-420,128.81
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	14,595,199.99	-247,190.88
06/30/2010	EQUITIES	BANCO ESPIRITO SANTO SA	PORTUGAL	1,006,972.87	-1,042,750.60
06/30/2010	EQUITIES	BANCO ESTADO RIO GRANDE DO SUL	BRAZIL	2,199,193.66	-5,295.14
06/30/2010	EQUITIES	BANCO GUIPUZCOANO EUR0.25	SPAIN	4,922.32	-1,397.31
06/30/2010	EQUITIES	BANCO INDUSTRIAL ET COMMERICAL	BRAZIL	288,894.10	0.00
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	1,551,208.04	-133,105.32
06/30/2010	EQUITIES	BANCO MACRO SA	ARGENTINA	571,330.00	25,208.84
06/30/2010	EQUITIES	BANCO NOSSA CAIXA SA NPV	BRAZIL	489,086.34	0.00
06/30/2010	EQUITIES	BANCO PASTOR SA EUR0.33	SPAIN	209,471.58	-60,232.07
06/30/2010	EQUITIES	BANCO PATAGONIA SA BDR EACH	ARGENTINA	201,033.00	0.00
06/30/2010	EQUITIES	BANCO PINE SA PRF STK NPV	BRAZIL	188,972.44	0.00
06/30/2010	EQUITIES	BANCO POPOLARE SOC COOPERATIVA	ITALY	2,123,982.42	-3,823,803.20
06/30/2010	EQUITIES	BANCO SANTANDER (BRASIL) SA	BRAZIL	3,419,902.23	0.00
06/30/2010	EQUITIES	BANCO SANTANDER BRASIL-ADS	BRAZIL	12,792,145.36	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	35,964,440.55	12,766,134.72
06/30/2010	EQUITIES	BANCO SANTANDER SA - RTS	SPAIN	1,552.89	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	163,738,535.44	-1,057,173.76
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	266.24	0.00
06/30/2010	EQUITIES	BANCO SOFISA S A PFD SHS NPV	BRAZIL	67,937.38	0.00
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	4,984,486.67	0.00
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	27,109,681.85	8,270,170.48
06/30/2010	EQUITIES	BANCORP INC DEL	REGIONAL BANKS	220,641.57	34,072.88
06/30/2010	EQUITIES	BANCORP RHODE ISLAND INC COM	REGIONAL BANKS	229,119.00	39,992.08
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	3,693,111.20	-1,230,330.17
06/30/2010	EQUITIES	BANGCHAK PETROLEUM THB1	THAILAND	344,762.89	-13,872.03
06/30/2010	EQUITIES	BANGKOK BK PUB CO (LOCAL)	THAILAND	10,220,746.99	2,374,201.86
06/30/2010	EQUITIES	BANGKOK BK PUB CO ALIEN MKT	THAILAND	8,702,891.03	1,226,319.88
06/30/2010	EQUITIES	BANGKOK BK PUB CO NON VTG DEP	THAILAND	1,213,055.66	0.00
06/30/2010	EQUITIES	BANGKOK CHAIN HOSPITAL PCL	THAILAND	1,237,706.47	0.00
06/30/2010	EQUITIES	BANGKOK DUSTI MEDICAL SERVICES	THAILAND	61,168.73	0.00
06/30/2010	EQUITIES	BANGKOK EXPRESSWAY	THAILAND	221,689.95	4,013.74
06/30/2010	EQUITIES	BANIF SGPS EUR1 (REGD)	PORTUGAL	32,578.72	-15,381.47
06/30/2010	EQUITIES	BANK ALFALAH LTD PKR10	PAKISTAN	292,115.32	-29,614.20
06/30/2010	EQUITIES	BANK BNI TBK LKD SHS(IDR7500 &	INDONESIA	508,749.33	-26,941.63
06/30/2010	EQUITIES	BANK CENTRAL ASIA IDR62.50	INDONESIA	3,054,626.01	0.00
06/30/2010	EQUITIES	BANK COOP AG CHF20(BR)	SWITZERLAND	79,655.24	-4,419.87
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	12,772,437.25	264,217.31
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	5,284,179.48	-218,717.35
06/30/2010	EQUITIES	BANK MARIN BANCORP COM	REGIONAL BANKS	176,668.69	12,545.04
06/30/2010	EQUITIES	BANK MUTUAL CORP	THRIFTS & MTG FINANCE	749,510.08	-599,626.64
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	453,561,129.09	-439,329,541.17
06/30/2010	EQUITIES	BANK OF AYUDHYA ALIEN MKT	THAILAND	1,570,987.94	-53,983.62
06/30/2010	EQUITIES	BANK OF BARODA INR10 (DEMAT)	INDIA	11,704,380.52	6,699,643.91
06/30/2010	EQUITIES	BANK OF CHINA LTD CNY1	CHINA	27,043,166.53	6,912,179.03
06/30/2010	EQUITIES	BANK OF COMMUNICATION - RIGHT	CHINA	212,530.13	212,530.13
06/30/2010	EQUITIES	BANK OF COMMUNICATIONS CO LTD	CHINA	3,878,244.27	-424,455.58
06/30/2010	EQUITIES	BANK OF COMMUNICATIONS CO. LTD	CHINA	40,386.67	0.00
06/30/2010	EQUITIES	BANK OF CYPRUS PUBLIC CO LTD	CYPRUS	1,478,907.69	-571,014.76
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	6,240,641.40	-882,171.51
06/30/2010	EQUITIES	BANK OF GEORGIA-144A GDR	GEORGIA REPUBLIC	443,495.98	235,688.36
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	11,141,387.20	690,783.56
06/30/2010	EQUITIES	BANK OF JORDAN JOD1	JORDAN	61,920.81	0.00
06/30/2010	EQUITIES	BANK OF KYOTO Y50	BANKS	1,936,581.11	-486,364.40
06/30/2010	EQUITIES	BANK OF MAHARASHTRA INR10	INDIA	94,739.99	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANK OF MONTREAL	CDN DIVERSIFIED BANKS	18,975,552.46	594,056.70
06/30/2010	EQUITIES	BANK OF NAGOYA JPY50	BANKS	193,200.80	-4,027.52
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	108,977,067.66	-27,443,128.27
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	47,674,638.89	1,801,434.93
06/30/2010	EQUITIES	BANK OF PIRAEUS EUR4.77	GREECE	841,568.57	-2,975,214.14
06/30/2010	EQUITIES	BANK OF QUEENSLAND LTD	AUSTRALIA	1,437,587.81	-37,501.36
06/30/2010	EQUITIES	BANK OF RYUKYUS Y500	BANKS	407,035.83	-82,327.38
06/30/2010	EQUITIES	BANK OF SAGA Y50	BANKS	204,022.04	-52,584.56
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	5,534,880.68	1,749,789.95
06/30/2010	EQUITIES	BANK OF THE PHILIPPINE ISLANDS	PHILIPPINES	8,042,154.09	-42,562.96
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	3,708,115.64	-1,190,449.89
06/30/2010	EQUITIES	BANK PEKAO PLN1	POLAND	14,415,466.01	-230,035.15
06/30/2010	EQUITIES	BANK PPH	POLAND	54,518.78	0.00
06/30/2010	EQUITIES	BANK RAKYAT INDONESIA	INDONESIA	13,911,437.68	0.00
06/30/2010	EQUITIES	BANK VOZROZHDENIYE RUB10	RUSSIA	1,813,633.02	11,127.68
06/30/2010	EQUITIES	BANK ZACHODNI WBK PLN10	POLAND	898,968.49	42,324.32
06/30/2010	EQUITIES	BANKERS PETROLEUM LIMITED	CDN OIL & GAS EXPL & PROD	630,984.15	471,318.42
06/30/2010	EQUITIES	BANKFINANCIAL CORP	THRIFTS & MTG FINANCE	147,801.66	-38,976.66
06/30/2010	EQUITIES	BANKINTER S A EUR0.3 REGD	SPAIN	951,705.23	-732,234.83
06/30/2010	EQUITIES	BANKMUSCAT (SAOG) OMR0.1	OMAN	6,748,653.70	1,486,341.30
06/30/2010	EQUITIES	BANPU CO THB10 (NVDR)	THAILAND	138,283.12	0.00
06/30/2010	EQUITIES	BANPU PUBLIC CO LTD-FOR REG	THAILAND	18,222,608.91	8,663,739.53
06/30/2010	EQUITIES	BANQUE AUDI SAL GDR REG 'S'	LEBANON	378,680.40	-24,868.93
06/30/2010	EQUITIES	BANQUE CANTONALE DE GENEVE	SWITZERLAND	150,858.68	-41,156.55
06/30/2010	EQUITIES	BANQUE CENTRALE POPULAIRE	MOROCCO	84,804.03	0.00
06/30/2010	EQUITIES	BANQUE MAROCAINE DU COMM	MOROCCO	164,962.31	-56,787.24
06/30/2010	EQUITIES	BANQUE NATIONALE DE BELGIQUE	BELGIUM	370,079.04	34,858.61
06/30/2010	EQUITIES	BANYAN TREE HOLDINGS LTD NPV	SINGAPORE	9,512.21	1,628.35
06/30/2010	EQUITIES	BAODING TIANWEI BA 'A'CNY1	CHINA	7,889.76	0.00
06/30/2010	EQUITIES	BAOJI TITANIUM INDUSTRY CO 'A'	CHINA	41,432.51	0.00
06/30/2010	EQUITIES	BAOSHAN IRON & STE 'A' CNY1	CHINA	36,163.70	0.00
06/30/2010	EQUITIES	BAOYE GROUP CO LTD 'H'CNY1	CHINA	115,092.25	0.00
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	53,019,536.84	-15,895,295.79
06/30/2010	EQUITIES	BARCO (NEW) NPV	BELGIUM	878,860.19	21,522.07
06/30/2010	EQUITIES	BARNES & NOBLE INC COM	SPECIALTY STORES	675,985.80	-545,246.48
06/30/2010	EQUITIES	BARNES GROUP INC	INDUSTRIAL MACHINERY	967,714.77	172,097.72
06/30/2010	EQUITIES	BARON DE LEY EUR0.60	SPAIN	426,020.22	-111,238.60
06/30/2010	EQUITIES	BARRATT DEVELOPMENTS	CONSTRUCTION & MATERIALS	87,096.55	-19,602.08
06/30/2010	EQUITIES	BARRETT BILL CORP	OIL & GAS EXPL & PROD	4,871,998.72	535,213.39
06/30/2010	EQUITIES	BARRETT BUS SVCS INC	HUMAN RESOURCE & EMP SVCS	52,179.20	7,287.83

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	7,106,665.00	2,469,973.48
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	24,854,065.26	4,131,705.97
06/30/2010	EQUITIES	BARRY R G CORP OHIO	FOOTWEAR	1,511.11	-70.38
06/30/2010	EQUITIES	BARTER TRUST FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	46,393,765.66	1,984,796.72
06/30/2010	EQUITIES	BASIC ENERGY SVCS INC NEW COM	OIL & GAS EQUIP/SVCS	309,717.10	-500,317.61
06/30/2010	EQUITIES	BASIL READ HLDGS ORD NPV	SOUTH AFRICA	67,467.38	0.00
06/30/2010	EQUITIES	BASILEA PHARMACEUT CHF1(REGD)	SWITZERLAND	-743,100.29	2,251,960.87
06/30/2010	EQUITIES	BAT KENYA KES10	KENYA	556,529.46	83,134.62
06/30/2010	EQUITIES	BATENBURG BEHEER EUR0.4	NETHERLANDS	24,798.69	-17,299.54
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	72,462,130.13	-2,755,097.95
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	88,056,583.47	-4,627,718.48
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	63,514,214.99	11,037,484.96
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE AG	GERMANY	1,916,369.04	-123,667.92
06/30/2010	EQUITIES	BAYSIDE LANDCORP ILS1	ISRAEL	61,961.92	0.00
06/30/2010	EQUITIES	BAYTEX ENERGY TRUST	CDN OIL & GAS EXPL & PROD	2,407,237.59	601,771.19
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	64,779,613.77	-12,792,654.81
06/30/2010	EQUITIES	BBVA BANCO FRANCES SA SPONS	ARGENTINA	1,289,080.21	167,998.17
06/30/2010	EQUITIES	BCA CARIGE SPA EUR1	ITALY	675,056.09	-503,579.69
06/30/2010	EQUITIES	BCA POP ETRUR-LAZIO EUR3	ITALY	56,181.13	-30,767.29
06/30/2010	EQUITIES	BCA ROMANA DE DEZVOLTARE	ROMANIA	843,760.66	-147,198.92
06/30/2010	EQUITIES	BCA TRANSILVANIA CLUJ RON0.1	ROMANIA	268,430.30	7,112.21
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	7,523,269.72	242,652.45
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	10,560,723.41	-773,360.28
06/30/2010	EQUITIES	BCO ABC BRASIL SA PRF STK	BRAZIL	2,348,336.91	356,425.88
06/30/2010	EQUITIES	BCO POPULAR ESP EUR0.10 (POST	SPAIN	13,946,787.23	-17,735,456.58
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	9,523,891.02	1,518,094.90
06/30/2010	EQUITIES	BE SEMICONDUCTOR INDUSTRIES NV	NETHERLANDS	8,939.17	2,206.60
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	2,764,944.94	-948,849.12
06/30/2010	EQUITIES	BEACON ROOFING SUPPLY INC	TRADING COS & DISTRIBUTOR	3,619,190.86	97,713.58
06/30/2010	EQUITIES	BEAZER HOMES USA INC	HOMEBUILDING	-919,221.27	-729,245.30
06/30/2010	EQUITIES	BEAZLEY PLC	NONLIFE INSURANCE	925,303.69	-332,376.88
06/30/2010	EQUITIES	BEBE STORES INC	APPAREL RETAIL	1,723,385.60	-105,516.24
06/30/2010	EQUITIES	BEC WORLD PCL-FOREIGN	THAILAND	22,199.73	0.00
06/30/2010	EQUITIES	BECHTLE AG NPV	GERMANY	43,794.06	20,531.42
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	19,427,548.15	-1,427,298.87
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	52,215,014.46	3,129,877.70
06/30/2010	EQUITIES	BED BATH & BEYOND INC	HOMEFURNISHING RETAIL	32,834,117.52	2,109,301.10
06/30/2010	EQUITIES	BEIERSDORF AG NPV	GERMANY	2,627,304.21	-137,651.54
06/30/2010	EQUITIES	BEIJING CAP LAND 'H' SHS CNY1	CHINA	460,010.67	-16,008.56

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BEIJING ENTERPRISE HLDGS H SHS	HONG KONG	15,796,477.57	629,220.75
06/30/2010	EQUITIES	BEIJING TIANTAN BI 'A' CNY1	CHINA	13,486.68	0.00
06/30/2010	EQUITIES	BEIJING YANJING BR 'A' CNY1	CHINA	37,828.84	0.00
06/30/2010	EQUITIES	BEIJING ZHONG KE SAN HUAN	CHINA	23,694.92	0.00
06/30/2010	EQUITIES	BEKAERT SA NEW NPV	BELGIUM	2,423,665.66	836,191.46
06/30/2010	EQUITIES	BEL FUSE INC CL B	COMMUNICATIONS EQUIPMENT	308,324.25	-232,878.55
06/30/2010	EQUITIES	BEL GLOBAL RESOURCES HOLDINGS	HONG KONG	3,862.77	-1,011.77
06/30/2010	EQUITIES	BELC CO JPY50	FOODS	10,578.60	475.90
06/30/2010	EQUITIES	BELDEN INC	ELECTRIC COMP & EQUIP	1,361,197.80	29,776.69
06/30/2010	EQUITIES	BELGACOM NPV	BELGIUM	2,360,236.30	-354,803.64
06/30/2010	EQUITIES	BELL MICROPRODUCTS INC COM	TECHNOLOGY DISTRIBUTORS	772,155.52	-1,792.11
06/30/2010	EQUITIES	BELLE INTERNATIONAL HLDGS HKD0	HONG KONG	7,694,476.13	1,915,759.19
06/30/2010	EQUITIES	BELLEVUE GROUP AG CHF0.10	SWITZERLAND	21,353.74	-3,821.68
06/30/2010	EQUITIES	BELLUNA CO LTD Y50	RETAIL TRADE	92,059.56	-2,130.69
06/30/2010	EQUITIES	BELLWAY ORD 12.5P	CONSTRUCTION & MATERIALS	1,129,728.24	-1,011,025.54
06/30/2010	EQUITIES	BELO CORPORATION	BROADCASTING	-1,086,073.06	-608,300.34
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	7,509,294.00	-231,392.37
06/30/2010	EQUITIES	BENCHMARK ELECTRS INC	ELECTRC MANUFACTNG SVCS	3,095,774.45	-137,159.44
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	1,973,664.06	-572,139.48
06/30/2010	EQUITIES	BENDIGO MINING LTD NPV	AUSTRALIA	83,141.21	-58,020.65
06/30/2010	EQUITIES	BENEFICIAL MUT BANCORP INC COM	THRIFTS & MTG FINANCE	352,528.28	-15,476.52
06/30/2010	EQUITIES	BENEFIT ONE INC NPV	SERVICES	197,591.60	-66,480.57
06/30/2010	EQUITIES	BENESSE HOLDINGS INC JPY50	SERVICES	1,637,372.67	-40,665.94
06/30/2010	EQUITIES	BENETTON GROUP SPA EUR1.30	ITALY	562,392.07	-629,094.95
06/30/2010	EQUITIES	BENGANG STEEL PLATES 'B' CNY1	CHINA	560,082.70	78,309.58
06/30/2010	EQUITIES	BENI STABILI SPA	FRANCE	55,939.19	1,473.49
06/30/2010	EQUITIES	BENTOEL INTL INV IDR50	INDONESIA	43,595.69	0.00
06/30/2010	EQUITIES	BENUE CEMENT NGN0.50	NIGERIA	354,237.09	113,859.28
06/30/2010	EQUITIES	BERKELEY GROUP HLDGS	CONSTRUCTION & MATERIALS	238,906.27	-13,198.11
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	10,284,196.86	1,465,404.58
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	384,552,064.00	-10,084,045.72
06/30/2010	EQUITIES	BERKSHIRE HILLS BANCORP INC	THRIFTS & MTG FINANCE	782,044.08	-273,488.23
06/30/2010	EQUITIES	BERLIAN LAJU TANK IDR62.50	INDONESIA	64,102.51	0.00
06/30/2010	EQUITIES	BERLIAN LAJU TANKERS IDR62.50	INDONESIA	176,168.17	0.00
06/30/2010	EQUITIES	BERNER KANTONALBANK AG CHF20	SWITZERLAND	115,848.63	-3,997.94
06/30/2010	EQUITIES	BERRY PETROLEUM CO	OIL & GAS EXPL & PROD	2,853,196.76	657,992.79
06/30/2010	EQUITIES	BERTRANDT AG NPV	GERMANY	648,588.65	131,182.73
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	43,269,219.96	-3,465,939.64
06/30/2010	EQUITIES	BEST DENKI CO Y50	RETAIL TRADE	244,400.50	-218,769.97
06/30/2010	EQUITIES	BEYONICS TECHNOLOGY SGD0.25	SINGAPORE	36,902.80	-31,096.77

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	4,243,115.10	-49,041.77
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	91,667,225.99	11,547,107.72
06/30/2010	EQUITIES	BGC PARTNERS INC CL A	INVESTMNT BKG & BROKERAGE	723,192.75	-118,198.51
06/30/2010	EQUITIES	BGP HOLDINGS PLC STAKE OF GPT	AUSTRALIA	115.73	-87,725.23
06/30/2010	EQUITIES	BHARAT HEAVY ELECTRIC LIGHT	INDIA	345,978.72	0.00
06/30/2010	EQUITIES	BHARAT PETE CORP INR10	INDIA	4,586,295.65	1,757,240.97
06/30/2010	EQUITIES	BHARTI AIRTEL	SWITZERLAND	1,971,945.78	-382,435.23
06/30/2010	EQUITIES	BHARTI AIRTEL LIMITED INR5.00	INDIA	13,868,522.15	-5,797,483.10
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	93,001,782.49	5,985,246.84
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	87,232,648.73	5,475,565.45
06/30/2010	EQUITIES	BIC CAMERCA INC NPV	JAPAN	201,540.29	67.79
06/30/2010	EQUITIES	BIC EUR3.82	FRANCE	2,925,484.68	133,364.85
06/30/2010	EQUITIES	BIDVEST GROUP ORD RO.05	SOUTH AFRICA	8,571,653.81	0.00
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	14,090,751.09	3,313,161.86
06/30/2010	EQUITIES	BIG 5 SPORTING GOODS CORP	SPECIALTY STORES	796,599.36	-83,709.03
06/30/2010	EQUITIES	BIGBAND NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	170,180.02	-83,323.02
06/30/2010	EQUITIES	BIGLARI HOLDINGS INC	RESTAURANTS	1,405,523.10	-937.78
06/30/2010	EQUITIES	BILFINGER BERGER AG NPV	GERMANY	4,501,623.24	296,396.83
06/30/2010	EQUITIES	BILIA AB SER 'A' SEK10.00	SWEDEN	271,029.30	-78,786.57
06/30/2010	EQUITIES	BILLABONG INTERNATIONAL NPV	AUSTRALIA	875,048.59	-356,366.81
06/30/2010	EQUITIES	BILLERUD NPV	SWEDEN	1,696,846.25	58,155.29
06/30/2010	EQUITIES	BILLITON SHS USD0.50	MINING	11,173,515.47	-24,367.27
06/30/2010	EQUITIES	BIM BIRLESIK MAGAZALAR TRY1	TURKEY	14,990,375.92	10,302,167.90
06/30/2010	EQUITIES	BIMB HLDGS BERHAD MYR1	MALAYSIA	88,682.24	0.00
06/30/2010	EQUITIES	BINCKBANK NV EUR0.10	NETHERLANDS	852,062.38	21,622.20
06/30/2010	EQUITIES	BINGGRAE KRW5000	SOUTH KOREA	811,904.32	191,977.93
06/30/2010	EQUITIES	BIO PAPPEL SAB DE CV	MEXICO	127,986.56	-47,375.33
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	8,107,399.62	1,031,049.55
06/30/2010	EQUITIES	BIO-REFERENCE LABS INC COM	HEALTH CARE SERVICES	865,738.50	416,102.04
06/30/2010	EQUITIES	BIOCOMPATIBLES INTERNATIONAL	HEALTHCARE EQUIP & SVCS	23,332.58	9,700.19
06/30/2010	EQUITIES	BIOCRIST PHARM INC DEL	BIOTECHNOLOGY	341,798.94	-56,902.93
06/30/2010	EQUITIES	BIODEL INC COM	PHARMACEUTICALS	99,085.14	-51,835.25
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	51,508,351.05	-2,024,416.16
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	7,485,104.64	-18,150.33
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	10,455,571.84	-357,121.44
06/30/2010	EQUITIES	BIOMERIEUX NPV	FRANCE	2,997,952.04	665,869.95
06/30/2010	EQUITIES	BIOMIMETIC THERAPEUTICS INC	PHARMACEUTICALS	-102,437.44	23,748.52
06/30/2010	EQUITIES	BIOSANTE PHARMACEUTICALS INC	BIOTECHNOLOGY	11,992.64	-947.15
06/30/2010	EQUITIES	BIOSCRIP INC	HEALTH CARE SERVICES	-306,225.60	-7,408.74
06/30/2010	EQUITIES	BIOSENSORS INTERNATIONAL GROUP	SINGAPORE	1,365,604.18	-81,364.35

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BIOSPECIFICS TECHNOLOGIES CORP	BIOTECHNOLOGY	93,873.36	-20,580.46
06/30/2010	EQUITIES	BIOSTAR MICROTEC I TWD10	TAIWAN	86,970.73	-11,026.23
06/30/2010	EQUITIES	BIOTA HOLDINGS LTD NPV	AUSTRALIA	435,574.60	-425,293.84
06/30/2010	EQUITIES	BIOTAGE AB NPV	SWEDEN	58,005.65	-39,474.91
06/30/2010	EQUITIES	BIOTIME INC	BIOTECHNOLOGY	134,478.96	-18,473.39
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	3,628,433.01	227,434.66
06/30/2010	EQUITIES	BIRD CONSTRUCTION INCOME FUND	CDN CONSTRUCTION & ENG	268,731.79	47,428.20
06/30/2010	EQUITIES	BIRLA CORP INR10	INDIA	94,726.86	0.00
06/30/2010	EQUITIES	BISI INTERNATIONAL TBK IDR100	INDONESIA	71,679.90	0.00
06/30/2010	EQUITIES	BJS RESTAURANTS INC	RESTAURANTS	5,180,672.00	1,866,817.89
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	20,354,130.63	2,041,163.63
06/30/2010	EQUITIES	BK DANAMON IDR50000	INDONESIA	3,932,407.88	0.00
06/30/2010	EQUITIES	BK MANDIRI IDR500	INDONESIA	8,256,613.18	2,970,369.63
06/30/2010	EQUITIES	BK OF AYUDHYA THB10(NVDR)	THAILAND	1,232,216.10	-11,641.70
06/30/2010	EQUITIES	BK OF INDIA INR10(DEMAT)	INDIA	672,368.92	194,606.22
06/30/2010	EQUITIES	BK OF IRELAND ORD STK EUR0.1	IRELAND	1,352,367.68	-350,962.42
06/30/2010	EQUITIES	BK PAN INDONESIA IDR100	INDONESIA	272,634.66	0.00
06/30/2010	EQUITIES	BKW FMB ENERGIE AG CHF2.5	SWITZERLAND	4,664.89	0.00
06/30/2010	EQUITIES	BLACK BOX CORP DEL COM	COMMUNICATIONS EQUIPMENT	1,069,311.10	-115,719.43
06/30/2010	EQUITIES	BLACK HILLS CORP	MULTI-UTILITIES	3,178,988.67	88,174.23
06/30/2010	EQUITIES	BLACKBAUD INC	APPLICATION SOFTWARE	2,490,270.30	202,136.27
06/30/2010	EQUITIES	BLACKBOARD INC	APPLICATION SOFTWARE	4,582,145.51	805,015.10
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	18,749,263.20	-4,964,516.74
06/30/2010	EQUITIES	BLACKROCK KELSO CAP	ASSET MGMT & CUSTODY BNKS	648,213.77	68,528.81
06/30/2010	EQUITIES	BLACKSTONE GROUP LP	ASSET MGMT & CUSTODY BNKS	1,434,000.00	-3,021,000.00
06/30/2010	EQUITIES	BLINKX PLC ORD GBP0.01	SOFTWARE & COMP SERVICES	413,347.10	145,779.44
06/30/2010	EQUITIES	BLOM ASA NOK0.10	NORWAY	20,170.99	-44,007.98
06/30/2010	EQUITIES	BLOM BANK SAL GDS EACH REPR 1	LEBANON	1,237,600.00	240,379.54
06/30/2010	EQUITIES	BLOOMSBURY PUBLISH ORD	MEDIA	4,274.41	-1,282.62
06/30/2010	EQUITIES	BLOUNT INTL INC NEW COM	INDUSTRIAL MACHINERY	469,297.92	-44,401.47
06/30/2010	EQUITIES	BLUE COAT SYS INC COM NEW	COMMUNICATIONS EQUIPMENT	1,156,072.41	409,220.73
06/30/2010	EQUITIES	BLUE LABEL TELECOMS LIMITED	SOUTH AFRICA	989,132.25	-102,967.03
06/30/2010	EQUITIES	BLUE NILE INC	INTERNET RETAIL	5,277,526.76	325,947.74
06/30/2010	EQUITIES	BLUE SQUARE-ISRAEL LTD SPONSOR	ISRAEL	21,130.10	0.00
06/30/2010	EQUITIES	BLUEBAY ASSET MANAGEMENT PLC	FINANCIAL SERVICES	1,617,294.01	-118,835.37
06/30/2010	EQUITIES	BLUEGREEN CORP	HOTELS, RESORTS & CRUISE	53,550.91	-140,378.46
06/30/2010	EQUITIES	BLUELINX HLDGS INC	TRADING COS & DISTRIBUTOR	-17,355.37	-1,217.78
06/30/2010	EQUITIES	BLUESCOPE STEEL LTD	AUSTRALIA	1,591,116.11	-1,656,875.42
06/30/2010	EQUITIES	BLUESTAR INRZ	INDIA	107,500.33	0.00
06/30/2010	EQUITIES	BLUESTONE TIN LIMITED NPV	AUSTRALIA	23,394.96	-7,265.46

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BLYTH INC	HOUSEWARES & SPECIALTIES	637,824.47	-666,379.96
06/30/2010	EQUITIES	BM&F BOVESPA SA BOLSA DE	BRAZIL	10,339,617.66	-305,989.32
06/30/2010	EQUITIES	BMC SOFTWARE INC COM	SYSTEMS SOFTWARE	17,481,778.08	6,439,069.12
06/30/2010	EQUITIES	BML INC JPY 50	OTHER PRODUCTS	922,273.21	37,599.31
06/30/2010	EQUITIES	BMP SUNSTONE CORP COM	PHARMACEUTICALS	205,794.00	-18,186.78
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	81,027,662.88	-20,527,956.69
06/30/2010	EQUITIES	BNP PARIBAS EUR2 (STOCK	FRANCE	0.00	0.00
06/30/2010	EQUITIES	BOB EVANS FARMS INC	RESTAURANTS	2,573,848.66	-230,399.94
06/30/2010	EQUITIES	BOBST AG CHF1 REGD	SWITZERLAND	520,988.55	-214,247.24
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	9,086,203.85	1,353,497.27
06/30/2010	EQUITIES	BODYCOTE PLC	INDUSTRIAL ENGINEERING	5,619,321.27	-5,984,636.16
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	153,800,438.25	8,717,613.55
06/30/2010	EQUITIES	BOFI HLDG INC	THRIFTS & MTG FINANCE	9,813.40	-835.11
06/30/2010	EQUITIES	BOIRON EUR1	FRANCE	1,831,044.21	692,817.80
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	940,645.62	-50,187.15
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	7,176,562.07	701,474.62
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	2,774,366.33	164,649.53
06/30/2010	EQUITIES	BOLSA MEXICANA DE VALORES SA	MEXICO	105,866.74	0.00
06/30/2010	EQUITIES	BOLU CIMENTO SANAY TRY1	TURKEY	69,816.03	0.00
06/30/2010	EQUITIES	BOMBARDIER INC	CDN AEROSPACE & DEFENSE	3,639,636.68	-284,069.03
06/30/2010	EQUITIES	BON-TON STORES INC/THE	DEPARTMENT STORES	155,961.00	-6,776.68
06/30/2010	EQUITIES	BONAVISTA ENERGY TRUST	CDN OIL & GAS EXPL & PROD	588,555.55	-14,458.92
06/30/2010	EQUITIES	BONGRAIN SA EUR1	FRANCE	705,803.30	-421,629.88
06/30/2010	EQUITIES	BONHEUR ASA NOK1.25	NORWAY	2,152.80	-516.35
06/30/2010	EQUITIES	BONVESTS HLDGS SGD0.50	SINGAPORE	29,654.04	-13,330.47
06/30/2010	EQUITIES	BOO KOOK SECURITIES CO KRW5000	SOUTH KOREA	36,208.17	0.00
06/30/2010	EQUITIES	BOOKS A MILLION	SPECIALTY STORES	106,620.22	-44,287.16
06/30/2010	EQUITIES	BOOM LOGISTICS NPV	AUSTRALIA	31,113.88	-2,331.78
06/30/2010	EQUITIES	BOOTS & COOTS INC	OIL & GAS EQUIP/SVCS	121,982.50	-2,001.34
06/30/2010	EQUITIES	BORAL LIMITED NEW NPV	AUSTRALIA	1,481,207.51	-363,584.04
06/30/2010	EQUITIES	BORALEX INC	CDN INDEP PWR PRD/EN TRAD	704,195.40	-321,065.38
06/30/2010	EQUITIES	BORDERS GROUP INC COM	SPECIALTY STORES	-104,482.14	-1,263,812.72
06/30/2010	EQUITIES	BORGWARNER INC	AUTO PARTS & EQUIPMENT	9,654,667.74	1,787,655.12
06/30/2010	EQUITIES	BORUSSIA DORTMUND KGAA NPV	GERMANY	30,334.64	-6,246.32
06/30/2010	EQUITIES	BOSIDENG INTERNATIONAL HLDGS	HONG KONG	223,387.70	0.00
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	22,256,110.20	10,164,764.85
06/30/2010	EQUITIES	BOSSARD HLDGS AG CHF10(BR)	SWITZERLAND	70,943.05	-8,697.44
06/30/2010	EQUITIES	BOSTON BEER INC CL A	BREWERS	926,628.10	498,382.70
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	72,192,869.40	4,893,307.05
06/30/2010	EQUITIES	BOSTON PRIVATE FINL HLDGS INC	REGIONAL BANKS	1,199,021.39	-1,338,712.54

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	32,435,624.20	-65,241,616.95
06/30/2010	EQUITIES	BOTTOMLINE TECHNOLOGIES DEL	APPLICATION SOFTWARE	610,273.08	1,554.00
06/30/2010	EQUITIES	BOURSORAMA EUR4	FRANCE	600,870.48	54,996.84
06/30/2010	EQUITIES	BOUSTEAD HLDGS BHD MYR0.50	MALAYSIA	69,635.09	0.00
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	12,264,400.26	-2,576,535.65
06/30/2010	EQUITIES	BOVIS HOMES GROUP ORD 50P	CONSTRUCTION & MATERIALS	553,653.20	-312,663.14
06/30/2010	EQUITIES	BOWLEVEN ORD GBP0.1	OIL & GAS PRODUCERS	424,679.30	39,831.96
06/30/2010	EQUITIES	BOWNE & CO INC COM	COMMERCIAL PRINTING	563,558.16	-60,763.52
06/30/2010	EQUITIES	BOYD GAMING CORP	CASINOS & GAMING	1,216,260.42	-1,156,747.46
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	99,636,772.48	-61,069,708.83
06/30/2010	EQUITIES	BPZ RESOURCES INC	OIL & GAS EXPL & PROD	452,001.40	-799,556.30
06/30/2010	EQUITIES	BQE CANT VAUDOISE CHF20	SWITZERLAND	2,438,591.46	634,199.07
06/30/2010	EQUITIES	BQE MAROC COMM&IND MAD100	MOROCCO	40,815.14	0.00
06/30/2010	EQUITIES	BR MALLS PARTICIPACOES SA COM	BRAZIL	475,573.17	37,520.14
06/30/2010	EQUITIES	BRADSPAR SA PRF NPV	BRAZIL	506,289.49	0.00
06/30/2010	EQUITIES	BRADKEN LIMITED NPV	AUSTRALIA	1,907,523.10	131,132.47
06/30/2010	EQUITIES	BRADY CORPORATION CL A COM	ELECTRIC COMP & EQUIP	1,632,284.92	-78,113.10
06/30/2010	EQUITIES	BRAIT NPV SA REG	LUXEMBOURG	224,072.61	0.00
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	9,001,441.43	-4,910,122.87
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	7,754,921.00	-2,770,021.10
06/30/2010	EQUITIES	BRASIL BROKERS PARTICIPACOES	BRAZIL	398,218.73	54,081.98
06/30/2010	EQUITIES	BRASIL DISTR PAO ACU SP ADR	BRAZIL	4,418,626.30	0.00
06/30/2010	EQUITIES	BRASIL TELECOM SA NEW PRF SHS	BRAZIL	444,079.33	0.00
06/30/2010	EQUITIES	BRAVURA SOLUTIONS LTD	AUSTRALIA	7,876.37	-9,646.37
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	11,890,204.38	-438,659.87
06/30/2010	EQUITIES	BREAKWATER RESOURCES LTD	CDN DIV METALS & MINING	85,188.44	-29,624.27
06/30/2010	EQUITIES	BREITBURN ENERGY PARTNERS LP	OIL & GAS EXPL & PROD	1,718,172.28	462,158.61
06/30/2010	EQUITIES	BRIDGE BANCORP INC COM	REGIONAL BANKS	157,043.04	-15,836.99
06/30/2010	EQUITIES	BRIDGEPOINT ED INC COM	EDUCATION SERVICES	298,065.93	-63,995.55
06/30/2010	EQUITIES	BRIDGESTONE CO Y50	RUBBER PRODUCTS	8,216,684.69	-1,773,662.18
06/30/2010	EQUITIES	BRIGGS & STRATTON CORP	INDUSTRIAL MACHINERY	1,942,373.46	-992,928.32
06/30/2010	EQUITIES	BRIGHAM EXPLORATION CO	OIL & GAS EXPL & PROD	6,567,552.22	2,919,389.18
06/30/2010	EQUITIES	BRIGHTPOINT INC	TECHNOLOGY DISTRIBUTORS	1,830,080.00	82,265.86
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	6,939,155.88	-2,138,330.06
06/30/2010	EQUITIES	BRINKS CO	SECURITY & ALARM SERVICES	1,572,277.63	-384,572.10
06/30/2010	EQUITIES	BRISA EUR1	PORTUGAL	577,663.12	-294,647.59
06/30/2010	EQUITIES	BRISA TRY1	TURKEY	355,160.59	-5,419.64
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	138,284,354.40	7,530,999.84
06/30/2010	EQUITIES	BRISTOW GROUP INC COM	OIL & GAS EQUIP/SVCS	1,111,084.80	-117,596.44
06/30/2010	EQUITIES	BRIT INSURANCE HLDGS NVORD	NETHERLANDS	1,151,213.91	-683,997.86

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	13,482,277.11	3,102,560.75
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO	SOUTH AFRICA	90,309.07	0.00
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	92,944,436.02	20,426,986.61
06/30/2010	EQUITIES	BRITISH AMERN TOB MALAYSIA	MALAYSIA	9,004.66	0.00
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	2,881,429.99	-1,918,870.16
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	31,936,367.93	9,550,057.76
06/30/2010	EQUITIES	BRITVIC ORD GBP0.2(WI)	BEVERAGES	5,191,208.10	1,535,996.59
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	56,655,021.57	12,930,562.04
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	7,581,238.31	738,206.74
06/30/2010	EQUITIES	BROADWAY INDUSTRIAL GROUP PTE	SINGAPORE	144,531.19	21,217.38
06/30/2010	EQUITIES	BROADWIND ENERGY INC COM	HEAVY ELECTRICAL EQ	174,412.00	-189,637.56
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	9,236,554.80	-2,663,473.46
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	-2,957,160.00	675,228.05
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC	CDN DIV RE ACTIVITIES	5,789,901.86	-1,776,394.32
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC CL A	CDN DIV RE ACTIVITIES	4,275,180.00	375,543.00
06/30/2010	EQUITIES	BROOKFIELD HOMES CORP COM	HOMEBUILDING	79,633.10	-221,471.07
06/30/2010	EQUITIES	BROOKFIELD INCORPORACOES AS	BRAZIL	243,360.54	0.00
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	6,015,534.93	-362,058.21
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	3,661,351.20	-88,125.52
06/30/2010	EQUITIES	BROOKLINE BANCORP INC DEL	THRIFTS & MTG FINANCE	2,017,891.20	-661,484.53
06/30/2010	EQUITIES	BROOKS AUTOMATION INC	SEMICONDUCTOR EQUIPMENT	1,893,533.07	-552,575.58
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	1,847,623.43	-157,474.82
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	6,019,357.74	-851,905.71
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	18,626,617.44	3,581,128.39
06/30/2010	EQUITIES	BROWN SHOE INC NEW COM	APPAREL RETAIL	896,740.75	237,469.40
06/30/2010	EQUITIES	BRUKER CORPORATION	LIFE SCIENCES TOOLS & SVC	1,623,274.88	117,913.58
06/30/2010	EQUITIES	BRUNEL INTL EUR0.05	NETHERLANDS	1,429,578.83	578,813.67
06/30/2010	EQUITIES	BRUNSWICK CORP COM	LEISURE PRODUCTS	3,741,579.16	-666,099.26
06/30/2010	EQUITIES	BRUSH ENGINEERED MATERIALS INC	DIV METALS & MINING	602,796.60	-143,097.81
06/30/2010	EQUITIES	BRYN MAWR BK CORP	REGIONAL BANKS	64,955.38	-5,401.31
06/30/2010	EQUITIES	BT GROUP ORD GBP0.05	FIXED LINE TELECOMM	7,697,928.03	-8,811,294.41
06/30/2010	EQUITIES	BTG ORD GBP0.10	SUPPORT SERVICES	-608,878.87	-52,363.37
06/30/2010	EQUITIES	BU KWANG PHARM CO KRW500	SOUTH KOREA	5.78	0.00
06/30/2010	EQUITIES	BUCHER INDUSTRIES CHF0.20	SWITZERLAND	764,590.35	102,101.14
06/30/2010	EQUITIES	BUCKEYE TECHNOLOGIES INC	PAPER PRODUCTS	1,517,195.90	-132,839.93
06/30/2010	EQUITIES	BUCKLE INC COM	APPAREL RETAIL	1,023,920.86	384,671.07
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	14,944,092.80	979,893.67
06/30/2010	EQUITIES	BUDIMEX PLN5	POLAND	86,583.12	0.00
06/30/2010	EQUITIES	BUFFALO WILD WINGS INC	RESTAURANTS	2,682,155.34	186,634.89
06/30/2010	EQUITIES	BUFFETS RESTAURANTS HOLDINGS	US RIGHTS AND WARRANTS	1.26	0.00



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BUILD A BEAR WORKSHOP INC	SPECIALTY STORES	87,299.28	-96,702.92
06/30/2010	EQUITIES	BUILDERS FIRSOURCES INC	BUILDING PRODUCTS	-3,384.00	-117,732.57
06/30/2010	EQUITIES	BULGARI SPA EUR0.07	ITALY	1,465,984.20	193,618.07
06/30/2010	EQUITIES	BULL NEW ORD EUR10	FRANCE	102,638.29	-12,793.88
06/30/2010	EQUITIES	BUMI RESOURCES IDR500	INDONESIA	799,838.96	0.00
06/30/2010	EQUITIES	BUMRUNGRAD HOPTL THB1(ALIEN	THAILAND	31,557.84	0.00
06/30/2010	EQUITIES	BUMWOO ENG CO LTD KRW500	SOUTH KOREA	162,066.64	0.00
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	19,344,115.07	-10,277,236.25
06/30/2010	EQUITIES	BUNZL ORD GBP0.3214857	GENERAL INDUSTRIALS	10,560,077.05	426,207.50
06/30/2010	EQUITIES	BUONGIORNA SPA EUR0.26	ITALY	87,168.72	-37,139.17
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	36,551,665.95	18,719,423.55
06/30/2010	EQUITIES	BURCKHARDT COMPRESSION HOLDING	SWITZERLAND	1,260,676.03	83,182.43
06/30/2010	EQUITIES	BURE FORVALTNING AB SEK.75	SWEDEN	38,267.93	-4,433.19
06/30/2010	EQUITIES	BUREAU VERITAS EUR0.12	FRANCE	1,399,899.97	251,757.21
06/30/2010	EQUITIES	BURGER KING HOLDINGS INC	RESTAURANTS	4,151,548.36	-979,438.72
06/30/2010	EQUITIES	BURU ENERGY LIMITED NPV	AUSTRALIA	0.19	0.02
06/30/2010	EQUITIES	BUSAN BANK KRW5000	SOUTH KOREA	679,691.94	0.00
06/30/2010	EQUITIES	BUSINESS CONNEXION ORD ZAR0.01	SOUTH AFRICA	77,656.37	0.00
06/30/2010	EQUITIES	BUZZI UNICEM SPA EUR0.60	ITALY	174,989.96	29,107.41
06/30/2010	EQUITIES	BW OFFSHORE LTD USD0.01	NORWAY	74,755.96	4,084.51
06/30/2010	EQUITIES	BWG HOMES ASA NOK1	NORWAY	5,194.14	-1,568.24
06/30/2010	EQUITIES	BWIN INTERACTIVE ENTERTAINMENT	AUSTRIA	932,894.89	-128,983.89
06/30/2010	EQUITIES	BYD CO 'H' SHS CNY1	CHINA	3,103,234.16	796,782.14
06/30/2010	EQUITIES	BYGGMAX GROUP AB	SWEDEN	526,214.34	-5,739.72
06/30/2010	EQUITIES	B2W-COMPANHIA GLOBAL VAREJO	BRAZIL	3,556,198.61	-2,369,092.74
06/30/2010	EQUITIES	C C LAND HOLDINGS HKD0.1	HONG KONG	-955,186.43	307,469.48
06/30/2010	EQUITIES	C K D CORP Y50	MACHINERY	470,242.97	-78,595.14
06/30/2010	EQUITIES	C&C GROUP ORD EUR0.01	IRELAND	1,360,650.11	202,735.83
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	26,960,176.80	-6,969,134.50
06/30/2010	EQUITIES	CABELAS INC	SPECIALTY STORES	579,329.94	111,887.01
06/30/2010	EQUITIES	CABLE & WIRELESS COMMUNICATION	FIXED LINE TELECOMM	6,229,607.42	0.00
06/30/2010	EQUITIES	CABLE & WIRELESS WORLDWIDE	FIXED LINE TELECOMM	2,682,470.83	-302,298.76
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	20,351,980.46	6,440,665.08
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	13,491,883.67	-1,798,620.40
06/30/2010	EQUITIES	CABOT MICROELECTRONICS CORP	SEMICONDUCTOR EQUIPMENT	1,075,610.64	60,033.86
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	9,222,643.80	1,349,733.97
06/30/2010	EQUITIES	CAC CORP NPV	SERVICES	208,002.69	-99,684.23
06/30/2010	EQUITIES	CACI INTL INC CL A	IT CONSULTNG & OTHER SVCS	5,964,489.36	-769,727.34
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	11,978,265.15	-5,378,022.43
06/30/2010	EQUITIES	CADENCE PHARMACEUTICALS INC	PHARMACEUTICALS	367,891.81	-92,202.83

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CADILA HEALTHCARE INR5	INDIA	204,740.95	0.00
06/30/2010	EQUITIES	CADIZ INC	WATER UTILITIES	147,145.37	12,296.57
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	11,233,506.04	2,807,492.81
06/30/2010	EQUITIES	CAI INTL INC COM	TRADING COS & DISTRIBUTOR	-282,577.40	61,920.66
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	16,432,513.70	8,889,331.28
06/30/2010	EQUITIES	CAIRO POULTRY CO	EGYPT	79,123.94	0.00
06/30/2010	EQUITIES	CAJA DE AHORROS DEL	SPAIN	59,306.84	7,208.25
06/30/2010	EQUITIES	CAL DIVE INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	2,147,769.00	-821,819.08
06/30/2010	EQUITIES	CAL MAINE FOODS INC COM NEW	PACKAGED FOODS & MEATS	937,911.82	116,984.72
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS	THAILAND	60,901.58	0.00
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS(THAILAND)	THAILAND	97,337.22	0.00
06/30/2010	EQUITIES	CALAMOS ASSET MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	510,901.12	-638,553.47
06/30/2010	EQUITIES	CALAVO GROWERS INC	PACKAGED FOODS & MEATS	193,572.88	21,594.03
06/30/2010	EQUITIES	CALGON CARBON CORP	COMMODITY CHEMICALS	535,081.36	223,405.16
06/30/2010	EQUITIES	CALIFORNIA FIRST NATL BANCORP	SPECIALIZED FINANCE	7,515.06	-200.97
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	3,808,619.10	-536,933.83
06/30/2010	EQUITIES	CALIFORNIA WTR SVC GROUP COM	WATER UTILITIES	1,630,633.20	83,648.90
06/30/2010	EQUITIES	CALIPER LIFE SCIENCES INC	LIFE SCIENCES TOOLS & SVC	18,574.50	-752.41
06/30/2010	EQUITIES	CALIX NETWORKS INC	COMMUNICATIONS EQUIPMENT	30,892.86	-254.13
06/30/2010	EQUITIES	CALLAWAY GOLF CO	LEISURE PRODUCTS	2,689,080.48	-1,719,419.25
06/30/2010	EQUITIES	CALLIDEN GROUP LTD NPV	AUSTRALIA	19,971.58	-32,670.99
06/30/2010	EQUITIES	CALLON PETE CO DEL	OIL & GAS EXPL & PROD	575,215.20	-43,507.43
06/30/2010	EQUITIES	CALLOWAY REIT	CDN RETAIL REITS	609,571.90	11,551.44
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	12,029,812.80	-4,711,439.59
06/30/2010	EQUITIES	CALTAGIRONE EDITOR EUR01	ITALY	62,658.71	-120,989.65
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	5,529,613.35	-1,567,168.83
06/30/2010	EQUITIES	CAMAC ENERGY INC	OIL & GAS EXPL & PROD	22,465.79	-2,034.57
06/30/2010	EQUITIES	CAMBIUM LEARNING GROUP INC	EDUCATION SERVICES	2,782.80	-338.42
06/30/2010	EQUITIES	CAMBREX CORP COM	LIFE SCIENCES TOOLS & SVC	188,521.20	-736,778.70
06/30/2010	EQUITIES	CAMDEN NATL CORP COM	REGIONAL BANKS	376,778.52	-75,298.49
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	35,990,926.30	-1,029,071.90
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	8,797,736.72	-1,107,470.19
06/30/2010	EQUITIES	CAMEO COMMUNICATIONS INC TWD10	TAIWAN	7,632.70	-806.63
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	16,571,444.04	5,500,428.10
06/30/2010	EQUITIES	CAMILLO EITZEN & CO ASH NOK5	NORWAY	7,949.99	-45,395.63
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	24,242,900.47	4,087,613.74
06/30/2010	EQUITIES	CANADA EQUITY FUTURES	CANADA FUTURES	-6,523.25	0.00
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	15,013,790.71	-2,870,848.58
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	22,586,443.62	1,245,566.14
06/30/2010	EQUITIES	CANADIAN NATL RY CO COM	CDN RAILROADS	717,445.32	472,795.95

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	47,768,923.51	42,889.55
06/30/2010	EQUITIES	CANADIAN OIL SANDS TR	CDN OIL & GAS EXPL & PROD	2,952,862.80	-502,488.59
06/30/2010	EQUITIES	CANADIAN PAC RY LTD COM	CDN RAILROADS	25,738,983.02	1,209,460.46
06/30/2010	EQUITIES	CANADIAN PACIFIC RAILWAY LTD	CDN RAILROADS	4,495,821.99	-408,431.44
06/30/2010	EQUITIES	CANADIAN TIRE CORP LTD	CDN GENERAL MERCH STORE	3,917,731.81	-532,087.63
06/30/2010	EQUITIES	CANADIAN UTILITIES LTD	CDN MULTI-UTILITIES	1,915,793.51	17,984.83
06/30/2010	EQUITIES	CANADIAN WESTERN BANK	CDN REGIONAL BANKS	2,079,655.57	270,744.04
06/30/2010	EQUITIES	CANAM GROUP INC	CDN STEEL	25,476.52	929.03
06/30/2010	EQUITIES	CANARA BANK INR10	INDIA	8,919,198.38	4,909,732.85
06/30/2010	EQUITIES	CANBAS CO LTD	JAPAN	27,743.25	-127,012.75
06/30/2010	EQUITIES	CANFOR CORPORATION NEW	CDN FOREST PRODUCTS	757,493.06	-241,127.45
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	90,601,449.65	-8,578,127.01
06/30/2010	EQUITIES	CANON MARKETING JAPAN INC NPV	RETAIL TRADE	937,438.28	-143,160.26
06/30/2010	EQUITIES	CANTELL MEDICAL CORP	HEALTH CARE EQUIPMENT	1,055,389.90	-112,438.77
06/30/2010	EQUITIES	CAP GEMINI EUR8	FRANCE	3,453,821.53	-29,489.75
06/30/2010	EQUITIES	CAPCOM CO Y50	OTHER FINANCING BUSINESS	2,197.08	0.00
06/30/2010	EQUITIES	CAPE LAMBERT RESOURCES LTD NPV	AUSTRALIA	38,753.34	-9,376.86
06/30/2010	EQUITIES	CAPE ORD 25P	CONSTRUCTION & MATERIALS	1,084,695.14	367,123.69
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	4,501,176.85	837,759.43
06/30/2010	EQUITIES	CAPINORDIC AS DKK5	DENMARK	17,265.90	-388,805.35
06/30/2010	EQUITIES	CAPITA GROUP PLC	SUPPORT SERVICES	3,416,460.69	168,218.57
06/30/2010	EQUITIES	CAPITAL CITY BANK GROUP INC	REGIONAL BANKS	390,873.74	-544,039.08
06/30/2010	EQUITIES	CAPITAL GOLD CORP	GOLD	297,012.00	-16,008.00
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	67,724,069.40	-17,888,203.98
06/30/2010	EQUITIES	CAPITAL PORPTY FD UNITS	SOUTH AFRICA	226,166.99	0.00
06/30/2010	EQUITIES	CAPITAL SHOPPING CENTRES GRP	REAL ESTATE INVEST & SVCS	1,118,848.89	-1,701,883.49
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	3,025,874.88	-5,028,445.56
06/30/2010	EQUITIES	CAPITAL SOUTHWEST CORP	ASSET MGMT & CUSTODY BNKS	292,037.02	-19,014.26
06/30/2010	EQUITIES	CAPITAL SR LIVING CORP COM	HEALTH CARE FACILITIES	70,514.36	-37,793.76
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	13,146,521.36	988,253.10
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	6,968,936.43	-184,481.16
06/30/2010	EQUITIES	CAPITAMALLS ASIA LTD	SINGAPORE	945,678.04	-213,289.68
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	2,673,856.60	124,505.09
06/30/2010	EQUITIES	CAPLEASE INC	DIVERSIFIED REITS	380,819.82	-383,082.23
06/30/2010	EQUITIES	CAPSTEAD MTG CORP	MORTGAGE REITS	1,011,378.04	-84,886.92
06/30/2010	EQUITIES	CAPSTONE TURBINE CORP COM	HEAVY ELECTRICAL EQ	9,190.44	-1,213.51
06/30/2010	EQUITIES	CARACO PHARMACEUTICAL LABS LTD	PHARMACEUTICALS	90,831.68	-91,129.69
06/30/2010	EQUITIES	CARBO CERAMICS INC	OIL & GAS EQUIP/SVCS	4,048,848.34	801,682.87
06/30/2010	EQUITIES	CARDINAL FINL CORP COM	REGIONAL BANKS	355,342.68	53,578.08
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	56,057,411.70	-1,350,480.47

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CARDIOME PHARMA CORP	CDN PHARMACEUTICALS	-732,871.59	-24,363.74
06/30/2010	EQUITIES	CARDIONET INC COM	HEALTH CARE SERVICES	288,554.88	-349,788.96
06/30/2010	EQUITIES	CARDNO LIMITED NPV	AUSTRALIA	30,616.87	68.35
06/30/2010	EQUITIES	CARDTRONICS INC COM	CONSUMER FINANCE	-53,550.72	28,446.28
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	17,046,125.84	-3,507,611.83
06/30/2010	EQUITIES	CAREER TECHNOLOGY TWD10	TAIWAN	349,462.96	-3,294.29
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	13,671,665.20	-1,694,366.21
06/30/2010	EQUITIES	CARIBOU COFFEE INC COM	RESTAURANTS	63,856.21	15,313.69
06/30/2010	EQUITIES	CARILLION ORD GBP0.50	CONSTRUCTION & MATERIALS	490,254.50	-68,619.96
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	7,363,185.61	457,439.08
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	7,678,860.15	1,131,162.78
06/30/2010	EQUITIES	CARLSBERG BREWERY MALAYSIA	MALAYSIA	130,317.87	0.00
06/30/2010	EQUITIES	CARMAX INC	AUTOMOTIVE RETAIL	14,335,144.10	3,153,935.94
06/30/2010	EQUITIES	CARMIKE CINEMAS INC	MOVIES & ENTERTAINMENT	92,305.92	-41,505.02
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	42,856,611.84	-12,180,603.63
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	34,283,688.16	7,388,010.56
06/30/2010	EQUITIES	CARPENTER TECHNOLOGY CORP COM	STEEL	4,331,557.37	-974,339.10
06/30/2010	EQUITIES	CARPETRIGHT ORD 1P	GENERAL RETAILERS	-541,985.56	111,185.18
06/30/2010	EQUITIES	CARR'S MILLING IND ORD GBP0.25	FOOD PRODUCERS	20,651.28	-1,878.95
06/30/2010	EQUITIES	CARREFOUR EUR2.5	FRANCE	11,841,416.23	-4,107,623.30
06/30/2010	EQUITIES	CARRIZO OIL & GAS INC COM	OIL & GAS EXPL & PROD	2,027,006.66	-1,281,748.33
06/30/2010	EQUITIES	CARROLS REST GROUP INC COM	RESTAURANTS	106,787.19	-44,752.27
06/30/2010	EQUITIES	CARSALES.COM AU LTD	AUSTRALIA	181,133.10	34,537.50
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	6,362,658.75	743,267.15
06/30/2010	EQUITIES	CASA GRANDE SAA PEN10	PERU	43,521.13	0.00
06/30/2010	EQUITIES	CASCADE CORP	CONSTR,FARM MACH & HVY TR	427,064.16	-23,167.57
06/30/2010	EQUITIES	CASCADES INC	CDN PAPER PACKAGING	1,000,188.45	-229,375.24
06/30/2010	EQUITIES	CASELLA WASTE SYSTEMS INC	ENVIRON & FACILITIES SVCS	2,452.44	-184.77
06/30/2010	EQUITIES	CASEYS GEN STORES INC	FOOD RETAIL	2,595,757.30	885,080.26
06/30/2010	EQUITIES	CASH AMERICA INTERNATIONAL INC	CONSUMER FINANCE	2,736,459.50	474,296.12
06/30/2010	EQUITIES	CASHBUILD ZAR0.01	SOUTH AFRICA	69,670.31	0.00
06/30/2010	EQUITIES	CASINO GUICH-PERR EUR1.53	FRANCE	2,056,080.40	-30,898.66
06/30/2010	EQUITIES	CASIO COMPUTER CO Y50	ELECTRIC APPLIANCES	727,695.42	-737,511.98
06/30/2010	EQUITIES	CASS INFORMATION SYS INC COM	DATA PROCNG/OUTSRCD SVCS	272,630.00	14,175.56
06/30/2010	EQUITIES	CASTELLUM AB NPV	SWEDEN	1,533,415.62	0.00
06/30/2010	EQUITIES	CASTINGS ORD 10P	INDUSTRIAL ENGINEERING	55,044.14	-45,115.74
06/30/2010	EQUITIES	CASTLE A M & CO	STEEL	383,447.34	-62,878.89
06/30/2010	EQUITIES	CASTROL INDIA INR10 DEMAT	INDIA	482,248.44	0.00
06/30/2010	EQUITIES	CASUALMALE RETAIL GROUP INC	APPAREL RETAIL	102,753.90	-662.72
06/30/2010	EQUITIES	CATALYST HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	3,012,505.50	489,488.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CATALYST PAPER CORP	CDN PAPER PRODUCTS	277.14	-1,949.16
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	121,230,150.36	24,542,585.74
06/30/2010	EQUITIES	CATHAY FINANCIAL HOLDING CO	TAIWAN	1,403,202.44	0.00
06/30/2010	EQUITIES	CATHAY GENERAL BANCORP	REGIONAL BANKS	1,524,284.47	-1,085,361.30
06/30/2010	EQUITIES	CATHAY NO 1 REIT NPV	TAIWAN	156,838.46	0.00
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	2,210,441.46	30,569.54
06/30/2010	EQUITIES	CATLIN GROUP COM STK USD0.01	NONLIFE INSURANCE	2,107,533.79	-1,062.18
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	2,185,462.98	617,627.09
06/30/2010	EQUITIES	CAVCO INDS INC DEL	HOMEBUILDING	-36,059.50	54,453.26
06/30/2010	EQUITIES	CAVIUM NETWORKS INC	SEMICONDUCTORS	1,405,276.83	465,120.01
06/30/2010	EQUITIES	CAWACHI LTD JPY50	RETAIL TRADE	220,672.39	-15,784.61
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	6,059,103.95	-3,552,158.01
06/30/2010	EQUITIES	CBEYOND INC	INTEGRATED TELECOMM SVCS	3,818,787.50	-1,076,665.25
06/30/2010	EQUITIES	CBIZ INC	RESEARCH & CONSULTING SVC	718,368.36	152,680.12
06/30/2010	EQUITIES	CBL & ASSOC PPTYS INC COM	RETAIL REITS	3,100,452.96	-851,588.99
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	27,168,435.32	-18,726,966.13
06/30/2010	EQUITIES	CCC SA PLN0.1	POLAND	47,800.93	0.00
06/30/2010	EQUITIES	CCL INDUSTRIES INC	CDN METAL/GLASS CONTAINS	1,324,895.31	103,169.91
06/30/2010	EQUITIES	CCT TELECOM HLDGS HKD5	HONG KONG	9,217.75	-778.17
06/30/2010	EQUITIES	CDC CORPORATION SHS A	HONG KONG	10,551.84	-1,870.42
06/30/2010	EQUITIES	CDI CORP COM	HUMAN RESOURCE & EMP SVCS	565,975.32	5,382.04
06/30/2010	EQUITIES	CE FRANKLIN LTD	CDN OIL & GAS EQUIP/SVCS	45,522.57	15,197.30
06/30/2010	EQUITIES	CEC ENTMT INC COM	RESTAURANTS	3,008,876.84	115,493.66
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	1,506,210.02	-1,119,942.85
06/30/2010	EQUITIES	CEGID GROUP EUR0.95	FRANCE	33,168.82	15,941.72
06/30/2010	EQUITIES	CELADON GROUP INC	TRUCKING	544,064.78	-26,109.51
06/30/2010	EQUITIES	CELANESE CORP	COMMODITY CHEMICALS	10,773,849.01	-1,449,817.46
06/30/2010	EQUITIES	CELERA CORP	BIOTECHNOLOGY	1,031,651.20	-438,555.68
06/30/2010	EQUITIES	CELESIO AG	GERMANY	17,742,324.44	-4,527,760.90
06/30/2010	EQUITIES	CELESTICA INC	CDN ELECTRC MANUFACT SVCS	4,934,416.40	-408,722.15
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	77,764,662.36	17,575,590.48
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD ILS0.01	ISRAEL	497,277.56	-49,586.72
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD SHS	ISRAEL	192,389.30	0.00
06/30/2010	EQUITIES	CELLDEX THERAPEUTICS INC NEW	BIOTECHNOLOGY	309,140.64	-168,272.84
06/30/2010	EQUITIES	CELLNET DATA SYS INC	WIRELESS TELECOMM SVCS	0.00	0.00
06/30/2010	EQUITIES	CELLU TISSUE HOLDINGS INC	HOUSEHOLD PRODUCTS	6,689.97	20.84
06/30/2010	EQUITIES	CELTIC EXPLORATION LTD	CDN OIL & GAS EXPL & PROD	-819,665.93	-47,805.51
06/30/2010	EQUITIES	CEMENTIR HLDG SPA EUR1	ITALY	68,635.56	-119,960.80
06/30/2010	EQUITIES	CEMENTOS PORTLAND VALDERRIVAS	SPAIN	118,696.76	-235,749.14
06/30/2010	EQUITIES	CEMEX SAB DE CV	MEXICO	1,330,237.37	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CENCOSUD SA COM NPV	CHILE	716,206.97	0.00
06/30/2010	EQUITIES	CENIT AG SYSTEM HAU NPV	GERMANY	7,895.48	636.22
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	25,449,868.83	-2,343,143.65
06/30/2010	EQUITIES	CENOVUS ENERGY INC W/I	CDN INTEGRATED OIL & GAS	6,447,500.00	-579,303.53
06/30/2010	EQUITIES	CENTAMIN EGYPT LTD ORD SHS	AUSTRALIA	1,910,479.93	302,586.42
06/30/2010	EQUITIES	CENTAMIN EGYPT ORD NPV	AUSTRALIA	1,153,087.01	248,187.54
06/30/2010	EQUITIES	CENTENE CORP DEL	MANAGED HEALTH CARE	3,892,317.00	111,417.92
06/30/2010	EQUITIES	CENTENNIAL COAL CO NPV	AUSTRALIA	4,639,326.20	733,039.54
06/30/2010	EQUITIES	CENTER FINANCIAL CORP CALIF	REGIONAL BANKS	13,276.70	-1,538.81
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	14,071,303.68	951,356.41
06/30/2010	EQUITIES	CENTERRA GOLD INC	CDN GOLD	1,183,415.05	-55,672.64
06/30/2010	EQUITIES	CENTERSTATE BANKS INC	REGIONAL BANKS	95,421.13	16,888.91
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS BRAS PREF	BRAZIL	8,666,443.91	821,408.72
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS DE SANTA	BRAZIL	649,052.91	-37,244.19
06/30/2010	EQUITIES	CENTRAL CHINA REAL ESTATE LTD	CHINA	90,391.38	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	295,276.42	-534,479.72
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA	CZECH REPUBLIC	134,762.55	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	1,120,907.30	-4,854,526.27
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	1,857,749.79	-245,079.47
06/30/2010	EQUITIES	CENTRAL GLASS CO Y50	CHEMICALS	1,389,609.23	-13,734.03
06/30/2010	EQUITIES	CENTRAL JAPAN RY Y5000	TRANSPORTATION EQUIPMENT	18,375,327.70	-2,195,915.62
06/30/2010	EQUITIES	CENTRAL PAC FINL CORP	REGIONAL BANKS	18,000.00	-5,778.00
06/30/2010	EQUITIES	CENTRAL VT PUB SVC CORP	ELECTRIC UTILITIES	338,501.52	2,287.79
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	41,014,076.73	2,656,487.83
06/30/2010	EQUITIES	CENTURY ALUM CO COM	ALUMINUM	1,596,119.63	-19,779.09
06/30/2010	EQUITIES	CENTURY BANCORP INC MASS CL A	REGIONAL BANKS	64,643.32	3,546.27
06/30/2010	EQUITIES	CENTURY CITY INTL HKD0.10	HONG KONG	14,053.92	-888.63
06/30/2010	EQUITIES	CENTURY TOKYO LEASING CORP	SERVICES	771.07	0.00
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	43,376,548.48	2,158,958.12
06/30/2010	EQUITIES	CENVEO INC	COMMERCIAL PRINTING	339,031.16	-371,530.66
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	13,417,175.50	-204,611.46
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	5,671,544.58	889,595.93
06/30/2010	EQUITIES	CERADYNE INC	AEROSPACE & DEFENSE	2,129,007.62	-267,716.44
06/30/2010	EQUITIES	CERES POWER HLDGS ORD GBP 0.05	ELECTRONIC & ELECT EQUIP	128,764.00	-430,878.91
06/30/2010	EQUITIES	CERMAQ ASA NOK10	NORWAY	163,855.45	-28,947.98
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	13,119,331.97	7,007,734.67
06/30/2010	EQUITIES	CERUS CORP COM	HEALTH CARE SUPPLIES	77,438.96	-6,325.00
06/30/2010	EQUITIES	CESC INR10	INDIA	61,172.44	0.00
06/30/2010	EQUITIES	CESP-CIA ENERGETICA DE SAO PAU	BRAZIL	1,077,847.07	0.00
06/30/2010	EQUITIES	CEVA INC	SEMICONDUCTORS	220,033.80	74,088.66

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CEZ CZK100	CZECH REPUBLIC	19,374,926.47	-348,895.78
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	11,480,960.25	-5,923,962.56
06/30/2010	EQUITIES	CFAO	FRANCE	-231,885.37	64,028.48
06/30/2010	EQUITIES	CFE NPV	BELGIUM	370,741.88	58,907.19
06/30/2010	EQUITIES	CFS RETAIL PROPERTY TRUST UNIT	AUSTRALIA	1,498,227.00	-157,733.57
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	11,705,443.68	3,621,135.60
06/30/2010	EQUITIES	CH ENERGY GROUP INC COM	MULTI-UTILITIES	1,643,018.04	-235,863.89
06/30/2010	EQUITIES	CH ROBINSON WORLDWIDE INC	AIR FREIGHT & LOGISTICS	26,713,048.35	8,735,241.41
06/30/2010	EQUITIES	CHALLENGER FIN SER NPV	AUSTRALIA	1,719,878.03	-105,054.39
06/30/2010	EQUITIES	CHAM PAPER GROUP HOLDING AG	SWITZERLAND	100,486.85	-105,301.18
06/30/2010	EQUITIES	CHAMPION TECHN LGY HKD0.10	HONG KONG	38,416.00	-116,217.26
06/30/2010	EQUITIES	CHANG GWA BANK TWD10	TAIWAN	425,081.31	38,068.19
06/30/2010	EQUITIES	CHANGSHA ZOOMLION HEAVY A CNY1	CHINA	54,149.35	0.00
06/30/2010	EQUITIES	CHAODA MODERN AGRI HKD0.10	CHINA	846,632.96	-19,329.67
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	7,411,288.61	-1,788,580.06
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	43,129,902.18	1,556,377.08
06/30/2010	EQUITIES	CHARLES VOGELE HLDG AG CHF6	SWITZERLAND	38,953.26	119.93
06/30/2010	EQUITIES	CHARM COMMUNICATIONS INC	HONG KONG	350,784.00	-90,016.00
06/30/2010	EQUITIES	CHARMING SHOPPES INC PA COM	APPAREL RETAIL	1,185,903.75	-747,757.82
06/30/2010	EQUITIES	CHAROEN POKPHAND FOODS THB1	THAILAND	9,705,842.52	5,534,080.71
06/30/2010	EQUITIES	CHAROEN POKPHAND FOODS THB1	THAILAND	303,480.91	0.00
06/30/2010	EQUITIES	CHAROEN POKPHAND INDONESIA	INDONESIA	418,669.17	0.00
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	2,165,292.82	-260,569.15
06/30/2010	EQUITIES	CHARTER COMMUNICATIONS INC	CABLE & SATELLITE	131,976.31	0.00
06/30/2010	EQUITIES	CHARTER INTERNATIONAL ORD GBP0	GENERAL INDUSTRIALS	3,518,908.61	14,114.14
06/30/2010	EQUITIES	CHATHAM LODGING TRUST	SPECIALIZED REITS	105,772.53	-3,255.45
06/30/2010	EQUITIES	CHAUCER HOLDINGS ORD GBP0.25	NONLIFE INSURANCE	465.98	-41.05
06/30/2010	EQUITIES	CHECKPOINT SOFTWARE TECH	ISRAEL	14,039,844.00	3,965,792.41
06/30/2010	EQUITIES	CHECKPOINT SYS INC COM	ELECTRONIC EQUIP & INSTR	1,258,582.64	90,948.06
06/30/2010	EQUITIES	CHEESECAKE FACTORY (THE)	RESTAURANTS	3,198,717.48	496,468.68
06/30/2010	EQUITIES	CHEIL INDUSTRIES KSWN5000	SOUTH KOREA	233,689.17	140,281.11
06/30/2010	EQUITIES	CHELSEA THERAPEUTICS INTERNATI	BIOTECHNOLOGY	210,722.67	-33,409.44
06/30/2010	EQUITIES	CHEMED CORP NEW	HEALTH CARE SERVICES	3,191,795.60	705,212.45
06/30/2010	EQUITIES	CHEMICAL FINL CORP COM	REGIONAL BANKS	910,752.48	-367,315.36
06/30/2010	EQUITIES	CHEMICAL WORKS OF GEDEON	HUNGARY	17,871,291.26	6,502,257.88
06/30/2010	EQUITIES	CHEMICAL WORKS OF GEDEON	HUNGARY	2,362,360.00	-327,717.10
06/30/2010	EQUITIES	CHEMRING GROUP ORD 5P	AEROSPACE & DEFENCE	3,762,458.33	848,742.43
06/30/2010	EQUITIES	CHEMTRADE LOGISTIC INCOME FD	CDN COMMODITY CHEMICALS	1,422,343.97	2,254.72
06/30/2010	EQUITIES	CHEN HSONG HLDGS ORD HK\$0.10	CHINA	2,319.21	452.79
06/30/2010	EQUITIES	CHENG LOONG TWD10	TAIWAN	787,246.17	7,542.75

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHENIERE ENERGY INC COM NEW	OIL & GAS STORAGE & TRANS	-1,045,154.04	-1,268,682.62
06/30/2010	EQUITIES	CHENNAI PETRO CP INR10	INDIA	199,922.76	0.00
06/30/2010	EQUITIES	CHEROKEE INC DEL NEW	APPAREL ACCESS & LUXURY	233,397.90	-165,593.12
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	43,916,428.75	-13,926,157.01
06/30/2010	EQUITIES	CHESAPEAKE LODGING TRUST	SPECIALIZED REITS	13,921.60	-754.44
06/30/2010	EQUITIES	CHESAPEAKE UTILS CORP	GAS UTILITIES	447,608.02	-10,608.14
06/30/2010	EQUITIES	CHEUK NANG -CW11	CHINA	1,089.10	-2,125.11
06/30/2010	EQUITIES	CHEUK NANG HLDGS HDK0.10	HONG KONG	59,332.51	-87,179.68
06/30/2010	EQUITIES	CHEUNG KONG INFRASTRUCTURE	HONG KONG	981,640.64	-10,437.12
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	31,500,551.63	5,160,174.69
06/30/2010	EQUITIES	CHEVALIER INTL HLD HKD1.25	HONG KONG	94,155.11	-12,105.32
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	495,008,705.88	15,603,305.54
06/30/2010	EQUITIES	CHG HOLDINGS INC COM STK	OFFICE ELECTRONICS	0.00	-1,102,500.00
06/30/2010	EQUITIES	CHIA HSIN CEMENT TWD10	TAIWAN	43,804.80	0.00
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	5,608,282.83	-1,714,412.45
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	2,573,057.52	-236,410.77
06/30/2010	EQUITIES	CHICONY ELECTRONI TWD10	TAIWAN	1,837,494.55	-251,876.41
06/30/2010	EQUITIES	CHICOS FAS INC COM	APPAREL RETAIL	4,689,403.68	-1,529,890.93
06/30/2010	EQUITIES	CHIGO HOLDING LTD	HONG KONG	131,981.53	-16,757.58
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	6,529,926.80	2,578,442.13
06/30/2010	EQUITIES	CHIMEI INNOLUX CORP	TAIWAN	397,275.88	8,826.57
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	6,033,131.78	188,066.94
06/30/2010	EQUITIES	CHIN-POON INDUSTRIAL TWD10	TAIWAN	225,608.55	0.00
06/30/2010	EQUITIES	CHINA BILLS FIN TWD10	TAIWAN	68,499.93	0.00
06/30/2010	EQUITIES	CHINA BLUECHEMICAL LIMITED	CHINA	4,080,527.52	-78,518.97
06/30/2010	EQUITIES	CHINA CITIC BANK CORPORATION H	CHINA	754,472.16	0.00
06/30/2010	EQUITIES	CHINA COAL ENERGY COMPANY H	CHINA	1,320,879.35	0.00
06/30/2010	EQUITIES	CHINA COMMUNICATIONS CONST-H	CHINA	6,096,958.59	-1,297,631.32
06/30/2010	EQUITIES	CHINA COMMUNICATIONS SERVICES	CHINA	883,150.16	22,114.59
06/30/2010	EQUITIES	CHINA CONSTRUCTION BANK 'H'	CHINA	63,822,357.22	9,353,834.66
06/30/2010	EQUITIES	CHINA CYBERWORLD HKD0.05	HONG KONG	5,148.87	-1,106.29
06/30/2010	EQUITIES	CHINA DEV FIN HLDG TWD10	TAIWAN	273,606.28	-1,255.28
06/30/2010	EQUITIES	CHINA ELECTRIC MAN TWD10	TAIWAN	85,808.15	0.00
06/30/2010	EQUITIES	CHINA ENERGY LTD NPV	CHINA	9,884.68	-3,786.00
06/30/2010	EQUITIES	CHINA EVERBRIGHT HKD1	HONG KONG	988,588.10	0.00
06/30/2010	EQUITIES	CHINA EVERBRIGHT INTL ORD	HONG KONG	224,431.27	152,420.90
06/30/2010	EQUITIES	CHINA FOODS LTD HKD0.10	CHINA	42,858.19	0.00
06/30/2010	EQUITIES	CHINA FORESTRY HOLDINGS CO	CHINA	801,767.01	-13,012.61
06/30/2010	EQUITIES	CHINA GAS HOLDING HKD0.01	CHINA	5,062,802.51	294,950.20
06/30/2010	EQUITIES	CHINA GEN PLASTICS TWD10	TAIWAN	746,308.15	-14,394.38



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHINA GRAND FORESTRY GREEN	HONG KONG	62,626.52	0.00
06/30/2010	EQUITIES	CHINA GREEN AGRICULTURE INC	FERTILIZERS & AGRI CHEM	43,104.00	-18,412.32
06/30/2010	EQUITIES	CHINA GREEN HLDGS HKD0.1	CHINA	385,884.50	-11,012.75
06/30/2010	EQUITIES	CHINA HI-MEAT TWD10	TAIWAN	59,046.75	0.00
06/30/2010	EQUITIES	CHINA HIGH SPEED TRANS EQUIP	CHINA	10,246,210.28	2,329,601.60
06/30/2010	EQUITIES	CHINA HONGKONG PHOTO PRODS	HONG KONG	22,036.30	-16,513.90
06/30/2010	EQUITIES	CHINA INTEGRATED ENERGY INC	OIL & GAS REFINING & MKTG	134,982.90	-50,316.50
06/30/2010	EQUITIES	CHINA LIFE INS TWD10	TAIWAN	6,485,626.63	1,540,605.88
06/30/2010	EQUITIES	CHINA LIFE INSURANCE CO- A	CHINA	32,384.57	0.00
06/30/2010	EQUITIES	CHINA LIFE INSURANCE CO-H	CHINA	25,676,649.08	3,185,059.02
06/30/2010	EQUITIES	CHINA MENGNIU DAIR HKD0.1	CHINA	222,674.53	137,079.85
06/30/2010	EQUITIES	CHINA MERCHANTS BK 'H' CNY1	CHINA	23,275,969.98	-593,800.19
06/30/2010	EQUITIES	CHINA MERCHANTS BK-A CNY0.01	CHINA	47,920.71	0.00
06/30/2010	EQUITIES	CHINA MERCHANTS HLDGS	SINGAPORE	99,831.67	-27,737.57
06/30/2010	EQUITIES	CHINA MERCHANTS HOLDINGS INTL	HONG KONG	20,920,784.82	3,071,155.96
06/30/2010	EQUITIES	CHINA METAL PRODS TWD10	TAIWAN	479,174.64	-74,979.59
06/30/2010	EQUITIES	CHINA METAL RECYCLING	HONG KONG	806,528.70	-4,601.33
06/30/2010	EQUITIES	CHINA MINSHENG BAN 'A'CNY1	CHINA	119,039.86	0.00
06/30/2010	EQUITIES	CHINA MINSHENG BANKING-H	CHINA	1,920,669.06	59,067.91
06/30/2010	EQUITIES	CHINA MOBILE LIMITED ADR	HONG KONG	9,185,319.00	-1,798,450.31
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	161,641,482.31	9,233,143.75
06/30/2010	EQUITIES	CHINA MOLYBDENUM CO LTD H	CHINA	47,530.28	0.00
06/30/2010	EQUITIES	CHINA NATIONAL BUILDING	CHINA	758,188.97	0.00
06/30/2010	EQUITIES	CHINA NATIONAL MATERIALS COMP	CHINA	375,522.51	0.00
06/30/2010	EQUITIES	CHINA NICKEL RESOURCES HLDGS	CHINA	204,723.20	0.00
06/30/2010	EQUITIES	CHINA OVERSEAS LAND & INVEST	HONG KONG	12,212,578.54	-86,434.93
06/30/2010	EQUITIES	CHINA PAN TOURISM 'A'CNY1	CHINA	24,113.65	0.00
06/30/2010	EQUITIES	CHINA PETROCHEMICAL CORP TWD10	TAIWAN	491,260.40	0.00
06/30/2010	EQUITIES	CHINA PETROLEUM & 'A' CNY1	CHINA	46,887.68	0.00
06/30/2010	EQUITIES	CHINA PETROLEUM AND CHEMICAL	CHINA	7,332,818.63	0.00
06/30/2010	EQUITIES	CHINA PHARMECEUTICAL GRP LTD	HONG KONG	538,650.86	26,288.55
06/30/2010	EQUITIES	CHINA POWER INTL HKD1	HONG KONG	2,608,085.54	-2,399,683.08
06/30/2010	EQUITIES	CHINA RAILWAY CONSTRUCTION	CHINA	11,901.54	0.00
06/30/2010	EQUITIES	CHINA RAILWAY CONSTRUCTION	CHINA	1,965,214.60	6,451.81
06/30/2010	EQUITIES	CHINA RAILWAY ERJU 'A'CNY1	CHINA	19,605.10	0.00
06/30/2010	EQUITIES	CHINA RARE EARTH HOLDINGS LTD	HONG KONG	236,382.51	0.00
06/30/2010	EQUITIES	CHINA RENJI MEDICAL GROUP LTD	HONG KONG	16,665.92	-7,917.35
06/30/2010	EQUITIES	CHINA RES LOGIC ORD HKD0.10	HONG KONG	225,292.68	0.00
06/30/2010	EQUITIES	CHINA RESOURCES ENTERPRISE ORD	HONG KONG	19,106,862.41	0.00
06/30/2010	EQUITIES	CHINA RESOURCES POWER HOLDIN	HONG KONG	11,055,547.12	1,338,231.62

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHINA SHANSHUI CEMENT GROUP	CHINA	712,486.14	-234,528.93
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY CO LTD	CHINA	24,022,676.10	5,262,801.46
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY COMPANY	CHINA	39,612.68	0.00
06/30/2010	EQUITIES	CHINA SHINEWAY PHA ORD HKD0.1	CHINA	1,619,593.53	555,323.03
06/30/2010	EQUITIES	CHINA SHIPPING DEV 'A' CNY1	CHINA	10,121.71	0.00
06/30/2010	EQUITIES	CHINA SHIPPING DEV H CNY1	CHINA	12,813,866.89	-2,227,438.56
06/30/2010	EQUITIES	CHINA SOUTHERN GLASS 'B'CNYU1	CHINA	98,477.37	0.00
06/30/2010	EQUITIES	CHINA STATE CONSTR HKD0.1	HONG KONG	227,532.65	0.00
06/30/2010	EQUITIES	CHINA STEEL CHEMICAL CORP	TAIWAN	132,051.32	0.00
06/30/2010	EQUITIES	CHINA STEEL CORP	TAIWAN	1,284,796.87	0.00
06/30/2010	EQUITIES	CHINA STHN AIRLINE 'A'CNY1	CHINA	59,043.25	0.00
06/30/2010	EQUITIES	CHINA SUNERGY CO LTD SPONSORED	CHINA	150,181.00	-27,368.63
06/30/2010	EQUITIES	CHINA TELECOM CORP 'H'CNY1	CHINA	24,406,927.83	4,357,733.85
06/30/2010	EQUITIES	CHINA TING GROUP H HKG0.1	APPAREL ACCESS & LUXURY	341,126.08	-3,636.39
06/30/2010	EQUITIES	CHINA UNITED TELECOM 'A' CNY1	CHINA	36,161.22	0.00
06/30/2010	EQUITIES	CHINA VANKE CO LTD A CNY1	CHINA	52,282.74	0.00
06/30/2010	EQUITIES	CHINA YANGTZE POWER 'A'CNY1	CHINA	66,104.71	0.00
06/30/2010	EQUITIES	CHINA YUCHAI INTL LTD COM	SINGAPORE	1,540,152.45	-5,898.81
06/30/2010	EQUITIES	CHINA YURUN FOOD GROUP LTD	CHINA	12,362,061.19	5,218,871.68
06/30/2010	EQUITIES	CHINA ZENITH CHEMICAL GRP LTD	CHINA	33,031.37	0.00
06/30/2010	EQUITIES	CHINATRUST FINANCIAL HOLDING	TAIWAN	3,340,764.09	-145,369.48
06/30/2010	EQUITIES	CHINDEX INTL INC	HEALTH CARE DISTRIBUTORS	319,101.51	-3,130.37
06/30/2010	EQUITIES	CHINESE ESTATES ORD HK\$0.10	CHINA	46,033.96	0.00
06/30/2010	EQUITIES	CHINESE GAMER INTL TWD10	TAIWAN	57,684.57	0.00
06/30/2010	EQUITIES	CHINESE MARITIME T TWD10	TAIWAN	55,661.92	0.00
06/30/2010	EQUITIES	CHING SYNTH RUBBER TWD10	TAIWAN	67,194.93	0.00
06/30/2010	EQUITIES	CHIPBOND TECHNOLOGY TWD10	TAIWAN	758,557.21	62,682.08
06/30/2010	EQUITIES	CHIPOTLE MEXICAN GRILL INC CL	RESTAURANTS	18,884,841.97	9,122,216.32
06/30/2010	EQUITIES	CHIQUITA BRANDS INTL INC	PACKAGED FOODS & MEATS	1,275,968.70	-256,796.03
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	5,121,373.14	-931,840.70
06/30/2010	EQUITIES	CHIYODA INTEGRATED CO JPY50	JAPAN	371,829.59	-36,537.88
06/30/2010	EQUITIES	CHLORIDE GROUP ORD 25P	ELECTRONIC & ELECT EQUIP	11,317,791.15	7,394,295.13
06/30/2010	EQUITIES	CHOFU SEISAKUSHO Y50	ELECTRIC APPLIANCES	374,781.95	-2,056.15
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	2,561,994.55	-96,285.50
06/30/2010	EQUITIES	CHONG HONG CONSTRUCTION CO	TAIWAN	199,470.89	0.00
06/30/2010	EQUITIES	CHONG KUN DANG CP KRW2500	SOUTH KOREA	48,839.70	0.00
06/30/2010	EQUITIES	CHONGQING CHANGAN AUTOMOBILE	CHINA	747,538.19	-376,239.99
06/30/2010	EQUITIES	CHONGQING IRON & STEEL CO LTD	CHINA	46,552.08	0.00
06/30/2010	EQUITIES	CHONGQING MACHINERY & ELEC CO	CHINA	211,458.22	0.00
06/30/2010	EQUITIES	CHRISTIAN DIOR EUR2	FRANCE	12,146,997.17	105,102.84

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHRISTOPHER & BANKS CORP COM	APPAREL RETAIL	274,910.28	-323,581.07
06/30/2010	EQUITIES	CHUAN HUP HOLDINGS SGD0.20	SINGAPORE	8,162.02	-2,486.21
06/30/2010	EQUITIES	CHUANGS CONS INTL HKD0.25	HONG KONG	16,005.86	-679.39
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	65,976,282.28	11,563,284.38
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	13,586,998.79	-1,533,372.97
06/30/2010	EQUITIES	CHUBU SHIRYO CO JPY50	JAPAN	85,433.38	-23,450.67
06/30/2010	EQUITIES	CHUDENKO CORP Y50	CONSTRUCTION	280,628.32	-204,211.16
06/30/2010	EQUITIES	CHUETSU PULP & PAPER Y50	JAPAN	118,556.00	-36,181.60
06/30/2010	EQUITIES	CHUGAI PHARMACEUTL Y50	PHARMACEUTICAL	14,494,402.47	-817,752.87
06/30/2010	EQUITIES	CHUGAI RO CO JPY50	JAPAN	1,044.19	0.00
06/30/2010	EQUITIES	CHUGOKU BANK Y50	JAPAN	1,599,689.88	-329,704.70
06/30/2010	EQUITIES	CHUGOKU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	3,019,058.11	-530,418.64
06/30/2010	EQUITIES	CHUGOKU MAR PAINTS JPY50	CHEMICALS	666,585.38	-191,189.93
06/30/2010	EQUITIES	CHUKYO BANK JPY50	BANKS	116,804.16	-15,790.38
06/30/2010	EQUITIES	CHUN WO DEVELOPMENT HOLDINGS	HONG KONG	25,919.62	-53,180.90
06/30/2010	EQUITIES	CHUNG HSIN ELEC TWD10	TAIWAN	94,229.04	0.00
06/30/2010	EQUITIES	CHUNG HUNG STEEL CO TWD10	TAIWAN	132.36	0.00
06/30/2010	EQUITIES	CHUNG HWA PULP TWD10	TAIWAN	88,222.65	0.00
06/30/2010	EQUITIES	CHUNGHWA TELECOM CO LTD	TAIWAN	3,931,444.11	73,782.97
06/30/2010	EQUITIES	CHUNGHWA TELECOM LTD-ADR	TAIWAN	13,862,724.81	1,296,594.50
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	78,276.09	-1,213,267.25
06/30/2010	EQUITIES	CHUO SPRING CO JPY50	LAND TRANSPORTATION	34,354.16	-11,942.70
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	16,786,965.32	4,685,934.49
06/30/2010	EQUITIES	CHURCHILL CORP	CDN CONSTRUCTION & ENG	1,602,926.64	685,708.38
06/30/2010	EQUITIES	CHURCHILL DOWNS INC	CASINOS & GAMING	650,063.20	-82,738.31
06/30/2010	EQUITIES	CI FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	1,344,778.10	-131,211.81
06/30/2010	EQUITIES	CIA COLE DE INVERSIONES	COLOMBIA	254,123.16	0.00
06/30/2010	EQUITIES	CIA DE FERRO LIGAS DA BAHIA	BRAZIL	462,631.49	73,870.86
06/30/2010	EQUITIES	CIA ENERGETICA DO CEARA COELCE	BRAZIL	121,795.45	0.00
06/30/2010	EQUITIES	CIA HERING COM NPV	BRAZIL	294,405.27	0.00
06/30/2010	EQUITIES	CIA PARANAENSE DE ENERGIA	BRAZIL	3,482,745.52	984,802.04
06/30/2010	EQUITIES	CIA PARANAENSE DE ENERGIA	BRAZIL	1,144,405.83	0.00
06/30/2010	EQUITIES	CIA SANEAMENTO BASICO DE SAO P	BRAZIL	6,832,177.53	509,381.87
06/30/2010	EQUITIES	CIA SANEAMENTO MINAS GERAIS	BRAZIL	334,048.56	7,599.61
06/30/2010	EQUITIES	CIA SIDERURGICA NAEL-SP ADR	BRAZIL	2,228,426.22	0.00
06/30/2010	EQUITIES	CIBER INC COM	IT CONSULTNG & OTHER SVCS	304,470.09	-451,074.79
06/30/2010	EQUITIES	CIC ENERGY CORP	CDN COAL/CONSUMABLE FUEL	4,424.83	-2,678.02
06/30/2010	EQUITIES	CICOREL HOLDING SA CHF10(REGD)	SWITZERLAND	2,730.10	-2.65
06/30/2010	EQUITIES	CIELO SA	BRAZIL	17,559,677.35	-1,443,702.39
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	7,773,233.08	-2,526,851.24

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	32,978,296.66	5,263,174.12
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	23,848,881.24	10,188,392.87
06/30/2010	EQUITIES	CIMB GROUP HOLDINGS BERHAD	MALAYSIA	26,666,652.45	4,187,835.62
06/30/2010	EQUITIES	CIMENTS FRANCAIS A EUR4	FRANCE	869,476.48	0.00
06/30/2010	EQUITIES	CIMPOR CIMENTOS DE EUR1(REGD)	PORTUGAL	442,029.89	-40,048.88
06/30/2010	EQUITIES	CINCINNATI BELL INC	INTEGRATED TELECOMM SVCS	1,260,910.07	-134,783.31
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	12,405,002.91	-4,354,206.32
06/30/2010	EQUITIES	CINEMARK HLDGS INC COM	MOVIES & ENTERTAINMENT	1,356,974.80	113,952.32
06/30/2010	EQUITIES	CINEPLEX GALAXY INCOME FUND	CDN MOVIES & ENTERTAINMT	1,715,770.31	-128,911.39
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	10,785,229.59	-3,859,541.48
06/30/2010	EQUITIES	CIR-COMPAGNIE INDUSTRIALI SPA	ITALY	419,679.99	176,633.40
06/30/2010	EQUITIES	CIRCLE K SUNKUS CO NPV	RETAIL TRADE	141,501.03	0.00
06/30/2010	EQUITIES	CIRCOR INTL INC COM	INDUSTRIAL MACHINERY	831,401.16	-20,087.90
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	-743,465.25	1,367,205.48
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	402,103,504.40	20,922,101.89
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	13,225,038.80	-628,691.30
06/30/2010	EQUITIES	CITADEL BROADCASTING CORP CL A	BROADCASTING	106,288.51	0.00
06/30/2010	EQUITIES	CITI TRENDS INC	APPAREL RETAIL	2,428,205.04	498,667.65
06/30/2010	EQUITIES	CITIC SECURITIES CO LTD A	CHINA	75,816.70	0.00
06/30/2010	EQUITIES	CITIGOLD CORP LTD	AUSTRALIA	35,785.78	-140,402.19
06/30/2010	EQUITIES	CITIGROUP GLOBAL MARKETS HLDGS	VIETNAM	265,547.10	-93,075.05
06/30/2010	EQUITIES	CITIGROUP GLOBAL MARKETS HLDGS	VIETNAM	709,060.80	58,016.53
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	224,134,769.36	-447,819,364.99
06/30/2010	EQUITIES	CITIZEN HOLDINGS CO Y50	PRECISION INSTRUMENTS	1,225,329.37	-268,391.41
06/30/2010	EQUITIES	CITIZENS & NORTHN CORP	REGIONAL BANKS	37,129.00	-27,378.24
06/30/2010	EQUITIES	CITIZENS INC CL A	LIFE & HEALTH INSURANCE	223,522.92	-37,418.75
06/30/2010	EQUITIES	CITIZENS REPUBLIC BANCORP INC	REGIONAL BANKS	-332,605.85	-1,369,464.56
06/30/2010	EQUITIES	CITRIX SYS INC COM	APPLICATION SOFTWARE	23,395,715.61	7,469,718.91
06/30/2010	EQUITIES	CITY DEVELOPMENTS SGD0.50	SINGAPORE	2,257,749.53	-317,213.94
06/30/2010	EQUITIES	CITY HLDG CO	REGIONAL BANKS	1,326,335.24	-207,238.69
06/30/2010	EQUITIES	CITY LODGE HOTELS ZAR0.10	SOUTH AFRICA	128,555.57	0.00
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	6,987,106.01	-1,030,632.53
06/30/2010	EQUITIES	CJ CGV KRW500	SOUTH KOREA	94,460.71	0.00
06/30/2010	EQUITIES	CJ CHEILJEDANG	SOUTH KOREA	277,706.60	0.00
06/30/2010	EQUITIES	CJ CORP KSWN5000	SOUTH KOREA	689,755.27	-35,263.67
06/30/2010	EQUITIES	CJ HOME SHOPPING KRW5000	SOUTH KOREA	318,702.22	0.00
06/30/2010	EQUITIES	CJ INTERNET CORP KRW500	SOUTH KOREA	94,547.53	0.00
06/30/2010	EQUITIES	CKE RESTAURANTS INC COM	RESTAURANTS	1,445,034.78	248,227.13
06/30/2010	EQUITIES	CKX INC	MOVIES & ENTERTAINMENT	-283,576.71	-399,389.21
06/30/2010	EQUITIES	CLAL INDUSTRIES ORD SHK1	ISRAEL	88,541.09	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CLARCOR INC	INDUSTRIAL MACHINERY	2,307,450.24	558,134.61
06/30/2010	EQUITIES	CLARIANT CHF4.00(REGD)	SWITZERLAND	8,940,229.35	2,731,222.43
06/30/2010	EQUITIES	CLARIANT INC	HEALTH CARE SERVICES	1,923,463.08	-40,444.32
06/30/2010	EQUITIES	CLEAN CREATIVE KRW500	SOUTH KOREA	211,952.95	0.00
06/30/2010	EQUITIES	CLEAN ENERGY FUELS CORP COM	OIL & GAS REFINING & MKTG	913,252.32	266,423.83
06/30/2010	EQUITIES	CLEAN HARBORS INC	ENVIRON & FACILITIES SVCS	1,868,445.35	620,888.07
06/30/2010	EQUITIES	CLEANUP CORP Y50	OTHER PRODUCTS	95,436.77	-40,702.52
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	1,470,435.40	-1,184,821.51
06/30/2010	EQUITIES	CLEARWATER PAPER CORP COM	PAPER PRODUCTS	1,627,686.24	908,183.94
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	2,241,621.20	-667,483.41
06/30/2010	EQUITIES	CLEARWIRE CORP RIGHTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	CLECO CORP NEW COM	ELECTRIC UTILITIES	5,137,537.30	342,847.92
06/30/2010	EQUITIES	CLEVO TWD10	TAIWAN	976,966.54	176,545.36
06/30/2010	EQUITIES	CLICKS GROUP LTD ZAR0.01	SOUTH AFRICA	240,417.62	0.00
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	25,463,145.96	5,743,281.22
06/30/2010	EQUITIES	CLIFTON SVGS BANCORP INC	THRIFTS & MTG FINANCE	55,429.20	-10,446.78
06/30/2010	EQUITIES	CLINICAL DATA INC NEW	BIOTECHNOLOGY	289,118.04	-19,469.22
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	33,060,106.80	1,928,165.34
06/30/2010	EQUITIES	CLOSE BROS GROUP ORD 25P	FINANCIAL SERVICES	1,411,340.33	-353.99
06/30/2010	EQUITIES	CLOUD PEAK ENERGY INC	COAL & CONSUMABLE FUEL	220,924.86	-27,167.34
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	43,139,731.85	6,103,102.14
06/30/2010	EQUITIES	CLUB MEDITERRANEE EUR4	FRANCE	279,997.07	-645,617.35
06/30/2010	EQUITIES	CMA CORPORATION LIMITED NPV	AUSTRALIA	6,995.51	-2,743.36
06/30/2010	EQUITIES	CMC MAGNETIC CORP TWD10	TAIWAN	1,991,201.19	-13,003.74
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	88,925,315.10	-9,630,372.23
06/30/2010	EQUITIES	CMK CORP Y50	ELECTRIC APPLIANCES	34,955.36	-3,700.43
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	9,887,079.90	973,146.54
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	3,346,417.44	-2,179.47
06/30/2010	EQUITIES	CNA SURETY CORP COM	PROPERTY & CASUALTY INS	959,137.95	212,745.07
06/30/2010	EQUITIES	CNB FINL CORP PA COM	REGIONAL BANKS	69,097.14	-30,214.35
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	120,588.60	-11,583.96
06/30/2010	EQUITIES	CNO FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	4,926,977.55	-1,901,791.00
06/30/2010	EQUITIES	CNOOC LTD HKD0.02	HONG KONG	72,749,392.13	19,714,981.30
06/30/2010	EQUITIES	CNOOC LTD SPONSORED ADR	HONG KONG	14,592,758.18	4,667,637.57
06/30/2010	EQUITIES	CNP ASSURANCES EUR1	FRANCE	1,219,796.19	-590,719.83
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	54,502,946.25	12,298,641.61
06/30/2010	EQUITIES	COAL & ALLIED INDS NPV	AUSTRALIA	206,750.05	3,170.98
06/30/2010	EQUITIES	COBALT INTERNATIONAL ENERGY	OIL & GAS EXPL & PROD	105,164.20	-2,055.99
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	18,109,848.61	3,924,382.19
06/30/2010	EQUITIES	COBIZ FINANCIAL INC	REGIONAL BANKS	249,141.54	8,824.02

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COCA COLA BOTTLING CO CONS	SOFT DRINKS	576,429.68	-50,822.01
06/30/2010	EQUITIES	COCA COLA CENTRAL JPY50000	OTHER PRODUCTS	497,735.39	-81,838.05
06/30/2010	EQUITIES	COCA COLA EMBONOR COM SER'B'	CHILE	61,992.58	0.00
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	29,756,352.06	7,859,723.55
06/30/2010	EQUITIES	COCA COLA FEMSA SAB DE CV SERL	MEXICO	287,052.64	5,810.81
06/30/2010	EQUITIES	COCA COLA ICECEK SANATI A.S.	TURKEY	885,140.06	78,745.34
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	8,022,504.87	1,053,558.49
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	322,932,362.80	28,945,543.07
06/30/2010	EQUITIES	COCA-COLA FEMSA SAB DE CV ADR	MEXICO	3,584,707.43	68,482.02
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	11,719,567.41	99,609.74
06/30/2010	EQUITIES	COCA-COLA WEST COMPANY LTD NPV	FOODS	467,334.36	-229,081.90
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	14,278,050.37	998,266.39
06/30/2010	EQUITIES	CODEXIS INC	BIOTECHNOLOGY	474,695.64	-240,699.26
06/30/2010	EQUITIES	COEUR D ALENE MINES CORP IDAHO	PREC METALS & MINS	2,102,448.30	-1,186,374.59
06/30/2010	EQUITIES	COFFEY INTERNATIONAL ORD NPV	AUSTRALIA	12,346.22	-15,212.85
06/30/2010	EQUITIES	COGDELL SPENCER INC	SPECIALIZED REITS	2,007,227.40	-1,326.66
06/30/2010	EQUITIES	COGENT COMMUNICATIONS GROUP	ALTERNATIVE CARRIERS	635,893.78	-433,523.89
06/30/2010	EQUITIES	COGENT INC	ELECTRONIC EQUIP & INSTR	605,670.22	-358,754.84
06/30/2010	EQUITIES	COGNEX CORP COM	ELECTRONIC EQUIP & INSTR	1,130,552.22	-92,532.40
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	60,322,350.06	22,793,327.49
06/30/2010	EQUITIES	COHEN & STEERS INC	ASSET MGMT & CUSTODY BNKS	424,879.64	-58,021.53
06/30/2010	EQUITIES	COHERENT INC	ELECTRONIC EQUIP & INSTR	1,825,274.50	405,151.19
06/30/2010	EQUITIES	COHU INC	SEMICONDUCTOR EQUIPMENT	572,907.49	-122,746.35
06/30/2010	EQUITIES	COINSTAR INC COM	SPECIALIZED CONSUMER SVCS	1,952,986.50	710,470.96
06/30/2010	EQUITIES	COLBUN S. A. NPV	CHILE	303,058.63	0.00
06/30/2010	EQUITIES	COLDWATER CREEK INC	APPAREL RETAIL	321,320.16	-371,564.86
06/30/2010	EQUITIES	COLE KENNETH PRODTNS INC CL A	APPAREL ACCESS & LUXURY	352,661.31	-462,626.62
06/30/2010	EQUITIES	COLEMAN CABLE INC COM	ELECTRIC COMP & EQUIP	4,134.12	-100.35
06/30/2010	EQUITIES	COLFAX CORP COM	INDUSTRIAL MACHINERY	1,562,707.56	-253,025.59
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	115,791,140.52	30,486,886.84
06/30/2010	EQUITIES	COLGATE-PALMOLIVE INR1 DEMAT	INDIA	264,252.95	0.00
06/30/2010	EQUITIES	COLLECTIVE BRANDS INC COM	APPAREL RETAIL	2,015,147.80	152,229.43
06/30/2010	EQUITIES	COLLINS STEWART PLC ORD	FINANCIAL SERVICES	40,213.87	-33,658.29
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	5,134,480.63	5,398.55
06/30/2010	EQUITIES	COLONY FINANCIAL INC	MORTGAGE REITS	155,187.70	-26,406.74
06/30/2010	EQUITIES	COLOPLAST SER 'B' DKK5	DENMARK	2,699,872.75	292,170.89
06/30/2010	EQUITIES	COLRUYT SA NPV	BELGIUM	12,515,132.13	1,904,418.18
06/30/2010	EQUITIES	COLT GROUP SA	LUXEMBOURG	266,907.76	4,905.01
06/30/2010	EQUITIES	COLUMBIA BANKING SYSTEMS INC	REGIONAL BANKS	869,358.60	12,837.29
06/30/2010	EQUITIES	COLUMBIA SPORTSWEAR CO COM	APPAREL ACCESS & LUXURY	3,101,268.17	462,038.80

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COLUMBUS MCKINNON CORP/NY	INDUSTRIAL MACHINERY	600,123.26	-134,750.20
06/30/2010	EQUITIES	COMBA TELECOM SYS HKD0.10	HONG KONG	1,178,363.07	292,769.72
06/30/2010	EQUITIES	COMBINATORX INC	BIOTECHNOLOGY	11,446.30	-1,492.76
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	6,670,580.00	-3,505,553.60
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	154,000,214.01	-14,307,618.07
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	28,409,863.54	-3,188,098.24
06/30/2010	EQUITIES	COMFORT SYSTEMS USA INC	CONSTRUCTION & ENGINEERNG	1,030,152.06	-215,353.37
06/30/2010	EQUITIES	COMFORTDELGRO CORP SGD0.25	SINGAPORE	1,410,850.79	-149,575.30
06/30/2010	EQUITIES	COMM BK OF QATAR QAR10	QATAR	2,773,762.61	-113,436.89
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	8,608,196.17	-234,962.60
06/30/2010	EQUITIES	COMMERCIAL BK OF CEYLON SLRP10	SRI LANKA	4,038,228.92	2,113,404.28
06/30/2010	EQUITIES	COMMERCIAL INTL BANK(EGYPT)	EGYPT	17,153,042.19	4,358,243.47
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	6,395,449.46	-2,522,783.68
06/30/2010	EQUITIES	COMMERCIAL VEHICLE GROUP INC	CONSTR,FARM MACH & HVY TR	156,692.87	-23,075.75
06/30/2010	EQUITIES	COMMERZBANK AG NPV	GERMANY	2,486,462.67	-6,320,564.71
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	53,139,660.05	-567,532.70
06/30/2010	EQUITIES	COMMONWEALTH PROPERTY OFFICE	AUSTRALIA	5,730,587.71	-1,741,694.27
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	5,898,691.89	-2,715,470.48
06/30/2010	EQUITIES	COMMUNICATIONS SYS INC	COMMUNICATIONS EQUIPMENT	348.15	0.00
06/30/2010	EQUITIES	COMMUNISIS ORD GBP0.25	SUPPORT SERVICES	28,219.50	-81,465.89
06/30/2010	EQUITIES	COMMUNITY BK SYS INC COM	REGIONAL BANKS	2,347,615.61	-152,528.11
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	9,798,712.77	1,022,056.94
06/30/2010	EQUITIES	COMMUNITY TR BANCORP INC COM	REGIONAL BANKS	859,967.80	-125,175.13
06/30/2010	EQUITIES	COMMUTURE CORP JPY50	INFORMATN & COMMUNICATION	151,890.05	-19,834.92
06/30/2010	EQUITIES	COMMVAULT SYS INC COM	SYSTEMS SOFTWARE	2,847,375.00	1,000,877.58
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	26,456,245.78	-4,812,683.05
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	31,398,102.49	4,827,389.53
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE RICHEMONT	SWITZERLAND	1,945.51	0.00
06/30/2010	EQUITIES	COMPAGNIE GENERALE DE	FRANCE	3,093,671.64	-1,613,793.07
06/30/2010	EQUITIES	COMPAL ELECTRONIC GDR-REPR 5	TAIWAN	2,400,553.27	604,015.17
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	15,673,581.77	444,239.71
06/30/2010	EQUITIES	COMPAL ELECTRONICS INC GLOBAL	TAIWAN	9,186,727.80	2,478,547.15
06/30/2010	EQUITIES	COMPANHIA DE BEBIDAS DAS AMERS	BRAZIL	2,733,030.80	296.92
06/30/2010	EQUITIES	COMPANHIA DE CONCE COM NPV	BRAZIL	23,049,087.01	5,535,174.36
06/30/2010	EQUITIES	COMPANHIA DE SANEAMENTO BASICO	BRAZIL	1,965,390.83	576,079.68
06/30/2010	EQUITIES	COMPANHIA ENERGETICA DE ADR	BRAZIL	6,101,523.54	57,946.23
06/30/2010	EQUITIES	COMPANHIA PROVIDENCIA IND E	BRAZIL	80,366.35	0.00
06/30/2010	EQUITIES	COMPANHIA VALE DO RIO DOCE	BRAZIL	10,312,444.63	0.00
06/30/2010	EQUITIES	COMPANIA CERVECERIAS UNIDA ADR	CHILE	813,270.00	34,932.86
06/30/2010	EQUITIES	COMPANIA DE MINAS BUENAVEN ADR	PERU	2,500,630.33	451,071.23

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMPANIA MINERA ATACOCOA	PERU	0.22	0.00
06/30/2010	EQUITIES	COMPASS DIVERSIFIED HOLDINGS	MULTI-SECTOR HOLDINGS	985,970.25	247,870.57
06/30/2010	EQUITIES	COMPASS GROUP ORD GBP0.10	FOOD PRODUCERS	17,340,975.48	2,883,856.29
06/30/2010	EQUITIES	COMPASS MINERALS INTL INC	DIV METALS & MINING	6,963,623.52	1,925,865.68
06/30/2010	EQUITIES	COMPELLENT TECHNOLOGIES INC	COMPUTER STORAGE & PERIPH	250,605.24	-15,275.13
06/30/2010	EQUITIES	COMPLETE PRODTN SVCS INC COM	OIL & GAS EQUIP/SVCS	1,078,248.60	-417,352.73
06/30/2010	EQUITIES	COMPTON PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	181,753.16	-689,559.35
06/30/2010	EQUITIES	COMPUCREDIT HLDGS CORP	CONSUMER FINANCE	178,350.48	-282,165.27
06/30/2010	EQUITIES	COMPUTACENTER ORD GBP0.06	SOFTWARE & COMP SERVICES	1,171,847.78	611,684.18
06/30/2010	EQUITIES	COMPUTER ENGINEERING &	OTHER PRODUCTS	53,074.89	-53,884.49
06/30/2010	EQUITIES	COMPUTER PROGRAMS & SYSTEMS	HEALTH CARE TECHNOLOGY	686,433.00	78,749.97
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	39,020,267.15	1,329,561.83
06/30/2010	EQUITIES	COMPUTER TASK GROUP INC COM	IT CONSULTNG & OTHER SVCS	68,101.32	991.80
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	4,771,431.40	723,889.87
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	6,971,343.96	1,058,082.73
06/30/2010	EQUITIES	COMSCORE INC COM	INTERNET SOFTWARE & SVCS	517,553.28	28,933.95
06/30/2010	EQUITIES	COMSTAR UNITED TELESYSTEM GDR	RUSSIA	370,202.74	0.00
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	4,787,299.44	-865,022.02
06/30/2010	EQUITIES	COMSYS HOLDINGS NPV	CONSTRUCTION	878.07	0.00
06/30/2010	EQUITIES	COMTECH TELECOMMUNICATIONS	COMMUNICATIONS EQUIPMENT	1,374,056.37	47,090.90
06/30/2010	EQUITIES	COMVERGE INC COM	ELECTRONIC EQUIP & INSTR	383,407.36	-68,754.44
06/30/2010	EQUITIES	COMVERSE TECHNOLOGY INC	COMMUNICATIONS EQUIPMENT	144,300.00	-30,515.75
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	5,612,178.96	-2,306,484.03
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	35,601,851.12	-1,136,258.21
06/30/2010	EQUITIES	CONCEPTUS INC COM	HEALTH CARE EQUIPMENT	3,507,914.90	-476,804.59
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	14,707,101.31	6,997,794.22
06/30/2010	EQUITIES	CONCORD MEDICAL SPON ADR	CHINA	254,831.72	-191,896.12
06/30/2010	EQUITIES	CONCORDIA MARITIME SEK8 SER'B	SWEDEN	38,015.10	-44,340.38
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	-1,023,167.64	1,536,973.05
06/30/2010	EQUITIES	CONERSTONE THERAPEUTICS INC	PHARMACEUTICALS	43,591.89	-28,731.58
06/30/2010	EQUITIES	CONEXANT SYS INC CON NEW	SEMICONDUCTORS	198,618.56	-7,880.84
06/30/2010	EQUITIES	CONFAB IND SA PRF NPV	BRAZIL	2,447,094.62	406,990.81
06/30/2010	EQUITIES	CONMED CORP COM	HEALTH CARE EQUIPMENT	1,148,763.06	-128,699.34
06/30/2010	EQUITIES	CONNACHER OIL AND GAS LIMITED	CDN INTEGRATED OIL & GAS	1,047,635.63	-256,742.82
06/30/2010	EQUITIES	CONNAUGHT ORD GBP0.02	SUPPORT SERVICES	-71,173.64	129,003.53
06/30/2010	EQUITIES	CONNECTICUT WTR SERVICE	WATER UTILITIES	255,771.36	-12,888.55
06/30/2010	EQUITIES	CONNS INC	COMPUTER & ELECT RETAIL	122,868.48	-152,167.17
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	254,245,749.84	-22,521,857.54
06/30/2010	EQUITIES	CONS THOMPSON IRON MINES LTD	CDN STEEL	1,167,981.06	357,874.47
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	19,192,762.56	2,266,144.30



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CONSOLIDATED COMMUNICATIONS	INTEGRATED TELECOMM SVCS	1,089,643.59	217,926.85
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	43,649,568.10	1,868,488.61
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	2,204,159.00	176,148.34
06/30/2010	EQUITIES	CONSOLIDATED TOMOKA LD CO	DIVERSIFIED RE ACTIVITIES	200,925.00	-180,750.28
06/30/2010	EQUITIES	CONSOLIDATED WATER CO LTD	WATER UTILITIES	1,498,016.18	-360,200.02
06/30/2010	EQUITIES	CONSORCIO ARA SAB SER UNICA	MEXICO	3,311,977.29	-1,546,777.56
06/30/2010	EQUITIES	CONSTANT CONTACT INC COM	INTERNET SOFTWARE & SVCS	1,471,855.32	159,258.16
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	14,265,371.12	-3,599,048.84
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	28,676,748.18	-6,054,082.13
06/30/2010	EQUITIES	CONSTRUCCIONES Y AUXILIAR DE	SPAIN	1,482,687.55	-237,075.35
06/30/2010	EQUITIES	CONTACT ENERGY NPV	NEW ZEALAND	821,068.69	-273,441.89
06/30/2010	EQUITIES	CONTANGO OIL & GAS CO	OIL & GAS EXPL & PROD	828,277.75	-281,204.22
06/30/2010	EQUITIES	CONTAX PARTICIPACO SA PRF NPV	BRAZIL	428,654.63	0.00
06/30/2010	EQUITIES	CONTINENTAL AG NPV	GERMANY	1,158,355.45	134,696.64
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	11,785,796.00	1,110,746.99
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	4,398,059.54	-33,357.18
06/30/2010	EQUITIES	CONTINUCARE CORP COM	HEALTH CARE SERVICES	195,495.95	15,788.10
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	8,115,224.40	-2,340,526.99
06/30/2010	EQUITIES	CONWERT IMMOBILIEN NPV	AUSTRIA	437,829.66	2,464.40
06/30/2010	EQUITIES	CONZZETA HOLDING CHF100	SWITZERLAND	113,853.57	-17,040.88
06/30/2010	EQUITIES	COOKSON GROUP ORD GBP1	CONSTRUCTION & MATERIALS	6,529,238.02	906,718.61
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	12,169,771.50	-2,295,104.58
06/30/2010	EQUITIES	COOPER ENERGY NL NPV	AUSTRALIA	7,189.22	-1,618.50
06/30/2010	EQUITIES	COOPER INDUSTRIES PLC	IRELAND	12,197,020.00	-735,447.51
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	2,763,091.50	157,430.86
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	10,982,700.30	405,249.98
06/30/2010	EQUITIES	COPAL COMPANY Y50	ELECTRIC APPLIANCES	-189,046.22	17,270.73
06/30/2010	EQUITIES	COPART INC	DIVERSIFIED SUPPORT SVCS	6,398,387.56	1,572,321.54
06/30/2010	EQUITIES	COPEINCA ASA NOK5.00	NORWAY	49,008.25	10,379.96
06/30/2010	EQUITIES	CORCEPT THERAPEUTICS INC	PHARMACEUTICALS	2,146.56	-88.20
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	10,997,092.61	1,655,264.58
06/30/2010	EQUITIES	CORE MARK HLDG CO INC	DISTRIBUTORS	388,915.60	31,866.76
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	5,666,599.52	-146,459.02
06/30/2010	EQUITIES	CORETRONICS CORP TWD10	TAIWAN	4,014,465.82	688,224.21
06/30/2010	EQUITIES	CORINTHIAN COLLEGES INC COM	EDUCATION SERVICES	1,748,197.70	-931,209.22
06/30/2010	EQUITIES	CORIO NV EUR10	NETHERLANDS	1,443,932.81	-368,621.72
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	8,867,445.96	-35,817.28
06/30/2010	EQUITIES	CORNELL COMPANIES INC	SECURITY & ALARM SERVICES	486,158.91	72,395.45
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	82,961,936.30	9,669,339.76
06/30/2010	EQUITIES	COROMANDEL FERTILISERS INR2	INDIA	103,106.38	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CORONA CORP JPY50	OTHER PRODUCTS	34,411.80	-28,302.62
06/30/2010	EQUITIES	CORONATION FUND MA ZAR0.0001	SOUTH AFRICA	95,605.22	0.00
06/30/2010	EQUITIES	CORP ACEROS AREQUIPA-INV	PERU	106,065.82	0.00
06/30/2010	EQUITIES	CORP FIN DEL VALLE COM COP10	COLOMBIA	216,724.89	0.00
06/30/2010	EQUITIES	CORPBANCA COM NPV	CHILE	168,614.94	0.00
06/30/2010	EQUITIES	CORPORACION DERMOESTETICA	SPAIN	12,251.82	-9,359.95
06/30/2010	EQUITIES	CORPORACION GEO SAB DE CV	MEXICO	12,653,384.33	3,171,919.13
06/30/2010	EQUITIES	CORPORACION MOCTEZUMO SAB DE	MEXICO	2,254,260.24	0.00
06/30/2010	EQUITIES	CORPORATE EXECUTIVE BD CO COM	RESEARCH & CONSULTING SVC	5,893,201.64	-571,348.69
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	10,383,404.20	382,602.70
06/30/2010	EQUITIES	CORPORATION BK INR10 DEMAT	INDIA	376,810.31	0.00
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	9,007,992.36	677,063.46
06/30/2010	EQUITIES	CORTICEIRA AMORIM-SOCIEDADE	PORTUGAL	15,726.00	-22,225.55
06/30/2010	EQUITIES	CORVEL CORP	HEALTH CARE SERVICES	963,758.38	258,450.90
06/30/2010	EQUITIES	COSAN LTD SHS -A-	BRAZIL	1,376,986.86	-119,306.64
06/30/2010	EQUITIES	COSCO CORPORATION (SINGAPORE)	SINGAPORE	562,440.91	-735,700.48
06/30/2010	EQUITIES	COSCO DEVELOPMENT CO 'H'	CHINA	624,759.50	0.00
06/30/2010	EQUITIES	COSCO INTERNATIONAL HLDGS	CHINA	131,863.42	0.00
06/30/2010	EQUITIES	COSCO SHIPPING CO 'A'CNY1	CHINA	11,730.07	0.00
06/30/2010	EQUITIES	COSLIGHT TECHNOLOGY INTL GROUP	HONG KONG	128,652.35	0.00
06/30/2010	EQUITIES	COSMO OIL	ELECTRIC POWER AND GAS	1,015,047.08	-318,590.23
06/30/2010	EQUITIES	COSMOS PHARMACEUTICAL CORP NPV	PHARMACEUTICAL	599,777.08	97,284.18
06/30/2010	EQUITIES	COSTAR GROUP INC COM	RESEARCH & CONSULTING SVC	2,852,032.80	-515,437.62
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	74,785,159.18	6,151,616.09
06/30/2010	EQUITIES	COTT CORP	CDN SOFT DRINKS	27,915.12	13,927.72
06/30/2010	EQUITIES	COURIER CORP COM	COMMERCIAL PRINTING	130,891.20	-138,355.30
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	833,644.60	-1,255,493.54
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	7,203,942.36	-1,018,127.06
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	-408,495.57	-623,460.40
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	20,024,686.24	-6,603,212.39
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	81,177,140.66	-1,133,964.49
06/30/2010	EQUITIES	COWEN GROUP INC CL A	INVESTMNT BKG & BROKERAGE	66,030.50	-16,775.15
06/30/2010	EQUITIES	CP ALL PCL THB1(ALIEN MARKET)	THAILAND	4,528,530.79	0.00
06/30/2010	EQUITIES	CP ALL PUBLIC COMPANY LIMITED	THAILAND	93,153.72	0.00
06/30/2010	EQUITIES	CPFL ENERGIA SA COM NPV	BRAZIL	11,448,031.07	1,822,359.38
06/30/2010	EQUITIES	CPI CORP	SPECIALIZED CONSUMER SVCS	224,110.32	17,924.94
06/30/2010	EQUITIES	CPI INTL INC COM	ELECTRONIC COMPONENTS	120,557.47	29,991.72
06/30/2010	EQUITIES	CR BARD INC	HEALTH CARE EQUIPMENT	23,191,393.84	1,521,200.62
06/30/2010	EQUITIES	CRA INTL INC	RESEARCH & CONSULTING SVC	584,238.41	-380,271.69
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	6,338,166.24	1,507,374.48

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CRAMO OJY SER 'B' NPV	FINLAND	69,275.64	11,113.53
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	6,964,190.46	-826,684.93
06/30/2010	EQUITIES	CRANE GROUP LTD NPV	AUSTRALIA	607,692.48	-621,612.78
06/30/2010	EQUITIES	CRANES SOFTWARE INTL INR2	INDIA	5,640.83	0.00
06/30/2010	EQUITIES	CRAWFORD & CO CL B	INSURANCE BROKERS	125,979.72	-130,194.19
06/30/2010	EQUITIES	CRAY INC	COMPUTER HARDWARE	434,352.78	-39,605.46
06/30/2010	EQUITIES	CREATIVE TECHNOLOGY ORD	SINGAPORE	131,165.39	-53,044.77
06/30/2010	EQUITIES	CREDEM EUR1	ITALY	529,707.14	-28,609.01
06/30/2010	EQUITIES	CREDICORP LTD	PERU	25,689,909.87	2,985,014.06
06/30/2010	EQUITIES	CREDIT ACCEP CORP MICH	CONSUMER FINANCE	343,292.03	86,969.39
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	20,607,847.36	-9,365,798.92
06/30/2010	EQUITIES	CREDIT IMM & HOTEL MAD100	MOROCCO	44,779.62	0.00
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	1,762,301.57	-2,083,572.50
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	51,888,141.84	-18,602,559.84
06/30/2010	EQUITIES	CREDITO ARTIGIANO EUR1	ITALY	79,440.24	-125,935.30
06/30/2010	EQUITIES	CREDITO VALTELLINESE EUR3	ITALY	284,524.64	-192,727.20
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	15,829,790.94	9,070,070.04
06/30/2010	EQUITIES	CRESCENDO INVESTMENT CORP	REAL ESTATE	85,753.77	-7,397.12
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	181,839.74	7,392.58
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	4,388,296.32	680,991.59
06/30/2010	EQUITIES	CRESUD SA C I F Y A SPONS ADR	ARGENTINA	171,439.68	0.00
06/30/2010	EQUITIES	CREW ENERGY INC	CDN OIL & GAS EXPL & PROD	573,313.88	-92,530.45
06/30/2010	EQUITIES	CREXUS INVESTMENT CORP	MORTGAGE REITS	131,543.65	-11,725.74
06/30/2010	EQUITIES	CRH ORD EUR0.32	IRELAND	11,683,951.24	-736,148.69
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	54,175,533.41	-3,185,489.32
06/30/2010	EQUITIES	CRITERIA CAIXACORP SA EUR1	SPAIN	1,644,983.34	-293,844.70
06/30/2010	EQUITIES	CROCS INC CMO	FOOTWEAR	3,654,734.04	-304,570.14
06/30/2010	EQUITIES	CRODA INTL ORD 10P	CHEMICALS	8,015,340.44	3,335,498.69
06/30/2010	EQUITIES	CROPENERGIES AG NPV (BR)	GERMANY	7,018.19	2,357.15
06/30/2010	EQUITIES	CROSS CTRY HEALTHCARE INC	HEALTH CARE SERVICES	751,555.01	-230,129.69
06/30/2010	EQUITIES	CROSS PLUS INC NPV	TEXTILES AND APPARELS	39,104.98	-16,617.06
06/30/2010	EQUITIES	CROSSTEX ENERGY INC	OIL & GAS STORAGE & TRANS	782,032.82	-268,754.42
06/30/2010	EQUITIES	CROSSTEX ENERGY LP	OIL & GAS REFINING & MKTG	373,116.00	146,344.41
06/30/2010	EQUITIES	CROWFLIGHT MINERALS INC	CDN DIV METALS & MINING	6,762.01	-4,647.03
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	72,727,458.66	18,126,635.85
06/30/2010	EQUITIES	CROWN HOLDINGS INC	METAL & GLASS CONTAINERS	11,758,583.68	4,013,760.14
06/30/2010	EQUITIES	CROWN LIMITED NPV	AUSTRALIA	1,861,716.89	-823,815.20
06/30/2010	EQUITIES	CROWN MEDIA HLDGS INC CL A	BROADCASTING	107,675.04	-364,609.95
06/30/2010	EQUITIES	CRYOLIFE INC COM	HEALTH CARE EQUIPMENT	223,544.86	-185,796.29
06/30/2010	EQUITIES	CSE SYS & ENGR SGD0.05	SINGAPORE	1,435,255.35	37,994.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	3,747,476.85	224,305.66
06/30/2010	EQUITIES	CSI PROPERTIES LTD	HONG KONG	76,138.90	-52,124.19
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	24,588,478.51	-1,967,412.21
06/30/2010	EQUITIES	CSM NV CVA PART EXCH EUR0.25	NETHERLANDS	1,664,783.10	206,591.17
06/30/2010	EQUITIES	CSR ORD NPV	AUSTRALIA	1,025,818.39	-343,115.05
06/30/2010	EQUITIES	CSS INDS INC	HOUSEWARES & SPECIALTIES	317,014.50	-249,644.67
06/30/2010	EQUITIES	CST MINING GROUP LTD	HONG KONG	8,728.23	-7,836.43
06/30/2010	EQUITIES	CSX CORP	RAILROADS	61,714,855.37	23,857,914.58
06/30/2010	EQUITIES	CTCI CORP ORD TWD10	TAIWAN	185,238.06	0.00
06/30/2010	EQUITIES	CTRIIP.COM INTERNATIONAL LTD	CHINA	10,126,664.28	-414,307.97
06/30/2010	EQUITIES	CTS CORP	ELECTRC MANUFACTNG SVCS	692,454.63	-124,809.16
06/30/2010	EQUITIES	CTS EVENTIM NPV	GERMANY	2,477,883.85	807,563.72
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	3,108,634.62	382,391.62
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	2,466,087.80	517,780.62
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	7,822,000.60	357,921.26
06/30/2010	EQUITIES	CULP INC	TEXTILES	122,149.20	-11,819.64
06/30/2010	EQUITIES	CUMBERLAND PHARMACEUTICALS	PHARMACEUTICALS	4,314.24	-974.85
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	41,520,765.78	20,483,333.02
06/30/2010	EQUITIES	CUMMINS INDIA INR2(DEMAT)	INDIA	183,506.22	0.00
06/30/2010	EQUITIES	CUMULUS MEDIA INC CL A	BROADCASTING	14,676.99	-4,387.16
06/30/2010	EQUITIES	CURIS INC COM	BIOTECHNOLOGY	73,485.13	-26,895.62
06/30/2010	EQUITIES	CURTISS WRIGHT CORP	AEROSPACE & DEFENSE	2,863,427.84	-263,292.01
06/30/2010	EQUITIES	CUTERA INC	HEALTH CARE EQUIPMENT	150,813.75	5,292.60
06/30/2010	EQUITIES	CVB FINL CORP	REGIONAL BANKS	1,717,200.68	17,927.28
06/30/2010	EQUITIES	CVR ENERGY INC COM	OIL & GAS REFINING & MKTG	334,113.60	-133,657.81
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	130,896,002.76	6,319,866.88
06/30/2010	EQUITIES	CYBER AGENT INC NPV	SERVICES	763,747.32	-132,654.51
06/30/2010	EQUITIES	CYBERLINK CORP TWD10	TAIWAN	126,298.56	0.00
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	2,163,120.64	535,814.03
06/30/2010	EQUITIES	CYBERSOURCE CORP DEL COM	DATA PROCNG/OUTSRCD SVCS	2,935,337.28	1,140,694.63
06/30/2010	EQUITIES	CYBERTAN TECHNOLOGY TWD10	TAIWAN	55,985.65	0.00
06/30/2010	EQUITIES	CYMER INC COM	SEMICONDUCTOR EQUIPMENT	2,411,791.44	113,450.61
06/30/2010	EQUITIES	CYNOSURE INC CL A	HEALTH CARE EQUIPMENT	300,633.78	-90,755.84
06/30/2010	EQUITIES	CYNTEC CO LTD TWD10	TAIWAN	102,925.22	0.00
06/30/2010	EQUITIES	CYPRESS BIOSCIENCE INC	PHARMACEUTICALS	355,938.80	-596,682.24
06/30/2010	EQUITIES	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	5,843,561.12	1,569,504.39
06/30/2010	EQUITIES	CYPRESS SHARPRIDGE INVESTMENT	MORTGAGE REITS	361,436.40	-2,595.45
06/30/2010	EQUITIES	CYRELA BRAZIL REAL COM NPV	BRAZIL	792,373.91	0.00
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	14,549,441.73	-241,086.13
06/30/2010	EQUITIES	CYTOKINETICS INC	BIOTECHNOLOGY	177,399.24	-76,208.85

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CYTORI THERAPEUTICS INC COM	BIOTECHNOLOGY	216,062.76	-41,563.61
06/30/2010	EQUITIES	D IETEREN NPV	BELGIUM	1,340,235.68	529,162.97
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	8,122,214.44	-9,382,831.14
06/30/2010	EQUITIES	D/S NORDEN DKK1 (POST SUBD)	DENMARK	138,375.11	-11,531.49
06/30/2010	EQUITIES	DAE DUCK ELECTRONICS CO KRW500	SOUTH KOREA	184,805.45	0.00
06/30/2010	EQUITIES	DAEDUCK GDS KRW500	SOUTH KOREA	139,275.45	0.00
06/30/2010	EQUITIES	DAEGU BANK	SOUTH KOREA	410,869.80	0.00
06/30/2010	EQUITIES	DAEHAN STEEL CO LT KRW5000	SOUTH KOREA	62,627.55	0.00
06/30/2010	EQUITIES	DAELIM INDUSTRIAL CO KSWN 5000	SOUTH KOREA	687,677.19	0.00
06/30/2010	EQUITIES	DAETWYLER HLDGS CHF5 (POST	SWITZERLAND	198,630.63	-22,670.22
06/30/2010	EQUITIES	DAEWOO SHIPBUILDING & MARINE	SOUTH KOREA	376,057.37	0.00
06/30/2010	EQUITIES	DAH SING FINANCIAL HLDGS HK\$2	HONG KONG	882,325.37	226,346.12
06/30/2010	EQUITIES	DAI DAN CO Y50	MACHINERY	61,430.67	-8,449.48
06/30/2010	EQUITIES	DAI ICHI SEIKO CO LTD NPV	OTHER PRODUCTS	487,154.25	176,939.77
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	3,705,798.63	-1,007,538.60
06/30/2010	EQUITIES	DAI-ICHI KOGYO SEIYAKU Y50	JAPAN	75,703.47	-12,592.51
06/30/2010	EQUITIES	DAI-ICHI LIFE INSURANCE CO LTD	JAPAN	5,496,175.52	-1,347,702.72
06/30/2010	EQUITIES	DAIBIRU CORP Y50	REAL ESTATE	395,085.50	-89,635.91
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	2,053,911.12	-88,825.46
06/30/2010	EQUITIES	DAIDO KOGYO CO LTD JPY50	METAL PRODUCTS	58,786.30	-54,621.10
06/30/2010	EQUITIES	DAIDO STEEL CO Y50	IRON AND STEEL	654,617.51	-547,154.05
06/30/2010	EQUITIES	DAIEI INC Y50	RETAIL TRADE	106,089.95	3,903.23
06/30/2010	EQUITIES	DAIHATSU DIESEL JPY50	MACHINERY	82,526.84	-46,890.16
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	1,463,538.22	-146,541.57
06/30/2010	EQUITIES	DAIHEN CORP JPY50	ELECTRIC APPLIANCES	1,547.69	0.00
06/30/2010	EQUITIES	DAIHO CONSTRUCTION JPY50	CONSTRUCTION	29,969.49	-35,054.81
06/30/2010	EQUITIES	DAIICHI KOSHO CO	OTHER PRODUCTS	394,187.59	127,279.40
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	7,806,033.31	-3,377,405.86
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	17,997,036.89	805,834.52
06/30/2010	EQUITIES	DAIKO CLEARING SERVICES CORP	SEC & COMMODITIES FUTURES	44,538.37	-45,161.52
06/30/2010	EQUITIES	DAIKOKU DENKI CO NPV	ELECTRIC APPLIANCES	66,226.69	-31,426.62
06/30/2010	EQUITIES	DAIKYO INC Y50	REAL ESTATE	1,618,013.34	-578,909.51
06/30/2010	EQUITIES	DAIMEI TELECOM ENG Y50	CONSTRUCTION	111,379.82	-13,797.34
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	62,053,600.01	-2,276,814.31
06/30/2010	EQUITIES	DAINICHI CO Y50	MACHINERY	52,565.62	-24,997.08
06/30/2010	EQUITIES	DAINIPPON SCREEN Y50	ELECTRIC APPLIANCES	92,222.01	0.00
06/30/2010	EQUITIES	DAINIPPON SUMITOMO PHARMA CO	PHARMACEUTICAL	609,230.88	-188,159.97
06/30/2010	EQUITIES	DAIRY CREST GROUP ORD 25P	FOOD PRODUCERS	1,637,334.87	491,589.90
06/30/2010	EQUITIES	DAISEKI CO JPY50	SERVICES	2,179,995.72	157,292.90
06/30/2010	EQUITIES	DAISHI BANK NPV	BANKS	247,272.44	-4,635.45

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DAISHIN SECURITIES CO KSWN5000	SOUTH KOREA	119,768.44	0.00
06/30/2010	EQUITIES	DAITO BANK NPV	JAPAN	63,645.61	-53,185.90
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	24,098,826.64	2,931,574.42
06/30/2010	EQUITIES	DAIWA HOUSE INDUSTRY CO Y50	CONSTRUCTION	3,659,795.37	-837,059.79
06/30/2010	EQUITIES	DAIWA SECS GROUP NPV	OTHER FINANCING BUSINESS	4,400,734.08	-2,864,685.04
06/30/2010	EQUITIES	DAKTRONICS INC	ELECTRONIC EQUIP & INSTR	528,502.50	-247,930.27
06/30/2010	EQUITIES	DALIAN PORT (PDA) CO 'H'CNY1	CHINA	1,299,626.16	128,599.96
06/30/2010	EQUITIES	DALSA CORP	CDN ELECTRONIC COMPONENTS	83,114.85	7,828.23
06/30/2010	EQUITIES	DALSVYAZ RUB20	RUSSIA	72,973.88	0.00
06/30/2010	EQUITIES	DAN FORMS HLDGS HKD0.50	JAPAN	47,238.21	-4,129.07
06/30/2010	EQUITIES	DANA GAS AED1	UNITED ARAB EMIRATES	334,280.32	-105,142.03
06/30/2010	EQUITIES	DANA HLDG CORP COM	AUTO PARTS & EQUIPMENT	2,354,140.00	366,578.58
06/30/2010	EQUITIES	DANA PETROLEUM ORD GBP0.15	OIL & GAS PRODUCERS	3,199,544.05	-538,762.97
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	53,519,581.16	10,662,746.14
06/30/2010	EQUITIES	DANIELI & C DI RISP EUR1.0	ITALY	1,755,952.33	104,418.01
06/30/2010	EQUITIES	DANIELI & C EUR1	ITALY	3,800,907.57	-276,312.12
06/30/2010	EQUITIES	DANISCO A/S DKK20	DENMARK	5,683,509.56	103,745.83
06/30/2010	EQUITIES	DANONE	FRANCE	31,994,849.91	1,421,029.86
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	23,344,649.76	-2,467,377.16
06/30/2010	EQUITIES	DANVERS BANCORP INC COM	REGIONAL BANKS	1,650,840.25	166,736.44
06/30/2010	EQUITIES	DAOU DATA SYSTEM C KRW500	SOUTH KOREA	142,658.74	-20,571.29
06/30/2010	EQUITIES	DAOU TECHNOLOGY INC KRW500	SOUTH KOREA	294,457.97	-16,201.45
06/30/2010	EQUITIES	DAPAI INTERNATIONAL HLDS CO	CHINA	240,691.93	-52,719.96
06/30/2010	EQUITIES	DAPHNE INTERNATIONAL HOLDINGS	HONG KONG	1,095,080.99	330,748.07
06/30/2010	EQUITIES	DAQIN RAILWAY CO LTD A CNY1	CHINA	20,777.87	0.00
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	22,108,369.50	5,967,664.13
06/30/2010	EQUITIES	DARLING INTL INC	AGRICULTURAL PRODUCTS	1,096,001.89	-28,199.37
06/30/2010	EQUITIES	DASSAULT SYSTEMES SA EUR1	FRANCE	1,646,487.04	284,085.84
06/30/2010	EQUITIES	DATA COMMUNICATIONS SYS CO	OTHER PRODUCTS	297,948.92	26,659.28
06/30/2010	EQUITIES	DATATEC ZAR0.01	SOUTH AFRICA	244,355.69	0.00
06/30/2010	EQUITIES	DAUM COMMUNICATIONS CORP	SOUTH KOREA	5,352,820.50	1,200,514.40
06/30/2010	EQUITIES	DAVID JONES LIMITED	AUSTRALIA	4,194,760.60	-94,723.90
06/30/2010	EQUITIES	DAVIS SERVICE GROUP ORD	SUPPORT SERVICES	56,367.39	-9,672.00
06/30/2010	EQUITIES	DAVITA INC COM	HEALTH CARE SERVICES	19,488,335.72	5,135,817.15
06/30/2010	EQUITIES	DAWSON GEOPHYSICAL CO COM	OIL & GAS EQUIP/SVCS	482,467.41	-230,196.31
06/30/2010	EQUITIES	DAYLIGHT ENERGY LTD	CDN OIL & GAS EXPL & PROD	21,126.42	4,199.93
06/30/2010	EQUITIES	DBA TELECOMMUNICATIONS (ASIA)	HONG KONG	3,513.48	-516.51
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	66,868,465.86	17,160,750.38
06/30/2010	EQUITIES	DCC ORD EURO0.25	IRELAND	2,453,048.80	776,042.61
06/30/2010	EQUITIES	DCM HOLDINGS CO LTD	RETAIL TRADE	114,941.80	-7,728.09

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	8,944,781.68	-3,528,386.62
06/30/2010	EQUITIES	DDI CORP COM PAR \$0.001 NEW	ELECTRC MANUFACTNG SVCS	48,767.73	16,081.42
06/30/2010	EQUITIES	DE LA RUE	MEDIA	1,793,717.08	-335,726.74
06/30/2010	EQUITIES	DE LONGHI EUR3	ITALY	113,221.30	-26,734.51
06/30/2010	EQUITIES	DEALERTRACK HLDGS INC COM	INTERNET SOFTWARE & SVCS	993,218.10	-364,447.64
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	7,902,090.12	-8,198,870.44
06/30/2010	EQUITIES	DECKERS OUTDOOR CORP COM	FOOTWEAR	8,414,900.13	2,029,536.07
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	79,221,440.52	21,455,565.60
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	18,557,991.55	5,614,371.95
06/30/2010	EQUITIES	DELACHAUX EUR0.64 (POST-SUBD)	FRANCE	712,220.66	-223,597.01
06/30/2010	EQUITIES	DELCATH SYS INC COM	HEALTH CARE EQUIPMENT	319,263.38	-39,837.25
06/30/2010	EQUITIES	DELEK AUTOMOTIVE SYSTEMS ORD	ISRAEL	107,302.26	0.00
06/30/2010	EQUITIES	DELEK DRILLING ILS1	ISRAEL	212,976.11	0.00
06/30/2010	EQUITIES	DELEK GROUP ILS1	ISRAEL	545,020.34	12,451.33
06/30/2010	EQUITIES	DELEK US HLDGS INC COM	OIL & GAS REFINING & MKTG	59,283.30	463.27
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	16,678,962.14	161,972.41
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	78,625,688.58	-82,618,176.44
06/30/2010	EQUITIES	DELONG HOLDINGS LTD	SINGAPORE	6,768.86	-4,206.18
06/30/2010	EQUITIES	DELPHI ENERGY CORP	CDN OIL & GAS EXPL & PROD	443,675.81	18,040.90
06/30/2010	EQUITIES	DELPHI FINL GROUP INC CL A COM	LIFE & HEALTH INSURANCE	1,334,665.57	-21,501.92
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	27,752,430.75	-2,192,441.57
06/30/2010	EQUITIES	DELTA APPAREL INC COM	APPAREL ACCESS & LUXURY	2,511.20	-201.48
06/30/2010	EQUITIES	DELTA CORP SHS ZWL0.05	ZIMBABWE	3,565,531.62	-51,054.63
06/30/2010	EQUITIES	DELTA DUNIA PROPERTY TBK PT	INDONESIA	61,918.28	0.00
06/30/2010	EQUITIES	DELTA ELECTRONIC TW \$10	TAIWAN	9,793,066.29	925,050.48
06/30/2010	EQUITIES	DELTA ELECTRONICS THB1 (ALIEN	THAILAND	178,939.83	25,924.82
06/30/2010	EQUITIES	DELTA LLOYD NV	NETHERLANDS	516,290.57	-19,725.32
06/30/2010	EQUITIES	DELTA PETROLEUM CORP	OIL & GAS EXPL & PROD	326,609.94	-1,416,807.00
06/30/2010	EQUITIES	DELTA SUGAR CO EGP5	EGYPT	62,028.44	0.00
06/30/2010	EQUITIES	DELTA-GALIL IND ORD ILS1	ISRAEL	769.91	-81.16
06/30/2010	EQUITIES	DELTEK INC COM	APPLICATION SOFTWARE	259,115.46	31,841.94
06/30/2010	EQUITIES	DELTIC TIMBER CORP COM	FOREST PRODUCTS	543,692.60	-13,288.96
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	2,573,568.75	-679,913.65
06/30/2010	EQUITIES	DEMAG CRANES AG NPV (REGD)	GERMANY	1,599,719.40	32,704.78
06/30/2010	EQUITIES	DEMANDTEC INC	SYSTEMS SOFTWARE	375,286.50	-34,380.48
06/30/2010	EQUITIES	DENA BANK INR10(DEMAT T5)	INDIA	1,682,218.59	248,400.74
06/30/2010	EQUITIES	DENA CO LTD NPV	SERVICES	2,731,076.82	-268,868.63
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	11,090,312.40	1,299,791.80
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	5,173,090.97	3,340,951.55
06/30/2010	EQUITIES	DENISON MINES CORP	CDN COAL/CONSUMABLE FUEL	79,834.38	-4,883.77

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	3,148,739.01	-213,728.21
06/30/2010	EQUITIES	DENNYS CORP	RESTAURANTS	-615,479.80	181,538.67
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	60,022,635.57	2,272,480.34
06/30/2010	EQUITIES	DENTAL TECHNOLOGY HOLDINGS LLC	OTHER	0.00	0.00
06/30/2010	EQUITIES	DENTSPLY INTL INC NEW COM	HEALTH CARE SUPPLIES	12,770,562.96	603,269.87
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	4,136,141.79	-378,336.36
06/30/2010	EQUITIES	DEPO AUTO PARTS IN TWD10	TAIWAN	200,912.06	0.00
06/30/2010	EQUITIES	DEPOMED INC COM	PHARMACEUTICALS	490,061.60	-25,785.00
06/30/2010	EQUITIES	DESARROLLADORA HOMEX SAB DE	MEXICO	7,832,708.40	252,947.60
06/30/2010	EQUITIES	DESTINATION MATERNITY CORP COM	APPAREL RETAIL	78,936.00	9,730.00
06/30/2010	EQUITIES	DETOUR GOLD CORP	CDN GOLD	1,279,701.69	153,899.67
06/30/2010	EQUITIES	DEUTSCH-CW19 MABANEE CO SA	KUWAIT	649,422.99	-77,895.31
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	36,968,333.45	-10,525,669.81
06/30/2010	EQUITIES	DEUTSCHE BK AG LDN CERT	SAUDI ARABIA	247,192.00	-1,640.88
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	15,473,690.44	-4,936,797.90
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	8,366,641.06	-1,180,186.83
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	56,362,460.40	-6,783,450.99
06/30/2010	EQUITIES	DEUTSCHE POSTBANK AG NPV	GERMANY	1,272,400.85	-1,061,796.00
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	37,839,167.84	-5,687,855.56
06/30/2010	EQUITIES	DEUTSCHE WOHNEN AG NPV (BR)	GERMANY	660,858.05	-13,368.00
06/30/2010	EQUITIES	DEUTSCHE-CW12 ETIHAD ETISALA	SAUDI ARABIA	443,181.46	25,791.20
06/30/2010	EQUITIES	DEUTSCHE-CW18 KUWAIT PROJECT	KUWAIT	331,277.69	-143,498.51
06/30/2010	EQUITIES	DEUTSCHE-CW18 NATIONAL BANK	KUWAIT	1,196,371.03	24,092.79
06/30/2010	EQUITIES	DEUTZ AG NPV	GERMANY	76,088.80	15,997.09
06/30/2010	EQUITIES	DEVA HLDG TRY1	TURKEY	5,880.32	0.00
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	10,939,610.20	-5,020,116.29
06/30/2010	EQUITIES	DEVELOPMENT SECURITIES ORD	REAL ESTATE INVEST & SVCS	267,004.60	-211,065.43
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	87,049,197.20	12,191,821.07
06/30/2010	EQUITIES	DEVRO ORD 10P	FOOD PRODUCERS	365,622.12	54,641.12
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	16,810,993.30	439,166.76
06/30/2010	EQUITIES	DEX ONE CORP	PUBLISHING	411,700.29	-49,170.53
06/30/2010	EQUITIES	DEXCOM INC	HEALTH CARE EQUIPMENT	934,683.80	1,021,086.48
06/30/2010	EQUITIES	DEXIA NPV	BELGIUM	951,473.32	-4,590,245.93
06/30/2010	EQUITIES	DEXUS PROPERTY GROUP NPV	AUSTRALIA	1,709,646.30	-937,314.74
06/30/2010	EQUITIES	DFCC BK SLRP10	SRI LANKA	1,768,104.86	940,390.92
06/30/2010	EQUITIES	DFDS A/S - RTS	DENMARK	22,798.39	22,798.39
06/30/2010	EQUITIES	DFDS AS DKK100	DENMARK	148,092.12	-183,771.59
06/30/2010	EQUITIES	DFI TWD10	TAIWAN	29,422.26	0.00
06/30/2010	EQUITIES	DG FASTCHANNEL INC COM	COMMUNICATIONS EQUIPMENT	4,541,032.98	1,893,839.72
06/30/2010	EQUITIES	DHT HOLDINGS INC	OIL & GAS STORAGE & TRANS	285,496.75	-99,967.55



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	50,685,623.27	3,175,375.89
06/30/2010	EQUITIES	DIAGNOSTIC & THERAPEUTIC CENTE	GREECE	216.56	-32.44
06/30/2010	EQUITIES	DIAGNOSTICOS DA AM COM NPV	BRAZIL	2,648,291.40	1,163,965.03
06/30/2010	EQUITIES	DIALOG AXIATA LTD LKR1	SRI LANKA	78,435.09	0.00
06/30/2010	EQUITIES	DIAMOND FOODS INC	PACKAGED FOODS & MEATS	1,624,477.50	459,587.80
06/30/2010	EQUITIES	DIAMOND HILL INVESTMENT GROUP	ASSET MGMT & CUSTODY BNKS	247,735.30	50,321.07
06/30/2010	EQUITIES	DIAMOND MGMT & TECHNOLOGY	RESEARCH & CONSULTING SVC	571,534.85	164,543.93
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	14,564,835.81	-3,787,479.70
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	8,608,156.62	-680,770.02
06/30/2010	EQUITIES	DIASORIN SPA EUR1	ITALY	3,474,804.41	1,802,558.65
06/30/2010	EQUITIES	DIC CORP Y50	CHEMICALS	351,290.01	-5,957.54
06/30/2010	EQUITIES	DICE HLDGS INC COM	INTERNET SOFTWARE & SVCS	41,021.76	5,042.04
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	9,307,715.06	2,206,258.66
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	5,261,866.00	-3,173,462.50
06/30/2010	EQUITIES	DIGI INTL INC	COMMUNICATIONS EQUIPMENT	310,935.46	-28,170.53
06/30/2010	EQUITIES	DIGIA PLC	FINLAND	78,405.05	23,290.96
06/30/2010	EQUITIES	DIGIMARC CORP NEW COM	APPLICATION SOFTWARE	12,937.50	-786.05
06/30/2010	EQUITIES	DIGITAL CHINA HOLDINGS LTD SHS	HONG KONG	758,495.30	20,754.76
06/30/2010	EQUITIES	DIGITAL GLOBE INC	AEROSPACE & DEFENSE	241,775.90	65,794.51
06/30/2010	EQUITIES	DIGITAL RIVER INC	INTERNET SOFTWARE & SVCS	2,363,025.30	-1,067,616.00
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	49,728,465.92	12,508,398.17
06/30/2010	EQUITIES	DILLARDS INC CL A COM	DEPARTMENT STORES	2,959,488.30	704,787.79
06/30/2010	EQUITIES	DIME CMNTY BANCORP INC COM	THRIFTS & MTG FINANCE	1,218,906.81	-324,991.17
06/30/2010	EQUITIES	DIMENSION DATA HLDG COM STK	SOFTWARE & COMP SERVICES	701,821.77	3,507.01
06/30/2010	EQUITIES	DIMENSION DATA HLDGS PLC ORD	SOFTWARE & COMP SERVICES	108,501.96	27,965.37
06/30/2010	EQUITIES	DINAMIA CAPITAL PRIVADO S.C. S	SPAIN	16,762.94	-1,459.27
06/30/2010	EQUITIES	DINEEQUITY INC COM	RESTAURANTS	842,095.12	-119,060.67
06/30/2010	EQUITIES	DIODES INC	SEMICONDUCTORS	915,746.61	-101,743.14
06/30/2010	EQUITIES	DIONEX CORP	LIFE SCIENCES TOOLS & SVC	1,850,182.08	463,343.21
06/30/2010	EQUITIES	DIPLOMA PLC NEW ORD GBP0.05	TECHNOLOGY HARDWRE & EQUI	1,717,325.73	-31,053.31
06/30/2010	EQUITIES	DIRECT INSURANCE NPV	ISRAEL	1,004.65	13.80
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	106,536,614.40	42,818,620.29
06/30/2010	EQUITIES	DISCO CORP Y50	ELECTRIC APPLIANCES	4,133,710.05	-251,086.51
06/30/2010	EQUITIES	DISCOUNT INVESTMENT CORP ORD	ISRAEL	328,563.23	-24,333.83
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	30,331,427.40	-3,057,440.86
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	11,839,942.14	5,954,340.65
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	15,616,947.17	-785,191.37
06/30/2010	EQUITIES	DISCOVERY HLDGS ZAR0.001	SOUTH AFRICA	1.28	0.00
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	13,154,738.85	-2,224,520.93
06/30/2010	EQUITIES	DISH TV INDIA LTD INR1	INDIA	204,884.04	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	188,233,038.00	32,297,932.58
06/30/2010	EQUITIES	DIVX INC COM	INTERNET SOFTWARE & SVCS	420,005.46	31,612.84
06/30/2010	EQUITIES	DJ EURO STOXX 50 FUTURE (EUX)	EURO	-605,798.80	-605,798.80
06/30/2010	EQUITIES	DJURSLAND BANK DKK20	DENMARK	2,869.59	-94.84
06/30/2010	EQUITIES	DLH SER 'B' DKK10	DENMARK	26,515.49	-112,747.58
06/30/2010	EQUITIES	DMCI HLDGS INC PHP1	PHILIPPINES	199,327.68	0.00
06/30/2010	EQUITIES	DNB NOR ASA NOK10	NORWAY	4,536,133.73	-369,362.85
06/30/2010	EQUITIES	DOCKWISE LTD USD1.00	NORWAY	106,788.71	2,386.69
06/30/2010	EQUITIES	DOF ASA ORD SHS	NORWAY	177,573.95	-53,668.44
06/30/2010	EQUITIES	DOGAN GAZETECILIK TRY1	TURKEY	71,023.16	0.00
06/30/2010	EQUITIES	DOGAN HOLDINGS TRY1	TURKEY	140,417.62	0.00
06/30/2010	EQUITIES	DOGUS OTOMOTIV SER TRY1	TURKEY	108,235.55	0.00
06/30/2010	EQUITIES	DOHA BANK LTD QAR10	QATAR	653,009.52	65,310.36
06/30/2010	EQUITIES	DOLBY LABORATORIES INC CL A	ELECTRONIC COMPONENTS	9,675,323.84	4,303,389.83
06/30/2010	EQUITIES	DOLE FOOD CO INC	PACKAGED FOODS & MEATS	11,014.08	-1,133.83
06/30/2010	EQUITIES	DOLLAR FINL CORP	CONSUMER FINANCE	1,240,100.77	244,383.25
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	2,047,653.75	-109,655.72
06/30/2010	EQUITIES	DOLLAR THRIFTY AUTOMOTIVE	TRUCKING	2,288,327.44	969,610.26
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	23,855,571.94	9,831,265.14
06/30/2010	EQUITIES	DOLLARAMA INC	CDN GENERAL MERCH STORE	454,171.18	-1,619.64
06/30/2010	EQUITIES	DOM DEVELOPMENT SA PLN1	POLAND	86,166.85	0.00
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	73,843,476.20	6,414,451.33
06/30/2010	EQUITIES	DOMINOS PIZZA ENTERPRISES NPV	AUSTRALIA	1,461,916.23	445,801.32
06/30/2010	EQUITIES	DOMINOS PIZZA INC	RESTAURANTS	3,198,679.70	632,982.59
06/30/2010	EQUITIES	DOMINOS PIZZA UK & IRL ORD	FOOD & DRUG RETAILERS	1,848,769.37	937,594.47
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	5,932,750.90	-286,743.58
06/30/2010	EQUITIES	DON QUIJOTE NPV	RETAIL TRADE	933,384.07	-10,351.71
06/30/2010	EQUITIES	DONALDSON INC	INDUSTRIAL MACHINERY	8,809,101.60	2,167,394.99
06/30/2010	EQUITIES	DONEGAL GROUP INC	PROPERTY & CASUALTY INS	77,930.89	-20,723.78
06/30/2010	EQUITIES	DONG FENG AUTOMOBIL 'A' CNY1	CHINA	11,691.62	0.00
06/30/2010	EQUITIES	DONGBU ENG & CONST KRW5000	SOUTH KOREA	67,495.31	0.00
06/30/2010	EQUITIES	DONGBU INSURANCE KRW500	SOUTH KOREA	2,699,794.12	1,451,938.74
06/30/2010	EQUITIES	DONGBU STEEL KRW5000	SOUTH KOREA	164,651.26	0.00
06/30/2010	EQUITIES	DONGFANG ELECT MAC 'A' CNY1	CHINA	13,203.18	0.00
06/30/2010	EQUITIES	DONGFENG MOTOR GROUP CIE LTD	CHINA	1,810,850.86	0.00
06/30/2010	EQUITIES	DONGRUAN SOFTWARE 'A' CNY1	CHINA	13,101.74	0.00
06/30/2010	EQUITIES	DONGWON FOOD & BEVE KRW5000	SOUTH KOREA	32,928.82	0.00
06/30/2010	EQUITIES	DONGWON INDUSTRY CO KRW5000	SOUTH KOREA	104,696.60	0.00
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	24,543,737.44	-7,536,132.08
06/30/2010	EQUITIES	DOOSAN CO KRW5000	SOUTH KOREA	68,806.73	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DORAL FINL CORP COM NEW	THRIFTS & MTG FINANCE	7,315.12	-1,576.64
06/30/2010	EQUITIES	DOREL INDUSTRIES INC	CDN HOME FURNISHINGS	714,263.39	75,562.24
06/30/2010	EQUITIES	DORMAN PRODS INC COM	AUTO PARTS & EQUIPMENT	199,965.88	65,875.37
06/30/2010	EQUITIES	DOSHISHA CO JPY50	RETAIL TRADE	629,766.08	-66,503.74
06/30/2010	EQUITIES	DOUBLE TAKE SOFTWARE COM	SYSTEMS SOFTWARE	815,985.63	-19,701.72
06/30/2010	EQUITIES	DOUGLAS DYNAMICS INC	CONSTR,FARM MACH & HVY TR	28,106.00	-2,134.35
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	6,508,010.40	-1,514,073.83
06/30/2010	EQUITIES	DOUJA PROM ADDOHA MAD10	MOROCCO	453,318.80	-45,657.55
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	29,940,738.03	3,050,135.36
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	99,196,893.18	-40,307,402.89
06/30/2010	EQUITIES	DOWA HOLDING CO LTD NPV	NONFERROUS METALS	657,670.45	-770,142.65
06/30/2010	EQUITIES	DOWNER EDI LTD NPV	AUSTRALIA	915,885.07	-727,841.08
06/30/2010	EQUITIES	DP WORLD LIMITED	UNITED ARAB EMIRATES	755,128.00	121,582.96
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	11,244,304.70	-561,903.44
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	45,356,919.37	15,618,441.12
06/30/2010	EQUITIES	DR REDDYS LABS INR5 (DEMAT T5)	INDIA	265,045.11	0.00
06/30/2010	EQUITIES	DRAGERWERK AG & CO KGAA NPV	GERMANY	969,326.80	283,101.19
06/30/2010	EQUITIES	DRAGON OIL LTD ORD EUR0.10	IRELAND	1,188,299.27	0.00
06/30/2010	EQUITIES	DRAKA HOLDINGS NV EUR0.05	NETHERLANDS	93,746.01	46,094.74
06/30/2010	EQUITIES	DRAX GROUP ORD GBP0.1155172	ELECTRICITY	4,361,827.69	-3,361,689.55
06/30/2010	EQUITIES	DRB-HICOM BERHAD ORD MYR1	MALAYSIA	61,250.86	0.00
06/30/2010	EQUITIES	DRDGOLD LIMITED NPV	SOUTH AFRICA	72,761.74	0.00
06/30/2010	EQUITIES	DREAMWORKS ANIMATION SKG INC	MOVIES & ENTERTAINMENT	8,024,634.15	-1,051,915.33
06/30/2010	EQUITIES	DRESS BARN INC COM	APPAREL RETAIL	3,062,585.06	-1,257,797.47
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	7,153,678.55	-266,152.13
06/30/2010	EQUITIES	DREW INDS INC COM NEW	AUTO PARTS & EQUIPMENT	828,240.40	25,836.59
06/30/2010	EQUITIES	DRIL-QUIP INC COM	OIL & GAS EQUIP/SVCS	3,549,860.84	281,137.68
06/30/2010	EQUITIES	DRILLISCH AG NPV	GERMANY	446,086.06	-122,231.12
06/30/2010	EQUITIES	DRIVEWAY COM/FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	DROGASIL SA COM STK NPV	BRAZIL	346,152.41	0.00
06/30/2010	EQUITIES	DRUGSTORE COM INC COM	INTERNET RETAIL	300,253.80	28,834.38
06/30/2010	EQUITIES	DS SMITH PLC GBP0.10	FORESTRY & PAPER	1,398,883.78	-617,181.70
06/30/2010	EQUITIES	DSG INTL ORD GBP0.025	HSHLD GOODS & HOME CONSTR	-92,950.39	-3,855.86
06/30/2010	EQUITIES	DSP GROUP INC COM	SEMICONDUCTORS	255,095.19	-364,328.37
06/30/2010	EQUITIES	DST SYS INC DEL	DATA PROCNG/OUTSRCD SVCS	4,643,845.44	-1,729,518.98
06/30/2010	EQUITIES	DSV DKK1 (POST SUBDIVISION)	DENMARK	3,027,113.82	-6,495.89
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	4,897,739.90	298,590.47
06/30/2010	EQUITIES	DT BETEILIGUNG - NPV	GERMANY	5,659.04	173.79
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	38,596,741.45	4,517,850.35
06/30/2010	EQUITIES	DTS INC	ELECTRONIC COMPONENTS	1,033,268.45	390,582.39

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DUBAI FINANCIAL MARKET AED1	UNITED ARAB EMIRATES	644,743.93	-189,771.45
06/30/2010	EQUITIES	DUCOMMUN INC	AEROSPACE & DEFENSE	199,625.40	-19,951.37
06/30/2010	EQUITIES	DUERR BETEILIGUNGS AG DEM5	GERMANY	64,393.61	30,455.09
06/30/2010	EQUITIES	DUET GROUP	AUSTRALIA	796,345.23	37,969.46
06/30/2010	EQUITIES	DUFF & PHELPS CORP NEW CL A	INVESTMNT BKG & BROKERAGE	358,287.84	-76,462.64
06/30/2010	EQUITIES	DUFY AG CHF5 (REGD)	SWITZERLAND	2,477,289.56	-181,751.49
06/30/2010	EQUITIES	DUFY SOUTH AMERICA LTD BDR	BRAZIL	472,940.09	0.00
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	65,349,744.00	2,446,145.77
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	10,932,263.25	-6,194,119.71
06/30/2010	EQUITIES	DUN & BRADSTREET CORP DEL NEW	RESEARCH & CONSULTING SVC	11,928,365.04	-908,917.80
06/30/2010	EQUITIES	DUNDEE CORPORATION	CDN ASSET MGMT/CUSTODY BK	229,050.02	-16,477.03
06/30/2010	EQUITIES	DUNDEE PRECIOUS METALS INC	CDN PREC METALS & MINS	28,833.76	15,604.30
06/30/2010	EQUITIES	DUNDEE REAL ESTATE INVT TRUST	CDN OFFICE REITS	676,876.79	1,085.36
06/30/2010	EQUITIES	DUNDEE WEALTH INC	CDN INVES BKG & BROKERAGE	1,794,499.89	63,035.12
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	4,858,687.68	1,645,590.47
06/30/2010	EQUITIES	DURATEX SA PRF NPV	BRAZIL	113,102.97	0.00
06/30/2010	EQUITIES	DURECT CORP COM	PHARMACEUTICALS	382,776.03	43,071.81
06/30/2010	EQUITIES	DURO FELGUERA EURO0.50	SPAIN	123.73	0.00
06/30/2010	EQUITIES	DVB BANK AG	GERMANY	172,601.71	-20,427.02
06/30/2010	EQUITIES	DVN (HLDGS) LTD HKD0.10	HONG KONG	10,725.36	-2,325.94
06/30/2010	EQUITIES	DWORY SA PLN2.01	POLAND	138,169.43	0.00
06/30/2010	EQUITIES	DXP ENTERPRISES INC COM NEW	TRADING COS & DISTRIBUTOR	514,978.90	3,226.53
06/30/2010	EQUITIES	DYAX CORP COM	BIOTECHNOLOGY	351,280.23	-186,169.43
06/30/2010	EQUITIES	DYCOM INDS INC	CONSTRUCTION & ENGINEERNG	1,870,705.80	-1,284,170.41
06/30/2010	EQUITIES	DYDO DRINCO INC JPY50	FOODS	98,706.07	3,294.75
06/30/2010	EQUITIES	DYNAMEX INC	AIR FREIGHT & LOGISTICS	155,867.20	-60,286.52
06/30/2010	EQUITIES	DYNAMIC ELECTRONICS CO TWD10	TAIWAN	156,489.40	0.00
06/30/2010	EQUITIES	DYNAMIC MATERIALS CORP	INDUSTRIAL MACHINERY	538,052.88	-130,248.02
06/30/2010	EQUITIES	DYNAPACK INTERNATIONAL	TAIWAN	188,557.81	0.00
06/30/2010	EQUITIES	DYNASTY CERAMIC CO THB1(ALN	THAILAND	185,379.13	0.00
06/30/2010	EQUITIES	DYNAVAX TECHNOLOGIES CORP	BIOTECHNOLOGY	32,086.86	-3,086.20
06/30/2010	EQUITIES	DYNAVOX INC-CLASS A	HEALTH CARE EQUIPMENT	13,704.56	-2,139.91
06/30/2010	EQUITIES	DYNCORP INTL INC COM CL A	AEROSPACE & DEFENSE	938,634.00	57,242.29
06/30/2010	EQUITIES	DYNEGY INC DEL CL A	INDEP PWR PROD/ENRGY TRAD	1,434,952.75	-2,976,228.78
06/30/2010	EQUITIES	DYNEX CAP INC COM NEW	MORTGAGE REITS	143,110.88	5,390.34
06/30/2010	EQUITIES	E I D - PARRY (INDIA) INR2	INDIA	278,535.83	0.00
06/30/2010	EQUITIES	E PLUS INC COM	APPLICATION SOFTWARE	42,227.50	4,499.70
06/30/2010	EQUITIES	E STEEL/FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	E SUN FINANCIAL HL TWD10	TAIWAN	29,466.41	-800.17
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	79,505,608.90	-26,644,344.96

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	E-L FINANCIAL CORP LTD	CDN MULTI-LINE INSURANCE	7,709.27	-269.50
06/30/2010	EQUITIES	E-TON SOLAR TECH. CO. LTD	TAIWAN	17,546.76	0.00
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	2,550,519.60	-1,689,922.99
06/30/2010	EQUITIES	EA HOLDING LLC (OGLE SCHOOLS)	OTHER	20,274,803.00	514,803.00
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	11,337,206.82	2,652,537.20
06/30/2010	EQUITIES	EAGLE BANCORP INC MD	REGIONAL BANKS	46,919.74	8,766.38
06/30/2010	EQUITIES	EAGLE BULK SHIPPING INC SHS	MARINE	788,574.52	-734,036.05
06/30/2010	EQUITIES	EAGLE MATLS INC	CONSTRUCTION MATERIALS	3,198,483.17	-1,007,522.73
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	5,208,633.96	-404,200.78
06/30/2010	EQUITIES	EAST AFRICAN BREWERIES KES2	KENYA	3,666,120.25	695,829.56
06/30/2010	EQUITIES	EAST ASIATIC COMPANY LTD DKK70	DENMARK	31,277.92	-8,731.64
06/30/2010	EQUITIES	EAST CAPITAL EXPLORER AB NPV	SWEDEN	68,899.83	11,191.46
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	22,488,318.24	-3,541,631.37
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	10,335,428.25	1,050,743.21
06/30/2010	EQUITIES	EASTERN PLATINUM LTD	CDN DIV METALS & MINING	65,193.97	30,750.65
06/30/2010	EQUITIES	EASTERN TOBACCO EGP10	EGYPT	792,287.92	-77,510.47
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	2,875,468.86	28,146.18
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	20,041,497.24	-2,012,149.34
06/30/2010	EQUITIES	EASTMAN KODAK CO COM	PHOTOGRAPHIC PRODUCTS	1,896,250.16	-6,076,001.64
06/30/2010	EQUITIES	EASYJET ORD GBP0.25	INDUSTRIAL TRANSPORTATION	344,960.03	84,561.28
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	38,757,494.40	1,300,316.94
06/30/2010	EQUITIES	EATON VANCE CORP NON VTG COM	ASSET MGMT & CUSTODY BNKS	8,426,930.93	829,293.58
06/30/2010	EQUITIES	EBARA Y50	ELECTRIC APPLIANCES	331,615.92	0.00
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	70,653,633.79	-42,271,336.31
06/30/2010	EQUITIES	EBIX INC	APPLICATION SOFTWARE	506,871.68	150,385.38
06/30/2010	EQUITIES	EBRO FOODS SA	SPAIN	1,944,109.80	502,465.29
06/30/2010	EQUITIES	ECHELON CORP	ELECTRC MANUFACTNG SVCS	371,205.86	-66,507.06
06/30/2010	EQUITIES	ECHO GLOBAL LOGISTICS INC	DATA PROCNG/OUTSRCD SVCS	635,799.12	-64,772.64
06/30/2010	EQUITIES	ECHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	3,257,299.44	-661,832.38
06/30/2010	EQUITIES	ECLIPSYS CORP	HEALTH CARE TECHNOLOGY	3,754,285.28	-202,823.06
06/30/2010	EQUITIES	ECOBANK TRANSNATIONAL	TOGOLESE REPUBLIC	238,835.23	28,301.33
06/30/2010	EQUITIES	ECOGREEN FINE CHEM HKD0.1	HONG KONG	118,610.91	-34,433.24
06/30/2010	EQUITIES	ECOLAB INC	SPECIALTY CHEMICALS	28,514,783.58	5,242,512.09
06/30/2010	EQUITIES	ECOPETROL SA NPV	COLOMBIA	2,894,380.49	51,886.04
06/30/2010	EQUITIES	ECZACIBASI ILAC TRY1	TURKEY	5,415,200.38	2,144,399.70
06/30/2010	EQUITIES	EDB BUSINESS PARTNER ASA	NORWAY	41,087.78	5,810.55
06/30/2010	EQUITIES	EDF EN PROMESSES EUR1.6	FRANCE	1,189,626.70	-344,568.13
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	29,259,163.80	-19,954,745.54
06/30/2010	EQUITIES	EDGENET HLDGS CORP STOCK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	EDGENET HOLDING CORP	US RIGHTS AND WARRANTS	0.00	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EDGENET HOLDING CORP STOCK PUR	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	EDGENET HOLDING CORPORATION	OTHER	0.00	-12,991,365.20
06/30/2010	EQUITIES	EDION CORP NPV	RETAIL TRADE	1,425,110.18	-261,035.56
06/30/2010	EQUITIES	EDIPRESSE SA CHF50(BR)	SWITZERLAND	37,162.82	-38,545.41
06/30/2010	EQUITIES	EDISON EUR1	ITALY	3,273,367.73	0.00
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	46,734,644.18	-4,634,916.22
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	3,054,965.17	-1,211,920.89
06/30/2010	EQUITIES	EDP RENOVAVEIS SA EUR5	SPAIN	697,374.55	36,456.36
06/30/2010	EQUITIES	EDUCATION MANAGEMENT CORP	EDUCATION SERVICES	31,689.50	-12,305.05
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	666,513.99	-445,198.29
06/30/2010	EQUITIES	EDUCOMP SOLUTIONS LTD INR2	INDIA	141,291.26	0.00
06/30/2010	EQUITIES	EDWARDS LIFE SCIENCES CORP COM	HEALTH CARE EQUIPMENT	20,280,864.58	10,425,293.27
06/30/2010	EQUITIES	EEMS ITALIA SPA EUR0.5	ITALY	8,177.97	-5,768.49
06/30/2010	EQUITIES	EFG EUROBANK ERGAS EUR2.75	GREECE	711,048.54	-2,980,402.12
06/30/2010	EQUITIES	EFG HERMES HLDGS ORD EGP5	EGYPT	500,123.56	45,304.14
06/30/2010	EQUITIES	EFG INTERNATIONAL AG CHF0.50	SWITZERLAND	3,126,075.94	-944,726.11
06/30/2010	EQUITIES	EGI FINANCIAL HOLDINGS INC	CDN INSUR PROP/CASUALTY	16,562.37	-9,934.58
06/30/2010	EQUITIES	EGIS NYRT HUF01000	HUNGARY	77,409.95	0.00
06/30/2010	EQUITIES	EGYPT FOR TOURISM EGP1 (POST	EGYPT	45,798.67	0.00
06/30/2010	EQUITIES	EGYPTIAN ELECTRICAL CABLES	EGYPT	36,585.63	0.00
06/30/2010	EQUITIES	EGYPTIAN INTL PHARMACEUTICAL	EGYPT	312,819.84	20,186.89
06/30/2010	EQUITIES	EGYPTIAN MEDIA PRO EGP10	EGYPT	52,722.74	0.00
06/30/2010	EQUITIES	EHEALTH INC COM	INSURANCE BROKERS	516,334.44	-228,848.08
06/30/2010	EQUITIES	EHIME BANK JPY50	BANKS	371,902.98	-127,558.08
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	99,968,697.36	-17,168,202.13
06/30/2010	EQUITIES	EIFFAGE EUR4(POST SUBDIVISION)	FRANCE	813,342.48	-499,931.25
06/30/2010	EQUITIES	EIGHTEENTH BANK Y50	BANKS	378,614.82	-219,961.62
06/30/2010	EQUITIES	EINSTEIN NOAH RESTAURANT GROUP	RESTAURANTS	115,301.94	12,982.35
06/30/2010	EQUITIES	EISAI CO Y50	PHARMACEUTICAL	4,192,118.95	-1,613,090.08
06/30/2010	EQUITIES	EL AL ISRAEL AIRLINES LTD ILS1	ISRAEL	4,876.40	-17.87
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	26,109,722.64	749,847.73
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	6,096,836.70	130,715.50
06/30/2010	EQUITIES	ELAN CORP ORD EUR0.05	IRELAND	1,137,672.21	-2,438,452.82
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	600,084.45	6,903.70
06/30/2010	EQUITIES	ELDERS LTD ORD A\$0.20	AUSTRALIA	88,364.51	-1,393,799.41
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	8,859,159.21	4,170,359.99
06/30/2010	EQUITIES	ELEC POWER DEV NPV	ELECTRIC POWER AND GAS	1,857,533.76	-541,966.38
06/30/2010	EQUITIES	ELECTRA (ISRAEL) ILS1	ISRAEL	127,385.23	0.00
06/30/2010	EQUITIES	ELECTRO RENT CORP	TECHNOLOGY DISTRIBUTORS	366,497.45	44,629.41
06/30/2010	EQUITIES	ELECTRO SCIENTIFIC INDS INC	ELECTRONIC EQUIP & INSTR	587,385.76	-26,885.49

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ELECTROCOMPONENTS ORD 10P	TECHNOLOGY HARDWRE & EQUI	18,100,734.18	-1,272,972.90
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	19,931,957.48	1,042,576.80
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	28,229,500.80	-32,629,371.58
06/30/2010	EQUITIES	ELECTRONICS FOR IMAGING INC	COMPUTER STORAGE & PERIPH	861,519.75	-353,295.71
06/30/2010	EQUITIES	ELECTROSTEEL CAST INR10	INDIA	207,727.41	0.00
06/30/2010	EQUITIES	ELEKTA SER B NPV	SWEDEN	2,707,005.10	75,751.88
06/30/2010	EQUITIES	ELEKTROBIT OYJ NPV	FINLAND	35,726.32	-38,111.73
06/30/2010	EQUITIES	ELEMENTIS PLC ORD GBP0.05	CHEMICALS	1,530,605.22	404,687.89
06/30/2010	EQUITIES	ELEMENTONE LTD ZAR0.10	SOUTH AFRICA	46,262.31	0.00
06/30/2010	EQUITIES	ELETROPAULO METROPOLITANA	BRAZIL	11,238,867.86	921,973.16
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	119,850,605.00	-39,390,043.88
06/30/2010	EQUITIES	ELISA CORPORATION	FINLAND	1,152,367.66	-66,150.94
06/30/2010	EQUITIES	ELITEGROUP COMPUT TWD10	TAIWAN	1,553,917.52	-387,742.88
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	1,165,259.04	-163,105.22
06/30/2010	EQUITIES	ELLIS PERRY INTL INC COM	APPAREL ACCESS & LUXURY	675,629.40	246,477.50
06/30/2010	EQUITIES	ELMOS SEMICONDUCTOR AG NPV	GERMANY	80,222.33	-12,210.18
06/30/2010	EQUITIES	ELNUSA PT	INDONESIA	159,742.39	-8,101.43
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	3,183,752.31	-790,708.80
06/30/2010	EQUITIES	ELRINGKLINGER AG NPV	GERMANY	2,666,742.37	-323,819.34
06/30/2010	EQUITIES	ELSWEDY CABLES HOL EGP10	EGYPT	370,645.96	-2,811.92
06/30/2010	EQUITIES	ELVAL (HELLENIC ALUMINIUM)	GREECE	10,867.59	-5,983.53
06/30/2010	EQUITIES	EMAAR PROPERTIES COMPANY AED1	UNITED ARAB EMIRATES	1,099,397.21	-34,629.02
06/30/2010	EQUITIES	EMASZ ORD HUF10000	HUNGARY	38,849.69	0.00
06/30/2010	EQUITIES	EMBOTELLADORA ANDINA S A	CHILE	3,920,901.75	0.00
06/30/2010	EQUITIES	EMBOTELLADORA ANDINA S A	CHILE	25,986.23	0.00
06/30/2010	EQUITIES	EMBRAER EMPRESA BRASILEIRA	BRAZIL	21,359,102.10	-3,859,260.33
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	111,129,989.10	29,963,274.41
06/30/2010	EQUITIES	EMC INS GROUP	PROPERTY & CASUALTY INS	187,633.08	-20,144.12
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	9,237,369.26	1,469,645.72
06/30/2010	EQUITIES	EMDEON INC-CLASS A	HEALTH CARE SERVICES	231,278.74	-70,786.58
06/30/2010	EQUITIES	EMECO HOLDINGS LIMITED NPV	AUSTRALIA	144,529.90	-37,572.30
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	3,037,506.56	488,967.47
06/30/2010	EQUITIES	EMERGENT BIOSOLUTIONS INC COM	BIOTECHNOLOGY	1,044,371.10	-42,653.60
06/30/2010	EQUITIES	EMERITUS CORP	HEALTH CARE FACILITIES	-1,159,738.86	272,072.86
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	104,966,317.25	18,010,621.30
06/30/2010	EQUITIES	EMIRA PROPERTY FD UNITS	SOUTH AFRICA	114,187.32	0.00
06/30/2010	EQUITIES	EMMI AG CHF10 (REGD)	SWITZERLAND	174,737.57	4,249.57
06/30/2010	EQUITIES	EMP NAC ELECTRICID NPV	CHILE	449,507.46	0.00
06/30/2010	EQUITIES	EMPEROR ENTERTAINMENT HOTEL	HONG KONG	23,371.84	7,433.55
06/30/2010	EQUITIES	EMPEROR INTERNATIONAL HLDGS	HONG KONG	162,334.10	-68,073.55

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	2,199,187.44	138,808.62
06/30/2010	EQUITIES	EMPIRE DIST ELEC CO	ELECTRIC UTILITIES	1,070,790.96	-70,303.37
06/30/2010	EQUITIES	EMPIRE RESORTS INC	CASINOS & GAMING	6,433.61	-785.45
06/30/2010	EQUITIES	EMPLOYERS HOLDINGS INC	PROPERTY & CASUALTY INS	985,584.30	-84,227.67
06/30/2010	EQUITIES	EMPRESA SIDERURGICA DEL PERU	PERU	11,904.30	0.00
06/30/2010	EQUITIES	EMPRESAS CMPC NPV	CHILE	601,534.76	0.00
06/30/2010	EQUITIES	EMPRESAS COPEC SA NPV	CHILE	728,616.74	0.00
06/30/2010	EQUITIES	EMPRESAS ICA SA DE CV	MEXICO	74,945.28	0.00
06/30/2010	EQUITIES	EMS TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	358,812.78	-108,575.20
06/30/2010	EQUITIES	EMULEX CORP NEW	COMMUNICATIONS EQUIPMENT	2,390,527.08	-166,836.28
06/30/2010	EQUITIES	EN-JAPAN INC JPY50000	SERVICES	439,649.68	-183,691.84
06/30/2010	EQUITIES	ENAGAS SA EUR1.50	SPAIN	1,371,325.97	-660,899.77
06/30/2010	EQUITIES	ENALENI PHARMACEUTICALS LTD	SOUTH AFRICA	124,181.98	0.00
06/30/2010	EQUITIES	ENBRIDGE INC	CDN OIL & GAS STOR & TRAN	11,586,561.58	2,088,857.65
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	53,886,455.87	-1,150,595.43
06/30/2010	EQUITIES	ENCOMPASS SVCS CORP COM	CONSTRUCTION & ENGINEERNG	0.00	-59.35
06/30/2010	EQUITIES	ENCORE BANCSHARES INC COM	DIVERSIFIED BANKS	3,560.40	-282.31
06/30/2010	EQUITIES	ENCORE CAP GROUP INC	SPECIALIZED FINANCE	3,231,338.85	782,241.84
06/30/2010	EQUITIES	ENCORE WIRE CORP	ELECTRIC COMP & EQUIP	1,075,992.48	-246,237.51
06/30/2010	EQUITIES	ENDEAVOR INTL CORP	OIL & GAS EXPL & PROD	1,541.24	-100.91
06/30/2010	EQUITIES	ENDEAVOUR SILVER CORP	CDN PREC METALS & MINS	125,025.17	12,428.83
06/30/2010	EQUITIES	ENDESA S A SPONSORED ADR	SPAIN	4,242.61	0.00
06/30/2010	EQUITIES	ENDESA SA EUR 1.2 (REGD)	SPAIN	8,302,350.60	0.00
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	12,009,989.84	-1,333,520.04
06/30/2010	EQUITIES	ENDOLOGIX INC	HEALTH CARE SUPPLIES	2,219,015.97	269,661.14
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	24,292,868.76	2,727,823.57
06/30/2010	EQUITIES	ENEL EUR1	ITALY	17,905,771.31	-8,325,991.51
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	16,179,430.41	1,987,513.21
06/30/2010	EQUITIES	ENERGIAS DO BRASIL SA NPV	BRAZIL	2,488,709.31	476,683.76
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	10,157,163.36	-1,734,548.42
06/30/2010	EQUITIES	ENERGY CONVERSION DEVICES INC	SEMICONDUCTORS	539,883.90	-1,918,800.78
06/30/2010	EQUITIES	ENERGY DEVELOPMENT CORP	PHILIPPINES	676,396.62	0.00
06/30/2010	EQUITIES	ENERGY PARTNERS LTD COM	OIL & GAS EXPL & PROD	190,988.82	-11,152.75
06/30/2010	EQUITIES	ENERGY RECOVERY INC COM	INDUSTRIAL MACHINERY	218,956.00	-115,372.70
06/30/2010	EQUITIES	ENERGY RESOURCES OF AUSTRALIA	AUSTRALIA	840,448.99	-264,451.91
06/30/2010	EQUITIES	ENERGY WORLD CORP NPV	AUSTRALIA	12,480.34	3,820.29
06/30/2010	EQUITIES	ENERGY XXI BERMUDA LIMITED USD	OIL & GAS EXPL & PROD	709,484.58	-78,699.73
06/30/2010	EQUITIES	ENERGYSOLUTIONS INC DEPOSITARY	ENVIRON & FACILITIES SVCS	395,604.98	-296,168.18
06/30/2010	EQUITIES	ENERNOC INC COM	DIVERSIFIED SUPPORT SVCS	646,563.60	258,392.17
06/30/2010	EQUITIES	ENERPLUS RESOURCES FUND	CDN OIL & GAS EXPL & PROD	1,890,863.33	-1,238,102.69



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	31,857,867.99	2,229,363.42
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	2,817,036.14	215,644.82
06/30/2010	EQUITIES	ENER1 INC COM NEW	ELECTRIC COMP & EQUIP	219,240.32	-210,044.27
06/30/2010	EQUITIES	ENGLOBAL CORP	OIL & GAS EQUIP/SVCS	-81,726.38	7,138.68
06/30/2010	EQUITIES	ENI EUR1	ITALY	7,346,379.11	0.00
06/30/2010	EQUITIES	ENIRO AB SEKI	SWEDEN	60,960.81	-235,019.94
06/30/2010	EQUITIES	ENKA INSAAT TRY1	TURKEY	713,684.30	10,488.94
06/30/2010	EQUITIES	ENNIS INC COM	COMMERCIAL PRINTING	616,580.78	-18,632.02
06/30/2010	EQUITIES	ENPLAS CORP Y50	ELECTRIC APPLIANCES	52,181.04	28,061.36
06/30/2010	EQUITIES	ENPRO INDS INC	INDUSTRIAL MACHINERY	1,394,888.80	322,020.15
06/30/2010	EQUITIES	ENQUEST PLC	OIL & GAS PRODUCERS	186,378.20	3,619.59
06/30/2010	EQUITIES	ENQUEST PLC-W/I	OIL & GAS PRODUCERS	1.52	-0.30
06/30/2010	EQUITIES	ENSIGN ENERGY SERVICES INC	CDN OIL & GAS DRILLING	808,616.19	-301,701.97
06/30/2010	EQUITIES	ENSIGN GROUP INC COM	HEALTH CARE FACILITIES	187,721.53	10,621.80
06/30/2010	EQUITIES	ENSTAR GROUP LIMITED SHS	REINSURANCE	933,083.36	14,871.23
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	937,297.15	310,132.71
06/30/2010	EQUITIES	ENTEL TELECOMUNICATION	CHILE	409,769.38	0.00
06/30/2010	EQUITIES	ENTERCOM COMMUNICATIONS CORP	BROADCASTING	25,754.40	-4,363.65
06/30/2010	EQUITIES	ENTERGY CORP NEW COM	ELECTRIC UTILITIES	53,230,490.70	-2,937,849.84
06/30/2010	EQUITIES	ENTERPRISE FINL SVCS CORP	REGIONAL BANKS	83,376.36	-4,747.11
06/30/2010	EQUITIES	ENTERPRISE INNS ORD GBP0.025	TRAVEL & LEISURE	97,523.62	-40,359.20
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	7,008,629.76	789,308.15
06/30/2010	EQUITIES	ENTRAVISION COMMUNICATIONS COR	BROADCASTING	7,475.73	-1,801.97
06/30/2010	EQUITIES	ENTROPIC COMMUNICATIONS INC	SEMICONDUCTORS	376,570.64	184,677.91
06/30/2010	EQUITIES	ENZO BIOCHEM INC	LIFE SCIENCES TOOLS & SVC	98,848.09	-443,417.29
06/30/2010	EQUITIES	ENZON PHARMACEUTICALS INC	BIOTECHNOLOGY	988,820.55	-100,294.87
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	111,017,332.53	26,239,507.16
06/30/2010	EQUITIES	EPICOR SOFTWARE CORP COM	APPLICATION SOFTWARE	852,061.59	-229,709.80
06/30/2010	EQUITIES	EPIQ SYS INC COM	APPLICATION SOFTWARE	748,608.21	-57,877.55
06/30/2010	EQUITIES	EPOCH HLDG CORP	ASSET MGMT & CUSTODY BNKS	40,429.65	24,978.37
06/30/2010	EQUITIES	EPS CO LTD JPY50000	PHARMACEUTICAL	872,772.56	56,918.45
06/30/2010	EQUITIES	EPSILON ENERGY LTD	CDN OIL & GAS EXPL & PROD	26,077.19	10,937.74
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	13,874,073.72	838,503.76
06/30/2010	EQUITIES	EQUATORIAL ENERGIA COM NPV	BRAZIL	170,388.35	13,790.47
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	10,100,225.06	-9,804.91
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	5,933,283.44	111,315.87
06/30/2010	EQUITIES	EQUINOX MINERALS LTD	CDN DIV METALS & MINING	703,422.58	-57,334.06
06/30/2010	EQUITIES	EQUITABLE GROUP INC	CDN THRIFTS & MTG FINANCE	11,288.29	-9.60
06/30/2010	EQUITIES	EQUITY FUTURE	SINGAPORE	-1,070.25	0.00
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	4,868,772.25	334,118.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	1,376,559.60	-323,919.19
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	87,364,182.87	14,495,211.46
06/30/2010	EQUITIES	ERA INFRA ENGINEER INR2	INDIA	127,448.69	0.00
06/30/2010	EQUITIES	ERAMET EUR3.05	FRANCE	611,168.19	-956,646.78
06/30/2010	EQUITIES	ERBUD SA PLN0.10	POLAND	73,914.86	0.00
06/30/2010	EQUITIES	ERCROS SA NEW SHARES	SPAIN	8,854.95	-8,249.61
06/30/2010	EQUITIES	EREGLI DEMIR CELIK TRY1	TURKEY	638,114.71	0.00
06/30/2010	EQUITIES	ERESEARCH TECHNOLOGY INC	LIFE SCIENCES TOOLS & SVC	1,291,090.72	-314,520.25
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	51,187,872.37	1,378,205.31
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	4,810,032.50	-370,486.91
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	7,832,749.56	-2,962,995.59
06/30/2010	EQUITIES	ESB FINL CORP COM	THRIFTS & MTG FINANCE	135,944.70	-12,048.03
06/30/2010	EQUITIES	ESCO TECHNOLOGIES INC COM	INDUSTRIAL MACHINERY	2,353,138.00	-801,659.87
06/30/2010	EQUITIES	ESERVGLOBALNPV	AUSTRALIA	3,351.40	193.50
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	GERMANY	27,752,080.67	-9,692,419.95
06/30/2010	EQUITIES	ESSA BANCORP INC COM	THRIFTS & MTG FINANCE	275,202.36	-15,295.86
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	27,644,718.84	3,730,535.70
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	31,612,683.13	9,924,037.80
06/30/2010	EQUITIES	ESSO (THAILAND) PCL THB4.9338	THAILAND	78,743.05	0.00
06/30/2010	EQUITIES	ESSO THAILAND PCL-NVDR	THAILAND	175,125.65	2,871.84
06/30/2010	EQUITIES	ESSO(FRANCAISE) EUR7.65	FRANCE	351,450.07	-470,213.90
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	33,553,026.72	8,930,268.55
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	4,564,974.70	1,006,073.63
06/30/2010	EQUITIES	ESUN HOLDINGS LTD HKD0.50	HONG KONG	55,156.25	-193,661.44
06/30/2010	EQUITIES	ET INTERNET TECHNOLOGY CORP	TAIWAN	110,902.82	0.00
06/30/2010	EQUITIES	ETAM DEV NPV	FRANCE	192,864.33	-17,974.93
06/30/2010	EQUITIES	ETERNIT SA COM NPV	BRAZIL	487,576.26	75,634.79
06/30/2010	EQUITIES	ETF SPDR DOW JONES REIT	US ETF FUNDS	29,330.75	-3,378.53
06/30/2010	EQUITIES	ETHAN ALLEN INTERIORS INC COM	HOME FURNISHINGS	442,965.37	-521,673.21
06/30/2010	EQUITIES	ETRON TECHNOLOGY INC TWD10	TAIWAN	183,352.43	0.00
06/30/2010	EQUITIES	EUGENE TECHNOLOGY CO LTD	SOUTH KOREA	1,109,929.48	-94,683.34
06/30/2010	EQUITIES	EULER HERMES SA	FRANCE	4,534,590.76	247,214.52
06/30/2010	EQUITIES	EURAND N V SHS	NETHERLANDS	66,899.76	-3,401.61
06/30/2010	EQUITIES	EURASIAN NATURAL RESOURCES	MINING	2,936,347.11	-59,954.79
06/30/2010	EQUITIES	EURAZEO - RTS	FRANCE	63.78	-30.35
06/30/2010	EQUITIES	EURAZEONCE NPV	FRANCE	882,566.86	-348,890.79
06/30/2010	EQUITIES	EUROCASH SA PLN1	POLAND	107,795.43	0.00
06/30/2010	EQUITIES	EUROMICRON AG NPV	GERMANY	9,840.33	689.37
06/30/2010	EQUITIES	EURONAV NPV	BELGIUM	1,492,792.15	-258,628.53
06/30/2010	EQUITIES	EURONET WORLDWIDE INC	DATA PROCNG/OUTSRCD SVCS	2,506,980.69	-1,264,480.29

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EUROPAC PAPELES Y EUR2	SPAIN	96,431.58	-25,324.37
06/30/2010	EQUITIES	EUROPEAN GOLDFIELDS COM NPV	CDN GOLD	3,084,327.76	-26,994.79
06/30/2010	EQUITIES	EUROPEAN GOLDFIELDS LTD	CDN GOLD	1,040,100.69	124,710.35
06/30/2010	EQUITIES	EUTELSAT COMMUNICATIONS	FRANCE	1,683,346.93	614,873.33
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	2,310,692.65	-215,111.92
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	13,973,847.68	-4,737,184.08
06/30/2010	EQUITIES	EVERGREEN SOLAR INC COM	SEMICONDUCTORS	226,329.88	-1,318,268.94
06/30/2010	EQUITIES	EVOLUTEC GROUP ORD GBP0.10	PHARMACEUTICALS & BIOTECH	662,862.19	-190,164.42
06/30/2010	EQUITIES	EVOLUTION GROUP ORD GBP0.01	EQUITY INVESTMENT INSTRUM	648,627.05	-440,684.69
06/30/2010	EQUITIES	EVOLUTION PETE CORP COM	OIL & GAS EXPL & PROD	22,514.94	-1,694.69
06/30/2010	EQUITIES	EVOTEC AG NPV	GERMANY	35,149.73	13,964.26
06/30/2010	EQUITIES	EVRAZ GROUP SA GDR EACH REPR	RUSSIA	292,417.35	0.00
06/30/2010	EQUITIES	EVS BROADCAST EQUIPMENT COM	BELGIUM	-249,381.55	97,882.37
06/30/2010	EQUITIES	EV3 INC COM	HEALTH CARE EQUIPMENT	2,733,190.83	1,338,698.00
06/30/2010	EQUITIES	EXACT SCIENCES CORP	BIOTECHNOLOGY	85,443.60	-8,299.68
06/30/2010	EQUITIES	EXACTECH INC	HEALTH CARE EQUIPMENT	126,340.76	-8,517.00
06/30/2010	EQUITIES	EXAR CORP COM	SEMICONDUCTORS	566,174.07	-387,313.44
06/30/2010	EQUITIES	EXCEL MARITIME CARRIERS LTD	MARINE	120,985.60	-11,978.05
06/30/2010	EQUITIES	EXCEL TRUST INC	DIVERSIFIED REITS	647,040.00	-38,168.25
06/30/2010	EQUITIES	EXCO RESOURCES INC	OIL & GAS EXPL & PROD	5,444,372.67	-27,540.43
06/30/2010	EQUITIES	EXCO TECHNOLOGIES LTD	CDN INDUSTRIAL MACHINERY	11,267.12	-6,992.78
06/30/2010	EQUITIES	EXEDY CORPORATION Y50	LAND TRANSPORTATION	5,024,747.27	833,792.93
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	1,898,364.13	-1,583,338.96
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	82,685,902.08	-23,968,934.63
06/30/2010	EQUITIES	EXFO INC	CDN COMMUNICATIONS EQUIP	4,094.01	783.72
06/30/2010	EQUITIES	EXIDE INDUSTRIES INR1	INDIA	442,612.39	0.00
06/30/2010	EQUITIES	EXIDE TECHNOLOGIES	AUTO PARTS & EQUIPMENT	1,579,141.20	-685,948.71
06/30/2010	EQUITIES	EXL SERVICE HLDGS INC COM	DATA PROCNG/OUTSRCD SVCS	381,174.00	64,004.34
06/30/2010	EQUITIES	EXOR SPA EUR1	ITALY	2,374,760.15	-70,369.22
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	18,594,340.92	-939,450.93
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	55,825,343.07	997,549.89
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	37,940,068.82	1,640,425.94
06/30/2010	EQUITIES	EXPONENT INC COM	RESEARCH & CONSULTING SVC	534,383.04	68,391.46
06/30/2010	EQUITIES	EXPRESS PARENT LLC	APPAREL RETAIL	96,304.71	-1,005.99
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	75,070,439.28	37,989,985.15
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	7,487,661.67	-3,216,881.44
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	9,496,980.40	458,524.73
06/30/2010	EQUITIES	EXTREME NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	456,548.40	-394,834.33
06/30/2010	EQUITIES	EXXARO RES LTD ZAR0.01	SOUTH AFRICA	466,999.26	0.00
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	957,038,442.84	-105,086,915.26

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EZ TEC EMPREENDIMENTOS NPV	BRAZIL	185,897.77	0.00
06/30/2010	EQUITIES	EZCHIP SEMICONDUCTOR LIMITED	ISRAEL	1,055,425.00	-52,527.32
06/30/2010	EQUITIES	EZCORP INC CL A NON VTG	CONSUMER FINANCE	3,625,560.40	808,699.12
06/30/2010	EQUITIES	EZRA HOLDINGS SGD0.20	SINGAPORE	104,290.52	-29,437.70
06/30/2010	EQUITIES	E1 CORPORATION KRW5000	SOUTH KOREA	95,845.70	0.00
06/30/2010	EQUITIES	F & C ASSET MANAGEMENT PLC	FINANCIAL SERVICES	1,277,692.98	-1,765,705.50
06/30/2010	EQUITIES	F.C.C. CO LTD NPV	OTHER PRODUCTS	6,541,020.43	-539,016.94
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	23,111,282.04	3,045,331.37
06/30/2010	EQUITIES	FAIR ISAAC INC COM	APPLICATION SOFTWARE	1,536,478.27	-268,119.77
06/30/2010	EQUITIES	FAIRBORNE ENERGY LTD	CDN OIL & GAS EXPL & PROD	57,616.34	-4,296.34
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	4,843,108.75	-2,115,528.42
06/30/2010	EQUITIES	FAIRFAX FINANCIAL HOLDINGS LTD	CDN MULTI-LINE INSURANCE	8,828,817.51	760,581.06
06/30/2010	EQUITIES	FAIRFAX MEDIA LTD NPV	AUSTRALIA	1,106,720.98	-652,204.05
06/30/2010	EQUITIES	FALCONSTOR SOFTWARE INC COM	SYSTEMS SOFTWARE	161,013.60	-187,575.55
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	33,449,030.13	3,960,400.15
06/30/2010	EQUITIES	FAMILYMART Y50	RETAIL TRADE	2,945,052.22	33,571.96
06/30/2010	EQUITIES	FANCL CORP JPY50	CHEMICALS	137.11	0.00
06/30/2010	EQUITIES	FANTASTIC LTD NPV	AUSTRALIA	8,684.33	-447.75
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	64,861,465.93	14,142,445.12
06/30/2010	EQUITIES	FAR EAST DEPARTMENT TWD10	TAIWAN	490,340.47	0.00
06/30/2010	EQUITIES	FAR EASTERN NEW CENTURY CORP	TAIWAN	1,387,855.22	0.00
06/30/2010	EQUITIES	FAR EASTONE TELECOM TWD10	TAIWAN	7,405,119.15	-461,193.32
06/30/2010	EQUITIES	FARGLORY LAND DEVELOPMENT CO.	TAIWAN	46,914.59	0.00
06/30/2010	EQUITIES	FARMER BROS CO	PACKAGED FOODS & MEATS	202,598.34	-145,803.23
06/30/2010	EQUITIES	FARO TECHNOLOGY INC	ELECTRONIC EQUIP & INSTR	488,536.81	-101,146.25
06/30/2010	EQUITIES	FAST RETAILING CO LTD Y50	RETAIL TRADE	6,825,289.87	1,086,629.63
06/30/2010	EQUITIES	FASTENAL CO	TRADING COS & DISTRIBUTOR	19,890,547.95	6,978,474.86
06/30/2010	EQUITIES	FAW CAR CO 'A' CNY1	CHINA	50,862.04	0.00
06/30/2010	EQUITIES	FBL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	309,393.00	-19,174.48
06/30/2010	EQUITIES	FBR CAP MKTS CORP COM	INVESTMNT BKG & BROKERAGE	307,875.15	-151,778.09
06/30/2010	EQUITIES	FEDERAL AGRIC MTG CORP	THRIFTS & MTG FINANCE	225,588.37	-24,624.99
06/30/2010	EQUITIES	FEDERAL BANK INR10	INDIA	126,571.67	0.00
06/30/2010	EQUITIES	FEDERAL GRID CO UNI ENERGY SYS	RUSSIA	6,349,576.39	-308,455.14
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	968,141.16	183,417.62
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	24,657,611.64	3,368,536.33
06/30/2010	EQUITIES	FEDERAL SIGNAL CORP	CONSTR,FARM MACH & HVY TR	374,155.70	-567,826.79
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	8,217,562.32	-2,590,689.48
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	77,740,953.27	-15,637,599.82
06/30/2010	EQUITIES	FEI CO	SEMICONDUCTOR EQUIPMENT	3,103,063.56	-583,809.74
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	1,451,531.12	-768,936.10

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FEMALE HEALTH CO	PERSONAL PRODUCTS	105,850.05	-15,042.07
06/30/2010	EQUITIES	FENG HSIN IRON & STL TWD10	TAIWAN	52,755.62	0.00
06/30/2010	EQUITIES	FENG TAY ENTERPRISE TWD10	TAIWAN	224,538.98	0.00
06/30/2010	EQUITIES	FENNER PLC ORD GBP0.25	INDUSTRIAL ENGINEERING	489,383.76	22,550.95
06/30/2010	EQUITIES	FERREXPO PLC ORD GBP0	INDUST METALS & MINING	568,738.38	144,058.40
06/30/2010	EQUITIES	FERRO CORP	SPECIALTY CHEMICALS	683,515.91	-623,987.90
06/30/2010	EQUITIES	FERROVIAL SA EUR0.2	SPAIN	24,829.91	-1,366,744.98
06/30/2010	EQUITIES	FERSA ENERGIAS RENOVABLES SA	SPAIN	3,789.33	-1,760.99
06/30/2010	EQUITIES	FERTILIZANTES HERINGER SA COM	BRAZIL	102,883.98	0.00
06/30/2010	EQUITIES	FIAT SPA EUR5	ITALY	4,058,243.55	-3,281,204.23
06/30/2010	EQUITIES	FIBERTOWER CORP	CONSUMER FINANCE	20,168.56	-416.19
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	8,349,101.67	-3,393,042.34
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	26,749,570.68	6,232,177.57
06/30/2010	EQUITIES	FIELDS CORP NPV	OTHER PRODUCTS	686.24	0.00
06/30/2010	EQUITIES	FIELMANN AG NPV	GERMANY	2,623,872.50	815,977.26
06/30/2010	EQUITIES	FIFTH ST FIN CORP COM	ASSET MGMT & CUSTODY BNKS	2,300,383.71	21,125.61
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	42,679,179.60	-18,131,357.86
06/30/2010	EQUITIES	FILINVEST LAND PHP1.00	PHILIPPINES	91,777.77	0.00
06/30/2010	EQUITIES	FILTRONIC PLC	TECHNOLOGY HARDWRE & EQUI	26,451.66	-181,240.48
06/30/2010	EQUITIES	FIMALAC EUR 4.4	FRANCE	1,061,802.73	-801,871.55
06/30/2010	EQUITIES	FINANCE STREET HOL 'A' CNY1	CHINA	24,305.68	0.00
06/30/2010	EQUITIES	FINANCIAL ENGINES INC	ASSET MGMT & CUSTODY BNKS	11,111.20	-1,373.95
06/30/2010	EQUITIES	FINANCIAL INSTITUTIONS INC COM	REGIONAL BANKS	266,828.40	65,973.02
06/30/2010	EQUITIES	FINANCIAL ONE CORP USD0.30	TAIWAN	51,980.52	-9,601.54
06/30/2010	EQUITIES	FINANCIERA INDEPENDENCIA SAB	MEXICO	216,672.50	0.00
06/30/2010	EQUITIES	FINISAR CORPORATION COM	COMMUNICATIONS EQUIPMENT	259,364.30	-18,996.26
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	4,198,836.32	1,164,188.43
06/30/2010	EQUITIES	FINMECCICA SPA EUR 4.40	ITALY	2,170,868.85	-1,635,948.92
06/30/2010	EQUITIES	FINNAIR	FINLAND	78,251.51	-73,342.77
06/30/2010	EQUITIES	FINNING INTERNATIONAL INC	CDN TRADING COS & DISTRIB	1,404,271.17	-752,137.36
06/30/2010	EQUITIES	FINNLINES FIM10	FINLAND	14,285.00	3,832.47
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	5,273,616.20	1,030,101.11
06/30/2010	EQUITIES	FIRST AMERICAN FINANCIAL-W/I	PROPERTY & CASUALTY INS	2,230,519.20	-143,232.41
06/30/2010	EQUITIES	FIRST BANCORP INC ME	REGIONAL BANKS	43,617.86	-19,111.27
06/30/2010	EQUITIES	FIRST BANCORP N C	REGIONAL BANKS	140,367.38	-21,533.66
06/30/2010	EQUITIES	FIRST BANCORP PR COM	REGIONAL BANKS	113,173.02	-2,113,401.89
06/30/2010	EQUITIES	FIRST BANK OF NIGERIA NGN0.50	NIGERIA	581,318.93	-83,412.65
06/30/2010	EQUITIES	FIRST BUSEY CORP CL A	REGIONAL BANKS	-193,150.14	-517,620.47
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	3,157,013.07	796,792.40
06/30/2010	EQUITIES	FIRST CMNTY BANCSHARES INC NEW	REGIONAL BANKS	495,302.73	-359,089.05

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIRST COMWLTH FINL CORP PA	REGIONAL BANKS	486,034.50	-568,302.74
06/30/2010	EQUITIES	FIRST FINL BANCORP	REGIONAL BANKS	1,447,433.75	114,067.39
06/30/2010	EQUITIES	FIRST FINL BANKSHARES INC	REGIONAL BANKS	1,475,810.98	366,342.44
06/30/2010	EQUITIES	FIRST FINL CORP IND COM	REGIONAL BANKS	754,547.26	-142,036.70
06/30/2010	EQUITIES	FIRST FINL HLDGS INC	THRIFTS & MTG FINANCE	72,329.65	-426,486.72
06/30/2010	EQUITIES	FIRST GEN CORPORATION PHP1	PHILIPPINES	21,556.94	0.00
06/30/2010	EQUITIES	FIRST GULF BANK AED1	UNITED ARAB EMIRATES	365,433.31	9,325.78
06/30/2010	EQUITIES	FIRST HOLDING CO TWD10	TAIWAN	674,303.47	0.00
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	4,390,757.34	-7,939,588.99
06/30/2010	EQUITIES	FIRST INDL RLTY TR INC	INDUSTRIAL REITS	557,457.10	-1,637,387.04
06/30/2010	EQUITIES	FIRST INTERSTATE BANCSYS/MT	REGIONAL BANKS	846,607.36	59,048.39
06/30/2010	EQUITIES	FIRST INTL BK OF ISRAEL	ISRAEL	4,467.35	-65.87
06/30/2010	EQUITIES	FIRST LONG IS CORP	REGIONAL BANKS	298,353.65	1,341.26
06/30/2010	EQUITIES	FIRST MARBLEHEAD CORP	CONSUMER FINANCE	-199,625.45	-1,446,716.96
06/30/2010	EQUITIES	FIRST MERCHANTS CORP COM	REGIONAL BANKS	200,441.76	-367,033.44
06/30/2010	EQUITIES	FIRST MERCURY FINANCIAL CORP	PROPERTY & CASUALTY INS	150,066.72	-42,558.71
06/30/2010	EQUITIES	FIRST MIDWEST BANCORP INC DEL	REGIONAL BANKS	2,273,733.27	-1,012,699.61
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	6,926,496.29	-790,635.12
06/30/2010	EQUITIES	FIRST PHILIPPINE HLDGS CORP	PHILIPPINES	81,359.32	0.00
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	3,707,891.10	-897,486.99
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	14,780,760.18	-758,908.41
06/30/2010	EQUITIES	FIRST RESOURCES LTD SGD1	SINGAPORE	93,259.80	-11,831.88
06/30/2010	EQUITIES	FIRST SOLAR INC	SEMICONDUCTORS	18,273,926.71	-3,012,539.00
06/30/2010	EQUITIES	FIRST SOUTH BANCORP INC VA COM	REGIONAL BANKS	38,105.25	-11,601.75
06/30/2010	EQUITIES	FIRST STEAMSHIP TWD10	TAIWAN	560,803.94	84,393.22
06/30/2010	EQUITIES	FIRST TRACTOR CO 'H' CNY1	CHINA	866,896.71	247,874.10
06/30/2010	EQUITIES	FIRST WAVE MARINE INC	MARINE	0.00	0.00
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	36,898,140.50	-9,326,936.88
06/30/2010	EQUITIES	FIRSTGROUP ORD5P	INDUSTRIAL TRANSPORTATION	2,777,500.05	-828,550.41
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	5,221,566.60	-705,776.10
06/30/2010	EQUITIES	FIRSTSTRAND ZAR0.01	SOUTH AFRICA	1,059,296.20	0.00
06/30/2010	EQUITIES	FISCHER(GEORG) AG CHF25(REGD)	SWITZERLAND	678,346.08	212,911.96
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	21,683,842.68	2,336,654.60
06/30/2010	EQUITIES	FISHER & PAYKEL APPLIANCES	NEW ZEALAND	216,503.05	-601,677.40
06/30/2010	EQUITIES	FISHER & PAYKEL NZ\$0.50	NEW ZEALAND	4,027,818.52	-81,873.48
06/30/2010	EQUITIES	FISHER COMMUNICATIONS INC	BROADCASTING	186,250.40	-286,987.79
06/30/2010	EQUITIES	FIVE STAR QUALITY CARE INC	HEALTH CARE FACILITIES	14,831.22	-531.86
06/30/2010	EQUITIES	FKP PROPERTY GROUP	AUSTRALIA	67,385.13	-8,344.88
06/30/2010	EQUITIES	FLAGSTAR BANCORP INC	THRIFTS & MTG FINANCE	-192,799.14	-583,059.42
06/30/2010	EQUITIES	FLAGSTONE REINSURANCE HLDG SA	REINSURANCE	775,090.70	-14,895.10

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FLETCHER BUILDING NPV	NEW ZEALAND	2,278,548.85	-314,320.50
06/30/2010	EQUITIES	FLEXTRONICS INTERNATIONAL LTD	SINGAPORE	5,703,040.00	-300,639.45
06/30/2010	EQUITIES	FLINT ENERGY SERVICES LTD	CDN OIL & GAS EQUIP/SVCS	1,159,561.47	104,234.06
06/30/2010	EQUITIES	FLIR SYS INC	ELECTRONIC EQUIP & INSTR	13,345,793.84	456,591.02
06/30/2010	EQUITIES	FLOW INTERNATIONAL CORP	INDUSTRIAL MACHINERY	151,231.16	-185,129.17
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	4,678,792.65	1,165,956.51
06/30/2010	EQUITIES	FLOWERVE CORP	INDUSTRIAL MACHINERY	14,939,166.21	4,790,623.57
06/30/2010	EQUITIES	FLSMIDTH & CO A/S COM SHS	DENMARK	2,797,573.24	129,456.47
06/30/2010	EQUITIES	FLUGHAFEN WIEN AG NPV	AUSTRIA	1,034,637.85	-461,672.99
06/30/2010	EQUITIES	FLUGHAFEN ZURICH AG CHF50	SWITZERLAND	72,103.33	5,841.82
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	32,512,206.25	29,005.47
06/30/2010	EQUITIES	FLUSHING FINANCIAL CORP	THRIFTS & MTG FINANCE	1,124,157.14	-262,012.32
06/30/2010	EQUITIES	FLYTECH TECHNOLOGY CO LTD	TAIWAN	37,611.50	0.00
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	11,154,331.67	4,149,076.87
06/30/2010	EQUITIES	FMC TECHNOLOGIES INC	OIL & GAS EQUIP/SVCS	18,771,604.88	8,903,438.66
06/30/2010	EQUITIES	FMS ENTERPR.MIGUN ILS1	ISRAEL	109,086.64	0.00
06/30/2010	EQUITIES	FNB CORP/PA	REGIONAL BANKS	1,144,821.04	-1,030,533.86
06/30/2010	EQUITIES	FOCUS MEDIA HLDG LTD SPONSORED	CHINA	1,809,245.00	-280,485.76
06/30/2010	EQUITIES	FOMENTO DE CONSTRUCCIONES Y	SPAIN	432,238.60	-647,860.65
06/30/2010	EQUITIES	FOMENTO ECONOMICO MEXICANO SAB	MEXICO	32,123,802.17	6,836,756.89
06/30/2010	EQUITIES	FONCIERE DES REGIO EUR2	FRANCE	1,064,475.26	212,237.49
06/30/2010	EQUITIES	FONCIERE DES REGIONS WARRANTS	FRANCE	156.55	0.00
06/30/2010	EQUITIES	FONDIARIA SAI SPA	ITALY	575,263.87	-1,203,493.32
06/30/2010	EQUITIES	FONDIARIA SAI SPA EUR1	ITALY	293,014.70	-220,693.40
06/30/2010	EQUITIES	FONG'S INDUSTRIES HKD0.10	HONG KONG	2,243,696.34	-1,104,170.66
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	11,868,428.52	-2,164,234.82
06/30/2010	EQUITIES	FORBO HLDGS AG CHF0.1 (REGD)	SWITZERLAND	482,988.18	79,812.18
06/30/2010	EQUITIES	FORCE PROTN INC	CONSTR,FARM MACH & HVY TR	955,845.30	-1,371,551.88
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	112,585,808.16	10,386,478.33
06/30/2010	EQUITIES	FORD OTOMOTIV SANAYI AS	TURKEY	158,058.00	0.00
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	2,997,343.56	-3,866,410.71
06/30/2010	EQUITIES	FOREST ENTERPRISES AUSTRALIA	AUSTRALIA	3,252.76	-27,969.53
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	31,992,020.45	-8,021,539.78
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	2,342,399.04	-3,188,251.73
06/30/2010	EQUITIES	FORESTAR GROUP INC	REAL ESTATE DEVELOPMENT	1,007,969.08	-103,285.26
06/30/2010	EQUITIES	FORJAS TAURUS SA PRF NPV	BRAZIL	126,938.45	0.00
06/30/2010	EQUITIES	FORMFACTOR INC	SEMICONDUCTOR EQUIPMENT	756,853.20	-902,085.46
06/30/2010	EQUITIES	FORMOSA ADVANCED TECHNOLOGIES	TAIWAN	118,801.71	0.00
06/30/2010	EQUITIES	FORMOSA CHEM & FIBRE CO TWD10	TAIWAN	867,572.27	0.00
06/30/2010	EQUITIES	FORMOSA INTL HOTELS CORP TWD10	TAIWAN	77,267.60	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FORMOSA PETROCHEMI TWD10	TAIWAN	370,511.95	0.00
06/30/2010	EQUITIES	FORMOSA PLASTIC TW\$10	TAIWAN	2,592,488.60	0.00
06/30/2010	EQUITIES	FORMOSA TAFEETA CO TWD10	TAIWAN	118,517.02	0.00
06/30/2010	EQUITIES	FORMOSAN RUBBER GP TWD10	TAIWAN	217,776.92	0.00
06/30/2010	EQUITIES	FORMULA SYS 1985 ORD SHK1	ISRAEL	2,563.44	-346.27
06/30/2010	EQUITIES	FORNIX BIOSCIENCES EUR0.15	NETHERLANDS	2,933.05	-2,488.57
06/30/2010	EQUITIES	FORRESTER RESH INC COM	IT CONSULTNG & OTHER SVCS	787,274.42	357,728.29
06/30/2010	EQUITIES	FORSTAD SHIPPING NOK1	NORWAY	1,662,940.27	202,410.48
06/30/2010	EQUITIES	FORTESCUE METALS G NPV	AUSTRALIA	7,873,311.95	68,209.27
06/30/2010	EQUITIES	FORTHNET SA EUR1.18 (CR)	GREECE	258,104.80	-509,280.80
06/30/2010	EQUITIES	FORTINET INC	SYSTEMS SOFTWARE	39,817.68	-2,153.37
06/30/2010	EQUITIES	FORTIS GROUP NPV	BELGIUM	40,868.18	0.00
06/30/2010	EQUITIES	FORTIS HEALTHCARE LTD INR10	INDIA	104,013.68	0.00
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	3,992,547.45	53,652.12
06/30/2010	EQUITIES	FORTRESS TECHNOLOGIES INC STK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	FORTRESS TECHNOLOGIES INC STK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	6,259,159.10	-1,485,890.81
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	21,494,383.08	-13,075,244.96
06/30/2010	EQUITIES	FORTUNE ELECTRIC CO LTD TWD10	TAIWAN	57,045.35	0.00
06/30/2010	EQUITIES	FORWARD AIR CORP COM	AIR FREIGHT & LOGISTICS	4,855,868.25	893,424.47
06/30/2010	EQUITIES	FOSCHINI ORD R0.0125	SOUTH AFRICA	463,184.03	0.00
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	7,369,828.90	392,082.59
06/30/2010	EQUITIES	FOSTER ELECTRIC CO JPY CO	OTHER PRODUCTS	469,235.03	148,355.13
06/30/2010	EQUITIES	FOSTER L B CO CL A	INDUSTRIAL MACHINERY	1,006,318.08	-129,944.14
06/30/2010	EQUITIES	FOSTER WHEELER AG COM	SWITZERLAND	1,643,438.16	-31,442.14
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	31,693,182.25	-144,594.61
06/30/2010	EQUITIES	FOUNTAIN SET HLDGS ORD HK\$0.20	HONG KONG	59,076.81	-99,753.64
06/30/2010	EQUITIES	FOUNTAINHEAD PROPERTY TRUST	SOUTH AFRICA	176,730.50	0.00
06/30/2010	EQUITIES	FOX CHASE BANCORP INC	THRIFTS & MTG FINANCE	49,350.12	-63.24
06/30/2010	EQUITIES	FOXCONN INTERNATIONAL HLDGC LT	CHINA	731,234.68	-1,206,427.80
06/30/2010	EQUITIES	FOXCONN TECH CO TWD10	TAIWAN	56,875.65	1,070.01
06/30/2010	EQUITIES	FP CORP JPY50	PULP AND PAPER	2,587,636.47	538,859.40
06/30/2010	EQUITIES	FPIC INS GROUP INC COM	PROPERTY & CASUALTY INS	551,038.95	96,399.78
06/30/2010	EQUITIES	FRANCE EQUITY FUTURES	FRANCE	-11,189.79	0.00
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	52,712,231.58	-25,985,607.58
06/30/2010	EQUITIES	FRANCO-NEVADA CORP	CDN GOLD	1,643,154.12	123,098.29
06/30/2010	EQUITIES	FRANKLIN COVEY CO COM	RESEARCH & CONSULTING SVC	27,527.50	4,065.60
06/30/2010	EQUITIES	FRANKLIN ELEC INC	ELECTRIC COMP & EQUIP	1,302,260.52	-198,087.98
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	51,167,767.91	3,988,867.10
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	1,284,739.04	-191,629.76



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FRAPORT AG NPV	GERMANY	135,436.82	-125,365.35
06/30/2010	EQUITIES	FRASER & NEAVE SGD0.2	SINGAPORE	3,253,706.45	120,813.95
06/30/2010	EQUITIES	FRED OLSEN ENERGY ASA SHS	NORWAY	1,184,595.33	-365,127.37
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	1,962,435.44	-371,632.73
06/30/2010	EQUITIES	FREENET AG AG NPV(BR)	GERMANY	55,790.91	-7,118.77
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD	DIV METALS & MINING	79,644,916.98	2,561,898.36
06/30/2010	EQUITIES	FREIGHTCAR AMER INC	CONSTR,FARM MACH & HVY TR	596,715.60	-204,662.74
06/30/2010	EQUITIES	FRENCH CONNECTION ORD GBP0.01	HSHLD GOODS & HOME CONSTR	40,313.90	-153,769.31
06/30/2010	EQUITIES	FRESENIUS KABI PHARMACEUTICALS	PHARMACEUTICALS	3,331.60	-22,100.40
06/30/2010	EQUITIES	FRESENIUS MEDICAL CARE AG & CO	GERMANY	5,224,086.28	873,092.19
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	12,975,399.84	566,832.18
06/30/2010	EQUITIES	FRESENIUS SE NPV	GERMANY	939,870.95	-27,111.18
06/30/2010	EQUITIES	FRESH DEL MONTE PRODUCE	AGRICULTURAL PRODUCTS	2,114,432.32	-182,381.79
06/30/2010	EQUITIES	FRESNILLO PLC ORD USD0.50	MINING	4,274,300.99	375,025.82
06/30/2010	EQUITIES	FRISCHS RESTAURANTS INC	RESTAURANTS	95.94	0.00
06/30/2010	EQUITIES	FRONTEER GOLD INC	CDN GOLD	39,086.25	11,304.88
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	6,253,948.89	-4,133,114.46
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	3,863,014.85	-1,930,971.18
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	7,046,839.94	-1,991,807.17
06/30/2010	EQUITIES	FRONTLINE LTD USD2.5	NORWAY	786,703.74	62,962.31
06/30/2010	EQUITIES	FRUTAROM INDUSTRIE ILS1	ISRAEL	91,106.18	0.00
06/30/2010	EQUITIES	FSI INTL INC	SEMICONDUCTOR EQUIPMENT	568,478.25	122,991.78
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	8,314,661.73	-770,122.24
06/30/2010	EQUITIES	FTSE 100 INDEX FUTURE (LIF)	UNITED KINGDOM FINCL FUT	-592,814.66	-592,814.66
06/30/2010	EQUITIES	FU YU CORPORATION LTD SGD0.10	SINGAPORE	12,656.69	-20,952.71
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	24,105,195.84	7,367,124.73
06/30/2010	EQUITIES	FUCHS PETROLUB AG N V PRT DM50	GERMANY	567,634.19	235,081.41
06/30/2010	EQUITIES	FUEL SYS SOL KIRKLAND & ELLIS	AUTO PARTS & EQUIPMENT	2,252,018.85	-311,222.26
06/30/2010	EQUITIES	FUEL TECH INC	ENVIRON & FACILITIES SVCS	229,207.44	-312,422.19
06/30/2010	EQUITIES	FUELCELL ENERGY INC	ELECTRIC COMP & EQUIP	153,074.32	-848,023.28
06/30/2010	EQUITIES	FUFENG GROUP LTD HKD0.10	HONG KONG	344,979.28	-17,004.11
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	13,671,266.53	-1,328,293.88
06/30/2010	EQUITIES	FUJI ELECTRIC HOLDINGS CO LT	ELECTRIC APPLIANCES	762,051.51	-394,740.71
06/30/2010	EQUITIES	FUJI HEAVY LTD Y50	TRANSPORTATION EQUIPMENT	2,408,953.52	86,018.18
06/30/2010	EQUITIES	FUJI MACHINE MFG CO LTD	MACHINERY	1,846,124.55	-711,227.69
06/30/2010	EQUITIES	FUJI MEDIA HOLDINGS INC	SERVICES	302,212.17	-131,991.36
06/30/2010	EQUITIES	FUJI OIL CO Y50	FOODS	1,862,360.66	123,790.46
06/30/2010	EQUITIES	FUJI SOFT INC JPY50	OTHER PRODUCTS	1,317,020.48	-248,744.26
06/30/2010	EQUITIES	FUJICCO CO Y50	FOODS	199,984.86	-34,617.16
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	40,723,106.74	-7,537,656.11

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FUJIKURA Y50	NONFERROUS METALS	88,163.34	0.00
06/30/2010	EQUITIES	FUJITSU GENERAL Y50	OTHER PRODUCTS	707.99	0.00
06/30/2010	EQUITIES	FUJITSU KIDEN JPY50	JAPAN	57,543.23	-18,927.47
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	10,177,530.18	-1,199,453.43
06/30/2010	EQUITIES	FUKUDA CORP Y50	CONSTRUCTION	52,435.30	-74,983.69
06/30/2010	EQUITIES	FUKUI BANK Y50	JAPAN	376,128.37	-10,541.97
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	2,203,201.61	-530,221.87
06/30/2010	EQUITIES	FUKUYAMA TRANSPORTING CO Y50	LAND TRANSPORTATION	1,140,693.86	-200,352.61
06/30/2010	EQUITIES	FULLER SMITH & TURNER 'A'ORD	BEVERAGES	91,745.89	-25,364.86
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	6,348,047.20	-1,679,453.31
06/30/2010	EQUITIES	FUNAI ELECTRIC CO NPV	ELECTRIC APPLIANCES	1,532,675.95	-349,818.73
06/30/2010	EQUITIES	FUNDTECH LTD	ISRAEL	6,400.02	0.00
06/30/2010	EQUITIES	FURIEX PHARMACEUTICALS W/I	LIFE SCIENCES TOOLS & SVC	695,538.44	-374,227.73
06/30/2010	EQUITIES	FURMANITE CORP COM	CONSTRUCTION & ENGINEERNG	-10,425.22	-62,001.87
06/30/2010	EQUITIES	FURNITURE BRANDS INTL INC COM	HOME FURNISHINGS	316,801.80	-837,265.19
06/30/2010	EQUITIES	FURUKAWA ELECTRIC CO LTD	ELECTRIC APPLIANCES	1,432,090.61	-154,892.82
06/30/2010	EQUITIES	FURUKAWA-SKY ALUMINUM CORP NPV	METAL PRODUCTS	139,263.64	-23,193.94
06/30/2010	EQUITIES	FUSHAN INTERNATIONAL ENERGY GR	HONG KONG	7,249,104.05	-2,208,516.97
06/30/2010	EQUITIES	FUSHI COPPERWELD INC COM	ELECTRIC COMP & EQUIP	29,448.00	-12,871.44
06/30/2010	EQUITIES	FUTABA CORP Y50	ELECTRIC APPLIANCES	515,079.70	-267,511.59
06/30/2010	EQUITIES	FUTABA INDUSTRIAL Y50	OTHER PRODUCTS	383,311.11	19,976.49
06/30/2010	EQUITIES	FUTURE PLC GBP0.01 (WI)	MEDIA	17,729.23	-5,937.53
06/30/2010	EQUITIES	FUYO GENERAL LEASE CO LTD NPV	SERVICES	687.74	0.00
06/30/2010	EQUITIES	FX ENERGY INC	OIL & GAS EXPL & PROD	224,034.56	-74,052.00
06/30/2010	EQUITIES	F5 NETWORK INC COM	COMMUNICATIONS EQUIPMENT	19,683,292.78	11,207,740.88
06/30/2010	EQUITIES	G & K SVCS INC CL A	DIVERSIFIED SUPPORT SVCS	1,797,458.60	-478,149.72
06/30/2010	EQUITIES	G D POWER DEVELOPE 'A'CNY1	CHINA	28,396.04	0.00
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	3,798,961.74	1,353,593.09
06/30/2010	EQUITIES	G STEEL PUBLIC CO LTD THB1	THAILAND	327,487.49	-639,415.29
06/30/2010	EQUITIES	G STEEL PUBLIC CO LTD THB1	THAILAND	42,671.11	0.00
06/30/2010	EQUITIES	GABRIEL RESOURCES LTD	CDN GOLD	-139,084.36	-7,931.85
06/30/2010	EQUITIES	GAFISA SA COM NPV	BRAZIL	153,190.22	0.00
06/30/2010	EQUITIES	GAFISA SA SPONSORED ADR REPSTG	BRAZIL	7,678,858.97	-1,751,382.57
06/30/2010	EQUITIES	GAIAM INC CL A	CATALOG RETAIL	180,224.37	-101,729.96
06/30/2010	EQUITIES	GAIL INDIA LTD INR10 (DEMAT)	INDIA	17,288,521.56	8,666,899.08
06/30/2010	EQUITIES	GAJAH TUNGGAL TBK PT	INDONESIA	255,520.23	-15,997.35
06/30/2010	EQUITIES	GALAPAGOS GENOMICS NPV	BELGIUM	328,204.85	-5,516.30
06/30/2010	EQUITIES	GALAXY ENTERTAINMENT GROUP LTD	HONG KONG	787,872.33	107,085.63
06/30/2010	EQUITIES	GALIFORM PLC ORD GBP0.10	HSHLD GOODS & HOME CONSTR	420,561.86	-191,801.29
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	6,412,021.20	-733,339.45

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GALLEON ENERGY INC	CDN OIL & GAS EXPL & PROD	79,901.19	3,352.35
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	14,564,000.50	774,221.30
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	1,692,703.77	-4,457,007.88
06/30/2010	EQUITIES	GAMCO INVS INC	ASSET MGMT & CUSTODY BNKS	3,058,844.40	-688,967.57
06/30/2010	EQUITIES	GAME GROUP PLC ORD 5P	GENERAL RETAILERS	664,449.12	-918,718.53
06/30/2010	EQUITIES	GAMELOFT EUR0.76	FRANCE	912,288.26	10,128.32
06/30/2010	EQUITIES	GAMESA CORP TECNO EUR0.17	SPAIN	404,403.73	-1,849,521.12
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	12,983,194.77	-3,660,049.97
06/30/2010	EQUITIES	GAMMA HLDG NV EUR2.5	NETHERLANDS	34,252.47	-85,117.00
06/30/2010	EQUITIES	GAMUDA BERHAD ORD MY\$1.00	MALAYSIA	247,929.55	0.00
06/30/2010	EQUITIES	GAN SU JIU STEEL 'A'CNY1	CHINA	44,663.39	0.00
06/30/2010	EQUITIES	GANGER ROLF ASA NOK1.25	NORWAY	85,535.47	-86,734.94
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	15,119,382.44	-31,152,197.31
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	39,278,375.36	-688,042.41
06/30/2010	EQUITIES	GARDA WORLD SECURITY CORP	CDN SECURITY & ALARM SVCS	370,801.39	-49,024.10
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	11,487,944.65	2,853,088.34
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	12,070,336.18	-10,256,155.11
06/30/2010	EQUITIES	GARTNER INC COM	IT CONSULTNG & OTHER SVCS	2,688,141.75	719,919.87
06/30/2010	EQUITIES	GAS NAT SDG SA EUR1	SPAIN	1,977,332.41	-1,278,805.44
06/30/2010	EQUITIES	GASCOGNE FF80	FRANCE	17,883.54	-22,832.93
06/30/2010	EQUITIES	GASTAR EXPLORATION LTD NEW	CDN OIL & GAS EXPL & PROD	67,402.31	-8,174.16
06/30/2010	EQUITIES	GATEWAY DISTRIIPARK INRIO	INDIA	69,748.40	0.00
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	3,442,573.76	-930,577.74
06/30/2010	EQUITIES	GAYLORD ENTERTAINMENT CO	HOTELS, RESORTS & CRUISE	1,259,350.90	-358,418.99
06/30/2010	EQUITIES	GAZIT GLOBE ILS1	ISRAEL	562,713.11	-34,956.67
06/30/2010	EQUITIES	GAZPROM NEFT LEVEL 1 ADR REPR	RUSSIA	573,712.27	0.00
06/30/2010	EQUITIES	GAZPROM NEFT RUB0.0016	RUSSIA	238,596.59	0.00
06/30/2010	EQUITIES	GAZPROM OAO LEVEL 1 ADR	RUSSIA	8,087,983.70	0.00
06/30/2010	EQUITIES	GB AUTO EGP1(POST SUBDIVISION)	EGYPT	195,879.66	-3,675.68
06/30/2010	EQUITIES	GCA SAVVIAN GROUP CORPORATION	OTHER FINANCING BUSINESS	201,378.69	-32,479.10
06/30/2010	EQUITIES	GCL POLY ENERGY HOLDINGS LTD	CHINA	47,785.87	0.00
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	26,478,394.39	-8,881,539.75
06/30/2010	EQUITIES	GDF SUEZ VVPR STRIP	FRANCE	0.01	0.00
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	8,636,797.99	-599,912.53
06/30/2010	EQUITIES	GEBERIT CHF0.10 (REGD) (POST	SWITZERLAND	6,692,711.67	120,232.36
06/30/2010	EQUITIES	GECINA EUR7.50	FRANCE	896,398.48	-223,213.61
06/30/2010	EQUITIES	GEDEON RICHTER LTD GDR 144A	HUNGARY	1,786.03	0.00
06/30/2010	EQUITIES	GEELY AUTOMOBILE HLDGS LTD	HONG KONG	108,551.61	0.00
06/30/2010	EQUITIES	GEM DIAMOND ORD USD 0.01 (WI)	OTHER	-51,751.89	43,080.73
06/30/2010	EQUITIES	GEMALTO EUR 1	NETHERLANDS	1,576,029.41	444,799.20

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GEMDALE CORPORATION	CHINA	54,621.83	0.00
06/30/2010	EQUITIES	GEMINA SPA EUR1	ITALY	207,329.64	-107,918.83
06/30/2010	EQUITIES	GEMTEK TECHNOLOGY TWD10	TAIWAN	111,553.52	0.00
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	8,817,747.96	-270,743.60
06/30/2010	EQUITIES	GENCO SHIPPING & TRADING	MARINE	1,310,935.46	-1,140,147.89
06/30/2010	EQUITIES	GENCORP INC	AEROSPACE & DEFENSE	358,332.18	-460,537.37
06/30/2010	EQUITIES	GENERAC HOLDINGS INC	ELECTRIC COMP & EQUIP	21,743.52	-1,756.40
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	4,090,748.35	-2,507,094.41
06/30/2010	EQUITIES	GENERAL COMMUNICATION INC CL A	INTEGRATED TELECOMM SVCS	507,588.84	-59,344.21
06/30/2010	EQUITIES	GENERAL DE ALQUILER DE	SPAIN	2,837.60	-3,368.14
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	69,597,461.64	4,586,460.22
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	521,542,786.98	-458,228,207.39
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	7,568,237.04	-616,406.43
06/30/2010	EQUITIES	GENERAL MARITIME CORP NEW SHS	OIL & GAS STORAGE & TRANS	545,889.16	-481,894.89
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	73,756,640.64	17,103,679.98
06/30/2010	EQUITIES	GENERAL MOLY INC COM	DIV METALS & MINING	232,410.64	-89,314.81
06/30/2010	EQUITIES	GENERAL SHOPPING BRASIL SA	BRAZIL	1,237,041.78	0.00
06/30/2010	EQUITIES	GENERATION JEEPERS INVEST	OTHER	12,293.20	12,293.20
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	INTL EQUITY	76,849,646.97	0.00
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	OTHER	1,034,125.59	0.00
06/30/2010	EQUITIES	GENESCO INC COM	APPAREL RETAIL	780,644.01	62,202.88
06/30/2010	EQUITIES	GENESIS SMALLER COS SICAV	FINANCIAL SERVICES	71,120,318.17	0.00
06/30/2010	EQUITIES	GENESSE & WYO INC CL A	RAILROADS	3,513,855.80	1,056,270.82
06/30/2010	EQUITIES	GENNUM CORP	CDN SEMICONDUCTORS	8,930.50	3,081.07
06/30/2010	EQUITIES	GENOMIC HEALTH INC	BIOTECHNOLOGY	1,539,536.31	-477,490.96
06/30/2010	EQUITIES	GENOMMA LAB INTERNACIONAL SAB	MEXICO	163,540.93	0.00
06/30/2010	EQUITIES	GENOPTIX INC COM	HEALTH CARE SERVICES	359,978.80	-280,301.59
06/30/2010	EQUITIES	GENPACT LTD	DATA PROCNG/OUTSRCD SVCS	2,712,811.46	731,331.61
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	5,139,133.50	1,143,111.44
06/30/2010	EQUITIES	GENTING BERHAD	MALAYSIA	352,666.48	0.00
06/30/2010	EQUITIES	GENTING SINGAPORE PLC USD0.10	HONG KONG	11,138,481.80	1,054,608.89
06/30/2010	EQUITIES	GENTIVA HEALTH SVCS INC	HEALTH CARE SERVICES	2,031,016.95	459,180.72
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	19,720,524.13	-364,232.95
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	20,496,700.75	-14,175,762.72
06/30/2010	EQUITIES	GENWORTH MI CANADA INC	CDN THRIFTS & MTG FINANCE	934,132.33	0.00
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	40,899,804.30	-5,279,620.17
06/30/2010	EQUITIES	GEO CO LTD JPY50000	RETAIL TRADE	256,774.78	15,652.53
06/30/2010	EQUITIES	GEO GROUP INC	SECURITY & ALARM SERVICES	1,371,388.25	640,076.26
06/30/2010	EQUITIES	GEODESIC LTD INR2	INDIA	67,914.69	0.00
06/30/2010	EQUITIES	GEOEYE INC COM	AEROSPACE & DEFENSE	1,524,738.96	295,832.88

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GEOKINETICS INC COM PAR \$0.01	OIL & GAS EQUIP/SVCS	-72,245.29	43,990.68
06/30/2010	EQUITIES	GEORGIA GULF CORP COM PAR	COMMODITY CHEMICALS	178,798.14	-1,659.84
06/30/2010	EQUITIES	GEOSOURCES INC COM	OIL & GAS EXPL & PROD	216,082.16	-8,712.29
06/30/2010	EQUITIES	GEOVISION INC TWD10	TAIWAN	76,462.41	0.00
06/30/2010	EQUITIES	GERBER SCIENTIFIC INC COM	ELECTRONIC EQUIP & INSTR	88,130.55	-12,135.66
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	4,466,732.80	-38,402.38
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	775,869.03	-176,976.92
06/30/2010	EQUITIES	GERDAU SA	BRAZIL	2,851,767.35	20,391.66
06/30/2010	EQUITIES	GERMAN AMERICAN BANCORP INC	REGIONAL BANKS	68,253.30	-3,815.22
06/30/2010	EQUITIES	GERMANY EQUITY FUTURES	GERMANY	-51,584.19	0.00
06/30/2010	EQUITIES	GERON CORP	BIOTECHNOLOGY	754,129.50	-189,622.28
06/30/2010	EQUITIES	GESTEVIS TELECINO EUR0.5	SPAIN	941,661.91	-755,161.36
06/30/2010	EQUITIES	GET NICE HOLDINGS HKD0.10	HONG KONG	53,825.85	-30,442.32
06/30/2010	EQUITIES	GET SA EUR0.40 (POST	FRANCE	1,651,388.98	-488,368.43
06/30/2010	EQUITIES	GETING HOLDINGS SA PLN1	POLAND	611,841.27	-358.80
06/30/2010	EQUITIES	GETINGE AB SER'B'NPV	SWEDEN	1,983,506.80	227,945.48
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	1,674,014.87	-48,344.09
06/30/2010	EQUITIES	GEZHOUBA CO LTD	CHINA	48,979.44	0.00
06/30/2010	EQUITIES	GFI GROUP INC	INVESTMNT BKG & BROKERAGE	933,277.32	-228,958.57
06/30/2010	EQUITIES	GFI INFORMATIQUE SA EUR2	FRANCE	81,307.32	1,468.34
06/30/2010	EQUITIES	GFK SE NPV	GERMANY	4,024,249.06	781,632.10
06/30/2010	EQUITIES	GFT TECHNOLOGY NPV	GERMANY	51,559.78	-4,866.82
06/30/2010	EQUITIES	GIANT MANUFACTURING CO TWD10	TAIWAN	102,035.75	0.00
06/30/2010	EQUITIES	GIANTPLUS TECHNOLOGY CO TWD10	TAIWAN	75,313.52	0.00
06/30/2010	EQUITIES	GIBRALTAR INDS INC	BUILDING PRODUCTS	1,459,763.10	-426,397.31
06/30/2010	EQUITIES	GIGA-BYTE TECHNOLOGY CO TWD10	TAIWAN	5,148,979.90	1,495,756.01
06/30/2010	EQUITIES	GIGAMEDIA LIMITED	TAIWAN	763,565.88	-802,589.68
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	11,078,633.67	486,794.44
06/30/2010	EQUITIES	GILDEMEISTER AG NPV	GERMANY	-391,954.34	76,096.39
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	128,413,531.32	-3,812,417.23
06/30/2010	EQUITIES	GIMV NPV	BELGIUM	1,162,447.29	18,039.74
06/30/2010	EQUITIES	GIRALIA RESOURCES NPV	AUSTRALIA	-307,467.04	44,895.34
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	15,983,718.71	3,718,968.10
06/30/2010	EQUITIES	GK GOH HLDGS SGD0.20	SINGAPORE	43,206.07	-39,892.61
06/30/2010	EQUITIES	GKN ORD GBP0.01	AUTOMOBILES & PARTS	1,484,419.23	552,199.56
06/30/2010	EQUITIES	GLACIER BANCORP INC NEW COM	REGIONAL BANKS	6,182,642.16	-1,157,622.63
06/30/2010	EQUITIES	GLACIER MEDIA INC	CDN PUBLISHING	76,012.80	-68,264.33
06/30/2010	EQUITIES	GLADSTONE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	486,039.22	-30,410.02
06/30/2010	EQUITIES	GLADSTONE COML CORP	DIVERSIFIED REITS	182,991.66	21,048.28
06/30/2010	EQUITIES	GLADSTONE INVT CORP	ASSET MGMT & CUSTODY BNKS	183,720.79	20,460.90

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GLANBIA ORD EUR0.06	IRELAND	1,446,222.28	-11,216.57
06/30/2010	EQUITIES	GLASTON OYJ ABP NPV	FINLAND	8,733.95	1,498.79
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	89,941,180.84	-8,369,370.87
06/30/2010	EQUITIES	GLAXOSMITHKLINE PHARMACEUTICAL	INDIA	11,426,415.15	5,422,291.78
06/30/2010	EQUITIES	GLEACHER & CO INC	INVESTMNT BKG & BROKERAGE	669,354.60	-334,011.09
06/30/2010	EQUITIES	GLEESON(M J) GROUP ORD GBP0.02	CONSTRUCTION & MATERIALS	54,984.85	-161,607.15
06/30/2010	EQUITIES	GLENMARK PHARM INR1.00	INDIA	97,813.64	0.00
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	2,023,380.42	-32,251.16
06/30/2010	EQUITIES	GLIMCHER RLTY TR SHS BEN INT	RETAIL REITS	1,917,656.32	-583,410.37
06/30/2010	EQUITIES	GLOBAL & YUASA BATTERY CO	SOUTH KOREA	994,462.38	209,471.40
06/30/2010	EQUITIES	GLOBAL BIO-CHEM TE HKD0.10	HONG KONG	35,062.39	0.00
06/30/2010	EQUITIES	GLOBAL CASH ACCESS HLDGS INC	DATA PROCNG/OUTSRCD SVCS	433,414.73	-48,952.85
06/30/2010	EQUITIES	GLOBAL CROSSING LTD SHS NEW	ALTERNATIVE CARRIERS	676,353.16	-127,105.52
06/30/2010	EQUITIES	GLOBAL GEOPHYSICAL SERVICES	OIL & GAS EQUIP/SVCS	920.04	-135.38
06/30/2010	EQUITIES	GLOBAL GREEN TECH GROUP CO	HONG KONG	24,623.90	-6,480.18
06/30/2010	EQUITIES	GLOBAL INDUSTRIES LTD	OIL & GAS EQUIP/SVCS	954,380.93	-473,245.06
06/30/2010	EQUITIES	GLOBAL MIXED-MODE TECHNOLOGY	TAIWAN	50,230.10	0.00
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	6,654,153.24	862,584.84
06/30/2010	EQUITIES	GLOBAL SOURCE LTD SHS	PUBLISHING	229,994.24	-100,672.85
06/30/2010	EQUITIES	GLOBAL UNICHIP CORP TWD10	TAIWAN	57,245.59	0.00
06/30/2010	EQUITIES	GLOBALSTAR INC COM	ALTERNATIVE CARRIERS	6,414.10	-79.97
06/30/2010	EQUITIES	GLOBALTRANS INVT PLC SPONSORED	CYPRUS	81,758.45	0.00
06/30/2010	EQUITIES	GLOBE SPECIALTY METALS INC	DIV METALS & MINING	14,451.67	-1,068.84
06/30/2010	EQUITIES	GLOBE TELECOM INC	PHILIPPINES	484,039.48	-13,440.98
06/30/2010	EQUITIES	GLOBECOMM SYS INC COM	COMMUNICATIONS EQUIPMENT	202,001.25	17,937.29
06/30/2010	EQUITIES	GLORY KOGYO Y50	MACHINERY	717,299.47	46,634.82
06/30/2010	EQUITIES	GLOVIS CO LTD KRW500	SOUTH KOREA	1,270,522.00	157,635.25
06/30/2010	EQUITIES	GLOW ENERGY THB10(ALIEN MKT)	THAILAND	187,885.92	0.00
06/30/2010	EQUITIES	GLOW ENERGY THB10(NVDR)	THAILAND	37,706.71	0.00
06/30/2010	EQUITIES	GLV INC	CDN INDUSTRIAL MACHINERY	565,210.56	146,234.95
06/30/2010	EQUITIES	GMX RES INC COM	OIL & GAS EXPL & PROD	352,913.22	-655,903.87
06/30/2010	EQUITIES	GODO STEEL LTD JPY50	IRON AND STEEL	799,721.86	-92,180.31
06/30/2010	EQUITIES	GOLAR LNG LIMITED SHS	OIL & GAS STORAGE & TRANS	613,598.16	-79,076.04
06/30/2010	EQUITIES	GOLD FIELDS ORD ZAR0.50	SOUTH AFRICA	1,806,901.75	0.00
06/30/2010	EQUITIES	GOLD PEAK INDS HKD0.50	HONG KONG	16,217.81	97.81
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	27,918,975.94	4,966,290.83
06/30/2010	EQUITIES	GOLDCORP INC NEW COM	CDN GOLD	17,540.00	4,458.49
06/30/2010	EQUITIES	GOLDEN AGRI RES USD0.025	MAURITIUS	1,884,173.77	-478,671.20
06/30/2010	EQUITIES	GOLDEN AGRI-RESOURCES-CW12	MAURITIUS	0.07	0.07
06/30/2010	EQUITIES	GOLDEN EAGLE RETAIL GROUP LTD	CHINA	453,691.26	159,259.31

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GOLDEN MEDITECH HKD0.10	HONG KONG	99,080.46	0.00
06/30/2010	EQUITIES	GOLDEN OCEAN USD0.10	NORWAY	127,054.16	-89,749.70
06/30/2010	EQUITIES	GOLDEN POND HEALTHCARE CONTRA	OTHER DIVERS FINCL SVCS	0.00	0.00
06/30/2010	EQUITIES	GOLDEN RESOURCES HKD0.10	HONG KONG	36,085.09	-20,904.31
06/30/2010	EQUITIES	GOLDEN STAR RES LTD CDA COM	CDN GOLD	599,617.62	-31,232.33
06/30/2010	EQUITIES	GOLDEN WEST RESOURCES LTD NPV	AUSTRALIA	10,793.41	298.62
06/30/2010	EQUITIES	GOLDIN PROPERTIES HLDGS LTD	HONG KONG	15,255.90	-790.17
06/30/2010	EQUITIES	GOLDLION HLDGS ORD HK\$0.10	HONG KONG	157,569.77	0.00
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	230,156,347.35	-3,278,453.42
06/30/2010	EQUITIES	GOLDSUN DEV & CONST TWD10	TAIWAN	86,145.77	0.00
06/30/2010	EQUITIES	GOLDWIN INC JPY50	TEXTILES AND APPARELS	106,181.49	-41,882.32
06/30/2010	EQUITIES	GOLUB CAPITAL BDC INC	ASSET MGMT & CUSTODY BNKS	3,273.34	-50.39
06/30/2010	EQUITIES	GOME ELECTRICAL AP HKD0.1	HONG KONG	4,553,653.94	-639,562.82
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	1,460,774.34	-398,538.12
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	3,421,474.25	231,605.45
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	28,400,860.61	9,456,587.55
06/30/2010	EQUITIES	GOODRICH PETROLEUM CORP	OIL & GAS EXPL & PROD	419,088.00	-600,903.06
06/30/2010	EQUITIES	GOODYEAR TIRE & RUBR CO COM	TIRES & RUBBER	8,730,789.06	-5,026,048.68
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	402,831,477.95	34,339,827.98
06/30/2010	EQUITIES	GORMAN RUPP CO	INDUSTRIAL MACHINERY	459,692.55	136,701.30
06/30/2010	EQUITIES	GOVERNMENT PPTYS INCOME TR	OFFICE REITS	3,005,796.64	189,984.49
06/30/2010	EQUITIES	GP BATTERIES INTL SG\$0.80	SINGAPORE	40,190.53	-2,453.83
06/30/2010	EQUITIES	GP INDUSTRIES SGD0.20	SINGAPORE	41,408.21	12,842.25
06/30/2010	EQUITIES	GP STRATEGIES CORP COM	HUMAN RESOURCE & EMP SVCS	39,508.92	-538.61
06/30/2010	EQUITIES	GPE BRUXELLES LAM STRIP VVPR	BELGIUM	0.01	0.00
06/30/2010	EQUITIES	GPO IND SALTILLO COM NPV	MEXICO	74,378.18	0.00
06/30/2010	EQUITIES	GPO SIMEC SA SER'B'NPV	MEXICO	156,143.71	-15,412.45
06/30/2010	EQUITIES	GPT GROUP	AUSTRALIA	2,163,217.57	-1,761,027.21
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	5,099,527.92	601,799.96
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	16,223,711.47	-2,223,850.87
06/30/2010	EQUITIES	GRAFTECH INTERNATIONAL LTD	ELECTRIC COMP & EQUIP	5,287,059.84	280,784.71
06/30/2010	EQUITIES	GRAFTON GROUP UT (1 ORD & 1 C	IRELAND	7,002,604.11	-10,896,289.41
06/30/2010	EQUITIES	GRAHAM CORP	INDUSTRIAL MACHINERY	212,738.08	-123,248.90
06/30/2010	EQUITIES	GRAINCORP 'N'NPV	AUSTRALIA	201,049.53	-81,163.46
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	36,311,382.90	7,745,700.15
06/30/2010	EQUITIES	GRAMMER AG NPV	GERMANY	14,549.75	7,473.90
06/30/2010	EQUITIES	GRAN TIERRA ENERGY INC	OIL & GAS EXPL & PROD	315,416.65	19,931.40
06/30/2010	EQUITIES	GRANA Y MONTERO SA PEN0.70	PERU	73,416.87	0.00
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	4,676,112.54	440,313.89
06/30/2010	EQUITIES	GRAND PACIF PETROC TWD10	TAIWAN	217,370.81	-66,227.86

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GRANDE CACHE COAL CORP	CDN DIV METALS & MINING	2,528,866.51	263,671.05
06/30/2010	EQUITIES	GRANDE HLDGS HKD2.50	HONG KONG	6,102.36	-19,449.11
06/30/2010	EQUITIES	GRANGE RESOURCES NPV POST	AUSTRALIA	3,796.70	90.28
06/30/2010	EQUITIES	GRANITE CONSTR INC COM	CONSTRUCTION & ENGINEERNG	2,536,021.60	-1,194,137.17
06/30/2010	EQUITIES	GRANITE HACARMEL I ILS1	ISRAEL	100,901.05	0.00
06/30/2010	EQUITIES	GRAPHIC PACKAGING HLDG CO COM	PAPER PACKAGING	317,819.25	-187,605.95
06/30/2010	EQUITIES	GRASIM IND INR10 DEMAT	INDIA	11,598,975.38	3,556,042.95
06/30/2010	EQUITIES	GRAY TELEVISION INC	BROADCASTING	55,121.52	-11,170.68
06/30/2010	EQUITIES	GREAT ATLANTIC & PAC TEA INC	FOOD RETAIL	157,298.70	-391,331.15
06/30/2010	EQUITIES	GREAT EAGLE HLDGS HK0.50	HONG KONG	2,721,915.96	683,986.94
06/30/2010	EQUITIES	GREAT EASTERN SHIPPING INR10	INDIA	255,207.57	-13,976.12
06/30/2010	EQUITIES	GREAT LAKES DREDGE & DOCK CORP	CONSTRUCTION & ENGINEERNG	633,414.00	60,983.99
06/30/2010	EQUITIES	GREAT OFFSHORE LTD INR10	INDIA	89,609.29	0.00
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	6,624,064.86	-2,544,114.28
06/30/2010	EQUITIES	GREAT PORTLAND ESTATES ORD	REAL ESTATE INVEST TRUSTS	996.04	0.00
06/30/2010	EQUITIES	GREAT SOUTHN BANCORP INC	REGIONAL BANKS	152,527.56	-1,636.25
06/30/2010	EQUITIES	GREAT WALL ENTERPR TWD10	TAIWAN	75,561.75	0.00
06/30/2010	EQUITIES	GREAT WALL MOTOR COMPANY LTD	CHINA	427,684.78	18,148.69
06/30/2010	EQUITIES	GREAT WALL TECHNOLOGY CO CL H	CHINA	454,059.62	193,269.25
06/30/2010	EQUITIES	GREAT WEST LIFECO INC	CDN LIFE & HEATLH INS	3,852,699.43	-985,247.32
06/30/2010	EQUITIES	GREATBATCH INC COM	HEALTH CARE EQUIPMENT	640,140.83	117,899.56
06/30/2010	EQUITIES	GREATEK ELECTRONICS INC TWD10	TAIWAN	323,293.41	0.00
06/30/2010	EQUITIES	GREE ELEC APPLICAN 'A'CNY1	CHINA	56,667.30	0.00
06/30/2010	EQUITIES	GREE INC NPV	JAPAN	1,836,735.39	938,696.29
06/30/2010	EQUITIES	GREEN BANKSHARES INC	REGIONAL BANKS	9,079.47	-1,053.84
06/30/2010	EQUITIES	GREEN CROSS CORPOR KRW5000	SOUTH KOREA	189,846.50	0.00
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	4,640,571.90	3,622,771.66
06/30/2010	EQUITIES	GREEN PLAINS RENEWABLE ENERGY	OIL & GAS REFINING & MKTG	132,124.16	-1,519.20
06/30/2010	EQUITIES	GREENBRIER COS INC	CONSTR,FARM MACH & HVY TR	304,169.60	-205,033.13
06/30/2010	EQUITIES	GREENE KING ORD GBP0.125	TRAVEL & LEISURE	2,620,022.74	-2,051,578.86
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	6,212,947.55	-1,241,412.46
06/30/2010	EQUITIES	GREENHUNTER ENERGY INC WT TO	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	GREENLIGHT CAPITAL RE LTD CL A	REINSURANCE	1,133,449.24	486,029.91
06/30/2010	EQUITIES	GREENTECH ENERGY S DKK5	DENMARK	30,256.08	-33,356.92
06/30/2010	EQUITIES	GREENTOWN CHINA HOLDINGS LTD	CHINA	130,555.10	0.00
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	5,458,956.80	1,318,880.12
06/30/2010	EQUITIES	GRENDENE SA COM NPV	BRAZIL	334,965.54	0.00
06/30/2010	EQUITIES	GRENKE LEASING AG NPV	GERMANY	354,463.22	17,846.25
06/30/2010	EQUITIES	GRIFFIN LD & NURSERIES INC	AGRICULTURAL PRODUCTS	27,559.00	-4,784.85
06/30/2010	EQUITIES	GRIFFON CORP COM	BUILDING PRODUCTS	656,665.38	-218,141.27



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GRIFOLS SA EUR0.5	SPAIN	665,970.11	-754,384.34
06/30/2010	EQUITIES	GRINDROD ZAR0.00002	SOUTH AFRICA	141,625.00	0.00
06/30/2010	EQUITIES	GROUP FIVE NPV	SOUTH AFRICA	241,305.07	-25,281.69
06/30/2010	EQUITIES	GROUP 1 AUTOMOTIVE INC COM	AUTOMOTIVE RETAIL	2,910,213.93	-815,894.24
06/30/2010	EQUITIES	GROUPE AEROPLAN INC	CDN ADVERTISING	629,917.53	-100,376.82
06/30/2010	EQUITIES	GROUPE BRUXELLES L NPV	BELGIUM	3,885,122.74	-987,912.34
06/30/2010	EQUITIES	GROUPE CGI INC CL A SUB VTG	CDN IT CONSULTNG/OTH SVCS	3,404,040.00	6,434.03
06/30/2010	EQUITIES	GROUPE PARTOUCHE EUR2	FRANCE	2,581.89	-3,015.17
06/30/2010	EQUITIES	GROUPE STERIA EUR1	FRANCE	711,639.88	94,692.99
06/30/2010	EQUITIES	GRUMA SAB DE CV SER 'B' NPV	MEXICO	263,131.96	-55,954.52
06/30/2010	EQUITIES	GRUPA LOTOS S A PLN1.00(CA)	POLAND	416,029.79	-29,023.75
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	10,091,156.60	-92,243.78
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	1,612,664.60	-165,335.52
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	251,482.14	0.00
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL CENTRO	MEXICO	51,727.48	0.00
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL SUREST	MEXICO	8,505,425.89	1,305,542.02
06/30/2010	EQUITIES	GRUPO CATALANA OCCIDENTE SA	SPAIN	16,034.79	-3,423.47
06/30/2010	EQUITIES	GRUPO CONTL SAB COM SER I	MEXICO	156,024.39	0.00
06/30/2010	EQUITIES	GRUPO ELEKTRA(NEW) COM NPV	MEXICO	374,722.29	0.00
06/30/2010	EQUITIES	GRUPO EMPRESARIAL ENCE SA	SPAIN	472,538.35	-643,428.71
06/30/2010	EQUITIES	GRUPO EZENTIS SA	SPAIN	22,323.46	-13,038.14
06/30/2010	EQUITIES	GRUPO FIN IMBURSA SAB DE CV	MEXICO	7,680,888.47	0.00
06/30/2010	EQUITIES	GRUPO FINANCIERO BANORTE SAB	MEXICO	24,957,550.77	10,663,601.29
06/30/2010	EQUITIES	GRUPO MEXICO SAB DE CV	MEXICO	13,416,809.44	4,902,015.30
06/30/2010	EQUITIES	GRUPO MODELO SAB DE CV MXP	MEXICO	574,366.56	0.00
06/30/2010	EQUITIES	GRUPO TELEVISA SA	MEXICO	6,536,149.18	-205,975.93
06/30/2010	EQUITIES	GRUPO TELEVISA SA DE CV PTG	MEXICO	209,886.00	0.00
06/30/2010	EQUITIES	GRUPPO EDITORIALE L'ESPRESSO	ITALY	809,268.30	-240,578.24
06/30/2010	EQUITIES	GS ENGINEERING & CONSTRUCTION	SOUTH KOREA	764,977.97	0.00
06/30/2010	EQUITIES	GS HOME SHOPPING INC KRW5000	SOUTH KOREA	122,395.98	0.00
06/30/2010	EQUITIES	GS YUASA CORP NPV	BANKS	1,289,777.48	-307,216.08
06/30/2010	EQUITIES	GSD HOLDINGS TRY1	TURKEY	654,831.30	244,463.36
06/30/2010	EQUITIES	GSE SYSTEMS INC	APPLICATION SOFTWARE	413,360.78	-149,101.90
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	5,366,851.20	1,432,298.32
06/30/2010	EQUITIES	GSI CREOS CORP Y50	OTHER PRODUCTS	52,209.29	1,244.90
06/30/2010	EQUITIES	GSI TECHNOLOGY INC COM	SEMICONDUCTORS	-273,896.48	28,673.01
06/30/2010	EQUITIES	GT SOLAR INTL INC COM	SEMICONDUCTOR EQUIPMENT	565,488.00	-28,559.92
06/30/2010	EQUITIES	GTL INFRASTRUCTURE INR10	INDIA	49,773.53	0.00
06/30/2010	EQUITIES	GTL LTD INR10 (DEMAT T5)	INDIA	215,965.10	0.00
06/30/2010	EQUITIES	GUANGDONG INVT LTD ORD HK\$0.50	HONG KONG	184,315.20	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GUANGDONG MD HLDGS 'A' CNY1	CHINA	29,306.83	0.00
06/30/2010	EQUITIES	GUANGDONG SHENGYI 'A' CNY1	CHINA	11,393.92	0.00
06/30/2010	EQUITIES	GUANGZHOU FRIENDSHIP CO A CNY1	CHINA	14,038.92	0.00
06/30/2010	EQUITIES	GUANGZHOU INVESTMENTS CO ORD	HONG KONG	120,900.60	0.00
06/30/2010	EQUITIES	GUANGZHOU KINGFA SCI & TEC	CHINA	12,684.69	0.00
06/30/2010	EQUITIES	GUANGZHOU R&F PROPERTIES	CHINA	397,022.26	0.00
06/30/2010	EQUITIES	GUARANTY TRUST BANK GDR EACH	NIGERIA	3,310,634.89	0.00
06/30/2010	EQUITIES	GUARANTY TRUST BANK NGN0.50	NIGERIA	4,103,442.92	1,100,805.69
06/30/2010	EQUITIES	GUDANG GARAM(PERSUSAHAAN ROKOK	INDONESIA	256,546.24	147,837.02
06/30/2010	EQUITIES	GUESS? INC	APPAREL RETAIL	5,680,494.16	-127,626.79
06/30/2010	EQUITIES	GUIDANCE SOFTWARE INC COM	APPLICATION SOFTWARE	4,713.66	56.71
06/30/2010	EQUITIES	GUINNESS ANCHOR BERHAD MY\$0.50	MALAYSIA	43,967.05	0.00
06/30/2010	EQUITIES	GUINNESS NIGERIA PLC NGN0.50	NIGERIA	4,400,770.88	739,641.50
06/30/2010	EQUITIES	GUJARAT GAS INR2 (POST	INDIA	30,809.50	0.00
06/30/2010	EQUITIES	GUJARAT IND POWER INR10	INDIA	104,906.97	0.00
06/30/2010	EQUITIES	GUJARAT NARMADA VA INR10	INDIA	8,527.23	0.00
06/30/2010	EQUITIES	GUJARAT STATE FER INR10	INDIA	125,071.08	0.00
06/30/2010	EQUITIES	GUJARAT STATE PETRONET LTD	INDIA	185,094.80	0.00
06/30/2010	EQUITIES	GULF IS FABRICATION INC COM	OIL & GAS EQUIP/SVCS	377,322.24	-145,328.94
06/30/2010	EQUITIES	GULFMARK OFFSHORE INC CLASS A	OIL & GAS EQUIP/SVCS	1,682,433.00	-791,306.36
06/30/2010	EQUITIES	GULFPORT ENERGY CORP	OIL & GAS EXPL & PROD	1,256,851.64	346,537.52
06/30/2010	EQUITIES	GUN-EI CHEMICAL INDST CO Y50	CHEMICALS	61,995.71	-16,037.83
06/30/2010	EQUITIES	GUNMA BANK Y50	BANKS	1,383,103.66	-322,144.11
06/30/2010	EQUITIES	GUNNS LIMITED NPV	AUSTRALIA	287,635.93	-919,033.95
06/30/2010	EQUITIES	GUNZE Y50	TEXTILES AND APPARELS	91,761.78	-15,812.15
06/30/2010	EQUITIES	GUOCOLAND LTD SG\$1	SINGAPORE	93,940.26	21,332.90
06/30/2010	EQUITIES	GUYANA GOLDFIELDS INC NEW	CDN GOLD	-271,943.73	-16,331.52
06/30/2010	EQUITIES	GUYENNE & GASCOGNE EUR4	FRANCE	503,392.08	-331,788.20
06/30/2010	EQUITIES	GVK POWER & INFRASTRUCTURE LTD	INDIA	55,090.97	0.00
06/30/2010	EQUITIES	GVT HOLDING SA COM NPV	BRAZIL	1,446,555.90	0.00
06/30/2010	EQUITIES	GWANGJU SHINSEGAE KRW5000	SOUTH KOREA	35,414.79	0.00
06/30/2010	EQUITIES	GYMBOREE CORP COM	APPAREL RETAIL	4,529,310.08	623,797.10
06/30/2010	EQUITIES	GZI REIT GZI REAL ESTATE	HONG KONG	106,171.81	0.00
06/30/2010	EQUITIES	GZI TRANSPORT ORD HKD0.10	CHINA	103,739.05	0.00
06/30/2010	EQUITIES	G4S PLC ORD GBP0.25	SUPPORT SERVICES	2,665,691.39	662,022.06
06/30/2010	EQUITIES	H & E EQUIP SVCS INC COM	TRADING COS & DISTRIBUTOR	302,296.40	-146,331.63
06/30/2010	EQUITIES	H PLUS H INTL SER'B'DKK100	DENMARK	10,166.16	-5,582.80
06/30/2010	EQUITIES	H.I.S.CO JPY50	SERVICES	2,128,945.66	91,212.89
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	14,554,368.60	-6,185,159.37
06/30/2010	EQUITIES	HABIB BANK PKR10	PAKISTAN	69,467.37	-12,040.28

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HACHIJUNI BANK Y50	OTHER FINANCING BUSINESS	2,056,061.05	-376,744.51
06/30/2010	EQUITIES	HACKETT GROUP INC COM	IT CONSULTNG & OTHER SVCS	271,361.70	-206,237.88
06/30/2010	EQUITIES	HAEMONETICS CORP MASS COM	HEALTH CARE SUPPLIES	1,846,868.16	329,446.01
06/30/2010	EQUITIES	HAI KWANG ENTERPRISE	TAIWAN	110,910.06	-47,031.47
06/30/2010	EQUITIES	HAIN CELESTIAL GROUP INC/THE	PACKAGED FOODS & MEATS	1,438,786.61	131,404.38
06/30/2010	EQUITIES	HAINAN MEILAN AIRP 'H'CNY1	CHINA	78,844.20	0.00
06/30/2010	EQUITIES	HAITIAN INTL HOLDINGS LTD	CHINA	386,897.75	-30,731.34
06/30/2010	EQUITIES	HAJIME CONSTRUCTION CO LTD	CONSTRUCTION	523,968.81	-111,011.23
06/30/2010	EQUITIES	HAKON INVEST SEK2.50	SWEDEN	-113,158.37	5,913.35
06/30/2010	EQUITIES	HAKUHODO DY HLDGS INC NPV	SERVICES	622,182.74	-185,452.72
06/30/2010	EQUITIES	HALCOR METAL PROCESSING	GREECE	8,772.98	-15,245.16
06/30/2010	EQUITIES	HALDEX AB SEK5	SWEDEN	561,272.20	-142,235.48
06/30/2010	EQUITIES	HALIM KRW500	SOUTH KOREA	169,757.02	8,304.56
06/30/2010	EQUITIES	HALLA CLIMATE CONT ORD KRW500	SOUTH KOREA	245,565.56	1,731.75
06/30/2010	EQUITIES	HALLA ENGINEERING & CONSTRUCT	SOUTH KOREA	98,308.86	0.00
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	69,524,667.10	1,342,209.64
06/30/2010	EQUITIES	HALLMARK FINL SVCS INC COM NEW	PROPERTY & CASUALTY INS	290,102.20	67,376.00
06/30/2010	EQUITIES	HALMA ORD 10P	INDUSTRIAL ENGINEERING	16,575,068.46	6,953,448.87
06/30/2010	EQUITIES	HALOZYME THERAPEUTICS INC	BIOTECHNOLOGY	688,012.16	2,204.94
06/30/2010	EQUITIES	HAMAKYOREX JPY50	LAND TRANSPORTATION	750,333.32	21,842.64
06/30/2010	EQUITIES	HAMBURGER HAFEN UND LOGISTIK A	GERMANY	310,344.94	-109,756.97
06/30/2010	EQUITIES	HAMMERSON ORD 25P REITS	REAL ESTATE INVEST TRUSTS	1,757,339.28	-1,072,495.74
06/30/2010	EQUITIES	HAMPSON INDUSTRIES ORD GBP.025	AEROSPACE & DEFENCE	3,576.95	-575.26
06/30/2010	EQUITIES	HAN WHA KSWN5000	SOUTH KOREA	6,565,365.51	-943,981.09
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	11,610,551.51	-763,743.31
06/30/2010	EQUITIES	HANA MICROELECTRNC THB1 (ALIEN	THAILAND	238,474.20	4,599.09
06/30/2010	EQUITIES	HANA TOUR SERVICE KRW500	SOUTH KOREA	1,735,801.50	124,237.78
06/30/2010	EQUITIES	HANCOCK HOLDING CO	REGIONAL BANKS	1,249,899.12	-129,405.13
06/30/2010	EQUITIES	HANDSOME CORP KRW500	SOUTH KOREA	185,218.77	0.00
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	8,366,383.80	626,996.37
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	23,434,514.09	5,440,141.42
06/30/2010	EQUITIES	HANG LUNG PROPERTIES LTD	HONG KONG	4,975,004.17	128,570.65
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	11,670,416.08	-1,363,416.37
06/30/2010	EQUITIES	HANGER ORTHOPEDIC GROUP INC	HEALTH CARE FACILITIES	978,963.68	155,914.00
06/30/2010	EQUITIES	HANGZHOU STEAM TUR 'B' CNY1	CHINA	167,794.34	0.00
06/30/2010	EQUITIES	HANILEWHA CO LTD KRW500	SOUTH KOREA	578,376.27	298,907.62
06/30/2010	EQUITIES	HANJIN HEAVY INDUSTRY NPV	SOUTH KOREA	331,167.56	0.00
06/30/2010	EQUITIES	HANKOOK TIRE MANUFACTURING	SOUTH KOREA	920,638.02	35,138.62
06/30/2010	EQUITIES	HANKUK CARBON CO KRW500	SOUTH KOREA	113,818.06	0.00
06/30/2010	EQUITIES	HANKUK PAPER MFG KRW5000	SOUTH KOREA	56,824.97	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HANKYU HANSHIN HLDGS INC	JAPAN	2,467,220.04	-609,470.57
06/30/2010	EQUITIES	HANMI CAPITAL KRW5000	SOUTH KOREA	94,554.73	0.00
06/30/2010	EQUITIES	HANMI FINL CORP COM	REGIONAL BANKS	1,771.56	-322.26
06/30/2010	EQUITIES	HANMI PHARM IND CO KRW2500	SOUTH KOREA	54,396.13	0.00
06/30/2010	EQUITIES	HANNOVER RUECKVERSICHERUNG AG	GERMANY	1,259,400.44	156,539.21
06/30/2010	EQUITIES	HANNSTAR BOARD CORP TWD10	TAIWAN	435,683.97	-51,288.32
06/30/2010	EQUITIES	HANNY(HLDGS) HKD0.01	HONG KONG	6,765.61	-46,938.38
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	13,185,198.00	1,687,293.33
06/30/2010	EQUITIES	HANSABANK EEK10	ESTONIA	5,026.28	0.00
06/30/2010	EQUITIES	HANSEN MEDICAL INC	HEALTH CARE EQUIPMENT	176,781.48	-397,414.65
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	18,951,376.26	1,930,685.20
06/30/2010	EQUITIES	HANSHIN CONST KRW5000	SOUTH KOREA	51,247.31	0.00
06/30/2010	EQUITIES	HANSOL PAPER MANUFACTURING	SOUTH KOREA	121,849.64	26,538.79
06/30/2010	EQUITIES	HANWA CO Y50	OTHER PRODUCTS	1,325,420.95	-104,123.51
06/30/2010	EQUITIES	HANWEI ENERGY SERVICES CORP	CDN OIL & GAS EQUIP/SVCS	2,063.14	-6,078.85
06/30/2010	EQUITIES	HANWHA CHEMICAL CORP KSWN5000	SOUTH KOREA	1,001,552.77	59,693.29
06/30/2010	EQUITIES	HANWHA SECS KRW5000	SOUTH KOREA	53,949.11	0.00
06/30/2010	EQUITIES	HAP-SENG CONSOLIDATED BHD	MALAYSIA	97,509.27	0.00
06/30/2010	EQUITIES	HAPPINET CORP NPV	RETAIL TRADE	89,451.92	-24,555.80
06/30/2010	EQUITIES	HARBIN ELEC INC	ELECTRIC COMP & EQUIP	1,112,419.80	-115,792.58
06/30/2010	EQUITIES	HARBIN POWER EQUIPMENT CO 'H'	CHINA	533,353.07	0.00
06/30/2010	EQUITIES	HARBINGER GROUP INC COM	PACKAGED FOODS & MEATS	18,846.28	-2,280.76
06/30/2010	EQUITIES	HARBOE BRYGGEN 'B' DKK10	DENMARK	18,702.26	260.35
06/30/2010	EQUITIES	HARDY UNDERWRITING BERMUDA LTD	NONLIFE INSURANCE	96,476.91	-46,917.43
06/30/2010	EQUITIES	HARIMA CHEMIC	CHEMICALS	57,554.53	-13,650.82
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	19,403,544.42	-17,411,264.19
06/30/2010	EQUITIES	HARLEYSVILLE GROUP INC	PROPERTY & CASUALTY INS	635,215.13	157,516.03
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	13,677,574.33	-9,281,258.19
06/30/2010	EQUITIES	HARMONIC INC COM	COMMUNICATIONS EQUIPMENT	1,132,069.44	-295,723.11
06/30/2010	EQUITIES	HARMONY GOLD MINING CO R0.50	SOUTH AFRICA	752,400.08	0.00
06/30/2010	EQUITIES	HARRIS & HARRIS GROUP INC	ASSET MGMT & CUSTODY BNKS	168,274.87	-50,263.59
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	37,454,720.45	3,791,207.78
06/30/2010	EQUITIES	HARRY WINSTON DIAMOND CORP	CDN PREC METALS & MINS	84,614.13	44,450.74
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	5,382,769.00	-1,594,647.59
06/30/2010	EQUITIES	HARTE-HANKS INC COM	ADVERTISING	509,071.75	-553,530.71
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	29,041,831.19	-30,389,595.46
06/30/2010	EQUITIES	HARUYAMA TRADING JPY50	RETAIL TRADE	29,354.73	-34,380.79
06/30/2010	EQUITIES	HARVEST NATURAL RESOURCES INC	OIL & GAS EXPL & PROD	659,659.22	-243,314.89
06/30/2010	EQUITIES	HARVEY NASH GROUP ORD 5P	SUPPORT SERVICES	34,382.21	-32,421.57
06/30/2010	EQUITIES	HARVEY NORMAN HLDGS NPV	AUSTRALIA	2,264,975.62	-352,944.55

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HASBRO INC	LEISURE PRODUCTS	15,989,872.80	6,827,028.20
06/30/2010	EQUITIES	HASEKO CORP Y50	CONSTRUCTION	-1,597,078.77	342,950.65
06/30/2010	EQUITIES	HASTIE GROUP LIMITED NPV	AUSTRALIA	73,628.88	-30,917.84
06/30/2010	EQUITIES	HATHOR EXPLORATION LIMITED	CDN COAL/CONSUMABLE FUEL	-81,961.13	21,849.62
06/30/2010	EQUITIES	HATTERAS FINANCIAL CORP	MORTGAGE REITS	1,491,924.96	8,792.97
06/30/2010	EQUITIES	HAULOTTE GROUP EUR0.13	FRANCE	596,373.19	127,029.01
06/30/2010	EQUITIES	HAVAS EUR0.4	FRANCE	2,520,234.90	-245,399.71
06/30/2010	EQUITIES	HAVEL HAMISHMAR IN ILS1	ISRAEL	64,887.83	0.00
06/30/2010	EQUITIES	HAVERTY FURNITURE COS INC	HOMEFURNISHING RETAIL	333,993.04	-106,730.80
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	6,223,245.42	-233,577.19
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	2,521,595.12	-675,432.19
06/30/2010	EQUITIES	HAWK CORP CL A COM	AUTO PARTS & EQUIPMENT	52,427.00	22,309.52
06/30/2010	EQUITIES	HAWKINS INC COM	COMMODITY CHEMICALS	315,712.88	16,125.23
06/30/2010	EQUITIES	HAYNES INTL INC	STEEL	2,627,055.13	-319,170.03
06/30/2010	EQUITIES	HAYS ORD 1P	SUPPORT SERVICES	10,211,656.13	-3,697,488.86
06/30/2010	EQUITIES	HAZAMA CORP(NEW) NPV	BANKS	48,547.30	-26,482.56
06/30/2010	EQUITIES	HB FULLER CO	SPECIALTY CHEMICALS	3,918,662.46	-72,359.65
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	11,007,359.92	44,334.32
06/30/2010	EQUITIES	HCL INFOSYSTEMS INR2 (POST	INDIA	30,558.21	0.00
06/30/2010	EQUITIES	HCL TECHNOLOGIES INR2(DEMAT)	INDIA	4,728,265.68	2,276,274.91
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	53,127,521.25	5,634,101.96
06/30/2010	EQUITIES	HDFC BANK INR10 (DEMAT)	INDIA	425,230.19	0.00
06/30/2010	EQUITIES	HEADWATERS INC COM	CONSTRUCTION MATERIALS	162,141.28	-1,080,303.75
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	35,367,953.40	825,689.75
06/30/2010	EQUITIES	HEALTH GRADES INC	HEALTH CARE SERVICES	308,106.00	75,785.71
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	14,011,811.94	-5,554,602.25
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	24,450,250.41	5,642,054.39
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	3,509,619.62	-660,700.23
06/30/2010	EQUITIES	HEALTHCARE SVCS GROUP INC	DIVERSIFIED SUPPORT SVCS	2,148,873.15	211,196.68
06/30/2010	EQUITIES	HEALTHSCOPE LTD NPV	AUSTRALIA	494,226.50	60,907.42
06/30/2010	EQUITIES	HEALTHSOUTH CORP COM NEW	HEALTH CARE FACILITIES	5,755,570.20	322,307.60
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	3,270,252.48	-291,427.26
06/30/2010	EQUITIES	HEALTHTRONICS INC	HEALTH CARE EQUIPMENT	682,483.83	-3,871.65
06/30/2010	EQUITIES	HEALTHWAYS INC COM	HEALTH CARE SERVICES	924,908.56	-392,809.32
06/30/2010	EQUITIES	HEALTHX INC	OTHER	3,756,754.77	-5,338,245.23
06/30/2010	EQUITIES	HEARTLAND EXPRESS INC COM	TRUCKING	1,166,128.92	-34,837.79
06/30/2010	EQUITIES	HEARTLAND FINL USA INC	REGIONAL BANKS	94,348.80	11,375.14
06/30/2010	EQUITIES	HEARTLAND PMT SYS INC	DATA PROCNG/OUTSRCD SVCS	539,315.28	-56,492.45
06/30/2010	EQUITIES	HEARTWARE INTERNATIONAL INC	HEALTH CARE EQUIPMENT	120,310.19	65,642.96
06/30/2010	EQUITIES	HECKMANN CORP COM	SOFT DRINKS	299,920.32	18,992.76

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HECLA MNG CO COM	PREC METALS & MINS	2,228,360.58	-104,610.77
06/30/2010	EQUITIES	HEICO CORP	AEROSPACE & DEFENSE	1,556,377.68	534,219.09
06/30/2010	EQUITIES	HEIDELBERGCEMENT AG	GERMANY	8,380,296.88	-1,492,791.24
06/30/2010	EQUITIES	HEIDELBERGER DRUCKMASCHINEN	GERMANY	231,193.41	-173,348.70
06/30/2010	EQUITIES	HEIDRICK & STRUGGLES INTL INC	HUMAN RESOURCE & EMP SVCS	1,745,022.58	-182,642.35
06/30/2010	EQUITIES	HEIJMANS CVA EUR0.03	NETHERLANDS	835,518.99	-200,130.00
06/30/2010	EQUITIES	HEINEKEN HOLDING EUR1.6	NETHERLANDS	2,723,947.47	-203,097.49
06/30/2010	EQUITIES	HEINEKEN NV EUR1.60	NETHERLANDS	5,107,747.21	-912,194.84
06/30/2010	EQUITIES	HEIWA CORP NPV	MACHINERY	741.56	0.00
06/30/2010	EQUITIES	HEIWADO Y50	RETAIL TRADE	131,933.55	-3,961.40
06/30/2010	EQUITIES	HELBOR EMPREENDIMENTOS SA COM	BRAZIL	89,774.03	0.00
06/30/2010	EQUITIES	HELEN OF TROY LTD NEW	HOUSEHOLD APPLIANCES	1,993,098.94	122,126.78
06/30/2010	EQUITIES	HELICAL BAR ORD GBP0.01(POST	REAL ESTATE INVEST & SVCS	-241,726.78	-19,660.71
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	3,219,077.61	-1,510,956.21
06/30/2010	EQUITIES	HELLENIC TELECOM ORGANIZATION	GREECE	895,561.57	-2,053,314.59
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	14,077,035.72	3,731,567.32
06/30/2010	EQUITIES	HELVETIA HOLDING AG CHF0.1	SWITZERLAND	2,675,176.83	74,250.30
06/30/2010	EQUITIES	HEMARAJ LAND & DEV THB1	THAILAND	78,280.95	0.00
06/30/2010	EQUITIES	HEMARAJ LAND & DEVELOPMENT	SOUTH KOREA	114,563.78	0.00
06/30/2010	EQUITIES	HEMISPHERE GPS INC	CDN COMMUNICATIONS EQUIP	5,425.79	-3,684.05
06/30/2010	EQUITIES	HENAN SHUANG INVE 'A'CNY1	CHINA	24,087.72	0.00
06/30/2010	EQUITIES	HENDERSON INVESTMENT HK\$0.20	HONG KONG	257,431.79	53,483.06
06/30/2010	EQUITIES	HENDERSON LAND DEVELOPMENT CO	HONG KONG	3,126,169.86	-533,692.11
06/30/2010	EQUITIES	HENDERSONL-CW11	HONG KONG	15,414.12	12,412.71
06/30/2010	EQUITIES	HENGAN INTL GROUP CO LTD	CHINA	10,679,446.96	1,519,373.09
06/30/2010	EQUITIES	HENGDELI HOLDINGS LTD	CHINA	210,077.87	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	10,086,459.24	1,083,624.23
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NPV(BR)	GERMANY	2,768,384.44	356,391.33
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	33,333,559.30	7,854,520.86
06/30/2010	EQUITIES	HENRY JACK & ASSOC INC COM	APPLICATION SOFTWARE	4,459,255.68	606,846.02
06/30/2010	EQUITIES	HERACLES GEN CEMENT EUR2.00	GREECE	6,973.39	-20,252.51
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	13,729,623.30	5,153,278.40
06/30/2010	EQUITIES	HERCULES OFFSHORE INC	OIL & GAS DRILLING	782,673.84	-1,646,719.34
06/30/2010	EQUITIES	HERCULES TECHNOLOGY GROWTH CAP	ASSET MGMT & CUSTODY BNKS	1,013,698.65	32,223.85
06/30/2010	EQUITIES	HERITAGE CRYSTAL CLEAN INC COM	ENVIRON & FACILITIES SVCS	905,995.30	-283,234.70
06/30/2010	EQUITIES	HERITAGE FINL CORP WASH COM	REGIONAL BANKS	49,670.46	7,919.79
06/30/2010	EQUITIES	HERITAGE FINL GROUP	THRIFTS & MTG FINANCE	14,141.74	1,285.40
06/30/2010	EQUITIES	HERITAGE OIL PLC ORD NPV	OIL & GAS PRODUCERS	-2,272,408.46	491,402.86
06/30/2010	EQUITIES	HERLEY INDUSTRIES INC	AEROSPACE & DEFENSE	275,717.10	15,400.50
06/30/2010	EQUITIES	HERMAN MILLER INC COM	OFFICE SERVICES/SUPP	-721,120.68	-4,842.29

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HERMES INTL FRF10 POST SPLIT	FRANCE	3,510,660.17	813,645.49
06/30/2010	EQUITIES	HERO HONDA MOTORS LIMITED	INDIA	17,063,639.36	10,837,485.25
06/30/2010	EQUITIES	HEROUX-DEVTEK INC	CDN AEROSPACE & DEFENSE	74,365.97	-60,954.02
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	1,098,760.53	-71,219.73
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	35,465,995.22	695,510.81
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	6,954,594.68	-6,457,133.64
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	54,882,178.20	2,736,183.42
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	10,065,318.02	617,315.09
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	332,036,553.28	101,062,110.07
06/30/2010	EQUITIES	HEXAGON AB SER'B'NPV POST	SWEDEN	2,025,124.60	655,629.44
06/30/2010	EQUITIES	HEXAWARE TECHNOLOGIES LTD INR2	INDIA	63,074.26	0.00
06/30/2010	EQUITIES	HEXCEL CORP	AEROSPACE & DEFENSE	3,954,832.86	406,140.80
06/30/2010	EQUITIES	HEXPOL	SWEDEN	2,841.56	1,200.11
06/30/2010	EQUITIES	HFF INC CL A	DIVERSIFIED CAPITAL MKTS	19,590.97	-1,706.38
06/30/2010	EQUITIES	HHGREGG INC COM	COMPUTER & ELECT RETAIL	2,983,350.92	1,203,110.34
06/30/2010	EQUITIES	HI-P INTERNATIONAL LTD ORD SHS	SINGAPORE	3,234.01	-79.48
06/30/2010	EQUITIES	HI-TECH PHARMACAL INC	PHARMACEUTICALS	-1,318,401.77	167,561.22
06/30/2010	EQUITIES	HIAP SENG ENGINEER SGD0.1	SINGAPORE	96,425.76	-3,163.89
06/30/2010	EQUITIES	HIBBETT SPORTS INC COM	SPECIALTY STORES	2,794,886.08	193,727.05
06/30/2010	EQUITIES	HIBIYA ENGINEERING Y50	ELECTRIC APPLIANCES	229,989.72	-52,897.75
06/30/2010	EQUITIES	HIDILI INDS INTL DEVT LTD	CHINA	129,941.20	0.00
06/30/2010	EQUITIES	HIGHLAND GOLD MINI ORD	MINING	9,254.56	0.00
06/30/2010	EQUITIES	HIGHLANDS PACIFIC LTD PGK0.40	PAPUA NEW GUINEA	28,114.18	4,893.97
06/30/2010	EQUITIES	HIGHVELD STEEL & VANADIUM CORP	SOUTH AFRICA	125,581.52	0.00
06/30/2010	EQUITIES	HIGHWEALTH CONSTRU TWD10	TAIWAN	418,939.91	0.00
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	5,889,672.64	-4,698.33
06/30/2010	EQUITIES	HIGO BANK Y50	BANKS	296,053.17	312.26
06/30/2010	EQUITIES	HIKARI TSUSHIN INC JPY50	OTHER PRODUCTS	117,578.54	0.00
06/30/2010	EQUITIES	HIKMA PHARMACEUTICALS ORD	PHARMACEUTICALS & BIOTECH	3,114,400.05	1,393,681.97
06/30/2010	EQUITIES	HILL INTL INC COM	RESEARCH & CONSULTING SVC	103,765.48	-162,725.55
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	16,624,456.74	1,504,186.02
06/30/2010	EQUITIES	HILLENBRAND INC COM	SPECIALIZED CONSUMER SVCS	3,551,039.46	-275,010.17
06/30/2010	EQUITIES	HILLGROVE RESOURCES LTD NPV	AUSTRALIA	95,884.15	-42,905.03
06/30/2010	EQUITIES	HILLS INDUSTRIES NPV	AUSTRALIA	75,984.97	13,823.48
06/30/2010	EQUITIES	HILLTOP HOLDINGS INC	PROPERTY & CASUALTY INS	532,792.26	-68,958.89
06/30/2010	EQUITIES	HINDALCO INDUSTRIES INR1 (POST	INDIA	6,413,671.95	1,214,260.98
06/30/2010	EQUITIES	HINDUSTAN CONSTRUCTION CO INR1	INDIA	107,493.57	0.00
06/30/2010	EQUITIES	HINDUSTAN LEVER INR1 DEMAT	INDIA	5,411,353.26	82,684.21
06/30/2010	EQUITIES	HINDUSTAN PETE INR10 DEMAT	INDIA	3,201,571.17	812,415.03
06/30/2010	EQUITIES	HINDUSTAN ZINC INR10	INDIA	159,136.33	-24,948.01

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	2,917,531.87	83,283.48
06/30/2010	EQUITIES	HIRANO TECSEED CO JPY50	JAPAN	192,112.10	4,383.32
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	19,828,527.63	-1,247,699.12
06/30/2010	EQUITIES	HIROSHIMA BK Y50	BANKS	1,132,662.24	-312,810.72
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	5,823,688.79	526,433.13
06/30/2010	EQUITIES	HISCOX LTD ORD GBP0.05	NONLIFE INSURANCE	879,240.78	306,738.09
06/30/2010	EQUITIES	HITACHI CAPITAL JPY50	OTHER FINANCING BUSINESS	2,534,844.90	-231,243.82
06/30/2010	EQUITIES	HITACHI CHEMICAL Y50	CHEMICALS	2,047,299.73	-219,878.65
06/30/2010	EQUITIES	HITACHI CONSTRUCTION MACHINERY	MACHINERY	777,104.96	-579,227.96
06/30/2010	EQUITIES	HITACHI HIGH TECHNOLOGIES CORP	OTHER PRODUCTS	902,565.42	-203,753.13
06/30/2010	EQUITIES	HITACHI INFORMATION SYSTEMS Y5	SERVICES	1,285.14	0.00
06/30/2010	EQUITIES	HITACHI MAXELL Y50	ELECTRIC APPLIANCES	308.51	0.00
06/30/2010	EQUITIES	HITACHI MEDICAL CORP NPV	PRECISION INSTRUMENTS	78,652.96	-40,838.40
06/30/2010	EQUITIES	HITACHI METALS Y50	METAL PRODUCTS	4,407,733.27	-316,545.53
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	22,474,921.79	-6,716,471.74
06/30/2010	EQUITIES	HITACHI SOFTWARE ENGINEERING	OTHER PRODUCTS	1,174.39	0.00
06/30/2010	EQUITIES	HITACHI TRNSPT SYS Y50	TRANSPORTATION EQUIPMENT	167.47	0.00
06/30/2010	EQUITIES	HITE BREWERY CO KRW5000 (NEW)	SOUTH KOREA	226,196.38	0.00
06/30/2010	EQUITIES	HITE HOLDINGS CO LTD KSWN5000	SOUTH KOREA	1,388,243.90	-50,162.18
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	1,841,945.80	600,593.48
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	41,942,909.07	5,230,318.53
06/30/2010	EQUITIES	HKR INTERNATIONAL HK\$0.25	HONG KONG	360,329.00	-369,964.70
06/30/2010	EQUITIES	HKSCAN OYJ EUR1.7 SER 'A'	FINLAND	197,268.98	-4,697.51
06/30/2010	EQUITIES	HMS HOLDINGS CORP	HEALTH CARE SERVICES	7,008,260.32	3,133,740.06
06/30/2010	EQUITIES	HNI CORP	OFFICE SERVICES/SUPP	2,499,102.20	-218,208.80
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	969,880.38	-78,486.27
06/30/2010	EQUITIES	HO TUNG CHEMICAL C TWD10	TAIWAN	156,799.40	-18,344.91
06/30/2010	EQUITIES	HOCHSCHILD MINING PLC ORD	MINING	-187,290.75	-11,380.80
06/30/2010	EQUITIES	HOCHTIEF AG NPV	GERMANY	1,299,871.19	-327,725.15
06/30/2010	EQUITIES	HODOGAYA CHEMICAL JPY50	CHEMICALS	138.63	0.00
06/30/2010	EQUITIES	HOGANAS AG ORD 'B'SHS SWKR5	SWEDEN	1,471,674.77	-62,440.37
06/30/2010	EQUITIES	HOGY MEDICAL CO Y50	TEXTILES AND APPARELS	3,376,769.83	-357,763.89
06/30/2010	EQUITIES	HOKKAIDO ELE POWER CO INC Y500	ELECTRIC POWER AND GAS	1,959,488.53	-377,068.96
06/30/2010	EQUITIES	HOKKAN HOLDINGS LIMITED Y50	METAL PRODUCTS	81,026.11	-45,250.27
06/30/2010	EQUITIES	HOKKO CHEMICAL IND Y50	CHEMICALS	63,646.47	-34,698.97
06/30/2010	EQUITIES	HOKKOKU BANK Y50	BANKS	70,855.46	1,554.83
06/30/2010	EQUITIES	HOKU CORP	ELECTRIC COMP & EQUIP	82,591.52	-2,673.10
06/30/2010	EQUITIES	HOKUETSU BANK Y50	BANKS	278,611.14	-157,873.01
06/30/2010	EQUITIES	HOKUETSU KISHU PAPER CO LTD	PULP AND PAPER	544,094.59	-180,932.64
06/30/2010	EQUITIES	HOKUHOKU FINANCIAL GROUP INC	BANKS	1,547,117.32	-517,267.03



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HOKURIKU ELEC PWR CO INC Y500	JAPAN	2,265,462.29	-281,703.03
06/30/2010	EQUITIES	HOLCIM (MAROC) MAD100	MOROCCO	59,230.44	0.00
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	52,509,982.06	-3,215,974.05
06/30/2010	EQUITIES	HOLCIM INDONESIA TBK IDR500	INDONESIA	268,108.61	0.00
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	5,077,237.38	-152,903.23
06/30/2010	EQUITIES	HOLMEN AB SEK50 SER'B'	SWEDEN	794,768.05	-183,590.98
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	15,099,576.73	-4,209,195.91
06/30/2010	EQUITIES	HOME BANCORP INC COM	REGIONAL BANKS	201,189.44	5,028.44
06/30/2010	EQUITIES	HOME BANCSHARES INC COM	REGIONAL BANKS	347,282.25	23,403.19
06/30/2010	EQUITIES	HOME CAPITAL GROUP INC	CDN THRIFTS & MTG FINANCE	1,646,878.09	156,557.18
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	144,555,812.31	-30,367,532.38
06/30/2010	EQUITIES	HOME FED BANCORP INC MD COM	THRIFTS & MTG FINANCE	113,493.18	7,028.57
06/30/2010	EQUITIES	HOME PRODUCT CENTER THB1	THAILAND	120,342.95	0.00
06/30/2010	EQUITIES	HOME PRODUCT CENTRE THB1(ALIEN	THAILAND	124,092.72	0.00
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	10,044,525.55	-235,727.34
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	13,269,954.02	-1,784,583.95
06/30/2010	EQUITIES	HOMESERVE ORD GBP0.125	NONLIFE INSURANCE	1,836,372.07	408,035.34
06/30/2010	EQUITIES	HON HAI PRECISION INDUSTRY	TAIWAN	13,738,051.08	918,657.11
06/30/2010	EQUITIES	HON KWOK LAND INV HKD1	HONG KONG	113,530.62	-24,196.91
06/30/2010	EQUITIES	HONAM PETROCHEMICAL CORP	SOUTH KOREA	620,065.19	107,239.28
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	97,522,411.94	-8,013,133.15
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	93,997,119.90	5,076,525.16
06/30/2010	EQUITIES	HONG FOK CORP SGD0.25	SINGAPORE	124,804.81	-188,244.09
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	18,467,992.86	6,916,311.81
06/30/2010	EQUITIES	HONG KONG AND SHANGHAI HOTELS	HONG KONG	523.44	38.10
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	5,659,794.27	353,256.26
06/30/2010	EQUITIES	HONG KONG EQUITY FUTURES	HONG KONG	-1,330.16	0.00
06/30/2010	EQUITIES	HONG KONG EXCHANGES & CLEARING	HONG KONG	14,531,520.67	-3,035,421.92
06/30/2010	EQUITIES	HONG KONG FERRY (HLDGS) CO LTD	HONG KONG	6,893.41	504.81
06/30/2010	EQUITIES	HONG LEONG ASIA SGD0.20	SINGAPORE	1,005,271.83	-111,519.50
06/30/2010	EQUITIES	HONG LEONG BANK MYR1	MALAYSIA	472,264.40	111,541.40
06/30/2010	EQUITIES	HONG LEONG FIN MYR1	MALAYSIA	113,778.53	7,566.95
06/30/2010	EQUITIES	HONG LEONG SING SGD1	SINGAPORE	66,614.14	1,573.52
06/30/2010	EQUITIES	HONG YUAN SECURITI 'A' CNY1	CHINA	15,631.53	0.00
06/30/2010	EQUITIES	HONGKONG CHINESE LTD HS\$1	HONG KONG	73,873.24	-105,748.23
06/30/2010	EQUITIES	HONSEL INTL HOLDINGS	AUTO PARTS & EQUIPMENT	166,811.72	166,811.72
06/30/2010	EQUITIES	HOOKER FURNITURE CORP COM	HOME FURNISHINGS	133,335.28	-57,919.89
06/30/2010	EQUITIES	HOPEWELL HIGHWAY NPV	HONG KONG	45,634.24	0.00
06/30/2010	EQUITIES	HOPEWELL HOLDINGS HKD2.50	HONG KONG	1,264,581.81	-435,464.99
06/30/2010	EQUITIES	HOPSON DEVELOPMENT HLDGS	HONG KONG	98,227.16	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEW	MULTI-LINE INSURANCE	4,638,975.30	175,953.50
06/30/2010	EQUITIES	HORIBA Y50	ELECTRIC APPLIANCES	4,480,143.03	298,262.15
06/30/2010	EQUITIES	HORIZON LINES INC CL A	MARINE	149,420.52	-429,567.54
06/30/2010	EQUITIES	HORIZON NORTH LOGISTICS INC	CDN DIVERSIFIED SUP SVCS	22,106.10	2,635.80
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	10,366,806.56	2,044,431.43
06/30/2010	EQUITIES	HORNBECK OFFSHORE SVCS INC	OIL & GAS EQUIP/SVCS	493,319.40	-460,204.35
06/30/2010	EQUITIES	HORSEHEAD HLDG CORP COM	DIV METALS & MINING	977,545.80	-72,546.46
06/30/2010	EQUITIES	HOSIDEN CORP Y50	ELECTRIC APPLIANCES	639,630.06	-48,416.94
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	32,673,078.90	11,910,019.44
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	9,301,766.20	-3,401,603.06
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	63,782,105.00	1,912,725.93
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	1,624,289.36	-1,061,260.69
06/30/2010	EQUITIES	HOTEL GRAND CENTRAL SGD0.50	SINGAPORE	95,749.77	-37,746.97
06/30/2010	EQUITIES	HOTEL LEELA VENTURE INR2 (POST	INDIA	151,403.54	0.00
06/30/2010	EQUITIES	HOTEL PROPERTIES SG\$1	SINGAPORE	107,442.16	19,227.92
06/30/2010	EQUITIES	HOUSE FOOD INDUSTRIAL CO	FOODS	852,021.02	-56,540.45
06/30/2010	EQUITIES	HOUSING & CONSTRUCTION HLDGS	ISRAEL	93,723.72	0.00
06/30/2010	EQUITIES	HOUSING & DEVELOPMENT BANK	EGYPT	46,102.95	0.00
06/30/2010	EQUITIES	HOUSING BANK JOD1	JORDAN	187,317.68	-42,040.20
06/30/2010	EQUITIES	HOUSING DEV FIN CORP INR10	INDIA	33,134,110.07	12,186,428.63
06/30/2010	EQUITIES	HOUSTON AMERICAN ENERGY CORP	OIL & GAS EXPL & PROD	144,301.10	-39,122.28
06/30/2010	EQUITIES	HOUSTON WIRE & CABLE CO COM	TRADING COS & DISTRIBUTOR	339,615.85	-104,473.31
06/30/2010	EQUITIES	HOVNANIAN ENTERPRISES INC CL A	HOMEBUILDING	286,881.76	-1,062,891.33
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	43,130,740.64	-4,316,011.04
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	9,076,275.18	-2,622,841.30
06/30/2010	EQUITIES	HRVATSKE TELEKOM DD HRK100	CROATIA	2,328,547.56	411,117.26
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	188,386,651.07	-13,449,690.57
06/30/2010	EQUITIES	HSBC HLDGS USD0.50 HONGKONG	BANKS	58,863,130.62	-7,450,338.06
06/30/2010	EQUITIES	HSIN KUANG STEEL TWD10	TAIWAN	69,053.09	0.00
06/30/2010	EQUITIES	HSN INC DEL COM	CATALOG RETAIL	3,314,232.00	1,844,508.66
06/30/2010	EQUITIES	HTC CORP	TAIWAN	9,623,163.73	29,333.36
06/30/2010	EQUITIES	HUA ENG WIRE & CABLE CO LTD	TAIWAN	148,737.22	-24,658.78
06/30/2010	EQUITIES	HUA NAN FINANCIAL TWD10	TAIWAN	131,144.84	0.00
06/30/2010	EQUITIES	HUA XIN CEMENT CO	CHINA	51,755.77	0.00
06/30/2010	EQUITIES	HUABAO INTERNATIONAL HOLDINGS	HONG KONG	21,944,586.62	3,338,881.83
06/30/2010	EQUITIES	HUADIAN POWER INTL CORP 'A'	CHINA	23,911.47	0.00
06/30/2010	EQUITIES	HUAFA INDUSTRIAL S 'A'CNY1	CHINA	24,742.16	0.00
06/30/2010	EQUITIES	HUAFENG GROUP HOLDINGS LIMITED	HONG KONG	22,436.96	-5,547.47
06/30/2010	EQUITIES	HUAKU DEVELOPMENT CO LTD TWD10	TAIWAN	570,830.37	-6,626.24
06/30/2010	EQUITIES	HUAN HSIN HLDGS SGD0.20	SINGAPORE	36,100.57	-25,520.19

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HUAXIA BANK CO 'A'CNY1	CHINA	17,478.18	0.00
06/30/2010	EQUITIES	HUB GROUP INC CL A	AIR FREIGHT & LOGISTICS	1,735,478.30	791,629.63
06/30/2010	EQUITIES	HUB POWER CO PKRP10	PAKISTAN	402,989.36	5,049.73
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	6,772,578.48	-1,339,939.93
06/30/2010	EQUITIES	HUBEI YIHUA CHEM 'A'CNY1	CHINA	27,983.30	0.00
06/30/2010	EQUITIES	HUCHEMS FINE CHEMI KRW1000	SOUTH KOREA	135,244.19	0.00
06/30/2010	EQUITIES	HUDACO INDUSTRIES LTD	SOUTH AFRICA	85,839.30	0.00
06/30/2010	EQUITIES	HUDBAY MINERALS INC	CDN DIV METALS & MINING	727,392.84	380,501.95
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	28,867,758.48	-2,074,890.52
06/30/2010	EQUITIES	HUDSON HIGHLAND GROUP INC	HUMAN RESOURCE & EMP SVCS	17,208.40	-3,899.66
06/30/2010	EQUITIES	HUDSON PACIFIC PROPERTIES IN	REAL ESTATE OPERATING COS	1,704,300.00	23,890.50
06/30/2010	EQUITIES	HUGHES COMMUNICATIONS INC COM	COMMUNICATIONS EQUIPMENT	226,658.28	-31,439.04
06/30/2010	EQUITIES	HUGHES TELE.COM INR10	INDIA	69,881.37	0.00
06/30/2010	EQUITIES	HUGO BOSS AG PFD	GERMANY	784,264.76	-23,510.28
06/30/2010	EQUITIES	HUHTAMAKI OYJ	FINLAND	978,145.72	-429,772.40
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	4,077,485.72	4,321,060.40
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	42,555,762.70	6,488,132.34
06/30/2010	EQUITIES	HUMAX CO KRW500	SOUTH KOREA	4,523.43	0.00
06/30/2010	EQUITIES	HUNAN TV & BROADCA 'A'CNY1	CHINA	10,251.15	0.00
06/30/2010	EQUITIES	HUNAN VALIN STEEL TUBE & WIRE	CHINA	30,233.44	0.00
06/30/2010	EQUITIES	HUNG HING PRINTING GROUP	HONG KONG	21,034.65	-15,538.36
06/30/2010	EQUITIES	HUNG POO REAL ESTA TWD10	TAIWAN	168,176.14	0.00
06/30/2010	EQUITIES	HUNG SHENG CONSTRUCTION TWD10	TAIWAN	105,543.47	0.00
06/30/2010	EQUITIES	HUNTER DOUGLAS NV EUR0.24	NETHERLANDS	4,077.56	-293.76
06/30/2010	EQUITIES	HUNTING PLC ORD 25P	SUPPORT SERVICES	16,727.30	-1,644.68
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	14,835,951.57	-6,410,869.26
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	9,590,164.44	-2,359,973.46
06/30/2010	EQUITIES	HUNTSWORTH ORD GBP 0.01	MEDIA	49,425.76	12,690.20
06/30/2010	EQUITIES	HURON CONSULTING GROUP INC	RESEARCH & CONSULTING SVC	817,025.13	-571,271.06
06/30/2010	EQUITIES	HURRIYET TRY1	TURKEY	64,428.07	0.00
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	13,175,204.18	-2,308,911.76
06/30/2010	EQUITIES	HUSQVARNA AB SER B NPV	SWEDEN	1,172,794.34	-79,755.15
06/30/2010	EQUITIES	HUTCHINSON TECHNOLOGY INC COM	COMPUTER STORAGE & PERIPH	24,888.84	-1,537.59
06/30/2010	EQUITIES	HUTCHISON TELECOM AUSTRALIA LTD	AUSTRALIA	3,915.94	-1,350.02
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	35,980,005.92	-4,270,863.60
06/30/2010	EQUITIES	HWA FONG RUBBER IN TWD10	TAIWAN	201,615.24	-34,237.99
06/30/2010	EQUITIES	HWA HONG CORP SGD0.25	SINGAPORE	33,880.09	-11,287.14
06/30/2010	EQUITIES	HWA SUNG INDUSTRIAL CO KRW5000	SOUTH KOREA	87,301.19	-329,346.91
06/30/2010	EQUITIES	HYAKUGO BANK(105TH Y50	BANKS	313,630.99	-9,078.75
06/30/2010	EQUITIES	HYAKUJUSHI BANK Y50	BANKS	284,159.34	-3,447.71

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	4,326,251.78	346,387.68
06/30/2010	EQUITIES	HYCO BRAZIL	OTHER	11,164,757.45	9,971,881.45
06/30/2010	EQUITIES	HYCO INTERNATIONAL INC COM	OTHER	22,238,596.35	4,622,405.35
06/30/2010	EQUITIES	HYCO INTERNATIONAL INC WARRANT	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	HYFLUX SGD0.05	SINGAPORE	3,249,767.21	560,662.46
06/30/2010	EQUITIES	HYOSUNG T&CKSWN5000	SOUTH KOREA	394,249.90	0.00
06/30/2010	EQUITIES	HYPER SA (LABEL VIE) MAD100	MOROCCO	10,108.46	0.00
06/30/2010	EQUITIES	HYPERCOM CORP COM	COMPUTER STORAGE & PERIPH	73,131.04	-118.21
06/30/2010	EQUITIES	HYPROP INVESTMENTS UNITS(COMPR	SOUTH AFRICA	346,634.23	0.00
06/30/2010	EQUITIES	HYSAN DEVELOPMENT HK\$5	HONG KONG	1,156,574.03	74,881.33
06/30/2010	EQUITIES	HYUNDAI DEPT STORE KRW5000	SOUTH KOREA	2,424,796.66	130,512.29
06/30/2010	EQUITIES	HYUNDAI DEVELOPMENT CO	SOUTH KOREA	479,014.99	0.00
06/30/2010	EQUITIES	HYUNDAI DSF KRW5000	SOUTH KOREA	233,168.70	-276,230.93
06/30/2010	EQUITIES	HYUNDAI FIRE & MARINE	SOUTH KOREA	3,931,188.98	1,185,408.30
06/30/2010	EQUITIES	HYUNDAI HEAVY IND CO KRW5000	SOUTH KOREA	1,331,005.06	0.00
06/30/2010	EQUITIES	HYUNDAI MIPO DOCK KRW5000	SOUTH KOREA	6,130,973.09	-919,565.86
06/30/2010	EQUITIES	HYUNDAI MOBIS	SOUTH KOREA	4,228,014.06	122,946.38
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	31,106,090.04	8,680,969.04
06/30/2010	EQUITIES	HYUNDAI PIPE CO LTD KRW5000	SOUTH KOREA	201,565.95	0.00
06/30/2010	EQUITIES	HYUNDI STEEL CO KRW5000	SOUTH KOREA	1,282,221.82	0.00
06/30/2010	EQUITIES	I METAL TECHNOLOGY CO LTD	OTHER PRODUCTS	22,285.00	-28,657.06
06/30/2010	EQUITIES	I-CHIUN PRECISION TWD10	TAIWAN	261,358.08	0.00
06/30/2010	EQUITIES	I/MONGOLIA YILI IN 'A' CNY1	CHINA	23,650.77	0.00
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	13,665,252.12	389,492.21
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	9,529,591.18	1,191,233.35
06/30/2010	EQUITIES	IBERDROLA RENOVABLES SA EUR0.5	SPAIN	1,356,456.94	-1,219,628.12
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	536,792.65	-33,459.97
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	21,920,368.78	-12,234,584.43
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	-132,119.86	-215,822.19
06/30/2010	EQUITIES	IBERIABANK CORP COM	REGIONAL BANKS	2,137,108.62	51,669.06
06/30/2010	EQUITIES	IBERPAPPEL GESTION EUR0.6	SPAIN	12,280.85	-2,519.45
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	2,446,689.94	-2,352,431.98
06/30/2010	EQUITIES	IBJ LEASING CO LIMITED NPV	OTHER FINANCING BUSINESS	510.29	0.00
06/30/2010	EQUITIES	IBS GROUP HOLDINGS LTD GDR	RUSSIA	530,136.72	-73,637.16
06/30/2010	EQUITIES	ICADE NPV (POST MERGER)	FRANCE	1,023,009.97	-218,801.34
06/30/2010	EQUITIES	ICAP ORD GBP0.10	FINANCIAL SERVICES	1,688,421.16	-246,269.77
06/30/2010	EQUITIES	ICF INTL INC COM	RESEARCH & CONSULTING SVC	1,273,578.53	-2,824.32
06/30/2010	EQUITIES	ICICI BANK INR10 (DEMAT)	INDIA	4,818,233.91	1,260,815.11
06/30/2010	EQUITIES	ICICI BANK LTD	INDIA	38,202,928.98	14,086,992.25
06/30/2010	EQUITIES	ICO GLOBAL COMMUNICATIONS HOLD	WIRELESS TELECOMM SVCS	1,890.14	-151.56

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ICON PUB LTD CO SPONSORED ADR	IRELAND	5,777,479.98	3,413.86
06/30/2010	EQUITIES	ICONIX BRAND GROUP INC COM	FOOTWEAR	-2,534,365.05	446,974.53
06/30/2010	EQUITIES	ICU MED INC	HEALTH CARE SUPPLIES	723,953.68	49,596.06
06/30/2010	EQUITIES	ICX TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	67,561.50	10,333.55
06/30/2010	EQUITIES	IDACORP INC COM	ELECTRIC UTILITIES	3,524,523.99	133,697.63
06/30/2010	EQUITIES	IDB HOLDING CORP ORD SHK5	ISRAEL	252,265.61	-55,609.06
06/30/2010	EQUITIES	IDBI BANK LTD INR10	INDIA	2,480,231.23	287,404.78
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	7,686,701.03	-563,175.94
06/30/2010	EQUITIES	IDENIX PHARMACEUTICALS INC	BIOTECHNOLOGY	477,180.00	-193,214.30
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	6,327,655.03	424,361.41
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	19,332,278.70	4,844,009.34
06/30/2010	EQUITIES	IDT CORP CL B NEW	INTEGRATED TELECOMM SVCS	61,710.00	14,352.05
06/30/2010	EQUITIES	IFS AB B SEK5	SWEDEN	127,913.07	70,490.76
06/30/2010	EQUITIES	IG GROUP HLDGS ORD GBP0.05	TRAVEL & LEISURE	3,714,128.35	575,486.64
06/30/2010	EQUITIES	IGATE CORP COM	IT CONSULTNG & OTHER SVCS	464,891.66	193,503.73
06/30/2010	EQUITIES	IGM FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	2,052,321.50	-567,552.21
06/30/2010	EQUITIES	IGUATEMI EMPRESA SHOPPING COM	BRAZIL	1,213,191.72	79,469.78
06/30/2010	EQUITIES	IHARA CHEMICAL IND Y50	CHEMICALS	43,394.73	-6,804.18
06/30/2010	EQUITIES	IHI CORP Y50	MACHINERY	1,331,393.34	-610,529.02
06/30/2010	EQUITIES	IHS INC CL A	RESEARCH & CONSULTING SVC	7,766,530.06	448,379.82
06/30/2010	EQUITIES	II-VI INC	ELECTRIC COMP & EQUIP	1,356,076.21	512,856.73
06/30/2010	EQUITIES	IIDA HOME MAX JPY50	REAL ESTATE	1,184,050.52	-94,189.13
06/30/2010	EQUITIES	IINET NPV	AUSTRALIA	1,219,942.09	343,971.99
06/30/2010	EQUITIES	IINO KAIUN KAISHA Y50	MARINE TRANSPORTATION	1,750.20	0.00
06/30/2010	EQUITIES	IJM CORP BERHAD MY\$1	MALAYSIA	527,722.01	24,321.96
06/30/2010	EQUITIES	IJM LAND BERHAD WTS	MALAYSIA	2,935.86	0.00
06/30/2010	EQUITIES	IJM PLANTATIONS BERHAD MYR0.5	MALAYSIA	110,751.73	0.00
06/30/2010	EQUITIES	IKANOS COMMUNICATIONS	SEMICONDUCTORS	9,964.29	-860.27
06/30/2010	EQUITIES	IL JIN ELECTRIC LTD KRW1000	SOUTH KOREA	105,095.97	0.00
06/30/2010	EQUITIES	ILIAD NPV	FRANCE	683,190.36	9,160.38
06/30/2010	EQUITIES	ILJIN DISPLAY CO LTD	SOUTH KOREA	1,545,216.02	270,951.83
06/30/2010	EQUITIES	ILLINOIS TOOL WORKS INC	INDUSTRIAL MACHINERY	54,405,708.96	-4,192,023.50
06/30/2010	EQUITIES	ILLOVO SUGAR R0.04	SOUTH AFRICA	2,264,623.47	-194,547.28
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	11,403,858.81	3,894,858.74
06/30/2010	EQUITIES	IMAGINATION TECHNOLOGIES GROUP	TECHNOLOGY HARDWRE & EQUI	-228,233.19	-26,890.70
06/30/2010	EQUITIES	IMATION CORP COM	COMPUTER STORAGE & PERIPH	427,279.86	-452,085.66
06/30/2010	EQUITIES	IMAX CORP	CDN MOVIES & ENTERTAINMT	1,593,181.20	857,803.85
06/30/2010	EQUITIES	IMDEX NPV	AUSTRALIA	29,032.35	-3,265.31
06/30/2010	EQUITIES	IMERGENT INC	INTERNET SOFTWARE & SVCS	55.92	0.00
06/30/2010	EQUITIES	IMERYS EUR2	FRANCE	840,334.90	-148,269.37

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	IMI ORD GBP0.25	INDUSTRIAL ENGINEERING	10,084,636.95	4,978,737.69
06/30/2010	EQUITIES	IMMERSION CORP COM	COMPUTER STORAGE & PERIPH	414,424.12	-65,694.43
06/30/2010	EQUITIES	IMMOBILIERE DE BELGIQUE NPV	BELGIUM	26,911.02	2,815.65
06/30/2010	EQUITIES	IMMOEAST AG NPV(EXCHANGE RATE	AUSTRIA	469.21	0.00
06/30/2010	EQUITIES	IMMOFINANZ AG NPV	AUSTRIA	2,266,985.75	-354,992.56
06/30/2010	EQUITIES	IMMOFINANZ ANSPR.NACHB.	AUSTRIA	23.01	0.00
06/30/2010	EQUITIES	IMMUCOR INC	HEALTH CARE SUPPLIES	2,135,581.20	294,739.60
06/30/2010	EQUITIES	IMMUNOGEN INC	BIOTECHNOLOGY	-1,570,171.14	102,132.47
06/30/2010	EQUITIES	IMMUNOMEDICS INC	BIOTECHNOLOGY	-1,156,497.39	310,405.28
06/30/2010	EQUITIES	IMPALA PLATINUM ZAR0.025	SOUTH AFRICA	12,379,230.69	2,683,063.47
06/30/2010	EQUITIES	IMPAX LABORATORIES INC COM	PHARMACEUTICALS	1,501,184.66	801,655.02
06/30/2010	EQUITIES	IMPERIAL HOLDING ZAR0.04	SOUTH AFRICA	2,685,623.49	-92,694.53
06/30/2010	EQUITIES	IMPERIAL OIL LTD	CDN INTEGRATED OIL & GAS	5,350,934.83	-1,008,782.73
06/30/2010	EQUITIES	IMPERIAL SUGAR CO NEW COM NEW	PACKAGED FOODS & MEATS	-308,686.30	-47,747.52
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	73,163,171.56	9,647,146.05
06/30/2010	EQUITIES	IMPLENIA AG CHF4.85	SWITZERLAND	645,094.64	-20,947.59
06/30/2010	EQUITIES	IMS INTL METAL SER FRF10	FRANCE	16,873.19	-1,577.88
06/30/2010	EQUITIES	IMTECH NV EUR0.8	NETHERLANDS	2,805,310.08	244,691.93
06/30/2010	EQUITIES	INABATA & CO Y50	CHEMICALS	990,412.70	-9,236.87
06/30/2010	EQUITIES	INAPA-INVESTMENTOS PARTIC GEST	PORTUGAL	109,574.46	-46,052.07
06/30/2010	EQUITIES	INCHCAPE PLC	GENERAL RETAILERS	1,552,317.96	119,400.95
06/30/2010	EQUITIES	INCITEC PIVOT NPV	AUSTRALIA	2,285,094.65	-1,621,799.94
06/30/2010	EQUITIES	INCONTACT INC COM	ALTERNATIVE CARRIERS	1,418,505.90	-629,743.63
06/30/2010	EQUITIES	INCYTE CORPORATION	BIOTECHNOLOGY	2,245,372.38	452,051.50
06/30/2010	EQUITIES	IND & COMM BK OF CHINA - A	CHINA	42,192.50	0.00
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	77,370,897.71	5,831,454.49
06/30/2010	EQUITIES	INDAH KIAT PULP & PAPER	INDONESIA	346,230.39	129,728.41
06/30/2010	EQUITIES	INDEPENDENT BK CORP MASS	REGIONAL BANKS	988,865.26	-129,192.17
06/30/2010	EQUITIES	INDESIT COMPANY EUR0.90	ITALY	1,530,149.77	126,903.85
06/30/2010	EQUITIES	INDEVUS PHARMACEUTICALS INC	OTHER	80,076.06	80,076.06
06/30/2010	EQUITIES	INDIA CEMENTS INR10 DEMAT	INDIA	90,081.21	0.00
06/30/2010	EQUITIES	INDIABULLS FINL SV INR2	INDIA	45,685.20	0.00
06/30/2010	EQUITIES	INDIABULLS REAL ESTATE LTD	INDIA	59,124.18	0.00
06/30/2010	EQUITIES	INDIAN BANK INR10	INDIA	2,096,840.56	718,145.50
06/30/2010	EQUITIES	INDIAN HOTELS CO (THE) INR10	INDIA	122,324.03	0.00
06/30/2010	EQUITIES	INDIAN OVERSEAS BK INR10	INDIA	59,277.96	0.00
06/30/2010	EQUITIES	INDIRA SISTEMAS SA EUR0.20	SPAIN	789,054.95	-244,032.10
06/30/2010	EQUITIES	INDOCEMENT TUNGGAL PRAKARSA	INDONESIA	11,492,623.71	0.00
06/30/2010	EQUITIES	INDOFOODS SUKSES M IDR100	INDONESIA	1,159,495.52	0.00
06/30/2010	EQUITIES	INDORAMA POLYMERS PCL THB1	THAILAND	90,802.61	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INDORAMA POLYMERS PCL-NVDR	THAILAND	54,186.64	0.00
06/30/2010	EQUITIES	INDOSAT IDR100	INDONESIA	302,492.90	0.00
06/30/2010	EQUITIES	INDRAPRASTHA GAS INR10	INDIA	61,015.12	0.00
06/30/2010	EQUITIES	INDUS-HLDG AG DEM5	GERMANY	94,122.30	44,039.55
06/30/2010	EQUITIES	INDUSIND BANK LTD INR10	INDIA	207,837.12	0.00
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	67,817,404.15	15,162,978.60
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATHLH INS	4,037,620.26	95,174.71
06/30/2010	EQUITIES	INDUSTRIAL AND COMMERICAL BANK	HONG KONG	1,252,620.88	592,420.24
06/30/2010	EQUITIES	INDUSTRIAL BANK CO LTD	CHINA	151,944.50	0.00
06/30/2010	EQUITIES	INDUSTRIAL BK OF KOREA KRW5000	SOUTH KOREA	413,886.28	0.00
06/30/2010	EQUITIES	INDUSTRIAL DEV BK ORD JOD1	JORDAN	61,629.45	-54,651.47
06/30/2010	EQUITIES	INDUSTRIAS CH SAB DE CV SER B	MEXICO	157,547.83	0.00
06/30/2010	EQUITIES	INDUSTRIAS ROMI SA COM NPV	BRAZIL	80,303.83	0.00
06/30/2010	EQUITIES	INDUSTRIES OF QATAR QAR10	QATAR	705,841.97	-22,913.23
06/30/2010	EQUITIES	INES CORP Y50	SERVICES	207,650.51	-55,068.56
06/30/2010	EQUITIES	INFIGEN ENERGY	AUSTRALIA	164,477.18	-181,421.39
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	46,258,261.10	-2,822,347.61
06/30/2010	EQUITIES	INFINERA CORP	COMMUNICATIONS EQUIPMENT	813,259.97	-260,459.93
06/30/2010	EQUITIES	INFINITY PHARMACEUTICALS INC	BIOTECHNOLOGY	44,189.07	-6,594.67
06/30/2010	EQUITIES	INFINITY PPTY & CAS CORP	PROPERTY & CASUALTY INS	1,444,926.02	240,751.48
06/30/2010	EQUITIES	INFOGROUP INC COM	DATA PROCNG/OUTSRCD SVCS	628,704.30	-134,028.32
06/30/2010	EQUITIES	INFOPIA CO LTD KRW500	SOUTH KOREA	60,405.76	0.00
06/30/2010	EQUITIES	INFORM P. LYKOS EUR0.50(REGD)	GREECE	12,037.04	-45,012.27
06/30/2010	EQUITIES	INFORMA PLC GBP0.10	SWITZERLAND	1,389,439.74	600,125.69
06/30/2010	EQUITIES	INFORMATICA CORP COM	APPLICATION SOFTWARE	3,316,884.24	1,599,872.45
06/30/2010	EQUITIES	INFORMATION SERVICES INTL	SERVICES	95,667.31	-1,280.63
06/30/2010	EQUITIES	INFORTREND TECHNOL TWD10	TAIWAN	119,667.36	0.00
06/30/2010	EQUITIES	INFOSPACE INC COM PAR \$.0001	INTERNET SOFTWARE & SVCS	456,276.00	-1,137,177.68
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD	INDIA	15,510,699.00	6,806,993.09
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD INR5	INDIA	19,732,053.02	9,658,679.23
06/30/2010	EQUITIES	INFRASTRUCTURE DEVELOPERS	INDIA	107,401.87	0.00
06/30/2010	EQUITIES	INFRAWARE INC KRW500	SOUTH KOREA	25,414.14	0.00
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	69,264,025.04	-31,747,763.67
06/30/2010	EQUITIES	INGENICO EUR1	FRANCE	716,691.64	140,065.40
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	32,319,923.69	-3,196,187.16
06/30/2010	EQUITIES	INGLES MKTS INC CL A	FOOD RETAIL	304,010.00	-52,559.16
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	8,746,584.28	-399,079.98
06/30/2010	EQUITIES	INHIBITEX INC	BIOTECHNOLOGY	44,507.70	-6,953.67
06/30/2010	EQUITIES	INLAND REAL ESTATE CORP	RETAIL REITS	764,959.68	-291,480.41
06/30/2010	EQUITIES	INMARSAT ORD EUR0.000667	FIXED LINE TELECOMM	2,373,422.70	179,080.32

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	4,269,671.17	-599,333.19
06/30/2010	EQUITIES	INNER MONGOLIA ERDOS CASHEMERE	CHINA	76,138.03	0.00
06/30/2010	EQUITIES	INNER MONGOLIA YITAI COAL 'B'	CHINA	2,861,346.14	27,960.88
06/30/2010	EQUITIES	INNERGEX RENEWABLE ENERGY INC	CDN INDEP PWR PRD/EN TRAD	-87,476.61	5,431.31
06/30/2010	EQUITIES	INNERWORKINGS INC COM	COMMERCIAL PRINTING	235,675.98	-103,237.34
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	2,664,280.64	1,061,494.73
06/30/2010	EQUITIES	INNOTEK LTD SGD0.1	SINGAPORE	5,465.22	-462.28
06/30/2010	EQUITIES	INNOVATION GRP PLC ORD GBP0.02	SOFTWARE & COMP SERVICES	5,732.58	795.40
06/30/2010	EQUITIES	INOVIO PHARMACEUTICALS INC	BIOTECHNOLOGY	33,309.12	-2,266.33
06/30/2010	EQUITIES	INPEX CORPORATION	OIL AND COAL PRODUCTS	2,368,237.64	0.00
06/30/2010	EQUITIES	INSIGHT ENTERPRISES INC COM	TECHNOLOGY DISTRIBUTORS	2,491,793.36	383,525.21
06/30/2010	EQUITIES	INSITUFORM TECHNOLOGIES INC	CONSTRUCTION & ENGINEERNG	1,281,474.56	127,207.87
06/30/2010	EQUITIES	INSPIRE PHARMACEUTICALS INC	PHARMACEUTICALS	359,369.82	25,963.70
06/30/2010	EQUITIES	INSPUR INTERNATIONAL LIMITED	HONG KONG	37,277.98	0.00
06/30/2010	EQUITIES	INSTEEL INDS INC	BUILDING PRODUCTS	519,519.57	-162,451.45
06/30/2010	EQUITIES	INSULET CORP COM	HEALTH CARE EQUIPMENT	1,210,456.45	263,974.78
06/30/2010	EQUITIES	INSUN ENVIR NEW TE KRW500	SOUTH KOREA	49,515.33	0.00
06/30/2010	EQUITIES	INSURANCE AUSTRALIA GROUP PLC	AUSTRALIA	4,115,376.32	-694,135.67
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	4,559,355.16	458,751.87
06/30/2010	EQUITIES	INTAGE INC NPV	SERVICES	143,238.79	-2,894.11
06/30/2010	EQUITIES	INTEC TELECOM SYST ORD SHS GBP	SOFTWARE & COMP SERVICES	150,917.45	4,943.73
06/30/2010	EQUITIES	INTEGRA LIFESCIENCES HLDG CORP	HEALTH CARE EQUIPMENT	1,283,752.00	176,894.66
06/30/2010	EQUITIES	INTEGRAL SYS INC MD	IT CONSULTNG & OTHER SVCS	-352,996.50	-22,856.59
06/30/2010	EQUITIES	INTEGRATED DEVICE TECH INC	SEMICONDUCTORS	4,016,281.50	-1,163,804.35
06/30/2010	EQUITIES	INTEGRATED SILICON SOLUTION IN	SEMICONDUCTORS	109,556.20	-21,597.91
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	19,507,515.12	987,089.79
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	344,130,970.05	-31,190,515.81
06/30/2010	EQUITIES	INTELLIGENT DIGITAL INTEGRATED	SOUTH KOREA	48,306.16	0.00
06/30/2010	EQUITIES	INTER CARS SA PLN2	POLAND	67,910.52	0.00
06/30/2010	EQUITIES	INTER PARFUMS INC COM	PERSONAL PRODUCTS	389,638.82	47,757.13
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	-202,138.20	-296,236.06
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	3,269,270.58	922,568.75
06/30/2010	EQUITIES	INTERACTIVE INTELLEGENCE INC	APPLICATION SOFTWARE	835,646.23	68,671.17
06/30/2010	EQUITIES	INTERCELL AG NPV (BR)	AUSTRIA	-1,523,455.25	938,869.23
06/30/2010	EQUITIES	INTERCONTINENTAL HOTELS GROUP	TRAVEL & LEISURE	2,033,998.13	407,155.56
06/30/2010	EQUITIES	INTERCONTINENTALEXCHANGE INC	SPECIALIZED FINANCE	59,037,151.42	8,031,684.00
06/30/2010	EQUITIES	INTERDIGITAL INC PA COM	COMMUNICATIONS EQUIPMENT	2,086,255.62	294,994.73
06/30/2010	EQUITIES	INTERFACE INC CL A	OFFICE SERVICES/SUPP	1,016,272.50	368,321.40
06/30/2010	EQUITIES	INTERLINE BRANDS INC	TRADING COS & DISTRIBUTOR	1,029,740.53	-63,298.91
06/30/2010	EQUITIES	INTERMAP TECHNOLOGIES CORP	CDN DIVERSIFIED SUP SVCS	8,569.73	-13,126.61



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTERMEC INC	COMPUTER STORAGE & PERIPH	737,415.75	-340,487.40
06/30/2010	EQUITIES	INTERMEDIATE CAP GROUP ORD 20P	FINANCIAL SERVICES	4,238,694.42	202,506.07
06/30/2010	EQUITIES	INTERMUNE INC	BIOTECHNOLOGY	667,337.55	-414,923.23
06/30/2010	EQUITIES	INTERNAP NETWORKS SVCS CORP	INTERNET SOFTWARE & SVCS	488,415.42	-338,338.53
06/30/2010	EQUITIES	INTERNATIONAL ASSETS HLDG CORP	INVESTMNT BKG & BROKERAGE	405,984.00	-411,593.47
06/30/2010	EQUITIES	INTERNATIONAL BANCSHARES CORP	REGIONAL BANKS	3,290,049.63	-300,910.80
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	528,379,810.56	105,576,969.76
06/30/2010	EQUITIES	INTERNATIONAL COAL GROUP INC	COAL & CONSUMABLE FUEL	519,592.15	-435,425.46
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	16,126,806.74	1,482,577.21
06/30/2010	EQUITIES	INTERNATIONAL FOREST PRODS LTD	CDN FOREST PRODUCTS	82,181.34	-64,386.13
06/30/2010	EQUITIES	INTERNATIONAL GAME TECHNOLOGY	CASINOS & GAMING	13,468,025.48	-9,866,345.36
06/30/2010	EQUITIES	INTERNATIONAL GAMES SYSTEM CO	TAIWAN	131,684.70	0.00
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	39,284,616.39	-12,107,562.49
06/30/2010	EQUITIES	INTERNATIONAL PERSONAL FINANCE	FINANCIAL SERVICES	1,774,186.00	-98,603.52
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	13,350,178.30	-592,055.29
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	5,077,366.30	-3,464,730.07
06/30/2010	EQUITIES	INTERNATIONAL SHIPHOLDING CORP	MARINE	137,648.60	-30,003.26
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	1,518,217.12	-1,259,417.96
06/30/2010	EQUITIES	INTERNATIONAL TOWER HILL MINES	CDN GOLD	-360,313.40	-28,684.99
06/30/2010	EQUITIES	INTERNET BRANDS INC CL A	INTERNET SOFTWARE & SVCS	332,842.93	102,955.34
06/30/2010	EQUITIES	INTERNET CAP GROUP INC	INTERNET SOFTWARE & SVCS	538,528.40	51,119.02
06/30/2010	EQUITIES	INTERNET HEALTHCARE GROUP LLC	OTHER	0.00	-1,700,000.00
06/30/2010	EQUITIES	INTEROIL CORP	CDN INTEGRATED OIL & GAS	-5,688,921.00	1,109,085.67
06/30/2010	EQUITIES	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	10,663,906.07	-3,729,561.52
06/30/2010	EQUITIES	INTERPUMP GROUP EUR0.52	ITALY	512,280.50	136,497.32
06/30/2010	EQUITIES	INTERPUMP GROUP SPA-CW12	ITALY	16,439.14	16,439.14
06/30/2010	EQUITIES	INTERSERVE PLC ORD GBP0.10	CONSTRUCTION & MATERIALS	1,143,098.23	-83,782.10
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	6,765,614.80	-1,719,783.70
06/30/2010	EQUITIES	INTERTAPE POLYMER GROUP INC	CDN METAL/GLASS CONTAINS	16,585.14	3,254.75
06/30/2010	EQUITIES	INTERTEK GROUP PLC ORD GBP0.01	SUPPORT SERVICES	3,551,323.34	1,294,222.01
06/30/2010	EQUITIES	INTERVAL LEISURE GROUP INC COM	HOTELS, RESORTS & CRUISE	694,809.60	-118,196.68
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	1,783,617.77	-1,377,760.70
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	60,250,292.81	-29,435,025.04
06/30/2010	EQUITIES	INTEVAC INC	COMPUTER STORAGE & PERIPH	432,391.08	-172,810.23
06/30/2010	EQUITIES	INTEX SPA ITL500	ITALY	16,095.20	-13,090.24
06/30/2010	EQUITIES	INTL NICKEL INDONE IDR250(POST	INDONESIA	223,142.28	0.00
06/30/2010	EQUITIES	INTOLL GROUP NPV	AUSTRALIA	933,055.36	-1,331,379.03
06/30/2010	EQUITIES	INTRACOM CONSTRUCT EUR0.3 (CR)	GREECE	15,928.45	-43,732.00
06/30/2010	EQUITIES	INTRACOM HOLDINGS SA EUR1.41	GREECE	42,622.60	-289,651.12
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	2,408,284.20	-2,414,848.60

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTRUM JUSTITIA NV ORD NPV	SWEDEN	1,262,220.51	231,022.29
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	71,321,858.19	16,368,096.14
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	45,430,974.04	19,863,936.19
06/30/2010	EQUITIES	INUI STEAMSHIP CO LTD NPV	JAPAN	2,804.86	0.00
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	1,511,114.05	-469,639.67
06/30/2010	EQUITIES	INVENSYS ORD GBP0.10	SUPPORT SERVICES	1,868,123.23	-212,407.30
06/30/2010	EQUITIES	INVENTEC APPLIANCES CORP TWD10	TAIWAN	3,125,169.39	-443,278.15
06/30/2010	EQUITIES	INVENTEC CORP TWD10	TAIWAN	8,516,650.12	1,904,180.90
06/30/2010	EQUITIES	INVENTIV HEALTH INC COM	HEALTH CARE SERVICES	1,657,216.00	658,789.31
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	7,260,264.48	-1,579,343.02
06/30/2010	EQUITIES	INVERSIONES AGUAS	CHILE	3,368,001.00	902,180.41
06/30/2010	EQUITIES	INVERSIONES AGUAS COM NPV	CHILE	156,884.94	0.00
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	23,969,353.32	-8,481,902.66
06/30/2010	EQUITIES	INVESCO MORTGAGE CAPITAL INC	MORTGAGE REITS	630,426.50	-53,115.79
06/30/2010	EQUITIES	INVESTEC LIMITED ZAR0.0002	SOUTH AFRICA	5,151,229.49	363,247.66
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	1,669,451.67	167,245.28
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	1,474,660.86	-41,375.07
06/30/2010	EQUITIES	INVESTMENT TECH GRP COM NEW	INVESTMNT BKG & BROKERAGE	2,031,927.26	-1,134,631.30
06/30/2010	EQUITIES	INVESTOR AB SEK 6.25 'B'	SWEDEN	5,097,676.15	-658,187.90
06/30/2010	EQUITIES	INVESTORS BANCORP INC	REGIONAL BANKS	977,663.04	134,618.53
06/30/2010	EQUITIES	INVESTORS REAL ESTATE TR SBI	DIVERSIFIED REITS	1,768,213.43	-101,854.19
06/30/2010	EQUITIES	IOCHPE-MAXION COM NPV	BRAZIL	284,371.18	0.00
06/30/2010	EQUITIES	ION GEOPHYSICAL CORP COM	OIL & GAS EQUIP/SVCS	331,818.00	-310,375.09
06/30/2010	EQUITIES	IOOF HOLDINGS LTD NPV	AUSTRALIA	430,837.76	84,919.36
06/30/2010	EQUITIES	IPC THE HOSPITALIST CO INC COM	HEALTH CARE SERVICES	2,358,471.30	-43,742.36
06/30/2010	EQUITIES	IPE GROUP LTD HKD0.1	THAILAND	29,214.80	-2,837.92
06/30/2010	EQUITIES	IPEK MATBAACILIK TRY1	TURKEY	226,713.10	-4,334.67
06/30/2010	EQUITIES	IPG PHOTONICS CORP	ELECTRC MANUFACTNG SVCS	509,626.26	46,655.40
06/30/2010	EQUITIES	IPSEN PROMESSES EUR1	FRANCE	989,731.22	-145,029.72
06/30/2010	EQUITIES	IPSOS EUR0.25 (POST	FRANCE	4,846,680.73	1,107,913.47
06/30/2010	EQUITIES	IREN SPA	ITALY	1,248,686.98	-85,665.64
06/30/2010	EQUITIES	IRIDIUM COMMUNICATIONS INC COM	ALTERNATIVE CARRIERS	8,443.64	46.59
06/30/2010	EQUITIES	IRIS INTL INC	HEALTH CARE EQUIPMENT	280,675.20	-85,822.05
06/30/2010	EQUITIES	IRISO ELECTRONICS JPY50	ELECTRIC APPLIANCES	187,913.10	-22,574.14
06/30/2010	EQUITIES	IROBOT CORP	HOUSEHOLD APPLIANCES	517,645.71	114,083.17
06/30/2010	EQUITIES	IRON MTN INC PA COM	DIVERSIFIED SUPPORT SVCS	11,260,909.04	-714,689.77
06/30/2010	EQUITIES	IRONWOOD PHARMACEUTICALS INC	BIOTECHNOLOGY	9,917.44	-1,682.64
06/30/2010	EQUITIES	IRSA INVERSIONES Y	ARGENTINA	126,336.99	0.00
06/30/2010	EQUITIES	IS GAYRIMENKUL YAT TRY1	TURKEY	81,646.63	0.00
06/30/2010	EQUITIES	ISSETAN MITSUKOSHI HOLDINGS LTD	RETAIL TRADE	1,413,894.17	-647,628.70

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ISHARES RUSSELL 2000 INDEX FUN	US ETF FUNDS	106,890.00	-5,326.48
06/30/2010	EQUITIES	ISHARES TR RUSSELL 2000 VALUE	US EQUITY FUNDS	7,094,350.00	-709,260.56
06/30/2010	EQUITIES	ISHARES TR RUSSELL 3000 INDEX	US EQUITY FUNDS	5,924,760.00	-335,378.00
06/30/2010	EQUITIES	ISHARES TRUST	MULTINATL EQUITY FUNDS	2,218,020.86	0.00
06/30/2010	EQUITIES	ISHIZUKA GLASS CO LTD JPY50	GLASS & CERAMIC PRODUCTS	30,681.43	-11,087.04
06/30/2010	EQUITIES	ISILON SYS INC COM	COMPUTER STORAGE & PERIPH	2,270,124.84	1,104,566.38
06/30/2010	EQUITIES	ISIS PHARMACEUTICALS INC	BIOTECHNOLOGY	2,959,876.59	-520,843.70
06/30/2010	EQUITIES	ISLAMIC BK ORD JOD1	JORDAN	250,040.52	-63,754.54
06/30/2010	EQUITIES	ISLE OF CAPRIS CASINOS INC	CASINOS & GAMING	110,444.02	4,577.23
06/30/2010	EQUITIES	ISOFT GROUP LTD NPV	AUSTRALIA	2,626.99	-6,941.98
06/30/2010	EQUITIES	ISRA VISION NPV	GERMANY	1,503.69	-125.23
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	11,975,549.46	1,109,985.13
06/30/2010	EQUITIES	ISRAEL CORP ORD SHK1	ISRAEL	758,590.03	-57,982.81
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	3,506,282.13	-510,601.78
06/30/2010	EQUITIES	ISRAEL LAND DEV CO ORD ILS1	ISRAEL	1,606.49	-98.03
06/30/2010	EQUITIES	ISRAEL PHOENIX ASSURANCE CO	ISRAEL	104,383.17	0.00
06/30/2010	EQUITIES	ISRAMCO INC COM NEW	OIL & GAS EXPL & PROD	26,137.72	-57,376.90
06/30/2010	EQUITIES	IST UTD BANCORP INC FLA	REGIONAL BANKS	5,277.30	-513.80
06/30/2010	EQUITIES	ISTAR FINL INC	MORTGAGE REITS	902,320.44	-4,676,789.58
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	1,137,126.39	-1,574,607.06
06/30/2010	EQUITIES	IT HOLDINGS CORPORATION NPV	SERVICES	773,875.25	-8,214.87
06/30/2010	EQUITIES	ITALCEMENTI EUR1	ITALY	1,039,744.08	-30,180.38
06/30/2010	EQUITIES	ITALMOBILIARE EUR2.60	ITALY	103,997.39	-198,282.00
06/30/2010	EQUITIES	ITALY EQUITY FUTURES	ITALY	-4,602.88	0.00
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	23,107,937.49	1,657,309.36
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	6,546,327.18	0.00
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	17,352,586.58	4,608,357.19
06/30/2010	EQUITIES	ITAUSA-INVEST ITAU-RCT	BRAZIL	97,867.60	12,676.11
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	8,086,182.39	965,010.83
06/30/2010	EQUITIES	ITC INR1 (POST SUBDIVISION)	INDIA	302,778.23	0.00
06/30/2010	EQUITIES	ITC PROPERTIES GROUP LIMITED	HONG KONG	55,434.92	-62,133.77
06/30/2010	EQUITIES	ITEQ CORP TWD10	TAIWAN	173,602.85	0.00
06/30/2010	EQUITIES	ITERATION ENERGY LTD	CDN OIL & GAS EXPL & PROD	431,784.99	-107,215.30
06/30/2010	EQUITIES	ITO EN Y50	FOODS	18,653.33	-118,298.55
06/30/2010	EQUITIES	ITOCU CORP Y50	SERVICES	9,747,148.86	-2,258,494.73
06/30/2010	EQUITIES	ITOCU FUEL CORP Y50	OTHER PRODUCTS	495,748.36	-89,191.10
06/30/2010	EQUITIES	ITOCU SHOKUHIN CO JPY50	RETAIL TRADE	225,076.73	-34,297.35
06/30/2010	EQUITIES	ITOCU TECHNO SOLUTIONS CORP	SERVICES	842,715.71	-93,743.24
06/30/2010	EQUITIES	ITOHAM FOOD Y50	FOODS	42,288.62	3,032.40
06/30/2010	EQUITIES	ITOKI CREBIO CORP Y50	OTHER PRODUCTS	240,332.24	-189,459.78

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	8,589,270.80	-527,993.14
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	29,992,453.52	-870,919.20
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	15,836,231.04	773,739.84
06/30/2010	EQUITIES	ITURAN LOCATION AND CONTROL	ISRAEL	121,772.01	0.00
06/30/2010	EQUITIES	ITV ORD GBP0.10	MEDIA	2,913,025.80	-98,476.78
06/30/2010	EQUITIES	IVANHOE MINES LTD	CDN DIV METALS & MINING	1,991,003.73	342,149.29
06/30/2010	EQUITIES	IVANHOE MINES LTD COM	CDN DIV METALS & MINING	-4,179,320.00	-1,002,394.62
06/30/2010	EQUITIES	IVG IMMOBILIEN AG NPV	GERMANY	289,534.67	-116,874.36
06/30/2010	EQUITIES	IVRCL INFRASTR PRJ LT INR2	INDIA	83,097.04	0.00
06/30/2010	EQUITIES	IWAKI & CO JPY50	OTHER PRODUCTS	9,537.92	-1,419.89
06/30/2010	EQUITIES	IWASAKI ELECTRIC JPY50	ELECTRIC APPLIANCES	96,338.57	-54,996.09
06/30/2010	EQUITIES	IWATANI CORP NPV	SERVICES	91,739.18	-9,319.71
06/30/2010	EQUITIES	IXIA	COMMUNICATIONS EQUIPMENT	571,819.12	-70,208.22
06/30/2010	EQUITIES	IXYS CORP DEL COM	SEMICONDUCTORS	333,303.36	48,471.94
06/30/2010	EQUITIES	IYO BANK Y50	BANKS	1,221,630.95	-361,709.35
06/30/2010	EQUITIES	IZMIR DEMIR CELIK TRY1	TURKEY	55,207.15	0.00
06/30/2010	EQUITIES	IZUMI CO Y50	RETAIL TRADE	144,156.08	0.00
06/30/2010	EQUITIES	IZUMIYA CO Y50	FOODS	269,047.35	-131,359.81
06/30/2010	EQUITIES	J & J SNACK FOODS CORP	PACKAGED FOODS & MEATS	1,728,903.62	445,969.31
06/30/2010	EQUITIES	J CREW GROUP INC	APPAREL RETAIL	3,237,402.69	215,012.90
06/30/2010	EQUITIES	J FRONT RETAILING CO LTD NPV	RETAIL TRADE	1,623,487.67	-624,396.29
06/30/2010	EQUITIES	J.D.GROUP ORD ZAR0.05	SOUTH AFRICA	146,895.31	0.00
06/30/2010	EQUITIES	J.W. CONSTRUCTION HOLDING S.A.	POLAND	101,389.99	0.00
06/30/2010	EQUITIES	J-OIL MILLS INC NPV	FOODS	861.23	0.00
06/30/2010	EQUITIES	JA SOLAR HLDGS CO LTD	CHINA	2,011,762.05	-59,969.21
06/30/2010	EQUITIES	JAAKKO POYRY GRP NPV	FINLAND	556,091.80	25,941.22
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	14,887,261.90	-1,573,256.09
06/30/2010	EQUITIES	JACCS CO Y50	OTHER FINANCING BUSINESS	177,995.71	-62,139.26
06/30/2010	EQUITIES	JACK IN THE BOX INC	RESTAURANTS	2,047,812.70	255,711.05
06/30/2010	EQUITIES	JACKSON HEWITT TAX SVC INC	SPECIALIZED CONSUMER SVCS	134,681.31	-185,143.59
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	13,345,166.12	504,718.16
06/30/2010	EQUITIES	JAFCO JPY50	OTHER FINANCING BUSINESS	606,252.92	-192,854.14
06/30/2010	EQUITIES	JAGUAR MNG INC	CDN GOLD	754,249.77	-112,283.28
06/30/2010	EQUITIES	JAIN IRRIGATION INR10(DEMAT T5	INDIA	184,281.71	0.00
06/30/2010	EQUITIES	JAIPRAKASH ASSOCIATES INR2.00	INDIA	127,739.64	0.00
06/30/2010	EQUITIES	JAIPRAKASH HYDRO POWER LTD	INDIA	82,699.34	0.00
06/30/2010	EQUITIES	JAKKS PAC INC	LEISURE PRODUCTS	1,307,314.56	12,804.88
06/30/2010	EQUITIES	JAMBA INC COM	RESTAURANTS	49,884.60	-7,932.35
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	6,147,573.34	-359,957.44
06/30/2010	EQUITIES	JAMES RIV COAL CO	COAL & CONSUMABLE FUEL	1,116,374.08	-772,213.45

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JAMMU & KASHMIR BA INR10	INDIA	192,380.24	0.00
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	5,737,634.40	-2,466,195.38
06/30/2010	EQUITIES	JAPAN AVIATION ELECTRONICS Y50	PRECISION INSTRUMENTS	731,664.60	-58,751.71
06/30/2010	EQUITIES	JAPAN DIGITAL LABORATORY CO	ELECTRIC APPLIANCES	181,984.71	-86,183.07
06/30/2010	EQUITIES	JAPAN ELEC MATL JPY50	OTHER PRODUCTS	58,275.51	-5,564.33
06/30/2010	EQUITIES	JAPAN EQUITY FUTURES	JAPAN	-40,602.75	0.00
06/30/2010	EQUITIES	JAPAN FOUNDATION ENGINEERING	CONSTRUCTION	37,404.23	-21,053.87
06/30/2010	EQUITIES	JAPAN LOGISTICS FUND INC JAPAN	REAL ESTATE	273,307.72	-19,381.15
06/30/2010	EQUITIES	JAPAN OIL TRANS Y50	OTHER PRODUCTS	37,077.64	-14,178.78
06/30/2010	EQUITIES	JAPAN PETROLEUM EX NPV	OIL AND COAL PRODUCTS	753,234.13	-307,508.45
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	900,738.04	-479,543.44
06/30/2010	EQUITIES	JAPAN REAL ESTATE INVST CO JPY	OTHER FINANCING BUSINESS	2,721,676.68	-759,924.38
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	2,901,459.55	-385,754.46
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	1,256,047.28	-463,544.20
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	11,434,786.38	-5,799,643.28
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	9,490,406.49	790,939.92
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	6,864,072.99	869,617.80
06/30/2010	EQUITIES	JARDINE MATHESON HLDGS ORD	HONG KONG	224,366.09	0.00
06/30/2010	EQUITIES	JARDINE STRATEGIC HLDGS ORD	HONG KONG	16,760,100.00	14,776,392.38
06/30/2010	EQUITIES	JASA MARGA(INDONESIA HIGHWAY	INDONESIA	85,380.58	0.00
06/30/2010	EQUITIES	JAVELIN PHARMACEUTICALS INC	PHARMACEUTICALS	36,689.40	7,004.34
06/30/2010	EQUITIES	JAYBHARAT TEXTILES & REAL	INDIA	8,017.99	0.00
06/30/2010	EQUITIES	JAZZ PHARMACEUTICALS INC COM	PHARMACEUTICALS	403,307.64	-19,777.85
06/30/2010	EQUITIES	JB HI-FI NPV	AUSTRALIA	3,567,338.71	636,981.11
06/30/2010	EQUITIES	JB HUNT TRANSPORT SERVICES INC	TRUCKING	9,024,858.81	2,025,226.23
06/30/2010	EQUITIES	JBIS HOLDINGS INC NPV	SERVICES	28,125.21	-8,342.73
06/30/2010	EQUITIES	JBS SA COM NPV	BRAZIL	731,206.36	0.00
06/30/2010	EQUITIES	JC DECAUX SA NPV	FRANCE	757,523.12	-259,582.52
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	16,794,374.28	-14,560,283.74
06/30/2010	EQUITIES	JDA SOFTWARE GROUP INC	APPLICATION SOFTWARE	-170,301.04	930,005.76
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	11,775,262.32	-797,628.67
06/30/2010	EQUITIES	JEAN CO TWD10	TAIWAN	3,081.09	-2,649.83
06/30/2010	EQUITIES	JEEPERS INVESTMENTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	7,655,897.64	149,997.33
06/30/2010	EQUITIES	JENOPTIK AG NPV EURO	GERMANY	209,546.97	-163,621.59
06/30/2010	EQUITIES	JEON BUK BANK KRW5000	SOUTH KOREA	42,953.16	0.00
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	15,565,845.43	4,199,557.51
06/30/2010	EQUITIES	JERUSALEM ECONOMIC CORP ORD	ISRAEL	48,066.87	0.00
06/30/2010	EQUITIES	JETBLUE AIRWAYS CORP	AIRLINES	2,293,074.18	-712,025.09
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	11,294,440.66	-5,838,566.34

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JFE SHOIJ HOLDINGS INC NPV	OTHER FINANCING BUSINESS	1,638,549.00	-38,326.13
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	3,392,328.36	-575,774.21
06/30/2010	EQUITIES	JIANGLING MOTORS 'B' CNY1	CHINA	763,216.76	-27,547.44
06/30/2010	EQUITIES	JIANGSU EXPRESSWAY CO 'H' CNY1	CHINA	9,315,196.48	690,878.44
06/30/2010	EQUITIES	JIANGSU HENGRUI MEDICINE CO	CHINA	16,902.31	0.00
06/30/2010	EQUITIES	JIANGXI COPPER CO 'H' CNV1	CHINA	506,682.86	0.00
06/30/2010	EQUITIES	JIANGXI GANYUE EXP 'A' CNY1	CHINA	8,757.19	0.00
06/30/2010	EQUITIES	JILAN AODONG MEDIC 'A' CNY1	CHINA	11,222.55	0.00
06/30/2010	EQUITIES	JINDAL STEEL & PWR INR1	INDIA	52,522.62	0.00
06/30/2010	EQUITIES	JINHUI HLDGS CO HDK0.1	HONG KONG	35,911.73	-7,057.16
06/30/2010	EQUITIES	JINHUI SHIPPING USD0.05	HONG KONG	73,267.57	-30,605.65
06/30/2010	EQUITIES	JM AB NPV	SWEDEN	-297,910.79	-454.75
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	24,279,258.72	5,044,149.45
06/30/2010	EQUITIES	JMP GROUP INC COM	DIVERSIFIED CAPITAL MKTS	36,632.42	-20,134.56
06/30/2010	EQUITIES	JMS CO LTD JPY50	PRECISION INSTRUMENTS	55,260.48	1,981.67
06/30/2010	EQUITIES	JO ANN STORES INC	SPECIALTY STORES	3,257,068.32	1,398,335.39
06/30/2010	EQUITIES	JOBAN KOSAN CO JPY50	SERVICES	96,914.91	-28,741.36
06/30/2010	EQUITIES	JOE'S JEANS INC COM	APPAREL ACCESS & LUXURY	68,226.84	-2,718.74
06/30/2010	EQUITIES	JOHN BEAN TECHNOLOGIES CORP	INDUSTRIAL MACHINERY	1,062,925.00	194,468.37
06/30/2010	EQUITIES	JOHNNY ROCKETS GROUP INC (THE)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	558,771,266.68	-23,586,139.77
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	53,900,068.32	9,807,867.31
06/30/2010	EQUITIES	JOHNSON ELEC HLDGS HKD0.0125	HONG KONG	5,176,165.59	-3,688,689.18
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	12,247,080.07	2,748,576.83
06/30/2010	EQUITIES	JOHNSON OUTDOORS INC CL A	LEISURE PRODUCTS	1,586.25	-390.91
06/30/2010	EQUITIES	JOHNSTON PRESS ORD GBP0.10	MEDIA	178,806.36	-2,382,553.77
06/30/2010	EQUITIES	JOLLIBEE FOODS CORP PHP1	PHILIPPINES	154,427.95	0.00
06/30/2010	EQUITIES	JONES APPAREL GROUP INC	APPAREL ACCESS & LUXURY	5,114,890.10	-1,565,698.44
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	14,856,104.28	1,089,204.05
06/30/2010	EQUITIES	JORDAN ELECTRIC POWER CO ORD	JORDAN	279,533.50	13,455.81
06/30/2010	EQUITIES	JORDAN PETROL REF JOD1	JORDAN	250,145.26	-45,631.73
06/30/2010	EQUITIES	JORDAN PHOSPHATE MINES CO	JORDAN	369,194.32	-358,565.70
06/30/2010	EQUITIES	JORDAN TELECOM JOD1	JORDAN	133,721.85	-2,637.15
06/30/2010	EQUITIES	JOS A BANK CLOTHIERS INC	APPAREL RETAIL	2,775,733.88	879,023.57
06/30/2010	EQUITIES	JOSHIN DENKI Y50	RETAIL TRADE	243.28	0.00
06/30/2010	EQUITIES	JOURNAL COMMUNICATIONS INC	PUBLISHING	296,602.67	-126,098.30
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	20,398,902.05	6,232,880.86
06/30/2010	EQUITIES	JOYO BANK Y50	BANKS	1,232,408.15	-452,840.30
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	503,973,296.61	-15,888,184.26
06/30/2010	EQUITIES	JS GROUP CORPORATION	CONSTRUCTION	4,654,393.19	-68,321.61

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JSC MMC NORILSK NICKEL	RUSSIA	2,128,112.59	0.00
06/30/2010	EQUITIES	JSC MMC NORILSK NICKEL ADR	RUSSIA	490,396.40	0.00
06/30/2010	EQUITIES	JSE LIMITED ZAR0.10	SOUTH AFRICA	331,491.81	14,913.21
06/30/2010	EQUITIES	JSP COPR Y50	CHEMICALS	81,071.31	-15,494.35
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	3,018,832.26	-610,989.07
06/30/2010	EQUITIES	JTEKT CORP	MACHINERY	1,452,076.76	-403,999.78
06/30/2010	EQUITIES	JU TENG INTERNATIONAL HOLDING	CHINA	144,727.48	0.00
06/30/2010	EQUITIES	JUBILANT ORGANOSYS LTD INR1	INDIA	115,422.92	0.00
06/30/2010	EQUITIES	JULIUS BAER GRUPPE AG	SWITZERLAND	2,961,610.23	-745,093.12
06/30/2010	EQUITIES	JUMBO SA EUR1.4	GREECE	439,126.65	-240,501.22
06/30/2010	EQUITIES	JUNGHEINRICH NON VTG PFD SHS	GERMANY	2,472,331.39	587,913.33
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	33,692,452.08	-148,188.63
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	4,470,702.69	311,860.44
06/30/2010	EQUITIES	JUROKU BANK Y50	BANKS	43,035.43	-2,037.36
06/30/2010	EQUITIES	JURONG TECHNO IND SGD0.10	SINGAPORE	6,820.79	-158,273.45
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	10,171,286.45	-3,644,341.36
06/30/2010	EQUITIES	JYSKE BANK (AS) DKK10	DENMARK	21,050.59	-2,008.69
06/30/2010	EQUITIES	J2 GLOBAL COMMUNICATIONS INC	INTERNET SOFTWARE & SVCS	567,097.44	293,335.48
06/30/2010	EQUITIES	K FED BANCORP	THRIFTS & MTG FINANCE	40,505.88	-1,331.16
06/30/2010	EQUITIES	K S OILS LTD INR10	INDIA	65,569.19	0.00
06/30/2010	EQUITIES	K SWISS INC CL A	FOOTWEAR	511,212.06	-113,323.52
06/30/2010	EQUITIES	K WAH INTL HKD0.10	CHINA	447,381.05	-295,030.40
06/30/2010	EQUITIES	K.R.S. CORP JPY50	MARINE TRANSPORTATION	30,882.84	-9,087.55
06/30/2010	EQUITIES	K&S AG NPV	GERMANY	3,309,872.42	271,986.33
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	166,960.37	20,468.34
06/30/2010	EQUITIES	K'S HOLDINGS CORP Y50	RETAIL TRADE	974,643.02	-222,948.58
06/30/2010	EQUITIES	KABU COM SECURITIES CO LTD NPV	SEC & COMMODITIES FUTURES	92,805.97	-110,828.72
06/30/2010	EQUITIES	KADANT INC	INDUSTRIAL MACHINERY	347,720.62	2,743.59
06/30/2010	EQUITIES	KAGAWA BANK Y50	JAPAN	135.27	0.00
06/30/2010	EQUITIES	KAGOSHIMA BANK Y50	BANKS	846,786.58	-112,136.74
06/30/2010	EQUITIES	KAILUAN CLEAN COAL CO LTD	CHINA	19,378.95	0.00
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	3,091,073.19	-252,538.96
06/30/2010	EQUITIES	KAJIMA CORP Y50	CONSTRUCTION	1,016,763.08	-533,613.90
06/30/2010	EQUITIES	KAKAKU.COM. INC NPV	SERVICES	2,599,437.15	134,711.92
06/30/2010	EQUITIES	KAKEN PHARMACEUTICAL Y50	PHARMACEUTICAL	2,128.71	0.00
06/30/2010	EQUITIES	KALAHARI MINERALS ORD GBP0.01	MINING	386,592.24	-79,211.54
06/30/2010	EQUITIES	KALBE FARMA IDR50	INDONESIA	317,111.41	0.00
06/30/2010	EQUITIES	KAMAN CORP COMMON	TRADING COS & DISTRIBUTOR	905,136.12	285,641.55
06/30/2010	EQUITIES	KAMEI Y50	RETAIL TRADE	54,514.63	-24,585.52
06/30/2010	EQUITIES	KAMIGUMI CO Y50	WAREHNG & HARBOR TRAN SVC	1,460,601.56	-202,333.16

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KANADEN CORP Y50	OTHER PRODUCTS	40,411.35	-15,685.26
06/30/2010	EQUITIES	KANAMOTO CO Y50	IRON AND STEEL	269,592.16	-226,565.37
06/30/2010	EQUITIES	KANDENKO CO Y50	CONSTRUCTION	417,410.10	-68,137.65
06/30/2010	EQUITIES	KANEKA CORP NPV	CHEMICALS	1,590,007.79	-416,544.82
06/30/2010	EQUITIES	KANG YONG ELECTRIC PUBLIC CO	THAILAND	96,455.69	2,115.98
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	15,594,303.08	-1,144,649.84
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	2,119,065.25	226,151.45
06/30/2010	EQUITIES	KANSAS CITY LIFE INS CO	LIFE & HEALTH INSURANCE	275,355.84	-96,076.02
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	14,175,300.45	4,104,726.04
06/30/2010	EQUITIES	KANTO AUTO WORKS Y50	OTHER PRODUCTS	233,374.11	-21,537.95
06/30/2010	EQUITIES	KANTO NATURAL GAS Y50	MINING	144,606.23	-72,603.80
06/30/2010	EQUITIES	KANTONE HLDGS HKD0.10	HONG KONG	10,921.84	-3,809.43
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	19,686,089.70	-3,553,575.38
06/30/2010	EQUITIES	KAPSTONE PAPER & PACKAGING COM	PAPER PRODUCTS	1,578,771.94	432,106.68
06/30/2010	EQUITIES	KAR AUCTION SERVICES INC	DIVERSIFIED SUPPORT SVCS	2,041.05	-54.85
06/30/2010	EQUITIES	KARDEMIR KARABUK DEMIR CELIK	TURKEY	54,554.36	0.00
06/30/2010	EQUITIES	KARNATAKA BANK INR10	INDIA	54,457.06	0.00
06/30/2010	EQUITIES	KARUR VYSYA BANK INR10	INDIA	165,422.93	0.00
06/30/2010	EQUITIES	KAS BANK NV CVA EUR1	NETHERLANDS	63,222.42	-65,196.47
06/30/2010	EQUITIES	KASIKORNBANK PCL	THAILAND	9,186,065.37	2,280,677.45
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	844,179.52	81,736.29
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	13,306,370.32	1,725,484.05
06/30/2010	EQUITIES	KATO SANGYO CO Y50	WHOLESALE TRADE	409,505.03	-20,704.15
06/30/2010	EQUITIES	KATO WORKS CO Y50	ELECTRIC APPLIANCES	598.03	0.00
06/30/2010	EQUITIES	KAWASAKI HEAVY INDUSTRIES Y50	MACHINERY	1,728,091.81	-600,677.35
06/30/2010	EQUITIES	KAWASAKI KISEN KAISHA Y50	MARINE TRANSPORTATION	1,731,510.99	-1,970,884.04
06/30/2010	EQUITIES	KAWASAN INDUSTRI IDR1000	INDONESIA	33,622.41	0.00
06/30/2010	EQUITIES	KAWASHO GECOSS CRP JPY50	CONSTRUCTION	27,512.71	-19,090.09
06/30/2010	EQUITIES	KAYDON CORP	INDUSTRIAL MACHINERY	2,906,066.24	-138,552.84
06/30/2010	EQUITIES	KAYNE ANDERSON ENERGY DEV CO	ASSET MGMT & CUSTODY BNKS	224,652.53	-2,983.66
06/30/2010	EQUITIES	KAZAKHMYS ORD GBP0.20	MINING	1,591,176.92	-390,971.02
06/30/2010	EQUITIES	KAZMUNAIGAS EXPL & PRODTN JSC	KAZAKHSTAN	376,326.59	-93,793.62
06/30/2010	EQUITIES	KAZMUNAIGAZ GDR (EACH REPR 1/6	KAZAKHSTAN	776,423.77	-46,826.12
06/30/2010	EQUITIES	KAZMUNAIGAZ GDR EACH REPR	KAZAKHSTAN	11,078,230.48	1,989,129.40
06/30/2010	EQUITIES	KB FINANCIAL GROUP INC	SOUTH KOREA	56,571.54	0.00
06/30/2010	EQUITIES	KB FINANCIAL GROUP INC KRW5000	SOUTH KOREA	15,136,135.09	-3,598,921.98
06/30/2010	EQUITIES	KB FINL GROUP INC SPONSORED	SOUTH KOREA	17,743,811.22	-595,399.36
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	3,088,701.00	-6,257,678.83
06/30/2010	EQUITIES	KBC GROUPE NPV	BELGIUM	9,361,748.16	-4,623,393.64
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	24,305,799.89	-2,285,298.35



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KBW INC COM	INVESTMNT BKG & BROKERAGE	833,501.44	-213,064.38
06/30/2010	EQUITIES	KCC ENGINEERING & CONSTRUCTION	SOUTH KOREA	49,756.62	-86,027.07
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	10,648,750.77	-3,525,745.15
06/30/2010	EQUITIES	KECK SENG INVESTMENTS (HONG	HONG KONG	80,197.58	-49,461.78
06/30/2010	EQUITIES	KEELLS(JOHN) SLRP10	SRI LANKA	3,310,855.30	1,376,356.97
06/30/2010	EQUITIES	KEIHAN ELECTRIC RAILWAY CO	LAND TRANSPORTATION	-421,166.24	6,866.66
06/30/2010	EQUITIES	KEIHANSHIN REAL ESTATE CO Y50	REAL ESTATE	4,441.18	-267.21
06/30/2010	EQUITIES	KEIHIN CORP NPV	TRANSPORTATION EQUIPMENT	2,321,136.86	45,043.12
06/30/2010	EQUITIES	KEIHIN ELEC EXPRESS RLWY Y50	TRANSPORTATION EQUIPMENT	-669,406.17	-153,260.17
06/30/2010	EQUITIES	KEIO CORP Y50	TRANSPORTATION EQUIPMENT	1,717,912.56	-150,680.58
06/30/2010	EQUITIES	KEISEI ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	1,088,311.67	-102,488.81
06/30/2010	EQUITIES	KEITHLEY INSTRS INC COM	ELECTRONIC EQUIP & INSTR	32,962.39	-1,063.91
06/30/2010	EQUITIES	KEIYO BANK LTD Y50	BANKS	1,493,432.03	-144,691.54
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	37,829,774.90	3,488,195.38
06/30/2010	EQUITIES	KELLY SVCS INC CL A	HUMAN RESOURCE & EMP SVCS	1,475,059.39	26.86
06/30/2010	EQUITIES	KEMIRA OY NPV	FINLAND	2,467,740.82	-1,139,576.03
06/30/2010	EQUITIES	KENCANA PETROLEUM BERHAD	MALAYSIA	115,311.49	0.00
06/30/2010	EQUITIES	KENDA RUBBER IND TWD10	TAIWAN	135,286.88	-5,923.35
06/30/2010	EQUITIES	KENDLE INTL INC	LIFE SCIENCES TOOLS & SVC	1,230,842.88	-621,021.70
06/30/2010	EQUITIES	KENDRION EUR2 (POST-CONS)	NETHERLANDS	49,019.68	-62,764.50
06/30/2010	EQUITIES	KENEDIX INC JAP NPV	OTHER FINANCING BUSINESS	76,730.03	-20,773.43
06/30/2010	EQUITIES	KENEXA CORP	APPLICATION SOFTWARE	806,796.00	-388,453.52
06/30/2010	EQUITIES	KENAMETAL INC	INDUSTRIAL MACHINERY	5,661,786.06	-666,206.44
06/30/2010	EQUITIES	KENNEDIX REALTY INVESTMENT	REAL ESTATE	676,363.85	14,624.37
06/30/2010	EQUITIES	KENNEDY WILISON HOLDINGS INC	REAL ESTATE SERVICES	217,049.00	-22,648.31
06/30/2010	EQUITIES	KENSEY NASH CORP	HEALTH CARE EQUIPMENT	793,715.96	-56,505.82
06/30/2010	EQUITIES	KENYA COMMERCIAL BANK KES1	KENYA	265,431.09	-58,750.73
06/30/2010	EQUITIES	KENYA COMMERCIAL BANK RIGHTS	KENYA	9,133.11	9,133.11
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	9,327,651.05	-492,161.39
06/30/2010	EQUITIES	KEPPEL LD STK SG\$0.50	SINGAPORE	1,813,277.24	174,246.82
06/30/2010	EQUITIES	KERRY FINL CORP	THRIFTS & MTG FINANCE	79,187.58	-16,759.53
06/30/2010	EQUITIES	KERRY GROUP 'A' ORD EUR0.125	IRELAND	1,969,957.66	168,162.28
06/30/2010	EQUITIES	KERRY PROPERTIES LTD ORD HKD1	HONG KONG	1,551,464.84	-529,987.22
06/30/2010	EQUITIES	KERYX BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	95,273.46	-11,136.06
06/30/2010	EQUITIES	KESA ELECTRICALS ORD GBP0.25	GENERAL RETAILERS	949,077.37	-35,495.52
06/30/2010	EQUITIES	KESKO OYJ EUR2 SER'B'	FINLAND	1,912,126.08	-93,226.73
06/30/2010	EQUITIES	KESORAM INDUSTRIES INR10	INDIA	63,474.12	0.00
06/30/2010	EQUITIES	KEWPIE CORP	FOODS	281,621.57	1,486.26
06/30/2010	EQUITIES	KEY ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	4,999,730.94	-80,572.88
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	14,679,302.58	-20,388,894.88

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	59,544,150.34	6,324,932.38
06/30/2010	EQUITIES	KEYERA FACILITIES INCOME FUND	CDN OIL/GAS REFINING,MKTNG/	2,160,771.42	408,241.86
06/30/2010	EQUITIES	KEYNOTE SYS INC COM	INTERNET SOFTWARE & SVCS	172,570.64	-15,897.46
06/30/2010	EQUITIES	KFORCE INC COM	HUMAN RESOURCE & EMP SVCS	1,270,601.25	200,761.86
06/30/2010	EQUITIES	KGHM POLSKA MIEDZ PLN 10 BR	POLAND	11,184,121.44	1,160,146.89
06/30/2010	EQUITIES	KH VATEC KRW500	SOUTH KOREA	108,091.28	0.00
06/30/2010	EQUITIES	KHD HUMBOLDT WEDAG INTERNATI	GERMANY	22,281.36	890.82
06/30/2010	EQUITIES	KIA MOTORS CORP KSWN5000	SOUTH KOREA	1,194,039.04	66,848.05
06/30/2010	EQUITIES	KIA STEEL CO KRW5000	SOUTH KOREA	94,999.64	0.00
06/30/2010	EQUITIES	KIATNAKIN BANK PCL	THAILAND	657,930.79	177,271.09
06/30/2010	EQUITIES	KID BRANDS INC COM	HOME FURNISHINGS	6,608.20	-80.93
06/30/2010	EQUITIES	KIKKOMAN SHOYU CO Y50	FOODS	1,108,740.21	-257,332.08
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	15,898,939.46	-351,054.19
06/30/2010	EQUITIES	KIMBALL INTL INC CL B	OFFICE SERVICES/SUPP	225,895.14	-190,150.41
06/30/2010	EQUITIES	KIMBERLY CLARK DE MEXICO SAB	MEXICO	7,886,515.08	4,305,084.93
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	79,837,036.05	131,615.14
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	26,921,070.40	-9,210,182.28
06/30/2010	EQUITIES	KINDEN CORPORATION Y50	CONSTRUCTION	776,090.89	-116,722.15
06/30/2010	EQUITIES	KINDOM CONSTRUCTI TWD10	TAIWAN	96,201.24	0.00
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	2,499,357.36	-555,326.66
06/30/2010	EQUITIES	KINPOLIS GROUP NPV	BELGIUM	1,019,033.51	45,412.64
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	8,499,893.10	-1,905,082.25
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	16,594,555.89	-5,681,896.53
06/30/2010	EQUITIES	KING YUAN ELECTRONICS CO TWD10	TAIWAN	3,838,621.03	13,319.73
06/30/2010	EQUITIES	KINGBOARD LAMINATES HOLDINGS	HONG KONG	2,049,467.91	289,336.08
06/30/2010	EQUITIES	KINGDEE INTL SOFTW HKD0.10	HONG KONG	229,970.66	0.00
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	49,282,435.58	5,518,894.19
06/30/2010	EQUITIES	KINGS TOWN CONSTRUCTION CO	TAIWAN	124,124.09	0.00
06/30/2010	EQUITIES	KINGSOFT CORP USD0.0005	CHINA	114,829.97	0.00
06/30/2010	EQUITIES	KINGSPAN GROUP ORD EUR0.13	IRELAND	4,540,724.51	-1,324,313.96
06/30/2010	EQUITIES	KINGSWAY FINANCIAL SVCS INC	CDN INSUR PROP/CASUALTY	66,645.65	-648,958.25
06/30/2010	EQUITIES	KINNEVIK INVESTMENT AB SEK0.1	SWEDEN	1,746,001.24	117,557.05
06/30/2010	EQUITIES	KINROSS GOLD CORP	CDN GOLD	10,193,187.75	788,563.13
06/30/2010	EQUITIES	KINTETSU CORP Y50	TRANSPORTATION EQUIPMENT	2,038,302.83	-323,811.76
06/30/2010	EQUITIES	KINTETSU WORLD EXP JPY50	AIR TRANSPORTATION	1,824,126.91	237,366.86
06/30/2010	EQUITIES	KINUGAWA RUBBER JPY50	RUBBER PRODUCTS	224.07	0.00
06/30/2010	EQUITIES	KIRBY CORP	MARINE	10,184,521.50	630,622.13
06/30/2010	EQUITIES	KIRIN HOLDINGSCO LTD Y50	FOODS	6,786,877.18	-809,852.24
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	2,842,121.26	614,850.17
06/30/2010	EQUITIES	KIRLOSKAR OIL ENGINE INR2	INDIA	555,406.71	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KISSEI PHARMACEUTICAL CO Y50	PHARMACEUTICAL	780,313.91	-83,844.38
06/30/2010	EQUITIES	KISWIRE LTD KRW1000	SOUTH KOREA	65,030.35	0.00
06/30/2010	EQUITIES	KIT DIGITAL INC COM NEW	INTERNET SOFTWARE & SVCS	29,185.38	-2,663.08
06/30/2010	EQUITIES	KITA NIPPON BANK Y50	BANKS	122,215.84	-94,839.07
06/30/2010	EQUITIES	KITE RLTY GROUP TR	RETAIL REITS	2,061,713.94	-1,209,408.59
06/30/2010	EQUITIES	KITZ CORP	MACHINERY	529,048.36	121,442.75
06/30/2010	EQUITIES	KIWOOM SECURITIES CO LTD	SOUTH KOREA	136,462.15	0.00
06/30/2010	EQUITIES	KIZOO AG NPV	GERMANY	13,339.22	4,186.80
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	13,733,743.76	-4,770,739.21
06/30/2010	EQUITIES	KLEPIERRE EUR1.4	FRANCE	1,264,781.96	-352,124.42
06/30/2010	EQUITIES	KLOECKNER & CO SE NPV (REGD)	GERMANY	340,421.22	215,104.51
06/30/2010	EQUITIES	KME GROUP - RTS	ITALY	61.59	61.59
06/30/2010	EQUITIES	KME GROUP NPV	ITALY	59,536.29	-179,668.44
06/30/2010	EQUITIES	KME GRUPPO SPA C/W	ITALY	170.21	-950.13
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	-562,050.40	174,061.75
06/30/2010	EQUITIES	KNIGHT CAPITAL GROUP INC	INVESTMNT BKG & BROKERAGE	2,445,297.96	-163,211.83
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	4,014,259.92	544,122.06
06/30/2010	EQUITIES	KNIGHTSBRIDGE TANKERS LTD COM	OIL & GAS STORAGE & TRANS	1,227,852.36	137,306.55
06/30/2010	EQUITIES	KNOLL INC	OFFICE SERVICES/SUPP	706,802.07	48,860.82
06/30/2010	EQUITIES	KNOLOGY INC	CABLE & SATELLITE	602,559.97	164,962.38
06/30/2010	EQUITIES	KNOT INC COM	INTERNET SOFTWARE & SVCS	354,596.84	-314,126.31
06/30/2010	EQUITIES	KOBAYASHI PHARMACEUTICALS	PHARMACEUTICAL	2,093,804.60	21,226.40
06/30/2010	EQUITIES	KOBE STEEL	IRON AND STEEL	2,735,938.24	-1,568,902.75
06/30/2010	EQUITIES	KOC HLDG TRY1	TURKEY	1,249,701.75	0.00
06/30/2010	EQUITIES	KODIAK OIL & GAS CORP	CDN OIL & GAS EXPL & PROD	98,842.15	-14,191.13
06/30/2010	EQUITIES	KOEI CO Y50	OTHER PRODUCTS	1,105.49	0.00
06/30/2010	EQUITIES	KOFAX PLC ORD GBP0.025	SOFTWARE & COMP SERVICES	737.07	312.63
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	45,575,490.00	-2,489,171.51
06/30/2010	EQUITIES	KOHLBERG CAP CORP COM	ASSET MGMT & CUSTODY BNKS	-88,176.00	-1,945.39
06/30/2010	EQUITIES	KOHNAN SHOJI JPY50	RETAIL TRADE	28,091.82	-3,339.71
06/30/2010	EQUITIES	KOITO MANUFACTURING CO Y50	ELECTRIC APPLIANCES	1,146,562.83	9,293.20
06/30/2010	EQUITIES	KOJIMA CO JPY50	RETAIL TRADE	195,637.92	-50,763.79
06/30/2010	EQUITIES	KOKUSAI CO LTD JPY50	ELECTRIC APPLIANCES	294,958.39	16,047.51
06/30/2010	EQUITIES	KOKUYO CO Y50	OTHER PRODUCTS	176,571.15	-10,212.65
06/30/2010	EQUITIES	KOLON CONSTRUCTION CO KRW5000	SOUTH KOREA	480,923.01	-880,195.46
06/30/2010	EQUITIES	KOLON CORPORATION KRW5000	SOUTH KOREA	206,117.03	-839.95
06/30/2010	EQUITIES	KOMATSU WALL IND JPY50	METAL PRODUCTS	70,099.45	-48,877.19
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	27,074,723.88	1,877,002.03
06/30/2010	EQUITIES	KOMAX CHF10 (REGD)	SWITZERLAND	56,651.55	21,755.82
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	23,715,671.28	883,233.83

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KOMERI CO Y50	RETAIL TRADE	9,665,126.93	-2,692,410.51
06/30/2010	EQUITIES	KOMORI CORPORATION Y50	MACHINERY	144,807.32	-34,745.09
06/30/2010	EQUITIES	KONAKA CO LTD JPY50	RETAIL TRADE	47,994.12	-74,931.74
06/30/2010	EQUITIES	KONAMI CO JPY50	SERVICES	666,151.72	-458,228.57
06/30/2010	EQUITIES	KONE CORPORATION NPV ORD B	FINLAND	3,152,238.18	922,992.74
06/30/2010	EQUITIES	KONECRANES OYJ EUR0.50	FINLAND	1,223,760.97	-155,629.92
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	3,565,788.50	-1,264,941.97
06/30/2010	EQUITIES	KONINKLIJKE AHOLD NV EUR0.30	NETHERLANDS	30,008,217.52	69,138.54
06/30/2010	EQUITIES	KONINKLIJKE BAM GROEP NV	NETHERLANDS	240,171.08	-57,214.89
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	20,663,046.83	560,279.00
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	14,525,933.33	-999,864.76
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	79,636,578.06	7,745,691.62
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	8,544,958.02	2,084,508.49
06/30/2010	EQUITIES	KONISHI CO Y50	CHEMICALS	78,842.81	-10,436.25
06/30/2010	EQUITIES	KONKA GROUP 'A' CNY1	CHINA	15,030.30	0.00
06/30/2010	EQUITIES	KONTRON AG NPV	GERMANY	526,967.19	-55,603.11
06/30/2010	EQUITIES	KOPEX PLN1 (POST-SUBDIVISION)	POLAND	71,382.13	0.00
06/30/2010	EQUITIES	KOPIN CORP	SEMICONDUCTORS	489,790.59	-36,427.73
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	1,815,763.58	-309,637.39
06/30/2010	EQUITIES	KOREA COTTRELL CO LTD	SOUTH KOREA	112,623.68	0.00
06/30/2010	EQUITIES	KOREA DEVELOPMENT KRW5000	SOUTH KOREA	32,571.13	0.00
06/30/2010	EQUITIES	KOREA ELEC PWR CORP KSWN5000	SOUTH KOREA	11,073,489.15	0.00
06/30/2010	EQUITIES	KOREA GAS KRW5000	SOUTH KOREA	228,524.97	0.00
06/30/2010	EQUITIES	KOREA IRON & STEEL KRW5000	SOUTH KOREA	84,612.01	0.00
06/30/2010	EQUITIES	KOREA LINE CORP KRW5000	SOUTH KOREA	101,439.14	0.00
06/30/2010	EQUITIES	KOREA PLANT SERVICE & ENG	SOUTH KOREA	276,041.98	0.00
06/30/2010	EQUITIES	KOREA ZINC KSWN5000	SOUTH KOREA	248,010.30	0.00
06/30/2010	EQUITIES	KOREAN REINSURANCE KRW500	SOUTH KOREA	1,134,121.71	-191,467.65
06/30/2010	EQUITIES	KORIAN PROMESSES EUR5	FRANCE	42,747.23	10,674.79
06/30/2010	EQUITIES	KORN FERRY INTL COM NEW	HUMAN RESOURCE & EMP SVCS	2,321,536.30	-414,075.70
06/30/2010	EQUITIES	KOSEI SECURITIES ORD Y50	OTHER FINANCING BUSINESS	62,357.33	-33,660.15
06/30/2010	EQUITIES	KOSSAN RUBBER INDUSTRIES	MALAYSIA	120,328.23	0.00
06/30/2010	EQUITIES	KOT ADDU POWER CO PKR10	PAKISTAN	99,156.58	0.00
06/30/2010	EQUITIES	KOWLOON DEVELOPMENT CO HKD0.10	HONG KONG	185,895.99	-18,453.31
06/30/2010	EQUITIES	KP CHEMICAL KRW500	SOUTH KOREA	2,052,366.36	555,180.17
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	133,643,968.59	14,574,769.07
06/30/2010	EQUITIES	KRATON PERFORMANCE POLYMERS	SPECIALTY CHEMICALS	1,927,083.61	175,503.82
06/30/2010	EQUITIES	KRATOS DEFENSE & SECURITY	AEROSPACE & DEFENSE	200,004.00	-14,660.22
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC WT	US RIGHTS AND WARRANTS	1,081.98	1,081.98
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC.COM	RESTAURANTS	342,193.17	-591,533.43

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KRKA DD SIT4000	SLOVENIA	3,166,835.40	-320,959.09
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	57,854,221.26	240,351.39
06/30/2010	EQUITIES	KROSAKI HARIMA JPY50	OTHER PRODUCTS	156.33	0.00
06/30/2010	EQUITIES	KROTON EDUCACIONAL SA UNITS	BRAZIL	50,499.90	0.00
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	8,727,146.25	4,299,681.89
06/30/2010	EQUITIES	KSB (KLEIN SCH & BCKR NON V	GERMANY	103,744.11	18,269.61
06/30/2010	EQUITIES	KT CORP KRW5000	SOUTH KOREA	16,949,062.97	1,755,207.28
06/30/2010	EQUITIES	KT&G CORP	SOUTH KOREA	23,284,426.33	-3,473,967.58
06/30/2010	EQUITIES	KUALA LUMPUR KEPONG BERHAD	MALAYSIA	246,703.36	0.00
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	5,274,446.76	-287,276.33
06/30/2010	EQUITIES	KUEHNE & NAGEL AG CHF1(REGD)	SWITZERLAND	6,485,050.51	695,450.69
06/30/2010	EQUITIES	KUHLMAN ELECTRIC CORP	OTHER	1,899,838.83	1,899,838.83
06/30/2010	EQUITIES	KULICKE & SOFFA INDS INC	SEMICONDUCTOR EQUIPMENT	-1,133,287.74	382,623.64
06/30/2010	EQUITIES	KULIM (MALAYSIA )M BERHAD ORD	MALAYSIA	604,828.72	43,587.28
06/30/2010	EQUITIES	KUMAGAI-GUMI	CONSTRUCTION	44,004.97	-11,691.50
06/30/2010	EQUITIES	KUMBA IRON ORE LTD NPV	SOUTH AFRICA	3,343,677.56	362,129.34
06/30/2010	EQUITIES	KUMHO ELECTRIC KRW5000	SOUTH KOREA	207,277.00	0.00
06/30/2010	EQUITIES	KUONI REISEN HLDG CHF1(REGD)	SWITZERLAND	732,074.00	-43,777.80
06/30/2010	EQUITIES	KURA CORPORATION JPY50000	SERVICES	1,000,496.10	52,540.37
06/30/2010	EQUITIES	KURABO INDUSTRIES Y50	TEXTILES AND APPARELS	251,448.75	-191,561.37
06/30/2010	EQUITIES	KURARAY CO Y50	TEXTILES AND APPARELS	5,296,129.99	-300,604.86
06/30/2010	EQUITIES	KUREHA CORP	CHEMICALS	445.60	0.00
06/30/2010	EQUITIES	KURIMOTO LTD Y50	IRON AND STEEL	109,130.98	-159,485.68
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	2,088,977.76	-279,314.62
06/30/2010	EQUITIES	KVH INDS INC	COMMUNICATIONS EQUIPMENT	90,293.40	32,143.39
06/30/2010	EQUITIES	KWANG DONG PHARM KRW1000	SOUTH KOREA	57,068.01	0.00
06/30/2010	EQUITIES	KWEICHOW MOUTAI 'A' CNY1	CHINA	23,891.62	0.00
06/30/2010	EQUITIES	KYE SYSTEM CORP TWD10	TAIWAN	87,169.13	0.00
06/30/2010	EQUITIES	KYERYONG CONST IND KRW5000	SOUTH KOREA	269,066.61	-251,803.42
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	16,422,062.12	-1,710,616.03
06/30/2010	EQUITIES	KYODO PRINTING CO Y50	PULP AND PAPER	188,130.64	-94,702.83
06/30/2010	EQUITIES	KYOEI SANGYO CO LTD JPY50	OTHER PRODUCTS	25,121.48	-22,453.69
06/30/2010	EQUITIES	KYOEI STEEL LTD NPV	IRON AND STEEL	66,487.25	1,234.51
06/30/2010	EQUITIES	KYOKUTO BOEKI KAISHA Y50	OTHER PRODUCTS	25,358.80	-28,795.32
06/30/2010	EQUITIES	KYOKUYO CO Y50	FOODS	179.78	0.00
06/30/2010	EQUITIES	KYORIN HOLDINGS INC	PHARMACEUTICAL	739,710.03	-98,685.04
06/30/2010	EQUITIES	KYOSAN ELECTRIC Y50	ELECTRIC APPLIANCES	174.03	0.00
06/30/2010	EQUITIES	KYOWA HAKKO KIRIN CO LTD	PHARMACEUTICAL	1,274,764.08	-230,922.50
06/30/2010	EQUITIES	KYOWA LEATHER JPY50	CHEMICALS	33,936.04	-24,027.28
06/30/2010	EQUITIES	KYUDENKO CORP Y50	ELECTRIC APPLIANCES	416,001.15	-102,860.39

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	5,850,086.19	-1,188,511.85
06/30/2010	EQUITIES	K1 VENTURES SGD0.10	SINGAPORE	88,747.22	-63,487.91
06/30/2010	EQUITIES	K12 INC	EDUCATION SERVICES	513,577.90	41,842.87
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	17,810,224.31	2,632,943.56
06/30/2010	EQUITIES	L&L ENERGY INC	COAL & CONSUMABLE FUEL	48,237.40	-7,205.32
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	29,260,178.64	-3,132,423.32
06/30/2010	EQUITIES	L'AIR LIQUIDE RIGHTS OF	FRANCE	252.17	69.82
06/30/2010	EQUITIES	L'OCCITANE INTERNATIONAL SA	LUXEMBOURG	107,826.48	11,132.26
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	57,626,420.69	6,999,858.97
06/30/2010	EQUITIES	LA BARGE INC	ELECTRIC COMP & EQUIP	80,942.54	2,383.88
06/30/2010	EQUITIES	LA POLAR SA	CHILE	284,300.95	0.00
06/30/2010	EQUITIES	LA SEDA DE BARCELONA SA	SPAIN	43,490.29	-124,741.87
06/30/2010	EQUITIES	LA Z BOY INC	HOME FURNISHINGS	156,520.38	-171,666.94
06/30/2010	EQUITIES	LABORATORY CORP AMER HLDGS	HEALTH CARE SERVICES	21,620,929.00	5,815,423.75
06/30/2010	EQUITIES	LABRADOR IRON ORE ROYALTY TR	CDN STEEL	479,603.57	-69,959.52
06/30/2010	EQUITIES	LABRANCHE & CO INC COM	INVESTMNT BKG & BROKERAGE	-627,024.28	-319,417.66
06/30/2010	EQUITIES	LACLEDE GROUP INC COM	GAS UTILITIES	2,396,299.95	-38,822.74
06/30/2010	EQUITIES	LACROSSE FOOTWEAR INC	FOOTWEAR	66,181.20	-9,484.48
06/30/2010	EQUITIES	LADENBURG THALMAN FIN SVCS INC	INVESTMNT BKG & BROKERAGE	6,743.75	-2,045.24
06/30/2010	EQUITIES	LADISH CO INC	AEROSPACE & DEFENSE	901,506.88	-14,485.99
06/30/2010	EQUITIES	LAFARGE SA EUR4.00	FRANCE	5,464,750.68	-3,047,347.77
06/30/2010	EQUITIES	LAFUMA FRF50	FRANCE	7,403.79	-32,752.77
06/30/2010	EQUITIES	LAGARDERE S.C.A. EUR6.1(REG)	FRANCE	1,787,756.83	-1,782,679.10
06/30/2010	EQUITIES	LAGERCRANTZ GROUP SER'B'	SWEDEN	61,269.60	-7,599.42
06/30/2010	EQUITIES	LAI FUNG HLDGS HKD0.10	HONG KONG	136,755.52	0.00
06/30/2010	EQUITIES	LAI SUN DEVELOPMENT CO	HONG KONG	101,002.29	-74,247.26
06/30/2010	EQUITIES	LAI SUN GARMT INTL HKD0.01	HONG KONG	61,023.61	-6,044.96
06/30/2010	EQUITIES	LAIRD PLC ORD GBP0.28125	ELECTRONIC & ELECT EQUIP	917,176.02	-1,078,950.96
06/30/2010	EQUITIES	LAKELAND BANCORP INC COM	REGIONAL BANKS	422,225.64	-243,416.44
06/30/2010	EQUITIES	LAKELAND FINL CORP COM	REGIONAL BANKS	452,447.10	84,993.52
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	16,768,132.26	3,981,041.24
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	9,065,558.92	-3,277,370.78
06/30/2010	EQUITIES	LAN AIRLINES SA ADR	CHILE	8,138,138.09	2,289,598.65
06/30/2010	EQUITIES	LANCASHIRE HLDGS COM SHS	NONLIFE INSURANCE	3,884,492.13	192,885.90
06/30/2010	EQUITIES	LANCASTER COLONY CORP COM	PACKAGED FOODS & MEATS	8,974,885.20	2,031,719.13
06/30/2010	EQUITIES	LANCE INC	PACKAGED FOODS & MEATS	707,470.47	-122,402.88
06/30/2010	EQUITIES	LAND & HOUSES THB1(NVDR)	THAILAND	295,460.78	0.00
06/30/2010	EQUITIES	LAND SECS GP ORD GBP0.10 REITS	REAL ESTATE INVEST TRUSTS	3,272,099.65	-2,928,461.31
06/30/2010	EQUITIES	LANDAUER INC	HEALTH CARE SERVICES	822,124.68	177,628.28
06/30/2010	EQUITIES	LANDEC CORP	SPECIALTY CHEMICALS	243,321.79	-32,121.64

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LANDMARKS BERHAD MY\$1	MALAYSIA	100,778.47	0.00
06/30/2010	EQUITIES	LANDRYS RESTAURANTS INC	RESTAURANTS	460,826.40	-4,190.06
06/30/2010	EQUITIES	LANDSTAR SYS INC COM	TRUCKING	5,963,637.47	1,027,351.12
06/30/2010	EQUITIES	LANNA RESOURCES THB1(ALIEN MKT	THAILAND	296,989.81	20,414.82
06/30/2010	EQUITIES	LANNET INC COM	PHARMACEUTICALS	15,332.35	-13,554.20
06/30/2010	EQUITIES	LANTRONIX INC WT TO PUR (COPY)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	LANXESS AG NPV	GERMANY	3,527,765.96	840,712.48
06/30/2010	EQUITIES	LAROCHE INDS INC	SPECIALTY CHEMICALS	0.00	0.00
06/30/2010	EQUITIES	LARSEN & TOUBRO INR2	INDIA	360,782.03	0.00
06/30/2010	EQUITIES	LAS VEGAS SANDS CORP	CASINOS & GAMING	20,513,064.24	-4,415,354.08
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	12,211,808.94	47,028.56
06/30/2010	EQUITIES	LASERCARD CORP	COMPUTER STORAGE & PERIPH	-104,810.00	26,760.60
06/30/2010	EQUITIES	LATECOERE EUR2	FRANCE	506,358.37	-1,524,317.90
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	2,638,242.60	656,888.02
06/30/2010	EQUITIES	LAURENT-PERRIER EUR3.80	FRANCE	599,086.34	-5,719.59
06/30/2010	EQUITIES	LAURENTIAN BANK OF CANADA	CDN REGIONAL BANKS	1,251,526.79	76,727.43
06/30/2010	EQUITIES	LAWSON INC NPV	RETAIL TRADE	1,322,211.23	-39,818.39
06/30/2010	EQUITIES	LAWSON PRODS INC	TRADING COS & DISTRIBUTOR	325,014.18	-447,226.53
06/30/2010	EQUITIES	LAWSON SOFTWARE INC NEW COM	APPLICATION SOFTWARE	1,321,329.20	194,818.15
06/30/2010	EQUITIES	LAYNE CHRISTENSEN COMPANY	CONSTRUCTION & ENGINEERING	833,286.18	-138,771.88
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	8,520,463.29	-3,678,521.85
06/30/2010	EQUITIES	LBI INTERNATIONAL NPV	SWEDEN	17,709.28	-43,267.43
06/30/2010	EQUITIES	LC DEVELOPMENT SGD0.10	SINGAPORE	13,412.36	-1,574.31
06/30/2010	EQUITIES	LCA VISION INC COM PAR \$.001	HEALTH CARE FACILITIES	222,663.68	-26,188.74
06/30/2010	EQUITIES	LEADER UNVL HLDGS BHD MY\$1	MALAYSIA	29,284.63	-13,925.13
06/30/2010	EQUITIES	LEALEA ENTERPRISE TWD10	TAIWAN	36,070.52	268.64
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	3,420,204.04	-5,398,334.02
06/30/2010	EQUITIES	LEAPFROG ENTERPRISES INC CL A	LEISURE PRODUCTS	242,586.90	-336,750.32
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	3,915,663.80	-266,731.67
06/30/2010	EQUITIES	LEARNING TREE INTL INC	EDUCATION SERVICES	59,316.95	-1,557.45
06/30/2010	EQUITIES	LECG CORP	RESEARCH & CONSULTING SVC	1,895.40	-479.83
06/30/2010	EQUITIES	LECICO EGYPT SAE	EGYPT	289,482.04	-11,373.89
06/30/2010	EQUITIES	LEE & MAN PAPER MA HKD0.10	HONG KONG	221,049.38	0.00
06/30/2010	EQUITIES	LEE ENTERPRISES INC COM	PUBLISHING	44,216.85	-6,510.37
06/30/2010	EQUITIES	LEE KIM TAH HLDGS SGD0.10	SINGAPORE	38,256.57	-9,256.59
06/30/2010	EQUITIES	LEGACY BANCORP INC CL A	THRIFTS & MTG FINANCE	523.60	0.00
06/30/2010	EQUITIES	LEGACY OIL + GAS INC	CDN OIL & GAS EXPL & PROD	307,589.52	0.00
06/30/2010	EQUITIES	LEGACY OIL + GAS INC	CDN OIL & GAS EXPL & PROD	1,509,171.94	-73,777.59
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	13,296,793.30	-2,174,616.40
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	12,764,110.43	-13,483,404.07

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	13,653,727.20	-2,934,350.00
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	22,053,769.21	1,302,068.45
06/30/2010	EQUITIES	LEIGHTON HOLDINGS LTD ORD	AUSTRALIA	2,024,993.52	-487,175.23
06/30/2010	EQUITIES	LEIN HWA INDUSTRIAL TWD10	TAIWAN	85,046.67	0.00
06/30/2010	EQUITIES	LEND LEASE GROUP NPV	AUSTRALIA	8,696,773.88	-728,733.78
06/30/2010	EQUITIES	LENDER PROCESSING SVCS INC COM	DATA PROCNG/OUTSRCD SVCS	9,805,509.25	-706,047.06
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	6,092,065.33	-9,144,163.63
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	7,690,937.92	2,666,128.13
06/30/2010	EQUITIES	LENOVO GROUP LTD HKD0.025	HONG KONG	3,266,920.49	-910,319.02
06/30/2010	EQUITIES	LEONI AG NPV	GERMANY	20,191.41	10,672.26
06/30/2010	EQUITIES	LEOPALACE 21 CORP	OTHER FINANCING BUSINESS	1,018,555.77	-2,470,795.00
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	10,200,159.67	-1,739,434.25
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	4,346,710.72	-10,345,374.04
06/30/2010	EQUITIES	LEWIS GROUP LTD ZAR0.01	SOUTH AFRICA	123,478.58	0.00
06/30/2010	EQUITIES	LEXICON PHARMACEUTICALS INC	BIOTECHNOLOGY	-260,103.68	-39,033.34
06/30/2010	EQUITIES	LEXINGTON REALTY TRUST	OFFICE REITS	1,070,417.01	-972,045.81
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	24,963,710.67	-3,875,525.35
06/30/2010	EQUITIES	LG CHEMICAL KRW5000	SOUTH KOREA	4,421,739.55	0.00
06/30/2010	EQUITIES	LG DACOM CORP KRW5000	SOUTH KOREA	484,163.06	0.00
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	17,333,008.09	4,158,284.75
06/30/2010	EQUITIES	LG ELECTRONICS INC	SOUTH KOREA	1,476,723.25	0.00
06/30/2010	EQUITIES	LG FASHION CORP KRW5000	SOUTH KOREA	197,193.52	0.00
06/30/2010	EQUITIES	LG HOUSEHOLD & HEALTHCARE	SOUTH KOREA	1,826,281.70	120,023.92
06/30/2010	EQUITIES	LG INDL SYSTEMS KRW5000	SOUTH KOREA	241,086.08	0.00
06/30/2010	EQUITIES	LG INNOTEK CO KRW5000	SOUTH KOREA	1,630,991.46	334,480.10
06/30/2010	EQUITIES	LG INTL CORP KRW5000	SOUTH KOREA	285,284.40	0.00
06/30/2010	EQUITIES	LG LIFE SCIENCES KRW5000	SOUTH KOREA	185,656.11	0.00
06/30/2010	EQUITIES	LG MICRON KRW5000	SOUTH KOREA	91,788.35	0.00
06/30/2010	EQUITIES	LG UPLUS CORP	SOUTH KOREA	627,906.60	0.00
06/30/2010	EQUITIES	LHC GROUP INC COM	HEALTH CARE SERVICES	1,825,589.25	-156,688.07
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	32,010,871.87	6,599,008.94
06/30/2010	EQUITIES	LI HENG CHEMICAL FIBRE SGD0.1	SINGAPORE	10,472.03	-2,813.05
06/30/2010	EQUITIES	LI NING CO LTD HKD0.01	HONG KONG	1,769,222.36	220,162.70
06/30/2010	EQUITIES	LI PENG ENTERPRISE TWD10	TAIWAN	127,196.06	-47,263.32
06/30/2010	EQUITIES	LIANHUA SUPERMARKET HLDGS CO	CHINA	183,804.50	0.00
06/30/2010	EQUITIES	LIAONING CHENGDA 'A'CNY1	CHINA	35,695.81	0.00
06/30/2010	EQUITIES	LIBBEY INC COM	HOUSEWARES & SPECIALTIES	41,821.56	-1,716.04
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	21,651,151.43	2,219,216.39
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	19,115,565.00	-8,626,172.88
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	7,160,994.06	4,184,665.33



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	9,418,965.12	3,860,203.77
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	28,753,698.34	-3,582,320.25
06/30/2010	EQUITIES	LIC HOUSING FINANC INR10	INDIA	515,140.06	0.00
06/30/2010	EQUITIES	LIFE PARTNERS HLDGS INC COM	SPECIALIZED FINANCE	402,980.16	-10,164.46
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	25,263,393.75	8,061,744.03
06/30/2010	EQUITIES	LIFE TIME FITNESS INC	LEISURE FACILITIES	1,634,927.91	-191,898.44
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	6,805,039.40	-555,049.17
06/30/2010	EQUITIES	LIFESTYLE INTERNAT HKD0.01	HONG KONG	768,469.14	-162,790.86
06/30/2010	EQUITIES	LIFETIME BRANDS INC COM	HOUSEWARES & SPECIALTIES	117,661.76	-7,336.21
06/30/2010	EQUITIES	LIFEWAY FOODS INC COM	PACKAGED FOODS & MEATS	25,109.72	-6,926.15
06/30/2010	EQUITIES	LIG NON-LIFE INSURANCE CO LTD	SOUTH KOREA	268,710.76	42,803.63
06/30/2010	EQUITIES	LIGAND PHARMACEUTICAL INC CL B	BIOTECHNOLOGY	477,853.62	-398,308.36
06/30/2010	EQUITIES	LIGHT S A COM NPA	BRAZIL	220,403.88	951.36
06/30/2010	EQUITIES	LIHIR GOLD LTD ORD PGK0.10	PAPUA NEW GUINEA	7,349,743.15	307,335.18
06/30/2010	EQUITIES	LIHIR GOLD LTD SPONSORED ADR	PAPUA NEW GUINEA	1,259,650.00	422,449.20
06/30/2010	EQUITIES	LIMELIGHT NETWORKS INC COM	INTERNET SOFTWARE & SVCS	420,671.75	31,275.07
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	23,200,844.73	-159,970.13
06/30/2010	EQUITIES	LIMONEIRA CO COM	AGRICULTURAL PRODUCTS	2,546.10	-852.99
06/30/2010	EQUITIES	LIN TV CORP CL A	BROADCASTING	218,066.28	-318,565.39
06/30/2010	EQUITIES	LINAMAR CORP	CDN AUTO PARTS/EQUIPMENT	1,033,265.89	502,766.54
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	16,083,379.72	3,148,262.32
06/30/2010	EQUITIES	LINCOLN EDL SVCS CORP	EDUCATION SERVICES	516,520.74	-43,861.53
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	11,164,452.66	-440,424.00
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	27,084,904.56	-14,753,420.58
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	40,199,062.01	6,899,610.29
06/30/2010	EQUITIES	LINDSAY CORP	CONSTR,FARM MACH & HVY TR	1,236,512.11	-120,931.98
06/30/2010	EQUITIES	LINDT & SPRUENGLI CHF100 REGD	SWITZERLAND	1,305,664.90	-171,763.79
06/30/2010	EQUITIES	LINDT SPRUENGLI PTG CERT CHF10	SWITZERLAND	960,784.19	-316,012.78
06/30/2010	EQUITIES	LINEAR TECHNOLOGY CORP COM	SEMICONDUCTORS	21,352,434.57	-2,248,172.78
06/30/2010	EQUITIES	LING YUAN STEEL & 'A'CNY1	CHINA	14,424.55	0.00
06/30/2010	EQUITIES	LINGBAO GOLD COMPANY LIMITED	CHINA	25,270.67	0.00
06/30/2010	EQUITIES	LINGKAREN TRANS KOTA HLDGS	MALAYSIA	111,361.82	0.00
06/30/2010	EQUITIES	LINGSEN PRECISION INDUSTRIES	TAIWAN	547,593.49	107,862.17
06/30/2010	EQUITIES	LINK REAL ESTATE INVT	HONG KONG	2,850,188.19	314,841.06
06/30/2010	EQUITIES	LINTEC CORP Y50	OTHER PRODUCTS	958,044.80	41,474.31
06/30/2010	EQUITIES	LION ASIAPAC SGD0.25	SINGAPORE	16,202.28	-6,024.75
06/30/2010	EQUITIES	LION DIVERSIFIED MYR0.50	MALAYSIA	23,907.82	0.00
06/30/2010	EQUITIES	LION IND CORP MYR1(AFTER	MALAYSIA	350,465.44	-274,348.89
06/30/2010	EQUITIES	LIONBRIDGE TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	240,875.56	106,894.08
06/30/2010	EQUITIES	LIONS GATE ENTERTAINMENT CORP	CDN MOVIES & ENTERTAINMT	2,572,555.78	165,301.16

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LIPPO KARAWACI IDR250 (POST	INDONESIA	138,306.29	0.00
06/30/2010	EQUITIES	LIPPO LTD HKD0.10	HONG KONG	76,343.73	-130,392.51
06/30/2010	EQUITIES	LIQUIDITY SVCS INC COM	INTERNET SOFTWARE & SVCS	351,021.60	65,021.57
06/30/2010	EQUITIES	LITE-ON IT CORP TWD10	TAIWAN	2,601,992.42	414,524.10
06/30/2010	EQUITIES	LITE-ON SEMICONDUCT TWD10	TAIWAN	98,647.82	0.00
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	17,018,151.01	-4,047,197.74
06/30/2010	EQUITIES	LITHIA MTRS INC CL A	AUTOMOTIVE RETAIL	-1,018,389.84	-21,366.79
06/30/2010	EQUITIES	LITTELFUSE INC	ELECTRONIC COMPONENTS	1,250,270.33	132,002.15
06/30/2010	EQUITIES	LIU CHONG HING INVESTMENT HK\$1	HONG KONG	37,353.85	-7,919.95
06/30/2010	EQUITIES	LIVE INC PCL	THAILAND	129,872.90	0.00
06/30/2010	EQUITIES	LIVE NATION ENTERTAINMENT INC	MOVIES & ENTERTAINMENT	2,318,750.50	-87,689.29
06/30/2010	EQUITIES	LIVEPERSON INC COM	INTERNET SOFTWARE & SVCS	579,299.56	143,161.93
06/30/2010	EQUITIES	LIZ CLAIBORNE INC	APPAREL ACCESS & LUXURY	2,216,766.00	-4,249,657.55
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	11,773,698.32	1,918,388.22
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	26,165,638.39	-23,969,106.13
06/30/2010	EQUITIES	LLX LOGISTICA SA NPV	BRAZIL	178,997.70	0.00
06/30/2010	EQUITIES	LMI AEORSPACE INC COM	AEROSPACE & DEFENSE	1,127,539.23	358,168.40
06/30/2010	EQUITIES	LOBLAW COMPANIES LTD	CDN FOOD RETAIL	2,995,784.95	-25,892.81
06/30/2010	EQUITIES	LOCAL COM CORP COM	INTERNET SOFTWARE & SVCS	112,716.36	-11,632.53
06/30/2010	EQUITIES	LOCALIZA RENT A CAR SA COM NPV	BRAZIL	8,777,568.55	2,094,636.02
06/30/2010	EQUITIES	LOCK&LOCK CO LTD	SOUTH KOREA	1,502,011.02	304,257.66
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	84,235,660.00	4,432,413.79
06/30/2010	EQUITIES	LODGENET INTERACTIVE CORP	MOVIES & ENTERTAINMENT	133,882.77	-38,996.47
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	35,666,782.43	1,554,305.76
06/30/2010	EQUITIES	LOG-IN LOGISTICA INTERMODAL SA	BRAZIL	72,745.42	0.00
06/30/2010	EQUITIES	LOGICA ORD GBP0.10	SOFTWARE & COMP SERVICES	739,298.93	-61,266.26
06/30/2010	EQUITIES	LOGITECH INTL SA CHF0.25(REGD)	SWITZERLAND	1,173,304.66	-776,258.76
06/30/2010	EQUITIES	LOGMEIN INC	INTERNET SOFTWARE & SVCS	276,201.90	41,214.23
06/30/2010	EQUITIES	LOJAS RENNER SA COM NPV	BRAZIL	22,695,175.86	7,901,762.98
06/30/2010	EQUITIES	LONDON & STAMFORD PROPERTY LTD	REAL ESTATE INVEST & SVCS	-277,975.98	3,210.94
06/30/2010	EQUITIES	LONDON STOCK EXCHANGE GROUP	FINANCIAL SERVICES	804,754.20	-780,701.15
06/30/2010	EQUITIES	LONG BON INTERNATIONAL CO LTD	TAIWAN	169,802.22	-71,119.71
06/30/2010	EQUITIES	LONKING HOLDINGS LTD	CHINA	1,117,928.66	47,292.72
06/30/2010	EQUITIES	LONMIN ORD USD1	MINING	1,645,674.52	-1,530,568.24
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED	SWITZERLAND	5,922,840.03	-2,540,145.90
06/30/2010	EQUITIES	LOOPNET INC COM	INTERNET SOFTWARE & SVCS	515,492.64	53,452.89
06/30/2010	EQUITIES	LOPEZ HOLDINGS CORP PHP1	PHILIPPINES	120,479.14	0.00
06/30/2010	EQUITIES	LORAL SPACE & COMMUNICATIONS I	COMMUNICATIONS EQUIPMENT	534,555.36	104,021.00
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	32,676,184.76	9,910,508.15
06/30/2010	EQUITIES	LOTTE SHOPPING CENTER CO	SOUTH KOREA	710,968.09	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LOTTOMATICA SPA EUR1	ITALY	594,519.75	0.00
06/30/2010	EQUITIES	LOUISIANA PAC CORP COM	FOREST PRODUCTS	1,476,242.16	-1,709,739.79
06/30/2010	EQUITIES	LOULIS MILLS EUR0.62(REGD)	GREECE	880.83	-209.95
06/30/2010	EQUITIES	LOW & BONAR ORD GBP0.05	GENERAL INDUSTRIALS	55,389.47	-199,595.53
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	110,246,109.76	-24,690,821.63
06/30/2010	EQUITIES	LPI CAPITAL BHD	MALAYSIA	71,488.73	0.00
06/30/2010	EQUITIES	LPN DEVELOPMENT PUBLIC CO	THAILAND	167,318.18	0.00
06/30/2010	EQUITIES	LPS BRASIL-CONSULTORIA DE	BRAZIL	321,429.65	0.00
06/30/2010	EQUITIES	LSB INDS INC	DIVERSIFIED CHEMICALS	365,798.73	-36,295.14
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	14,585,946.80	-3,204,674.20
06/30/2010	EQUITIES	LSI INDS INC OHIO COM	ELECTRIC COMP & EQUIP	158,809.84	-161,137.53
06/30/2010	EQUITIES	LSR GROUP OAO GDR EACH REPR	RUSSIA	2,915,396.76	0.00
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	1,878,886.32	93,389.01
06/30/2010	EQUITIES	LTK ENGINEERING CO TWD10	TAIWAN	164,335.29	-8,035.80
06/30/2010	EQUITIES	LTX-CREDENCE CORP COM	SEMICONDUCTOR EQUIPMENT	266,201.12	-24,296.73
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	38,044,212.27	12,261,739.05
06/30/2010	EQUITIES	LUCKY CEMENT(PAKISTAN)PKR10	PAKISTAN	59,686.84	0.00
06/30/2010	EQUITIES	LUEN THAI HLDGS ORD USD0.01	CHINA	10,928.26	-1,119.78
06/30/2010	EQUITIES	LUFKIN INDS INC COM	OIL & GAS EQUIP/SVCS	2,002,214.48	793,445.67
06/30/2010	EQUITIES	LUKOIL HLDGS RUB0.025	RUSSIA	917,927.19	0.00
06/30/2010	EQUITIES	LUKOIL OAO-SPON ADR	RUSSIA	21,863,953.10	-2,529,332.19
06/30/2010	EQUITIES	LULULEMON ATHLETICA COM	APPAREL ACCESS & LUXURY	5,410,857.50	-738,289.80
06/30/2010	EQUITIES	LUMBER LIQUIDATORS HLDGS INC	HOME IMPROVEMENT RETAIL	3,767,281.74	885,960.78
06/30/2010	EQUITIES	LUMINEX CORP DEL COM	LIFE SCIENCES TOOLS & SVC	3,469,376.90	80,040.50
06/30/2010	EQUITIES	LUNDBECK (H) A/S DKK5	DENMARK	1,572,006.21	0.00
06/30/2010	EQUITIES	LUNDIN MINING CORP	CDN DIV METALS & MINING	1,517,958.88	-378,343.69
06/30/2010	EQUITIES	LUPIN LTD INR1 (DEMAT T5)	INDIA	3,135,119.68	894,370.88
06/30/2010	EQUITIES	LUTHAI TEXTILE 'A' CNY1	CHINA	11,550.39	0.00
06/30/2010	EQUITIES	LUTHAI TEXTILE 'B' CNY1	CHINA	136,340.24	0.00
06/30/2010	EQUITIES	LUXOTTICA GROUP EUR0.06	ITALY	1,423,954.30	-207,580.04
06/30/2010	EQUITIES	LUZHOU LAOJIAO CO LTD A	CHINA	22,408.90	0.00
06/30/2010	EQUITIES	LVMH MOET HENNESSY EUR0.30	FRANCE	13,132,798.31	2,080,606.16
06/30/2010	EQUITIES	LYDALL INC	INDUSTRIAL MACHINERY	4,668.04	-321.08
06/30/2010	EQUITIES	LYNAS CORP NPV POST RECONST	AUSTRALIA	-207,768.65	-19,322.54
06/30/2010	EQUITIES	LYONDELLBASELL INDU-CL A-W/I	NETHERLANDS	727,976.87	0.00
06/30/2010	EQUITIES	LYONDELLBASELL INDU-CL B W/I	NETHERLANDS	997,768.17	0.00
06/30/2010	EQUITIES	L1 IDENTITY SOLUTIONS INC COM	ELECTRONIC EQUIP & INSTR	780,228.54	-483,922.60
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	919,259.10	-117,089.22
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	22,708,409.25	310,281.91
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	5,070,804.20	-2,940,996.69

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	M DIAS BRANCO SA IND COM NPV	BRAZIL	278,656.75	0.00
06/30/2010	EQUITIES	M-REAL OYJ ORD'B'EUR1.70	FINLAND	987,858.95	526,856.66
06/30/2010	EQUITIES	M/I HOMES INC	HOMEBUILDING	325,812.72	-522,992.97
06/30/2010	EQUITIES	MAABAROT PRODUCTS ILS1	ISRAEL	63,936.28	0.00
06/30/2010	EQUITIES	MABUCHI MOTOR Y50	ELECTRIC APPLIANCES	1,531,654.13	-200,093.48
06/30/2010	EQUITIES	MAC GRAY CORP COM	SPECIALIZED CONSUMER SVCS	59,276.30	-4,236.50
06/30/2010	EQUITIES	MACARTHUR COAL LTD NPV	AUSTRALIA	582,892.11	38,545.19
06/30/2010	EQUITIES	MACDONALD DETTWILER & ASSOC	CDN APPLICATION SOFTWARE	539,705.45	49,694.36
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	37,128,287.16	-3,288,234.44
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	8,788,039.35	-1,775,223.88
06/30/2010	EQUITIES	MACMAHON HLDGS NPV	AUSTRALIA	558,987.57	55,291.65
06/30/2010	EQUITIES	MACNICA INC NPV	ELECTRIC APPLIANCES	370,122.05	75,154.13
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	7,526,422.69	-2,522,637.35
06/30/2010	EQUITIES	MACQUARIE INTL INFRASTRUCTURE	SINGAPORE	456,131.37	165,950.71
06/30/2010	EQUITIES	MACROMILL INC NPV	SERVICES	282,295.07	61,773.84
06/30/2010	EQUITIES	MACRONIX INTERNATIONAL TW\$10	TAIWAN	10,194,470.81	3,432,099.32
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	28,570,621.90	-10,297,696.55
06/30/2010	EQUITIES	MADECO SA NPV	CHILE	64,338.26	0.00
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	3,872,531.25	1,121,834.02
06/30/2010	EQUITIES	MAEDA CORP Y50	JAPAN	103,282.07	-13,797.25
06/30/2010	EQUITIES	MAEDA ROAD CONSTRUCTION Y50	CONSTRUCTION	795,336.97	-144,266.14
06/30/2010	EQUITIES	MAEIL DAIRY INDUST KRW500	SOUTH KOREA	74,502.76	0.00
06/30/2010	EQUITIES	MAEZAWA KAISEI INDUSTRIES CO	CONSTRUCTION	87,971.82	-62,714.97
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	6,615,288.48	262,876.73
06/30/2010	EQUITIES	MAGMA DESIGN AUTOMATION INC	APPLICATION SOFTWARE	58,188.76	-5,292.31
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	12,874,722.94	622,090.64
06/30/2010	EQUITIES	MAGNA INTL INC CL A	CDN AUTO PARTS/EQUIPMENT	3,298,000.00	604,965.00
06/30/2010	EQUITIES	MAGNIFICENT ESTATES ORD	HONG KONG	6,308.85	772.92
06/30/2010	EQUITIES	MAGNIT GDR(5 GDRS REP 1 ORD)	RUSSIA	935,389.00	-92,969.23
06/30/2010	EQUITIES	MAGNIT OJSC SPONSORED GDR 144A	RUSSIA	1,062,800.23	0.00
06/30/2010	EQUITIES	MAGNIT RUB0.0100	RUSSIA	6,843,743.87	0.00
06/30/2010	EQUITIES	MAGNITOGORSK IRON & STEEL	RUSSIA	3,531,212.20	-1,107,626.32
06/30/2010	EQUITIES	MAGNUM HUNTER RESOURCES CORP	OIL & GAS EXPL & PROD	329,201.80	-5,873.26
06/30/2010	EQUITIES	MAGYAR OLAJ ES GAZIPARE	HUNGARY	11,048,958.11	0.00
06/30/2010	EQUITIES	MAGYAR TELEKOM HUF100 REGD	HUNGARY	238,284.30	0.00
06/30/2010	EQUITIES	MAH SING GROUP BHD MYR0.50	MALAYSIA	58,927.13	0.00
06/30/2010	EQUITIES	MAHANAGAR TELEPHONE NIGAM	INDIA	68,029.23	0.00
06/30/2010	EQUITIES	MAIDEN HOLDINGS LTD SHS	REINSURANCE	751,440.29	120,062.16
06/30/2010	EQUITIES	MAIDENFORM BRANDS INC	APPAREL ACCESS & LUXURY	-74,700.84	171,357.82
06/30/2010	EQUITIES	MAILIS EUR0.76	GREECE	4,009.26	-43,723.42

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MAIN STR CAP CORP COM	ASSET MGMT & CUSTODY BNKS	73,046.37	2,485.62
06/30/2010	EQUITIES	MAINSOURCE FINL GROUP INC	REGIONAL BANKS	151,416.06	-128,481.81
06/30/2010	EQUITIES	MAIRE TECNIMONT SPA	ITALY	2,421,014.08	-20,252.82
06/30/2010	EQUITIES	MAKALOT INDUSTRIAL TWD10	TAIWAN	198,738.45	0.00
06/30/2010	EQUITIES	MAKHTESHIM AGAM INDS ILS1	ISRAEL	288,744.11	-16,443.82
06/30/2010	EQUITIES	MAKITA CORP Y50	MACHINERY	2,754,443.68	-551,015.17
06/30/2010	EQUITIES	MAKO SURGICAL CORP	HEALTH CARE EQUIPMENT	132,891.30	18,373.59
06/30/2010	EQUITIES	MALAY BUILDING SOC MYR1	MALAYSIA	67,236.76	-13,256.16
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	3,315,554.61	113,044.02
06/30/2010	EQUITIES	MALAYSIA AIRPORTS HLDGS BHD	MALAYSIA	192,076.64	0.00
06/30/2010	EQUITIES	MALAYSIAN NATL REI MYR1	MALAYSIA	153,236.55	0.00
06/30/2010	EQUITIES	MALAYSIAN PACIFIC INDS BHD	MALAYSIA	85,379.92	0.00
06/30/2010	EQUITIES	MAN GROUP	FINANCIAL SERVICES	7,399,149.60	-4,134,176.38
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	14,094,570.31	1,334,809.86
06/30/2010	EQUITIES	MANAGEM COM STK MD100	MOROCCO	97,351.17	0.00
06/30/2010	EQUITIES	MANAGEMENT CONSULT ORD GBP0.01	SUPPORT SERVICES	92,199.51	-78,776.00
06/30/2010	EQUITIES	MANDARIN ORIENTAL INTL ORD	SINGAPORE	3,638,040.00	1,883,383.87
06/30/2010	EQUITIES	MANHATTAN ASSOCS INC COM	APPLICATION SOFTWARE	2,361,586.00	560,449.72
06/30/2010	EQUITIES	MANI INC JPY50	PRECISION INSTRUMENTS	397,102.78	-12,872.67
06/30/2010	EQUITIES	MANILA WATER CO PHP1	PHILIPPINES	1,523,557.09	102,526.44
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	4,505,133.42	-3,029,555.34
06/30/2010	EQUITIES	MANNKIND CORP	BIOTECHNOLOGY	607,733.73	-325,527.99
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	15,634,096.24	-343,649.59
06/30/2010	EQUITIES	MANTECH INTERNATIONAL CORP	IT CONSULTNG & OTHER SVCS	3,386,613.78	-371,192.90
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATHLH INS	13,706,654.21	-13,335,790.58
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	1,662,606.59	-388,714.92
06/30/2010	EQUITIES	MAP PHARMACEUTICALS INC	PHARMACEUTICALS	314,552.00	50,570.50
06/30/2010	EQUITIES	MAPFRE SA EUR0.10	SPAIN	1,015,857.73	-282,356.31
06/30/2010	EQUITIES	MAPFRE SA EUR0.10 RFD	SPAIN	32,768.80	2,868.46
06/30/2010	EQUITIES	MAPLE LEAF FOODS INC	CDN PACKAGED FOODS & MEAT	149,408.55	-35,111.86
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	91,414,704.25	10,302,864.07
06/30/2010	EQUITIES	MARCHEX INC	INTERNET SOFTWARE & SVCS	277,103.75	-338,829.01
06/30/2010	EQUITIES	MARCUS CORP	HOTELS, RESORTS & CRUISE	295,076.32	-308,882.71
06/30/2010	EQUITIES	MARDIN CIMENTO TRY1	TURKEY	65,722.50	0.00
06/30/2010	EQUITIES	MARFIN INVESTMENT GROUP HLDGS	GREECE	239,134.54	-357,397.51
06/30/2010	EQUITIES	MARFIN POPULAR BANK PUBLIC CO	CYPRUS	41,438.53	-7,547.01
06/30/2010	EQUITIES	MARFRIG FRIGORIFICOS COM	BRAZIL	4,091,008.36	0.00
06/30/2010	EQUITIES	MARICO LTD INR1 (POST	INDIA	55,550.37	0.00
06/30/2010	EQUITIES	MARINE HARVEST NOK.75	NORWAY	1,144,236.68	-313,417.38
06/30/2010	EQUITIES	MARINE PRODS CORP COM	LEISURE PRODUCTS	18,587.44	1,839.04

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MARINEMAX INC COM	SPECIALTY STORES	323,924.50	-56,516.06
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	6,776,317.08	241,264.30
06/30/2010	EQUITIES	MARISA LOJAS SA	BRAZIL	198,098.20	33,112.20
06/30/2010	EQUITIES	MARISA SA COM NPV	BRAZIL	376,582.64	0.00
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	9,410,860.00	-189,798.46
06/30/2010	EQUITIES	MARKET POST TOWER	OTHER	1,325,377.70	549,508.70
06/30/2010	EQUITIES	MARKETAXESS HLDGS INC	SPECIALIZED FINANCE	1,062,491.92	233,052.85
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	17,404,467.51	-3,087,417.85
06/30/2010	EQUITIES	MAROC TELECOM MAD6	MOROCCO	1,943,604.34	-201,049.27
06/30/2010	EQUITIES	MARR EUR0.50	ITALY	297,392.05	-45,458.97
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	34,730,250.30	-739,510.80
06/30/2010	EQUITIES	MARS ENGINEERING JPY50	OTHER PRODUCTS	1,613.59	0.00
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	35,447,066.60	-5,768,780.41
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	9,182,020.94	-13,430,571.74
06/30/2010	EQUITIES	MARSHALLS GROUP ORD GBP0.25	CONSTRUCTION & MATERIALS	8,372.01	-3,764.55
06/30/2010	EQUITIES	MARSTON'S PLC ORD GBP0.07375	BEVERAGES	175,719.28	-193,148.98
06/30/2010	EQUITIES	MARTEK BIOSCIENCES CORP	BIOTECHNOLOGY	1,852,272.62	-588,761.40
06/30/2010	EQUITIES	MARTEN TRANS LTD COM	TRUCKING	2,046,601.42	433,586.32
06/30/2010	EQUITIES	MARTHA STEWART LIVING	PUBLISHING	183,806.28	-475,988.90
06/30/2010	EQUITIES	MARTIFER SGPS SA EUR0.5	PORTUGAL	16,591.27	-21,428.15
06/30/2010	EQUITIES	MARTIN MARIETTA MATLS INC COM	CONSTRUCTION MATERIALS	4,417,668.09	1,500,666.64
06/30/2010	EQUITIES	MARTINREA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	284,235.64	-380,830.29
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	18,721,260.43	-4,428,250.20
06/30/2010	EQUITIES	MARUDAI FOOD CO Y50	FOODS	844,951.41	-115,353.74
06/30/2010	EQUITIES	MARUI GROUP CO LTD Y50	RETAIL TRADE	874,738.39	-365,727.86
06/30/2010	EQUITIES	MARUICHI STEEL TUBE Y50	METAL PRODUCTS	542,382.25	-231,475.39
06/30/2010	EQUITIES	MARUTI SUZUKI INDIA LTD INR5	INDIA	232,128.02	0.00
06/30/2010	EQUITIES	MARUWA CO JPY50	PRECISION INSTRUMENTS	47,320.60	1,121.38
06/30/2010	EQUITIES	MARUWN CORPORATION JPY50	OTHER PRODUCTS	22,560.74	-13,803.76
06/30/2010	EQUITIES	MARUZEN SHOWA UNYU Y50	TRANSPORTATION EQUIPMENT	89,546.84	-28,364.37
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	26,760,558.80	946,864.96
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	13,614,875.48	-19,879,484.76
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	6,425,104.69	-411,847.80
06/30/2010	EQUITIES	MASISA S A COM NPV	CHILE	85,264.88	0.00
06/30/2010	EQUITIES	MASPRO DENKOH CORP Y50	INFORMATN & COMMUNICATION	94,920.33	-14,091.38
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	10,302,198.00	-2,224,691.72
06/30/2010	EQUITIES	MASSMART ZAR0.01	SOUTH AFRICA	30,400,697.35	11,110,560.19
06/30/2010	EQUITIES	MASTEC INC	CONSTRUCTION & ENGINEERNG	593,487.80	110,721.05
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	89,987,830.47	15,506,361.13
06/30/2010	EQUITIES	MATAHARI PUTRA PRIMA TBK	INDONESIA	99,587.24	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MATRIX SVC CO	OIL & GAS EQUIP/SVCS	1,074,988.46	-51,361.65
06/30/2010	EQUITIES	MATRIX INITIATIVES INC	PHARMACEUTICALS	43,700.00	-5,328.62
06/30/2010	EQUITIES	MATSUDA SANGYO JPY50	FOODS	200,992.20	-26,711.33
06/30/2010	EQUITIES	MATSUI CONST CO Y50	CONSTRUCTION	83,286.25	-30,635.49
06/30/2010	EQUITIES	MATSUI SECURITIES CO NPV	SEC & COMMODITIES FUTURES	1,165,190.47	-153,522.41
06/30/2010	EQUITIES	MATSUMOTOKIYOSHI HOLDINGS CO	RETAIL TRADE	1,831,120.27	-12,036.95
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	28,040,047.04	2,143,372.90
06/30/2010	EQUITIES	MATTHEWS INTL CORP PA CL A	SPECIALIZED CONSUMER SVCS	1,406,874.72	-210,432.04
06/30/2010	EQUITIES	MATTSON TECHNOLOGY INC	SEMICONDUCTOR EQUIPMENT	16,444.81	-1,682.23
06/30/2010	EQUITIES	MAUREL ET PROM EUR0.77	FRANCE	-87,671.63	5,490.17
06/30/2010	EQUITIES	MAVERICK MEDIA LLC	OTHER	286,087.26	-19,014,140.74
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	19,140,776.27	-262,789.68
06/30/2010	EQUITIES	MAXIMUS INC COM	IT CONSULTNG & OTHER SVCS	2,242,983.33	905,089.66
06/30/2010	EQUITIES	MAXIS BHD 6012	MALAYSIA	9,837,148.28	234,802.50
06/30/2010	EQUITIES	MAXITRANS INDS NPV	AUSTRALIA	27,625.49	-38,014.58
06/30/2010	EQUITIES	MAXLINEAR INC	SEMICONDUCTORS	9,254.76	-788.91
06/30/2010	EQUITIES	MAXVALU TOKAI CO LTD	FOODS	3,420.73	-0.42
06/30/2010	EQUITIES	MAXWELL TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	1,134,573.60	-153,107.79
06/30/2010	EQUITIES	MXYGEN INC COM	BIOTECHNOLOGY	448,051.66	-182,054.85
06/30/2010	EQUITIES	MAYR-MELNHOF KARTON AG AUSH100	AUSTRIA	410,711.14	-55,151.04
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	3,255,142.02	-1,067,937.07
06/30/2010	EQUITIES	MB FINL INC NEW COM	REGIONAL BANKS	2,267,946.75	-262,913.48
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	2,832,421.68	-15,759,372.29
06/30/2010	EQUITIES	MBK PCL ALIEN MKT THBH10	THAILAND	104,578.26	0.00
06/30/2010	EQUITIES	MCAFREE INC	SYSTEMS SOFTWARE	13,079,070.72	1,111,382.16
06/30/2010	EQUITIES	MCCLATCHY CO (HOLDING CO)CL A	PUBLISHING	318,085.04	-12,967.29
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	14,151,336.16	1,032,089.24
06/30/2010	EQUITIES	MCCORMICK & SCHMICKS SEAFOOD	RESTAURANTS	1,808,259.24	-250,447.95
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	15,501,737.10	-8,734,881.01
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	203,282,592.66	75,285,928.21
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	2,401,738.09	141,883.83
06/30/2010	EQUITIES	MCG CAPITAL CORP	ASSET MGMT & CUSTODY BNKS	696,994.66	-438,263.28
06/30/2010	EQUITIES	MCGRATH RENT CORP	DIVERSIFIED SUPPORT SVCS	911,245.56	117,595.39
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	30,747,142.86	-10,837,581.97
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	63,378,026.22	22,711,434.60
06/30/2010	EQUITIES	MCMORAN EXPLORATION CO	OIL & GAS EXPL & PROD	1,148,085.18	-251,389.83
06/30/2010	EQUITIES	MCPHERSONS LTD NPV	AUSTRALIA	59,834.77	3,011.38
06/30/2010	EQUITIES	MDS INC	CDN LIFE SCI TOOLS & SVC	522,245.33	-262,007.34
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	10,304,223.55	-747,241.00
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	34,109,886.49	6,008,015.82

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEADOWBROOK INSURANCE GROUP IN	PROPERTY & CASUALTY INS	1,452,273.66	349,026.62
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	16,240,387.80	-3,493,498.43
06/30/2010	EQUITIES	MEASUREMENT SPECIALTIES INC	ELECTRC MANUFACTNG SVCS	275,465.90	-23,110.34
06/30/2010	EQUITIES	MECALUX SA EUR1	SPAIN	6,931.29	2,638.63
06/30/2010	EQUITIES	MECHEL OAO SPONSORED	RUSSIA	79,339.68	0.00
06/30/2010	EQUITIES	MECOM GROUP PLC	MEDIA	3,062.22	201.47
06/30/2010	EQUITIES	MEDA AB SER A NPV (POST SPLIT)	SWEDEN	468,271.01	-261,222.36
06/30/2010	EQUITIES	MEDALLION FINANICAL CORP	SPECIALIZED FINANCE	78,025.20	-22,282.39
06/30/2010	EQUITIES	MEDASSETS INC COM	HEALTH CARE TECHNOLOGY	4,451,970.44	851,223.85
06/30/2010	EQUITIES	MEDCATH CORP COM	HEALTH CARE FACILITIES	253,995.90	-155,479.81
06/30/2010	EQUITIES	MEDCO ENERGI INTL IDR100	INDONESIA	41,535.83	0.00
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	133,598,743.20	38,020,976.25
06/30/2010	EQUITIES	MEDI-CLINIC CORP ZAR0.10	SOUTH AFRICA	230,976.52	0.00
06/30/2010	EQUITIES	MEDIA GEN INC CL A	PUBLISHING	32,295.84	-3,421.84
06/30/2010	EQUITIES	MEDIACOM COMMUNICATIONS CORP	CABLE & SATELLITE	501,170.88	43,483.75
06/30/2010	EQUITIES	MEDIAL SAUDE S.A. NPV	BRAZIL	113,438.11	0.00
06/30/2010	EQUITIES	MEDIASET EUR0.52	ITALY	4,577,978.79	-1,370,063.28
06/30/2010	EQUITIES	MEDIATEK INC	TAIWAN	32,893,963.52	4,860,703.34
06/30/2010	EQUITIES	MEDICA/FRANCE	FRANCE	-131,174.17	1,493.41
06/30/2010	EQUITIES	MEDICAL ACTION INDS INC	HEALTH CARE SUPPLIES	197,523.26	-3,538.79
06/30/2010	EQUITIES	MEDICAL PROPERTIES TRUST INC	SPECIALIZED REITS	2,708,403.56	104,322.99
06/30/2010	EQUITIES	MEDICINES CO COM	PHARMACEUTICALS	1,577,020.30	-957,701.94
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	3,197,272.32	-359,471.65
06/30/2010	EQUITIES	MEDIDATA SOLUTIONS INC	HEALTH CARE TECHNOLOGY	3,454,827.64	-65,832.35
06/30/2010	EQUITIES	MEDIFAST INC	PERSONAL PRODUCTS	1,089,645.05	409,715.47
06/30/2010	EQUITIES	MEDINET NASR HOUSING EGP5	EGYPT	59,563.30	0.00
06/30/2010	EQUITIES	MEDIOBANCA SPA EUR0.5	ITALY	1,763,769.28	-1,916,832.59
06/30/2010	EQUITIES	MEDIOLANUM NPV POST SUBD	ITALY	470,832.19	-162,361.99
06/30/2010	EQUITIES	MEDION AG NPV	GERMANY	467,146.05	192,352.10
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	2,730,932.54	-255,592.38
06/30/2010	EQUITIES	MEDIQ NV EUR0.25	NETHERLANDS	580,226.78	-383,685.43
06/30/2010	EQUITIES	MEDIVATION INC	BIOTECHNOLOGY	415,550.72	-433,497.15
06/30/2010	EQUITIES	MEDIVIR SER'B' SEK5	SWEDEN	-1,249.68	-5.81
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	14,973,492.99	1,952,313.07
06/30/2010	EQUITIES	MEDQUIST INC COM	HEALTH CARE TECHNOLOGY	71,577.59	3,933.36
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	116,851,856.94	-34,820,741.32
06/30/2010	EQUITIES	MEDUSA MINING LTD NPV	AUSTRALIA	707,303.49	-100,809.43
06/30/2010	EQUITIES	MEETIC EUR0.10	FRANCE	630,333.54	7,418.65
06/30/2010	EQUITIES	MEGA FINANCIAL HOLDING CO LTD	TAIWAN	927,620.97	0.00
06/30/2010	EQUITIES	MEGA URANIUM LTD	CDN COAL/CONSUMABLE FUEL	16,021.27	-26,307.10



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEGACABLE HOLDINGS SAB DE CV	MEXICO	3,899,432.26	0.00
06/30/2010	EQUITIES	MEGACHIPS CORP JPY50	ELECTRIC APPLIANCES	456.83	0.00
06/30/2010	EQUITIES	MEGANE TOP CO JPY50	RETAIL TRADE	491.23	0.00
06/30/2010	EQUITIES	MEGASTUDY KRW500	SOUTH KOREA	7,083,319.59	-1,540,299.02
06/30/2010	EQUITIES	MEGAWORLD CORP PHP1	PHILIPPINES	98,059.58	0.00
06/30/2010	EQUITIES	MEGGITT ORD5P	ELECTRONIC & ELECT EQUIP	15,623,437.03	3,467,045.92
06/30/2010	EQUITIES	MEGMILK SNOW BRAND CO LTD	FOODS	509,468.25	54,313.55
06/30/2010	EQUITIES	MEIJI DAIRIES CORP Y50	FOODS	768.69	0.00
06/30/2010	EQUITIES	MEIJI HOLDINGS CO NPV	FOODS	1,425,214.40	-195,995.15
06/30/2010	EQUITIES	MEISEI INDUSTRIAL JPY50	OTHER PRODUCTS	82,992.43	-40,767.71
06/30/2010	EQUITIES	MEITEC Y50	SERVICES	-809,639.51	16,050.53
06/30/2010	EQUITIES	MELA SCIENCES INC	HEALTH CARE EQUIPMENT	256,486.56	-50,893.01
06/30/2010	EQUITIES	MELCO HLDGS INC NPV	OTHER PRODUCTS	1,173,155.54	307,920.51
06/30/2010	EQUITIES	MELCO INTERNATIONAL	HONG KONG	104,698.12	-11,394.12
06/30/2010	EQUITIES	MELISRON ILS1	ISRAEL	94,816.49	0.00
06/30/2010	EQUITIES	MELLANOX TECHNOLOGIES LTD COM	ISRAEL	80,357.55	0.00
06/30/2010	EQUITIES	MELLANOX TECHNOLOGIES LTD SHS	ISRAEL	3,655,022.40	624,538.08
06/30/2010	EQUITIES	MELROSE ORD GBP0.002	GENERAL INDUSTRIALS	734,965.92	-7,262.10
06/30/2010	EQUITIES	MELROSE RESOURCES ORD GBP0.10	OIL & GAS PRODUCERS	594,357.63	-34,608.89
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	3,040,253.84	-11,863,074.71
06/30/2010	EQUITIES	MENS WEARHOUSE INC COM	APPAREL RETAIL	2,786,387.04	-576,043.87
06/30/2010	EQUITIES	MENTOR GRAPHICS CORP COM	APPLICATION SOFTWARE	2,184,817.20	-155,862.75
06/30/2010	EQUITIES	MERCADOLIBRE INC	INTERNET SOFTWARE & SVCS	1,820,752.40	1,036,123.81
06/30/2010	EQUITIES	MERCATOR LINES INR1	INDIA	233,115.10	-35,178.65
06/30/2010	EQUITIES	MERCATOR POSLOVNI SISTEM	SLOVENIA	504,430.97	-38,025.34
06/30/2010	EQUITIES	MERCHANTS BANCSHARES INC	REGIONAL BANKS	207,912.54	-4,462.55
06/30/2010	EQUITIES	MERCIALYS EUR1	FRANCE	926,138.74	0.00
06/30/2010	EQUITIES	MERCIAN CORP Y50	FOODS	112,815.01	-54,237.31
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	365,834,594.24	47,756,775.48
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	38,559,708.62	-8,587,681.25
06/30/2010	EQUITIES	MERCURIES & ASSOC TWD10	TAIWAN	78,799.11	-45.88
06/30/2010	EQUITIES	MERCURY COMPUTER SYS INC COM	ELECTRC MANUFACTNG SVCS	592,200.78	-468,926.15
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	3,286,192.00	-544,978.83
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	6,183,881.11	-1,615,673.01
06/30/2010	EQUITIES	MERGE HEALTHCARE INC COM	HEALTH CARE EQUIPMENT	64,339.87	-16,346.53
06/30/2010	EQUITIES	MERIDA INDUSTRY TWD10	TAIWAN	116,521.52	0.00
06/30/2010	EQUITIES	MERIDIAN BIOSCIENCE INC	HEALTH CARE SUPPLIES	1,021,326.00	-101,963.40
06/30/2010	EQUITIES	MERIDIAN INTST BANCORP INC COM	THRIFTS & MTG FINANCE	145,678.50	18,583.74
06/30/2010	EQUITIES	MERIT MED SYS INC COM	HEALTH CARE SUPPLIES	778,495.08	156,572.79
06/30/2010	EQUITIES	MERITAGE HOMES CORP COM	HOMEBUILDING	2,224,613.16	-697,326.81

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MERITZ FIRE & MARINE INSURANCE	SOUTH KOREA	263,992.23	0.00
06/30/2010	EQUITIES	MERSEN EUR2	FRANCE	6,026,981.63	-1,146,664.07
06/30/2010	EQUITIES	MERU NETWORKS INC	COMMUNICATIONS EQUIPMENT	9,238.94	-586.66
06/30/2010	EQUITIES	MESSAGE CO NPV	SERVICES	17,430.22	83,320.17
06/30/2010	EQUITIES	MET PRO CORP	INDUSTRIAL MACHINERY	96,398.84	1,443.95
06/30/2010	EQUITIES	METABOLIX INC COM	BIOTECHNOLOGY	-147,192.66	83,184.28
06/30/2010	EQUITIES	METALICO INC	ENVIRON & FACILITIES SVCS	285,377.94	-96,754.25
06/30/2010	EQUITIES	METALS USA HOLDINGS CORP	STEEL	36,463.05	-2,247.05
06/30/2010	EQUITIES	METALURGICA GERDAU PRF NPV	BRAZIL	8,273,600.84	3,029,122.62
06/30/2010	EQUITIES	METCASH LIMITED NPV	AUSTRALIA	1,403,121.26	16,695.49
06/30/2010	EQUITIES	METHANEX CORP	CDN COMMODITY CHEMICALS	2,767,966.87	-453,420.36
06/30/2010	EQUITIES	METHODE ELECTRS INC COM	ELECTRC MANUFACTNG SVCS	1,361,953.94	102,104.24
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	71,684,452.48	-687,670.22
06/30/2010	EQUITIES	METOREX ZAR0.10	SOUTH AFRICA	76,120.03	0.00
06/30/2010	EQUITIES	METRO AG ORD NPV	GERMANY	6,920,969.44	-522,267.52
06/30/2010	EQUITIES	METRO BANCORP INC	REGIONAL BANKS	102,273.92	-10,287.55
06/30/2010	EQUITIES	METRO HLDGS SGD1	SINGAPORE	176,921.42	-46,773.25
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	5,043,058.46	286,513.15
06/30/2010	EQUITIES	METRO LABEL CORP	OTHER	0.00	0.00
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	5,541,624.27	-6,175,927.08
06/30/2010	EQUITIES	METROPOLITAN BANK & TRUST CO	PHILIPPINES	1,159,964.95	216,183.20
06/30/2010	EQUITIES	METROPOLITAN HLTH NETWORKS INC	MANAGED HEALTH CARE	70,377.64	19,655.77
06/30/2010	EQUITIES	METROPOLITAN HOLDINGS LTD	SOUTH AFRICA	262,556.67	0.00
06/30/2010	EQUITIES	METSO OYJ EUR1.70	FINLAND	4,137,676.92	-511,029.96
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	15,914,084.43	4,568,612.36
06/30/2010	EQUITIES	MEXICHEM SA DE CV COM NPV	MEXICO	913,205.99	0.00
06/30/2010	EQUITIES	MEYER BURGER TECH	SWITZERLAND	1,545,490.33	137,619.65
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	2,775,197.04	-1,272,709.74
06/30/2010	EQUITIES	MFA FINANCIAL INC	MORTGAGE REITS	-2,157,581.00	-323,400.25
06/30/2010	EQUITIES	MGE ENERGY INC	ELECTRIC UTILITIES	1,468,485.84	136,428.30
06/30/2010	EQUITIES	MGIC INVT CORP WIS COM	THRIFTS & MTG FINANCE	1,924,962.65	-3,590,191.67
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	2,457,824.04	-16,229,925.63
06/30/2010	EQUITIES	MGP INGREDIENTA INC	DISTILLERS & VINTNERS	33,309.12	-2,886.64
06/30/2010	EQUITIES	MICHAEL BAKER CORP	CONSTRUCTION & ENGINEERNG	847,825.70	48,367.93
06/30/2010	EQUITIES	MICHAEL PAGE INTL ORD GBP0.01	SUPPORT SERVICES	1,658,625.29	120,387.83
06/30/2010	EQUITIES	MICHANIKI SA EUR1.48(REGD)	GREECE	14,536.53	-28,787.29
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	34,547,059.50	7,297,913.15
06/30/2010	EQUITIES	MICHINOKU BANK Y50	BANKS	118,514.41	-63,283.88
06/30/2010	EQUITIES	MICREL INC	SEMICONDUCTORS	1,321,302.92	185,133.08
06/30/2010	EQUITIES	MICRO FOCUS ORD GBP0.10	SOFTWARE & COMP SERVICES	3,396,558.14	30,280.36

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MICRO STAR INTL TWD10	TAIWAN	1,355,810.26	-1,873.12
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	18,729,437.72	823,013.60
06/30/2010	EQUITIES	MICROMET INC COM	BIOTECHNOLOGY	397,718.88	-5,101.49
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	17,708,509.92	-2,628,961.25
06/30/2010	EQUITIES	MICRONAS SEMICONDUCTOR CHF0.05	SWITZERLAND	172,369.82	-21,503.03
06/30/2010	EQUITIES	MICRONIC LASER SYSTEM SEK1	SWEDEN	28,322.61	3,206.95
06/30/2010	EQUITIES	MICRONICS JAPAN CO JPY50	ELECTRIC APPLIANCES	100,241.84	-44,643.47
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	10,911,554.99	2,959,242.31
06/30/2010	EQUITIES	MICROSEMI CORP	SEMICONDUCTORS	4,411,617.98	-850,524.77
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	588,114,660.90	-73,567,403.87
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	2,587,451.22	253,046.51
06/30/2010	EQUITIES	MICROTUNE INC DEL CL COM	SEMICONDUCTORS	142,633.32	-82,483.96
06/30/2010	EQUITIES	MICROVISION INC WASH COM	ELECTRONIC EQUIP & INSTR	335,299.92	-6,840.60
06/30/2010	EQUITIES	MICRUS ENDOVASCULAR CORP	HEALTH CARE EQUIPMENT	1,698,730.11	593,167.55
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	8,313,485.87	453,013.88
06/30/2010	EQUITIES	MID SOUTH BANCORP INC	REGIONAL BANKS	19,542.48	-4,779.08
06/30/2010	EQUITIES	MIDAS GROUP INC COM	AUTOMOTIVE RETAIL	85,857.98	-216,744.80
06/30/2010	EQUITIES	MIDAS HOLDINGS LIMITED SGD0.04	SINGAPORE	2,128,730.03	269,707.17
06/30/2010	EQUITIES	MIDDLE EAST COMPLE JOD1	JORDAN	12,336.61	0.00
06/30/2010	EQUITIES	MIDDLEBY CORP	INDUSTRIAL MACHINERY	1,571,445.36	391,159.64
06/30/2010	EQUITIES	MIDDLESEX WTR CO	WATER UTILITIES	450,884.95	-7,516.02
06/30/2010	EQUITIES	MIDLAND HOLDINGS LTD HKD0.1	HONG KONG	596,554.58	-11,506.12
06/30/2010	EQUITIES	MIDWESTONE FINL GROUP INC NEW	REGIONAL BANKS	2,043.36	-136.09
06/30/2010	EQUITIES	MIE BANK JPY50	BANKS	329.08	0.00
06/30/2010	EQUITIES	MIGAO CORP	CDN FERTILIZERS & AGRI CH	284,274.83	-89,592.62
06/30/2010	EQUITIES	MIKRON HLDG AG CHF0.1(REGD)	SWITZERLAND	17,639.92	-15,251.06
06/30/2010	EQUITIES	MIKUNI COCA COLA Y50	FOODS	20,341.78	-238.74
06/30/2010	EQUITIES	MIKUNI CORP JPY50	OTHER PRODUCTS	20,092.67	-33,662.83
06/30/2010	EQUITIES	MILANO ASSICURAZIO EUR0.52	ITALY	774,196.27	-2,158,408.43
06/30/2010	EQUITIES	MILLENNIUM & COPTHORNE HOTELS	TRAVEL & LEISURE	3,878,603.40	-207,306.19
06/30/2010	EQUITIES	MILLER INDS INC TENN COM NEW	CONSTR,FARM MACH & HVY TR	64,925.40	13,410.33
06/30/2010	EQUITIES	MILLER PETE INC	OIL & GAS EXPL & PROD	220,694.40	-65,744.71
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	6,762,448.37	1,146,091.28
06/30/2010	EQUITIES	MILLICOM INTL CELLULAR SA	LUXEMBOURG	261,045.40	55,136.05
06/30/2010	EQUITIES	MILLIPORE CORP COM	LIFE SCIENCES TOOLS & SVC	16,197,682.05	7,177,593.64
06/30/2010	EQUITIES	MIMASU SEMICONDUCTOR INDUSTRY	OTHER PRODUCTS	430,509.42	-50,022.34
06/30/2010	EQUITIES	MIN AIK TECHNOLOGY TWD10	TAIWAN	134,751.48	0.00
06/30/2010	EQUITIES	MINARA RESOURCES LTD	AUSTRALIA	40,045.79	-11,324.63
06/30/2010	EQUITIES	MINATO BANK JPY50	BANKS	1,378.69	87.42
06/30/2010	EQUITIES	MINDSPEED TECHNOLOGIES INC COM	SEMICONDUCTORS	1,576,659.98	354,852.87

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MINE SAFETY APPLIANCES CO	OFFICE SERVICES/SUPP	1,041,528.18	-329,069.44
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	3,858,415.95	-273,565.91
06/30/2010	EQUITIES	MINERAL DEPOSITS NPV	AUSTRALIA	50,208.34	9,159.01
06/30/2010	EQUITIES	MINERAL RESOURCES LTD NPV	AUSTRALIA	114,645.78	4,257.74
06/30/2010	EQUITIES	MINERALS TECHNOLOGIES INC	SPECIALTY CHEMICALS	3,439,709.16	182,461.50
06/30/2010	EQUITIES	MINISTOP CO Y50	RETAIL TRADE	9,729.91	1,620.68
06/30/2010	EQUITIES	MINMETALS LONGTENG 'A' CNY1	CHINA	37,208.08	0.00
06/30/2010	EQUITIES	MINOR INTERNATIONAL PUBLIC CO	THAILAND	291,190.21	0.00
06/30/2010	EQUITIES	MINTH GRP HKD0.10	CHINA	2,668,734.29	550,544.93
06/30/2010	EQUITIES	MIPS TECHNOLOGIES INC COM	SEMICONDUCTORS	692,798.47	39,311.96
06/30/2010	EQUITIES	MIQUEL Y COSTAS MIQUEL	SPAIN	58,287.21	-27,287.13
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	11,775,680.20	-34,631.13
06/30/2010	EQUITIES	MIRAE ASSET SECURITIES CO ASIA	SOUTH KOREA	48,315.90	0.00
06/30/2010	EQUITIES	MIRAIAL CO LTD NPV	ELECTRIC APPLIANCES	1,466.98	0.00
06/30/2010	EQUITIES	MIRAMAR HOTEL & INVESTMENT CO	HONG KONG	22,890.28	-14,191.62
06/30/2010	EQUITIES	MIRANDA TECHNOLOGIES INC	CDN ELECTR EQUIP & INSTR	16,001.98	-74.13
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	11,751,210.24	-11,700,990.46
06/30/2010	EQUITIES	MIRLE AUTOMATION TWD10	TAIWAN	67,962.74	0.00
06/30/2010	EQUITIES	MIRVAC GROUP STAPLED SHS	AUSTRALIA	2,460,530.90	-750,025.60
06/30/2010	EQUITIES	MISSION WEST PPTYS INC MD COM	OFFICE REITS	157,870.50	-18,591.79
06/30/2010	EQUITIES	MISTRAS GROUP INC	RESEARCH & CONSULTING SVC	20,175.04	-2,112.65
06/30/2010	EQUITIES	MISUMI GROUP INC Y50	SERVICES	19,283,600.87	-1,082,778.13
06/30/2010	EQUITIES	MISYS ORD GBP0.01	SOFTWARE & COMP SERVICES	813,253.03	64,857.10
06/30/2010	EQUITIES	MITAC INTERNATIONAL CORP TWD10	TAIWAN	379,310.03	-114,232.58
06/30/2010	EQUITIES	MITAC TECHNOLOGY C TWD10	TAIWAN	109,616.48	0.00
06/30/2010	EQUITIES	MITCHELLS & BUTLERS ORD	TRAVEL & LEISURE	265,311.70	9,004.10
06/30/2010	EQUITIES	MITO SECURITIES CO JPY50	SEC & COMMODITIES FUTURES	53,287.60	-27,171.84
06/30/2010	EQUITIES	MITSUBA CORP JPY50	LAND TRANSPORTATION	259,916.37	-77,151.80
06/30/2010	EQUITIES	MITSUBISHI CHEMICAL HOLDINGS	CHEMICALS	3,610,353.31	-1,754,887.52
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	33,452,198.14	-8,025,182.24
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	19,996,634.75	-3,242,595.00
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	29,946,105.53	-10,936,988.34
06/30/2010	EQUITIES	MITSUBISHI GAS & CHEML CO Y50	CHEMICALS	1,312,488.54	-554,503.05
06/30/2010	EQUITIES	MITSUBISHI HEAVY IND NPV	MACHINERY	5,262,441.95	-3,110,438.65
06/30/2010	EQUITIES	MITSUBISHI LOGISTICS CORP JPY5	MARINE TRANSPORTATION	622,926.15	-185,020.66
06/30/2010	EQUITIES	MITSUBISHI MATERIAL CORP Y50	NONFERROUS METALS	2,533,835.23	-1,380,256.24
06/30/2010	EQUITIES	MITSUBISHI MOTOR CORP Y50	LAND TRANSPORTATION	2,454,889.04	-528,791.72
06/30/2010	EQUITIES	MITSUBISHI PAPER MILLS Y50	PULP AND PAPER	185.90	0.00
06/30/2010	EQUITIES	MITSUBISHI RAYON Y50	CHEMICALS	-112,803.71	16,124.06
06/30/2010	EQUITIES	MITSUBISHI TANABE PHARM CORP	PHARMACEUTICAL	6,992,420.29	499,892.22

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	mitsubishi UFJ Financial Group	BANKS	73,613,707.60	-40,122,552.23
06/30/2010	EQUITIES	mitsubishi UFJ Lease & Finance	OTHER FINANCING BUSINESS	2,576,438.71	-150,377.89
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	30,064,833.98	-11,015,570.08
06/30/2010	EQUITIES	MITSUI CHEMICALS JPY50	CHEMICALS	3,284,853.31	-1,285,155.39
06/30/2010	EQUITIES	MITSUI ENG & SHPG Y50	MACHINERY	849,311.44	-582,843.69
06/30/2010	EQUITIES	MITSUI FUDOSAN CO Y50	REAL ESTATE	5,885,432.46	-3,878,626.39
06/30/2010	EQUITIES	MITSUI MINING & SMELT CO Y50	METAL PRODUCTS	1,040,462.77	-399,253.09
06/30/2010	EQUITIES	MITSUI O.S.K. LINES JPY50	MARINE TRANSPORTATION	11,601,487.13	-2,796,237.84
06/30/2010	EQUITIES	MITSUI SUGAR CO Y50	OTHER PRODUCTS	403,265.91	-26,224.06
06/30/2010	EQUITIES	MITSUKOSHI LTD NPV	RETAIL TRADE	313.44	0.00
06/30/2010	EQUITIES	MITSUMI ELECTRIC CO Y50	ELECTRIC APPLIANCES	1,626,921.08	-618,217.60
06/30/2010	EQUITIES	MITSUMURA PRINTING JPY50	SERVICES	48,545.15	-12,230.70
06/30/2010	EQUITIES	MITSUUROKO CO Y50	OTHER PRODUCTS	122,762.40	-31,403.94
06/30/2010	EQUITIES	MIURA KOGYO CO Y50	MACHINERY	1,092,232.41	-126,370.25
06/30/2010	EQUITIES	MIYAZAKI BANK Y50	JAPAN	239,412.81	-117,930.89
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	11,948,590.32	-14,852,701.43
06/30/2010	EQUITIES	MIZUHO SECURITIES CO LTD	SEC & COMMODITIES FUTURES	589,178.21	-505,079.31
06/30/2010	EQUITIES	MIZUHO TRUST & BANKING CO LTD	BANKS	-288,615.03	-400,594.13
06/30/2010	EQUITIES	MKS INSTRUMENTS INC	SEMICONDUCTOR EQUIPMENT	2,279,815.20	32,338.30
06/30/2010	EQUITIES	MOBILE MINI INC ARIZ COM	DIVERSIFIED SUPPORT SVCS	1,179,420.88	27,385.10
06/30/2010	EQUITIES	MOBILE TELESYSTEMS OJSC SPONS	RUSSIA	20,600,396.62	-2,157,899.72
06/30/2010	EQUITIES	MOBIMO HLDG AG CHF74 (REGD)	SWITZERLAND	233,964.85	41,009.27
06/30/2010	EQUITIES	MOBINIL EGP10	EGYPT	3,346,034.92	623,905.20
06/30/2010	EQUITIES	MOBISTAR NPV	BELGIUM	804,229.75	-171,426.24
06/30/2010	EQUITIES	MODEC INC (JAPAN) NPV	CONSTRUCTION	141,788.81	-30,661.23
06/30/2010	EQUITIES	MODERN TIMES GRP (MTG) SER B	SWEDEN	1,240,105.94	91,558.60
06/30/2010	EQUITIES	MODINE MANUFACTURING CO	AUTO PARTS & EQUIPMENT	290,219.52	-407,595.26
06/30/2010	EQUITIES	MODUSLINK GLOBAL SOLUTIONS INC	INTERNET SOFTWARE & SVCS	767,582.82	-338,415.64
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	11,133,453.76	-4,260,256.15
06/30/2010	EQUITIES	MOL MAGYAR OLAJ-ES GAZIPARI RT	HUNGARY	1,718,894.16	0.00
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	14,072,176.36	-2,477,189.15
06/30/2010	EQUITIES	MOLINA HEALTHCARE INC	MANAGED HEALTH CARE	2,252,160.00	329,322.86
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	15,412,092.96	750,315.63
06/30/2010	EQUITIES	MOLY MINES LIMITED NPV	AUSTRALIA	9,304.26	-13,227.48
06/30/2010	EQUITIES	MOMENTA PHARMACEUTICALS INC	BIOTECHNOLOGY	-1,142,582.96	354,178.42
06/30/2010	EQUITIES	MONARCH CASINO & RESORT INC	CASINOS & GAMING	311,345.55	-51,915.03
06/30/2010	EQUITIES	MONDI PLC ORD EUR0.20	FORESTRY & PAPER	2,785,108.43	45,769.18
06/30/2010	EQUITIES	MONEY PARTNERS GROUP CO LTD	OTHER FINANCING BUSINESS	700.55	0.00
06/30/2010	EQUITIES	MONEYGRAM INTL INC	DATA PROCNG/OUTSRCD SVCS	83,589.10	-6,816.29
06/30/2010	EQUITIES	MONGOLIA ENERGY CO HKD0.02	HONG KONG	561,500.48	-1,384,404.59

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MONMOUTH REAL ESTATE INVT CORP	INDUSTRIAL REITS	245,547.53	22,858.89
06/30/2010	EQUITIES	MONOLITHIC PWR SYS INC	SEMICONDUCTORS	2,525,600.46	-282,862.30
06/30/2010	EQUITIES	MONOTYPE IMAGING HLDGS INC COM	APPLICATION SOFTWARE	230,998.38	-42,742.89
06/30/2010	EQUITIES	MONRO MUFFLER BRAKE INC	AUTOMOTIVE RETAIL	1,088,972.44	533,463.10
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	76,814,913.02	-9,616,299.31
06/30/2010	EQUITIES	MONSANTO IND INR10	INDIA	1,579.70	0.00
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	1,607,455.35	-4,331,746.65
06/30/2010	EQUITIES	MONTPELIER RE HOLDINGS LTD CDT	REINSURANCE	4,401,040.24	-584,583.10
06/30/2010	EQUITIES	MONTUPET EUR1.52	FRANCE	11,132.14	-26,448.00
06/30/2010	EQUITIES	MOODY'S CORP	SPECIALIZED FINANCE	11,205,219.12	-9,945,530.95
06/30/2010	EQUITIES	MOOG INC CL A	AEROSPACE & DEFENSE	1,682,244.85	285,477.62
06/30/2010	EQUITIES	MORGAN SINDALL GROUP PLC	CONSTRUCTION & MATERIALS	4,390.96	-244.47
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	98,343,415.94	-61,495,842.54
06/30/2010	EQUITIES	MORGANS HOTEL GROUP CO COM	HOTELS, RESORTS & CRUISE	932,734.88	-636,583.89
06/30/2010	EQUITIES	MORGUARD REIT	CDN RETAIL REITS	1,711,376.69	-25,275.57
06/30/2010	EQUITIES	MORI SEIKI Y50	MACHINERY	1,222.96	0.00
06/30/2010	EQUITIES	MORI TRUST SOGO RE MORI TRUST	REAL ESTATE	-157,102.50	2,602.27
06/30/2010	EQUITIES	MORINAGA MILK INDUSTRY CO Y50	FOODS	546,684.26	14,649.56
06/30/2010	EQUITIES	MORNINGSTAR INC	PUBLISHING	6,108,210.60	-411,957.44
06/30/2010	EQUITIES	MORPHOSYS ORD NPV	GERMANY	838,738.03	-100,587.98
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	34,567,671.79	-1,635,540.59
06/30/2010	EQUITIES	MOSAIC CO/THE	FERTILIZERS & AGRI CHEM	17,941,168.68	2,553,472.34
06/30/2010	EQUITIES	MOSHIMOSHI HOTLINE JPY50	RETAIL TRADE	207,684.11	-53,470.96
06/30/2010	EQUITIES	MOSTOSTAL WARSZAWA PLN1	POLAND	59,105.32	0.00
06/30/2010	EQUITIES	MOSTOSTAL ZABRZE HLDG PLN1	POLAND	36,190.32	0.00
06/30/2010	EQUITIES	MOSYS INC COM	SEMICONDUCTORS	2,700.62	-279.41
06/30/2010	EQUITIES	MOTA ENGIL SGPS EUR1	PORTUGAL	1,645.62	0.00
06/30/2010	EQUITIES	MOTHERCARE ORD GBP0.50	GENERAL RETAILERS	903,861.09	254,300.80
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	50,567,242.24	-39,097,053.95
06/30/2010	EQUITIES	MOUNT GIBSON IRON LTD NPV	AUSTRALIA	976,179.15	61,572.52
06/30/2010	EQUITIES	MOVADO GROUP INC COM	APPAREL ACCESS & LUXURY	241,239.84	-128,161.71
06/30/2010	EQUITIES	MOVE INC COM	INTERNET SOFTWARE & SVCS	467,791.55	-303,104.27
06/30/2010	EQUITIES	MPG OFFICE TRUST INC	OFFICE REITS	68,374.48	-6,261.05
06/30/2010	EQUITIES	MPHISIS BFL INR10	INDIA	189,592.51	0.00
06/30/2010	EQUITIES	MPX ENERGIA SA COM NPV	BRAZIL	48,548.09	0.00
06/30/2010	EQUITIES	MR MAX CORPORATION JPY50	RETAIL TRADE	106,656.12	-27,364.57
06/30/2010	EQUITIES	MR PRICE GROUP ZAR0.0025	SOUTH AFRICA	275,242.21	0.00
06/30/2010	EQUITIES	MRF LIMITED	INDIA	141,682.22	0.00
06/30/2010	EQUITIES	MRV ENGENHARIA COM STK NPV	BRAZIL	11,992,313.46	2,391,649.57
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	18,325,615.92	-12,504,628.18

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	15,942,094.08	3,099,089.25
06/30/2010	EQUITIES	MSCI INC	SPECIALIZED FINANCE	8,641,987.40	-204,248.00
06/30/2010	EQUITIES	MTD INFRAPERDANA BERHAD	MALAYSIA	19,804.44	0.00
06/30/2010	EQUITIES	MTN GROUP LTD ZAR 0.0001	SOUTH AFRICA	13,243,389.81	-1,061,671.01
06/30/2010	EQUITIES	MTR CORP HKD1	HONG KONG	2,582,255.85	341,563.88
06/30/2010	EQUITIES	MTS SYS CORP	ELECTRONIC EQUIP & INSTR	982,772.75	192,390.74
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	8,348,607.61	3,783,841.73
06/30/2010	EQUITIES	MUELAPHANDA RESOUR ZAR0.1	SOUTH AFRICA	1,137,803.05	-138,196.42
06/30/2010	EQUITIES	MUELLER INDS INC COM	INDUSTRIAL MACHINERY	3,640,381.80	-1,045,063.37
06/30/2010	EQUITIES	MUELLER WATER PRODUCTS INC	INDUSTRIAL MACHINERY	934,196.55	-893,096.81
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	61,347,105.02	-3,873,419.24
06/30/2010	EQUITIES	MUHIKBAH ENGINEERING(M) BHD	MALAYSIA	98,798.22	0.00
06/30/2010	EQUITIES	MULLEN GROUP LTD	CDN OIL & GAS EQUIP/SVCS	109,409.31	-4,692.95
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	2,334,433.92	462,019.71
06/30/2010	EQUITIES	MULTI-COLOR CORP	COMMERCIAL PRINTING	93,327.36	-42,171.20
06/30/2010	EQUITIES	MULTIMEDIA GAMES INC COM	CASINOS & GAMING	199,399.50	-25,424.37
06/30/2010	EQUITIES	MULTIMEDIA POLSKA SA PLN1	POLAND	94,197.49	0.00
06/30/2010	EQUITIES	MULTIPLAN EMPREENDIMENTOS IMOB	BRAZIL	9,165,378.66	1,144,154.27
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	9,045,838.73	-2,291,253.24
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	46,448,615.95	-3,714,582.55
06/30/2010	EQUITIES	MURRAY & ROBERTS HLDGS ZAR0.10	SOUTH AFRICA	411,214.09	0.00
06/30/2010	EQUITIES	MUSASHI SEIMITSU IND JPY50	OTHER PRODUCTS	168,971.41	68,196.28
06/30/2010	EQUITIES	MUSASHINO BANK Y500	BANKS	576,200.40	11,890.90
06/30/2010	EQUITIES	MUSLIM COMMERCIAL BANK	PAKISTAN	1,097,468.39	70,989.08
06/30/2010	EQUITIES	MVC CAPITAL INC	ASSET MGMT & CUSTODY BNKS	343,193.96	-50,591.26
06/30/2010	EQUITIES	MWB GROUP HLDGS PLC UTS(1 ORD	REAL ESTATE INVEST & SVCS	31,939.94	-253,393.87
06/30/2010	EQUITIES	MWI VETERINARY SUPPLY INC	HEALTH CARE DISTRIBUTORS	763,801.22	261,468.71
06/30/2010	EQUITIES	MYERS INDS INC	METAL & GLASS CONTAINERS	361,946.05	-77,830.83
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	27,954,068.88	1,880,302.36
06/30/2010	EQUITIES	MYR GROUP INC/DELAWARE	CONSTRUCTION & ENGINEERNG	1,564,337.01	-9,030.55
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	6,036,152.20	-3,959,491.20
06/30/2010	EQUITIES	M1 LTD	SINGAPORE	455,253.92	-3,330.17
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	3,990,270.77	11,076.94
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	14,353,768.37	-3,982,162.66
06/30/2010	EQUITIES	NABI BIOPHARMACEUTICALS	BIOTECHNOLOGY	841,959.68	-474,073.00
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	22,276,772.18	-9,032,287.72
06/30/2010	EQUITIES	NABTESCO CORP NPV	MACHINERY	5,844,159.15	2,225,129.19
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	4,281,693.64	-52,548.41
06/30/2010	EQUITIES	NAEEM HOLDING	EGYPT	64,771.46	0.00
06/30/2010	EQUITIES	NAGACORP LTD	HONG KONG	245,540.65	-48,218.51

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NAGAILEBEN CO JPY 50	WHOLESALE TRADE	1,420,685.96	156,070.83
06/30/2010	EQUITIES	NAGANO BANK JPY50	BANKS	61,475.87	-36,417.98
06/30/2010	EQUITIES	NAGANO KEIKI JPY50	PRECISION INSTRUMENTS	-11,987.80	5,958.82
06/30/2010	EQUITIES	NAGARJUNA CONSTRUCTION INR2	INDIA	118,966.01	0.00
06/30/2010	EQUITIES	NAGASE & COMPANY Y50	SERVICES	647,711.57	-26,224.51
06/30/2010	EQUITIES	NAKABAYASHI CO JPY50	OTHER PRODUCTS	59,645.16	-10,880.75
06/30/2010	EQUITIES	NAKAYAMA STEEL WORKS Y50	IRON AND STEEL	139,014.92	-89,485.67
06/30/2010	EQUITIES	NAKAYO TELECOM JPY50	OTHER PRODUCTS	31,461.18	-26,247.42
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	12,687,779.34	151,022.46
06/30/2010	EQUITIES	NAM TAI ELECTRS INC COM PAR	HONG KONG	319,452.44	-500,150.31
06/30/2010	EQUITIES	NAMCO BANDAI HOLDINGS INC NPV	OTHER PRODUCTS	898,984.17	-536,651.84
06/30/2010	EQUITIES	NAMHAE CHEMICAL CORP KRW1000	SOUTH KOREA	96,196.29	0.00
06/30/2010	EQUITIES	NAMPAK ZAR0.05 (POST-RECON)	SOUTH AFRICA	286,761.04	0.00
06/30/2010	EQUITIES	NAMURA SHIPBUILDING CO Y50	LAND TRANSPORTATION	706,752.46	1,634.61
06/30/2010	EQUITIES	NANJING XINGANG TE 'A' CNY1	CHINA	16,014.15	0.00
06/30/2010	EQUITIES	NANOMETRICS INC	SEMICONDUCTOR EQUIPMENT	184,041.60	-14,849.18
06/30/2010	EQUITIES	NANOSPHERE INC COM	BIOTECHNOLOGY	-71,085.44	21,916.45
06/30/2010	EQUITIES	NANTEX INDUSTRY TWD10	TAIWAN	75,896.45	0.00
06/30/2010	EQUITIES	NARA BANCORP INC	REGIONAL BANKS	628,346.91	-163,895.62
06/30/2010	EQUITIES	NASB FINL INC COM	THRIFTS & MTG FINANCE	17,346.75	-17,896.35
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	13,520,072.02	-6,114,358.28
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	1,409,544.08	56,304.46
06/30/2010	EQUITIES	NASPERS N ZAR0.02	SOUTH AFRICA	17,701,484.53	5,000,597.35
06/30/2010	EQUITIES	NATIONAL BANK OF ABU DHABI	UNITED ARAB EMIRATES	914,178.47	40,330.72
06/30/2010	EQUITIES	NATIONAL BANK OF CANADA	CDN DIVERSIFIED BANKS	5,844,243.35	86,002.72
06/30/2010	EQUITIES	NATIONAL BANKSHARES INC VA	REGIONAL BANKS	197,934.87	-10,243.50
06/30/2010	EQUITIES	NATIONAL BEVERAGE CORP COM	SOFT DRINKS	86,610.84	12,189.49
06/30/2010	EQUITIES	NATIONAL BK OF GREECE	GREECE	3,340,065.88	-8,411,634.65
06/30/2010	EQUITIES	NATIONAL CINEMEDIA INC COM	ADVERTISING	2,750,182.82	689,875.13
06/30/2010	EQUITIES	NATIONAL DEV BK	SRI LANKA	2,547,676.55	1,042,829.98
06/30/2010	EQUITIES	NATIONAL DEVELOPMENT BANK	EGYPT	35,497.16	0.00
06/30/2010	EQUITIES	NATIONAL FINL PARTNERS CORP	INSURANCE BROKERS	594,445.88	-1,009,408.80
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	11,877,282.63	2,242,419.52
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	42,059,996.68	-1,107,112.13
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	3,472,174.61	817,416.43
06/30/2010	EQUITIES	NATIONAL HEALTHCARE CORP COM	HEALTH CARE FACILITIES	632,719.62	59,553.55
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	10,275,077.82	823,390.39
06/30/2010	EQUITIES	NATIONAL INTST CORP	PROPERTY & CASUALTY INS	113,588.42	-5,738.02
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	49,559,264.19	-4,349,937.65
06/30/2010	EQUITIES	NATIONAL PENN BANSHARES INC	REGIONAL BANKS	1,033,948.38	-754,201.26



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NATIONAL PRESTO INDS INC	HOUSEWARES & SPECIALTIES	968,158.36	469,963.95
06/30/2010	EQUITIES	NATIONAL RESEARCH CORP COM	HEALTH CARE SERVICES	13,284.61	-214.89
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	6,721,761.60	463,590.85
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	8,924,674.22	-3,506,540.27
06/30/2010	EQUITIES	NATIONAL SOCIETE GENERALE	EGYPT	327,250.92	-3,682.55
06/30/2010	EQUITIES	NATIONAL WESTN LIFE INS CO	LIFE & HEALTH INSURANCE	653,354.52	-13,230.19
06/30/2010	EQUITIES	NATIONALE A PORTEFEUILLE NPV	BELGIUM	460,222.69	-125,196.39
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	34,115,244.03	5,487,603.59
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	17,041,066.16	-852,509.89
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	49,473,659.34	-7,263,378.41
06/30/2010	EQUITIES	NATURA COSMETICOS COM NPV	BRAZIL	1,739,698.01	0.00
06/30/2010	EQUITIES	NATURAL GAS SVCS GROUP INC	OIL & GAS EQUIP/SVCS	280,056.30	-12,026.58
06/30/2010	EQUITIES	NATUS MED INC DEL COM	HEALTH CARE EQUIPMENT	2,471,469.93	377,631.99
06/30/2010	EQUITIES	NAUTILUS MINERALS INC	CDN DIV METALS & MINING	24,233.44	6,564.33
06/30/2010	EQUITIES	NAVA BHARAT VENTURES LTD INR2	INDIA	265,543.00	0.00
06/30/2010	EQUITIES	NAVIGANT CONSULTING INC COM	RESEARCH & CONSULTING SVC	2,000,392.08	-1,164,878.11
06/30/2010	EQUITIES	NAVIGATORS GROUP INC	PROPERTY & CASUALTY INS	1,456,413.30	-162,534.62
06/30/2010	EQUITIES	NAVISTAR INTL CORP NEW COM	CONSTR,FARM MACH & HVY TR	9,158,727.60	960,378.66
06/30/2010	EQUITIES	NBT BANCORP INC	REGIONAL BANKS	1,301,570.80	-160,765.45
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	6,693,440.08	-200,104.91
06/30/2010	EQUITIES	NCC SER B SEK8	SWEDEN	3,136,432.94	-85,804.51
06/30/2010	EQUITIES	NCI BUILDING SYSTEMS INC NEW	BUILDING PRODUCTS	93,559.86	-588,352.85
06/30/2010	EQUITIES	NCI INC CL A	IT CONSULTNG & OTHER SVCS	256,192.68	-69,716.30
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	9,722,118.60	-2,397,874.78
06/30/2010	EQUITIES	NCSOFT CORPORATION KRW500	SOUTH KOREA	350,981.49	0.00
06/30/2010	EQUITIES	NEC CAPITAL SOLUTIONS LTD NPV	MACHINERY	172,760.44	-99,372.91
06/30/2010	EQUITIES	NEC CORP NPV	ELECTRIC APPLIANCES	3,402,081.90	-1,894,673.27
06/30/2010	EQUITIES	NEC MOBILING LTD NPV	INFORMATN & COMMUNICATION	61,470.22	-1,937.95
06/30/2010	EQUITIES	NEC SYS INT & CONS Y50	MACHINERY	1,183,960.12	-106,374.14
06/30/2010	EQUITIES	NEDBANK GROUP LTD	SOUTH AFRICA	752,576.74	0.00
06/30/2010	EQUITIES	NEENAH PAPER INC	PAPER PRODUCTS	477,044.40	-176,253.95
06/30/2010	EQUITIES	NEKTAR THERAPEUTICS	PHARMACEUTICALS	1,757,089.40	248,189.69
06/30/2010	EQUITIES	NELNET INC CL A	CONSUMER FINANCE	502,263.28	387,913.61
06/30/2010	EQUITIES	NEOGEN CORP	HEALTH CARE SUPPLIES	2,288,779.05	691,109.09
06/30/2010	EQUITIES	NEOPOST FRF4	FRANCE	6,520,222.66	-3,266,869.77
06/30/2010	EQUITIES	NEOSTEM INC COM NEW	PHARMACEUTICALS	53,194.44	-16,439.99
06/30/2010	EQUITIES	NEOWIZ CORPORATION KRW500	SOUTH KOREA	63,036.17	-57,009.09
06/30/2010	EQUITIES	NEOWIZ GAMES CO LTD KRW500	SOUTH KOREA	179,141.10	0.00
06/30/2010	EQUITIES	NEPTUNE ORIENT LNS SG\$1	SINGAPORE	677,979.45	-246,753.72
06/30/2010	EQUITIES	NESTE OIL OYJ EUR3.4	FINLAND	929,207.32	-694,460.36

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NESTLE FOODS NIGER NGN0.50	NIGERIA	1,907,543.05	747,901.15
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	299,193,610.20	48,209,292.50
06/30/2010	EQUITIES	NET ONE SYSTEMS CO JPY5000	SERVICES	2,308,403.02	-515,760.57
06/30/2010	EQUITIES	NET SERVICOS DE COMUNICACAO SA	BRAZIL	2,953,275.28	-678,459.92
06/30/2010	EQUITIES	NET 1 UEPS TECHNOLOGIES INC	APPLICATION SOFTWARE	446,848.02	-150,127.17
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	47,485,108.58	13,419,558.08
06/30/2010	EQUITIES	NETEZZA CORP	COMPUTER STORAGE & PERIPH	5,527,554.48	1,055,792.26
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	27,222,257.50	18,561,632.58
06/30/2010	EQUITIES	NETFORENSICS INC COMMON SHS	OTHER	0.00	0.00
06/30/2010	EQUITIES	NETGEAR INC	COMMUNICATIONS EQUIPMENT	3,604,126.00	-657,573.99
06/30/2010	EQUITIES	NETGEM NPV	FRANCE	207,456.48	-11,280.62
06/30/2010	EQUITIES	NETHERLANDS EQUITY FUTURES	NETHERLANDS	-1,395.88	0.00
06/30/2010	EQUITIES	NETIA SA PLN1	POLAND	160,965.97	11,710.34
06/30/2010	EQUITIES	NETLOGIC MICROSYSTEMS INC	SEMICONDUCTORS	3,912,148.80	1,397,164.86
06/30/2010	EQUITIES	NETSCOUT SYSTEMS INC	APPLICATION SOFTWARE	2,259,458.46	658,200.16
06/30/2010	EQUITIES	NETSUITE INC COM	SYSTEMS SOFTWARE	79,935.36	-2,512.88
06/30/2010	EQUITIES	NETWORK ENGINES INC COM	COMMUNICATIONS EQUIPMENT	50,159.39	-4,412.55
06/30/2010	EQUITIES	NETWORK EQUIP TECHNOLOGIES	COMMUNICATIONS EQUIPMENT	49,488.20	-33,189.77
06/30/2010	EQUITIES	NEURALSTEM INC COM	BIOTECHNOLOGY	12,240.00	-2,097.45
06/30/2010	EQUITIES	NEUROCRINE BIOSCIENCES INC COM	BIOTECHNOLOGY	405,132.00	-1,440,854.78
06/30/2010	EQUITIES	NEUROGESX INC COM	BIOTECHNOLOGY	67,035.93	-10,339.35
06/30/2010	EQUITIES	NEUSTAR INC CL A	DATA PROCNG/OUTSRCD SVCS	9,631,931.92	-568,967.44
06/30/2010	EQUITIES	NEUTRAL TANDEM INC	ALTERNATIVE CARRIERS	1,105,042.50	-1,282,929.58
06/30/2010	EQUITIES	NEW CASTLE INVT CORP NEW	MORTGAGE REITS	-51,171.92	2,334.04
06/30/2010	EQUITIES	NEW CENTURY GROUP HONG KONG	HONG KONG	13,971.74	906.18
06/30/2010	EQUITIES	NEW CITY RESIDENCE NEW CITY	OTHER FINANCING BUSINESS	1,857.20	0.00
06/30/2010	EQUITIES	NEW GOLD INC	CDN GOLD	948,595.49	400,149.83
06/30/2010	EQUITIES	NEW HOPE CORP NPV	AUSTRALIA	1,661,502.62	10,334.17
06/30/2010	EQUITIES	NEW JERSEY RES CORP	GAS UTILITIES	2,599,273.94	67,596.06
06/30/2010	EQUITIES	NEW ORIENTAL ED & TECHNOLOGY	CHINA	1,695,259.29	0.00
06/30/2010	EQUITIES	NEW WAVE GROUP AB SEK3 SER 'B'	SWEDEN	323,855.15	-3,461.10
06/30/2010	EQUITIES	NEW WORLD DEVELOPMENT CO HK\$1	HONG KONG	2,549,486.99	-668,739.98
06/30/2010	EQUITIES	NEW WORLD RESOURCE BV CLS'A'	NETHERLANDS	5,422.76	0.00
06/30/2010	EQUITIES	NEW YORK & CO INC	APPAREL RETAIL	30,569.21	-53,310.41
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	19,253,988.81	-1,371,304.17
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	3,257,832.20	-8,064,285.40
06/30/2010	EQUITIES	NEW ZEALAND OIL & GAS LIMITED	NEW ZEALAND	80,867.27	-24,493.44
06/30/2010	EQUITIES	NEWALLIANCE BANCSHARES INC	THRIFTS & MTG FINANCE	2,313,710.37	-285,429.47
06/30/2010	EQUITIES	NEWALTA CORPORATION	CDN ENVIRON & FACIL SVCS	43,591.00	5,573.95
06/30/2010	EQUITIES	NEWCREST MINING LTD ORD NPV	AUSTRALIA	7,152,190.40	1,597,856.79

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	17,346,892.08	-3,229,443.49
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	18,728,331.16	4,828,001.55
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	6,430,674.36	-11,996.44
06/30/2010	EQUITIES	NEWMONT MINING CORP HOLDING CO	GOLD	94,523,569.56	27,228,177.01
06/30/2010	EQUITIES	NEWOCEAN GREEN ENE HKD0.10	HONG KONG	111,527.32	13,476.18
06/30/2010	EQUITIES	NEWPARK RESOURCES INC	OIL & GAS EQUIP/SVCS	1,077,704.65	160,575.41
06/30/2010	EQUITIES	NEWPORT CORP COM	ELECTRONIC EQUIP & INSTR	548,256.84	-108,293.04
06/30/2010	EQUITIES	NEWS CORP LTD ADR NEW COM	MOVIES & ENTERTAINMENT	1,132.28	0.00
06/30/2010	EQUITIES	NEWS CORP LTD SPON ADR REPSTG	AUSTRALIA	1,497.87	0.00
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	88,898,871.36	-21,591,404.64
06/30/2010	EQUITIES	NEWSTAR FINL INC COM	SPECIALIZED FINANCE	-26,502.12	18,148.46
06/30/2010	EQUITIES	NEXANS EUR1	FRANCE	4,768,474.94	-2,389,794.34
06/30/2010	EQUITIES	NEXEN INC	CDN OIL & GAS EXPL & PROD	5,362,404.88	-1,245,923.39
06/30/2010	EQUITIES	NEXEN TIRE CP KRW5000	SOUTH KOREA	264,401.07	0.00
06/30/2010	EQUITIES	NEXITY EUR5	FRANCE	161,904.61	135,903.87
06/30/2010	EQUITIES	NEXSTAR BROADCASTING GROUP INC	BROADCASTING	2,198.76	-510.58
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	8,639,750.71	1,074,536.86
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	65,857,791.52	3,693,501.91
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	6,767,412.94	-3,106,361.01
06/30/2010	EQUITIES	NGP CAPITAL RESOURCES CO COM	ASSET MGMT & CUSTODY BNKS	400,793.36	-121,944.81
06/30/2010	EQUITIES	NH HOTELES S.A.	SPAIN	159,218.63	-175,028.72
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	1,588,463.67	-30,674.49
06/30/2010	EQUITIES	NHN CORP	SOUTH KOREA	17,512,071.32	439,233.77
06/30/2010	EQUITIES	NIC INC	INTERNET SOFTWARE & SVCS	-73,740.64	-18,901.51
06/30/2010	EQUITIES	NICE SYSTEMS LTD SPONSORED ADR	ISRAEL	2,479,973.08	-336,753.90
06/30/2010	EQUITIES	NICE SYSTEMS SHK1	ISRAEL	655,674.91	-90,373.93
06/30/2010	EQUITIES	NICHIA STEEL WORKS LTD Y50	METAL PRODUCTS	85,297.77	-87,909.83
06/30/2010	EQUITIES	NICHIAS CORP JPY50	CONSTRUCTION	89,004.41	-1,867.84
06/30/2010	EQUITIES	NICHIBAN CO LTD JPY50	CHEMICALS	30,206.80	-7,943.26
06/30/2010	EQUITIES	NICHIHA CORP Y50	GLASS & CERAMIC PRODUCTS	541,275.85	-31,268.76
06/30/2010	EQUITIES	NICHII GAKKAN CO JPY50	SERVICES	88,708.33	-6,566.83
06/30/2010	EQUITIES	NICHIKO PHARM JPY50	PHARMACEUTICAL	3,064,980.93	430,816.36
06/30/2010	EQUITIES	NICHIREI Y50	FOODS	98,529.77	5,957.23
06/30/2010	EQUITIES	NICHIREKI CO Y50	CONSTRUCTION	45,428.86	3,165.84
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	7,189,316.55	699,217.83
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	9,131,797.45	285,741.99
06/30/2010	EQUITIES	NIEN HSING TEXTILE TWD10	TAIWAN	37,985.42	0.00
06/30/2010	EQUITIES	NIFCO INC Y50	CHEMICALS	7,378,626.86	475,230.58
06/30/2010	EQUITIES	NIGERIAN BREWERIES NGN0.50	NIGERIA	4,424,527.21	100,848.87
06/30/2010	EQUITIES	NIHON KODEN CORP Y50	ELECTRIC APPLIANCES	992,200.11	-131,557.25

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIHON M&A CENTER INC NPV	OTHER FINANCING BUSINESS	96,373.60	11,873.36
06/30/2010	EQUITIES	NIHON UNISYS Y50	JAPAN	639,444.80	-129,883.48
06/30/2010	EQUITIES	NIHON YAMAMURA GLASS CO	GLASS & CERAMIC PRODUCTS	272,939.77	-43,176.03
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	29,816,287.20	2,620,091.88
06/30/2010	EQUITIES	NIIT TECHNOLOGIES INR10	INDIA	537,494.11	54,164.92
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	115,961,014.22	27,730,491.99
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,868,575.84	-111,120.21
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	2,887,706.16	-1,886,151.40
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	82,976,558.53	512,917.70
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	2,079,117.34	-268,437.22
06/30/2010	EQUITIES	NIPPON SEIKI CO Y50	PRECISION INSTRUMENTS	1,745,770.10	-106,869.38
06/30/2010	EQUITIES	NIPPON BEET SUGAR MFG CO Y50	FOODS	326,235.28	-69,638.78
06/30/2010	EQUITIES	NIPPON BUILDING FUND INC	OTHER FINANCING BUSINESS	3,193,037.08	-1,158,871.43
06/30/2010	EQUITIES	NIPPON CHEMI-CON Y50	ELECTRIC APPLIANCES	965,193.81	138,868.98
06/30/2010	EQUITIES	NIPPON CHEMICAL INDUSTRIAL CO	CHEMICALS	138,174.04	-68,892.79
06/30/2010	EQUITIES	NIPPON CONCRETE JPY50	OTHER PRODUCTS	42,038.65	-27,429.41
06/30/2010	EQUITIES	NIPPON DENSETSU KOGYO CO LTD	CONSTRUCTION	327,243.76	13,332.15
06/30/2010	EQUITIES	NIPPON DENWA SHSET Y50	CONSTRUCTION	51,712.06	-12,879.50
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	13,482,670.64	-772,243.46
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	3,267,809.61	-507,079.62
06/30/2010	EQUITIES	NIPPON FLOUR MILLS CO Y50	JAPAN	1,002,090.30	32,276.00
06/30/2010	EQUITIES	NIPPON HUME CORP JPY50	METAL PRODUCTS	64,068.26	-33,170.40
06/30/2010	EQUITIES	NIPPON JOGESUIDO S NPV	SERVICES	45,882.21	-3,507.07
06/30/2010	EQUITIES	NIPPON KOEI CO Y50	OTHER PRODUCTS	129,541.20	-20,588.47
06/30/2010	EQUITIES	NIPPON KONPO NPV	LAND TRANSPORTATION	70,245.23	2,307.60
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	1,676,579.54	-102,945.41
06/30/2010	EQUITIES	NIPPON MINING HLDG NPV	OIL AND COAL PRODUCTS	1,756.13	0.00
06/30/2010	EQUITIES	NIPPON OIL CORP JPY50	OIL AND COAL PRODUCTS	7,269.75	0.00
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	2,621,758.93	-262,985.51
06/30/2010	EQUITIES	NIPPON PISTON RING Y50	OTHER PRODUCTS	70,177.42	-23,577.85
06/30/2010	EQUITIES	NIPPON ROAD CO Y50	CONSTRUCTION	121,278.79	2,330.79
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	833,460.39	-796,308.87
06/30/2010	EQUITIES	NIPPON SHINYAKU CO Y50	PHARMACEUTICAL	548,670.13	-17,768.05
06/30/2010	EQUITIES	NIPPON SHOKUBAI CO Y50	CHEMICALS	2,207,815.71	-929.93
06/30/2010	EQUITIES	NIPPON SODA CO Y50	CHEMICALS	74,656.34	-4,498.98
06/30/2010	EQUITIES	NIPPON STEEL CORP NPV	IRON AND STEEL	8,445,008.64	-6,975,516.80
06/30/2010	EQUITIES	NIPPON STEEL TRADING CO NPV	RETAIL TRADE	233,608.32	-4,913.06
06/30/2010	EQUITIES	NIPPON SUISAN KAISHA Y50	FISH AGRICULTURE & FOREST	823,474.97	49,666.82
06/30/2010	EQUITIES	NIPPON SYNTHETIC CHEM INDUSTRY	CHEMICALS	916,584.14	226,022.64
06/30/2010	EQUITIES	NIPPON SYSTEM DEV Y50	OTHER PRODUCTS	3,670.69	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	40,149,023.24	-6,486,920.08
06/30/2010	EQUITIES	NIPPON THOMPSON CO Y50	MACHINERY	1,116,949.35	400,218.28
06/30/2010	EQUITIES	NIPPON YAKIN KOGYO JPY50	IRON AND STEEL	-1,834,979.29	289,724.14
06/30/2010	EQUITIES	NIPPON YUSEN KK Y50	MARINE TRANSPORTATION	3,077,336.25	-2,590,446.61
06/30/2010	EQUITIES	NIPPONKOA INSURANCE CO JPY50	INSURANCE	1,746.64	0.00
06/30/2010	EQUITIES	NIREFS ACQUACULTURE SA	GREECE	12,991.38	-80,620.43
06/30/2010	EQUITIES	NISCAYAH AB SER B NPV	SWEDEN	826,943.27	-426,486.89
06/30/2010	EQUITIES	NISHAT TEXTILE MILLS ORD	PAKISTAN	194,260.59	17,390.84
06/30/2010	EQUITIES	NISHI-NIPPON CITY BANK LTD NPV	BANKS	1,584,410.27	288.49
06/30/2010	EQUITIES	NISHIMATSU CONSTRUCTION CO Y50	CONSTRUCTION	833,721.33	-280,439.89
06/30/2010	EQUITIES	NISHIMATSUYA CHAIN CO LTD	RETAIL TRADE	491,065.66	-139,014.20
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	24,165,134.50	-4,133,778.26
06/30/2010	EQUITIES	NISSAN CHEMICAL INDUSTRIES Y50	CHEMICALS	956,318.12	-201,335.60
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	17,729,891.34	-2,586,616.88
06/30/2010	EQUITIES	NISSAN SHATAI CO Y50	OTHER PRODUCTS	6,622.22	138.02
06/30/2010	EQUITIES	NISSAY DOWA GENERAL INS CO LTD	INSURANCE	499.94	0.00
06/30/2010	EQUITIES	NISSEI PLASTIC IND JPY50	MACHINERY	30,511.92	-20,271.77
06/30/2010	EQUITIES	NISSEN CO Y50	RETAIL TRADE	-228,442.88	-1,536.38
06/30/2010	EQUITIES	NISSHA PRINTING Y50	SERVICES	347,975.83	-219,442.86
06/30/2010	EQUITIES	NISSHIN FUDOSAN CO LTD JPY50	CONSTRUCTION	172,194.60	-16,154.57
06/30/2010	EQUITIES	NISSHIN OILLIO GROUP LTD/THE	FOODS	1,419.93	0.00
06/30/2010	EQUITIES	NISSHIN SEIFUN GROUP INC	FOODS	2,254,380.03	-57,022.87
06/30/2010	EQUITIES	NISSHIN STEEL CO Y50	IRON AND STEEL	585,129.97	-538,542.56
06/30/2010	EQUITIES	NISSHINBO HOLDINGS INC Y50	TEXTILES AND APPARELS	614,747.36	-126,937.00
06/30/2010	EQUITIES	NISSIN FOODS HOLDINGS CO LTD	FOODS	1,046,859.07	-70,234.85
06/30/2010	EQUITIES	NISSIN KOGYO JPY50	LAND TRANSPORTATION	601,234.04	-82,263.30
06/30/2010	EQUITIES	NISSIN SUGAR MFG JPY50	OTHER PRODUCTS	67,282.86	-5,807.44
06/30/2010	EQUITIES	NISSUI PHARM CO JPY50	JAPAN	36,223.30	-6,857.27
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	20,127,543.74	2,351,607.46
06/30/2010	EQUITIES	NITSBA HLDGS ILS1	ISRAEL	80,097.51	0.00
06/30/2010	EQUITIES	NITTAN VALUE CO JPY50	METAL PRODUCTS	39,977.40	-55,580.84
06/30/2010	EQUITIES	NITTETSU MINING CO Y50	MINING	684,198.83	-434,236.53
06/30/2010	EQUITIES	NITTO BOSEKI CO LTD Y50	TEXTILES AND APPARELS	-276,053.76	-11,600.10
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	19,179,107.38	-3,423,524.18
06/30/2010	EQUITIES	NITTO SEIKO CO JPY50	METAL PRODUCTS	41,869.79	-27,803.45
06/30/2010	EQUITIES	NK CO LTD	SOUTH KOREA	148,988.30	0.00
06/30/2010	EQUITIES	NKSJ HOLDINGS INC	INSURANCE	4,366,866.39	-2,609,585.02
06/30/2010	EQUITIES	NL INDS INC NEW	COMMODITY CHEMICALS	139,354.50	-282,646.74
06/30/2010	EQUITIES	NN INC COM	INDUSTRIAL MACHINERY	313,820.00	-671,535.56
06/30/2010	EQUITIES	NOBEL BIOCARE AG CHF0.40(BR)	SWITZERLAND	1,029,259.75	-1,308,685.96

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NOBLE BANK SA PLN1.00 (BR)	POLAND	39,274.20	0.00
06/30/2010	EQUITIES	NOBLE CORPORATION BAAR	SWITZERLAND	2,077,152.00	188,453.60
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	32,488,549.62	8,603,543.25
06/30/2010	EQUITIES	NOBLE GROUP HKD0.25	SINGAPORE	3,080,981.48	46,174.31
06/30/2010	EQUITIES	NOJIMA CORP JPY50	RETAIL TRADE	36,660.92	-14,080.61
06/30/2010	EQUITIES	NOK CORPORATION Y50	RUBBER PRODUCTS	1,025,710.52	-259,488.24
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	26,714,182.78	-40,346,353.08
06/30/2010	EQUITIES	NOKIAN RENKAAT OYJ (NOKIA TYRE	FINLAND	4,658,374.19	187,820.39
06/30/2010	EQUITIES	NOLATO AB SER'B'SEK5	SWEDEN	189,771.27	45,345.83
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	16,225,042.83	-13,895,342.13
06/30/2010	EQUITIES	NOMURA REAL ESTATE NOMURA	REAL ESTATE	1,137,483.31	-511,750.99
06/30/2010	EQUITIES	NOMURA RESEARCH INSTITUTE NPV	SERVICES	1,028,835.05	-442,250.70
06/30/2010	EQUITIES	NOMURA RL EST INC NPV	REAL ESTATE	677,177.73	-362,078.80
06/30/2010	EQUITIES	NONG SHIM CO KRW5000	SOUTH KOREA	95,063.44	0.00
06/30/2010	EQUITIES	NONG SHIM HLDGS CO KRW5000	SOUTH KOREA	121,514.57	0.00
06/30/2010	EQUITIES	NORANDA ALUMINUM HOLDING	ALUMINUM	27,623.28	-4,579.11
06/30/2010	EQUITIES	NORBORD INC	CDN FOREST PRODUCTS	412,449.37	-225,288.25
06/30/2010	EQUITIES	NORDEA BANK AB EUR0.39632	SWEDEN	13,119,351.09	-991,370.41
06/30/2010	EQUITIES	NORDIC AMER TANKER SHIPPING	OIL & GAS STORAGE & TRANS	1,745,147.43	-335,569.77
06/30/2010	EQUITIES	NORDJYSKE BANK A/SDKK10	DENMARK	20,965.74	-23,168.29
06/30/2010	EQUITIES	NORDSON CORP	INDUSTRIAL MACHINERY	3,570,164.96	782,336.88
06/30/2010	EQUITIES	NORDSTROM INC	DEPARTMENT STORES	15,971,422.59	2,252,900.16
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	64,443,177.15	14,711,533.08
06/30/2010	EQUITIES	NORITSU KOIKI CO JPY50	PRECISION INSTRUMENTS	106,957.85	-193,768.88
06/30/2010	EQUITIES	NORITZ CORP Y50	OTHER PRODUCTS	1,175,287.03	203,872.66
06/30/2010	EQUITIES	NORKOM GROUP	IRELAND	151,759.23	-15,001.12
06/30/2010	EQUITIES	NORRESUNDBY BANK DKK10(REGD)	DENMARK	25,672.42	-24,669.65
06/30/2010	EQUITIES	NORSK HYDRO ASA - RTS	NORWAY	55,094.59	45,715.16
06/30/2010	EQUITIES	NORSK HYDRO ASA NOK3.6666	NORWAY	1,604,040.03	-6,662,127.34
06/30/2010	EQUITIES	NORSKE SKOGSINDUSTRIER NOK10	NORWAY	621,485.80	-900,133.41
06/30/2010	EQUITIES	NORTEK INC	BUILDING PRODUCTS	6,605.93	0.00
06/30/2010	EQUITIES	NORTEK INC COM NEW	BUILDING PRODUCTS	64,827.02	0.00
06/30/2010	EQUITIES	NORTH AMERN ENERGY PARTNERS	CDN OIL & GAS EQUIP/SVCS	1,953,840.59	-199,262.20
06/30/2010	EQUITIES	NORTH CHINA PHARMACEUTICAL CO	CHINA	34,246.93	0.00
06/30/2010	EQUITIES	NORTH-WEST TELECOM ORD RUB1	RUSSIA	82,905.90	0.00
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	20,164,133.08	1,714,073.55
06/30/2010	EQUITIES	NORTHERN DYNASTY MINERALS LTD	CDN DIV METALS & MINING	-690,310.18	115,596.12
06/30/2010	EQUITIES	NORTHERN OFFSHORE USD0.25	NORWAY	489,898.53	35,063.05
06/30/2010	EQUITIES	NORTHERN OIL & GAS INC NEV COM	OIL & GAS EXPL & PROD	2,642,677.44	1,334,882.92
06/30/2010	EQUITIES	NORTHERN PROPERTY REIT	CDN RESIDENTIAL REITS	2,480,216.43	4,162.87

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	33,428,039.14	-3,281,069.42
06/30/2010	EQUITIES	NORTHFIELD BANCORP INC NEW COM	REGIONAL BANKS	107,630.16	8,676.83
06/30/2010	EQUITIES	NORTHGATE	FINANCIAL SERVICES	74,892.10	-229,762.90
06/30/2010	EQUITIES	NORTHGATE MINERALS CORP	CDN GOLD	650,451.21	87,782.56
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	76,973,913.68	-282,492.70
06/30/2010	EQUITIES	NORTHSTAR RLTY FIN CORP	MORTGAGE REITS	-341,703.93	-282,868.80
06/30/2010	EQUITIES	NORTHWEST BANCSHARES INC	THRIFTS & MTG FINANCE	4,210,063.50	139,059.41
06/30/2010	EQUITIES	NORTHWEST NAT GAS CO COM	GAS UTILITIES	2,401,926.96	290,379.06
06/30/2010	EQUITIES	NORTHWEST PIPE CO	CONSTRUCTION & ENGINEERNG	331,930.00	-319,060.91
06/30/2010	EQUITIES	NORTHWESTERN CORP	MULTI-UTILITIES	1,734,440.00	-16,729.85
06/30/2010	EQUITIES	NORWEGIAN AIR SHUT NOK0.10	NORWAY	969,270.04	-410,789.60
06/30/2010	EQUITIES	NORWEGIAN ENERGY COMPANY ASA	NORWAY	264,540.62	-207,128.33
06/30/2010	EQUITIES	NOVAE GROUP ORD GBP1	NONLIFE INSURANCE	255,775.66	-22,624.78
06/30/2010	EQUITIES	NOVAMED INC	HEALTH CARE FACILITIES	8.30	-3.87
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	223,941,595.30	-18,467,141.08
06/30/2010	EQUITIES	NOVATEK MICROELECTRONICS TWD10	TAIWAN	0.76	0.00
06/30/2010	EQUITIES	NOVATEK OAO GDR EACH REPR	RUSSIA	19,463,756.37	5,546,562.64
06/30/2010	EQUITIES	NOVATEL WIRELESS INC COM NEW	COMPUTER STORAGE & PERIPH	887,048.12	-973,066.24
06/30/2010	EQUITIES	NOVAVAX IND	BIOTECHNOLOGY	369,726.77	-259,080.77
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	5,909,244.80	96,286.30
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	8,826,548.00	1,074,537.92
06/30/2010	EQUITIES	NOVO NORDISK A S ADR	DENMARK	34,433,500.00	12,118,633.24
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	62,774,565.50	25,979,611.75
06/30/2010	EQUITIES	NOVOLIPET STEEL-GDR REG S	RUSSIA	6,192,552.84	-154,769.98
06/30/2010	EQUITIES	NOVOROSSIYSK COML SEA PORT PUB	RUSSIA	764,335.69	0.00
06/30/2010	EQUITIES	NOVOROSSIYSK SEA TRADE PORT	RUSSIA	5,223,902.18	-7,750.98
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	14,403,735.60	3,928,606.51
06/30/2010	EQUITIES	NPS PHARMACEUTICALS INC	BIOTECHNOLOGY	1,223,271.56	221,132.16
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	16,742,049.87	-1,201,795.21
06/30/2010	EQUITIES	NRW HOLDINGS LIMITED NPV	AUSTRALIA	351,061.68	-175,179.16
06/30/2010	EQUITIES	NS SOLUTIONS CORP NPV	SERVICES	778,037.07	39,005.09
06/30/2010	EQUITIES	NSK LTD ORD	MACHINERY	3,190,827.86	-193,191.43
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	11,679,710.00	1,745,676.53
06/30/2010	EQUITIES	NT EAFE AND CANADA	MULTINATL EQUITY FUNDS	1,721.20	-7,275.10
06/30/2010	EQUITIES	NTE FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	NTELOS HLDGS CORP COM	WIRELESS TELECOMM SVCS	1,311,227.24	-107,725.21
06/30/2010	EQUITIES	NTN CORP Y50	MACHINERY	1,265,817.48	-526,471.32
06/30/2010	EQUITIES	NTPC LTD	INDIA	148,403.17	0.00
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	10,767,247.20	-50,786.87
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	20,115,206.56	-3,538,437.34

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NTT URBAN DEVELOPMENT CORP NPV	REAL ESTATE	447,218.40	-497,581.05
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	7,629,926.22	1,405,620.72
06/30/2010	EQUITIES	NUANCE COMMUNICATIONS INC	APPLICATION SOFTWARE	10,431,616.65	1,873,582.42
06/30/2010	EQUITIES	NUCOR CORP	STEEL	41,459,444.88	1,831,573.89
06/30/2010	EQUITIES	NUFARM NPV	AUSTRALIA	53,521.11	-11,389.67
06/30/2010	EQUITIES	NUPLEX INDUSTRIES NPV	NEW ZEALAND	204,877.53	-42,139.81
06/30/2010	EQUITIES	NUTRACEUTICAL INTL CORP COM	PERSONAL PRODUCTS	93,803.22	24,488.84
06/30/2010	EQUITIES	NUTRECO NV	NETHERLANDS	2,623,890.54	209,891.04
06/30/2010	EQUITIES	NUTRI SYSTEMS INC COM NEW	INTERNET RETAIL	1,283,080.08	-159,069.51
06/30/2010	EQUITIES	NUVASIVE INC	HEALTH CARE EQUIPMENT	7,018,065.90	-512,973.68
06/30/2010	EQUITIES	NUVISTA ENERGY LTD	CDN OIL & GAS EXPL & PROD	30,736.16	-4,966.12
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	18,881,757.14	-319,552.43
06/30/2010	EQUITIES	NVE CORP	SEMICONDUCTORS	410,923.20	9,406.62
06/30/2010	EQUITIES	NVIDIA CORP COM	SEMICONDUCTORS	16,806,374.70	-2,044,149.70
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	12,821,557.22	1,566,810.55
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	9,102,405.09	-338,959.24
06/30/2010	EQUITIES	NXSTAGE MEDICAL INC COM	HEALTH CARE EQUIPMENT	445,793.60	352,820.46
06/30/2010	EQUITIES	NYMAGIC INC	PROPERTY & CASUALTY INS	117,464.62	1,961.89
06/30/2010	EQUITIES	NYMOX PHARMACEUTICAL CORP COM	CDN BIOTECHNOLOGY	936.00	9.51
06/30/2010	EQUITIES	NYRSTAR NV	BELGIUM	2,078,933.85	654,683.63
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	41,059,478.61	-23,989,963.88
06/30/2010	EQUITIES	O CHARLEYS INC	RESTAURANTS	237,630.80	-263,266.11
06/30/2010	EQUITIES	O M GROUP INC COM	SPECIALTY CHEMICALS	1,462,832.74	-405,083.32
06/30/2010	EQUITIES	O-NET COMMUNICATIONS GROUP	CHINA	18,375.14	2,961.54
06/30/2010	EQUITIES	O-TA PRECISION IND TWD10	TAIWAN	88,437.21	0.00
06/30/2010	EQUITIES	O'REILLY AUTOMOTIVE INC	AUTOMOTIVE RETAIL	18,190,130.52	7,234,987.32
06/30/2010	EQUITIES	OANDO PLC NGN0.50	NIGERIA	171,592.41	39,079.11
06/30/2010	EQUITIES	OASIS PETROLEUM INC	OIL & GAS EXPL & PROD	2,740,645.00	-148,835.35
06/30/2010	EQUITIES	OBAGI MED PRODS INC COM	PHARMACEUTICALS	1,860,491.64	-27,550.96
06/30/2010	EQUITIES	OBAYASHI CORP Y50	CONSTRUCTION	1,331,804.69	-384,449.33
06/30/2010	EQUITIES	OBAYASHI ROAD CORP JPY50	CONSTRUCTION	47,824.61	-1,055.36
06/30/2010	EQUITIES	OBIC JPY50	SERVICES	2,797,151.58	-141,395.00
06/30/2010	EQUITIES	OBRASCON HUARTE LAIN BRASIL	BRAZIL	174,299.58	4,495.63
06/30/2010	EQUITIES	OBRASCON HUARTE SA EUR0.6	SPAIN	1,048,210.43	86,533.78
06/30/2010	EQUITIES	OC OERLIKON CORP AG	SWITZERLAND	30,089.49	-16,497.48
06/30/2010	EQUITIES	OCCAM NETWORKS INC DEL COM NEW	COMMUNICATIONS EQUIPMENT	4,314.56	-432.00
06/30/2010	EQUITIES	OCCIDENTAL PETROLEUM CORP	INTEGRATED OIL & GAS	196,755,784.05	74,202,840.46
06/30/2010	EQUITIES	OCEANAGOLD CORP	CDN GOLD	259,408.08	54,004.99
06/30/2010	EQUITIES	OCEANEERING INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	9,925,234.80	528,520.77
06/30/2010	EQUITIES	OCEANFIRST FINL CORP	THRIFTS & MTG FINANCE	19,444.77	-9,896.72



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OCI COMPANY LTD KRW5000	SOUTH KOREA	599,520.56	0.00
06/30/2010	EQUITIES	OCLARO INC	COMMUNICATIONS EQUIPMENT	167,392.46	-24,951.89
06/30/2010	EQUITIES	OCWEN FINL CORP COM NEW	THRIFTS & MTG FINANCE	582,582.68	184,121.74
06/30/2010	EQUITIES	ODAKYU ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	2,622,216.64	141,347.97
06/30/2010	EQUITIES	ODONTOPREV SA COM NPV	BRAZIL	786,409.51	55,754.34
06/30/2010	EQUITIES	ODYSSEY HEALTHCARE INC COM	HEALTH CARE SERVICES	2,420,591.52	1,228,956.91
06/30/2010	EQUITIES	OFFICE DEPOT INC COM	SPECIALTY STORES	3,831,043.12	-9,045,485.58
06/30/2010	EQUITIES	OFFICEMAX INC DEL	SPECIALTY STORES	2,645,629.50	-1,076,222.29
06/30/2010	EQUITIES	OFFSHORE OIL ENGIN 'A'CNY1	CHINA	14,980.93	0.00
06/30/2010	EQUITIES	OGAKI KYORITSU BANK Y50	BANKS	99,127.25	-7,433.00
06/30/2010	EQUITIES	OGE ENERGY CORP COM	MULTI-UTILITIES	11,424,926.88	2,338,551.89
06/30/2010	EQUITIES	OGX PETROLEO E GAS	BRAZIL	15,518,614.82	1,648,787.03
06/30/2010	EQUITIES	OIL & GAS DEVELOPM PKR10	PAKISTAN	350,004.65	0.00
06/30/2010	EQUITIES	OIL & NATURAL GAS INR10	INDIA	100,360.90	0.00
06/30/2010	EQUITIES	OIL CO LUKOIL SPON ADR	RUSSIA	31,533,619.52	-847,905.48
06/30/2010	EQUITIES	OIL DRI CORP AMER	HOUSEHOLD PRODUCTS	57,145.50	18,994.80
06/30/2010	EQUITIES	OIL INDIA LTD	INDIA	199,845.93	18,463.59
06/30/2010	EQUITIES	OIL SEARCH LTD ORD PGK 0.10	PAPUA NEW GUINEA	3,568,083.56	276,608.20
06/30/2010	EQUITIES	OIL STS INTL INC COM	OIL & GAS EQUIP/SVCS	18,327,321.10	1,873,410.78
06/30/2010	EQUITIES	OILES CORP Y50	METAL PRODUCTS	418,501.12	-56,791.14
06/30/2010	EQUITIES	OITA BANK Y50	BANKS	385,913.89	-311,193.53
06/30/2010	EQUITIES	OJI PAPER CO JPY50	PULP AND PAPER	2,616,961.63	-234,203.42
06/30/2010	EQUITIES	OKABE Y50	METAL PRODUCTS	76,654.30	-10,583.74
06/30/2010	EQUITIES	OKASAN HOLDINGS INC Y50	JAPAN	164,782.02	0.00
06/30/2010	EQUITIES	OKI ELEC INDUSTRY CO Y50	INFORMATN & COMMUNICATION	80,054.24	-17,908.43
06/30/2010	EQUITIES	OKINAWA CELLULAR NPV	INFORMATN & COMMUNICATION	602,830.83	27,960.81
06/30/2010	EQUITIES	OKINAWA ELECTRIC POWER Y500	ELECTRIC POWER AND GAS	1,921,244.89	-361,301.73
06/30/2010	EQUITIES	OKUMURA CORP Y50	CONSTRUCTION	44,208.39	2,891.90
06/30/2010	EQUITIES	OKURA INDUSTRIAL Y50	CHEMICALS	105,367.84	-8,736.46
06/30/2010	EQUITIES	OKUWA CO JPY50	RETAIL TRADE	20,341.28	519.52
06/30/2010	EQUITIES	OLAM INTERNATIONAL LIMITED ORD	SINGAPORE	2,052,149.79	295,418.74
06/30/2010	EQUITIES	OLD DOMINION FREIGHT LINE INC	TRUCKING	1,485,332.66	434,865.44
06/30/2010	EQUITIES	OLD MUTUAL ORD GBP0.10	LIFE ASSURANCE	13,596,329.33	-1,055,031.16
06/30/2010	EQUITIES	OLD NATIONAL BANCORP IND	REGIONAL BANKS	948,240.44	-912,301.17
06/30/2010	EQUITIES	OLD REPUBLIC INTERNATIONAL COR	PROPERTY & CASUALTY INS	11,548,548.45	-3,261,516.46
06/30/2010	EQUITIES	OLD SECOND BANCORP INC DEL	REGIONAL BANKS	351.17	0.00
06/30/2010	EQUITIES	OLIN CORP	DIVERSIFIED CHEMICALS	1,788,829.65	-11,862.81
06/30/2010	EQUITIES	OLYMPIC CORP JPY50	RETAIL TRADE	34,045.66	-1,691.90
06/30/2010	EQUITIES	OLYMPIC STEEL INC	STEEL	958,675.92	-332,063.02
06/30/2010	EQUITIES	OLYMPUS CORP Y50	PRECISION INSTRUMENTS	2,543,333.69	-1,536,975.43

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OMAN TELECOMMUNICATIONS CO	OMAN	265,602.08	-38,594.15
06/30/2010	EQUITIES	OMEGA FLEX INC	INDUSTRIAL MACHINERY	13,340.70	-2,507.10
06/30/2010	EQUITIES	OMEGA HEALTHCARE INVS INC	SPECIALIZED REITS	10,371,950.67	1,584,111.46
06/30/2010	EQUITIES	OMEROS CORP COM	BIOTECHNOLOGY	6,729.94	-268.29
06/30/2010	EQUITIES	OMNIA HLDGS NPV	SOUTH AFRICA	128,634.82	0.00
06/30/2010	EQUITIES	OMNIAMERICAN BANCORP INC	REGIONAL BANKS	63,461.09	-2,535.00
06/30/2010	EQUITIES	OMNICARE INC COM	HEALTH CARE SERVICES	8,235,560.40	-2,909,778.44
06/30/2010	EQUITIES	OMNICELL INC	HEALTH CARE TECHNOLOGY	640,132.71	-57,092.72
06/30/2010	EQUITIES	OMNICOM GROUP INC	ADVERTISING	36,597,681.20	-5,577,222.12
06/30/2010	EQUITIES	OMNIVISION TECHNOLOGIES INC	SEMICONDUCTORS	6,650,044.80	2,236,227.44
06/30/2010	EQUITIES	OMNOVA SOLUTIONS INC COM	SPECIALTY CHEMICALS	1,781,039.26	596,551.16
06/30/2010	EQUITIES	OMRON CORP Y50	ELECTRIC APPLIANCES	22,205,492.38	1,480,260.85
06/30/2010	EQUITIES	OMV AG NPV	AUSTRIA	7,066,554.04	-1,471,588.65
06/30/2010	EQUITIES	ON ASSIGNMENT INC	HUMAN RESOURCE & EMP SVCS	630,746.91	-62,969.29
06/30/2010	EQUITIES	ON MEDIA CORPORATION KRW500	SOUTH KOREA	337,836.87	-71,634.98
06/30/2010	EQUITIES	ON SEMICONDUCTOR CORP	SEMICONDUCTORS	8,550,495.14	-1,669,277.22
06/30/2010	EQUITIES	ONE LIBERTY PPTYS INC	DIVERSIFIED REITS	43,403.01	-3,933.05
06/30/2010	EQUITIES	ONEBEACON INSURANCE GROUP LTD	PROPERTY & CASUALTY INS	866,460.24	-227,097.26
06/30/2010	EQUITIES	ONEOK INC NEW COM	GAS UTILITIES	16,846,437.25	3,292,179.33
06/30/2010	EQUITIES	ONESTEEL LTD	AUSTRALIA	3,219,847.74	-613,278.98
06/30/2010	EQUITIES	ONEX CORP	CDN MULTI-SECTOR HLDGS	2,739,897.89	-187,708.55
06/30/2010	EQUITIES	ONLINE RESOURCES CORPORATION	DATA PROCNG/OUTSRCD SVCS	153,413.05	-157,473.40
06/30/2010	EQUITIES	ONO PHARMACEUTICAL CO Y50	PHARMACEUTICAL	6,202,051.37	-962,275.72
06/30/2010	EQUITIES	ONOKEN CO LTD JPY50	IRON AND STEEL	127,206.24	-99,316.03
06/30/2010	EQUITIES	ONWARD HOLDINGS CO Y50	TEXTILES AND APPARELS	1,115.38	0.00
06/30/2010	EQUITIES	ONYX PHARMACEUTICALS INC	BIOTECHNOLOGY	3,061,936.98	-1,547,256.39
06/30/2010	EQUITIES	OPAP SA EUR0.3 (CR)	GREECE	2,882,258.29	-1,757,036.83
06/30/2010	EQUITIES	OPEN JT STK CO-VIMPEL	RUSSIA	463,195.35	0.00
06/30/2010	EQUITIES	OPEN TEXT CORP COM	CDN INTERNET SFTWRE/SVCS	1,396,488.00	140,616.86
06/30/2010	EQUITIES	OPEN TEXT CORPORATION	CDN INTERNET SFTWRE/SVCS	1,244,791.70	-11,681.74
06/30/2010	EQUITIES	OPENTABLE INC	INTERNET SOFTWARE & SVCS	203,825.05	2,413.10
06/30/2010	EQUITIES	OPENWAVE SYS INC	INTERNET SOFTWARE & SVCS	153,388.83	-38,036.82
06/30/2010	EQUITIES	OPERA SOFTWARE SA NOK0.02	NORWAY	253,310.19	-6,666.76
06/30/2010	EQUITIES	OPKO HEALTH INC COM	BIOTECHNOLOGY	76,155.22	-6,952.01
06/30/2010	EQUITIES	OPLINK COMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	551,131.80	6,897.79
06/30/2010	EQUITIES	OPNET TECHNOLOGIES INC COM	SYSTEMS SOFTWARE	131,328.60	37,169.58
06/30/2010	EQUITIES	OPNEXT INC COM	COMMUNICATIONS EQUIPMENT	107,971.05	-99,803.46
06/30/2010	EQUITIES	OPPENHEIMER HOLDINGS INC	INVESTMNT BKG & BROKERAGE	150,669.45	-5,477.31
06/30/2010	EQUITIES	OPTI CANADA INC	CDN OIL & GAS EXPL & PROD	115,712.85	15,029.32
06/30/2010	EQUITIES	OPTIMER PHARMACEUTICALS INC	PHARMACEUTICALS	-214,072.11	252,525.94

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OPTIONSPRESS HLDGS INC	INVESTMNT BKG & BROKERAGE	1,188,936.64	-239,435.90
06/30/2010	EQUITIES	OPTO TECH CORPN TWD10	TAIWAN	63,942.84	0.00
06/30/2010	EQUITIES	ORACLE CORP	SYSTEMS SOFTWARE	272,615,779.48	66,032,585.16
06/30/2010	EQUITIES	ORACLE CORP JAPAN JPY50	SERVICES	1,843,599.58	-50,451.55
06/30/2010	EQUITIES	ORASCOM CONSTRUCTIONS INDUSTRY	EGYPT	19,173,632.71	-2,550,596.66
06/30/2010	EQUITIES	ORASCOM DEVELOPMENT HOLDING	SWITZERLAND	1,245,390.84	-375,203.34
06/30/2010	EQUITIES	ORASCOM HOTELS & DEVELOPMENT	EGYPT	3.16	0.00
06/30/2010	EQUITIES	ORASCOM TEL HLDG GDR	EGYPT	9,518,700.40	-11,584,663.58
06/30/2010	EQUITIES	ORASCOM TELECOM HLDGS SAE EGP1	EGYPT	352,132.85	-57,857.13
06/30/2010	EQUITIES	ORASURE TECHNOLOGIES INC COM	HEALTH CARE SUPPLIES	128,862.16	-671.83
06/30/2010	EQUITIES	ORBITAL SCIENCES CORP COM	AEROSPACE & DEFENSE	3,926,351.52	88,383.85
06/30/2010	EQUITIES	ORBITZ WORLDWIDE INC COM	INTERNET RETAIL	191,989.71	-51,434.35
06/30/2010	EQUITIES	ORCHARD PARADE HLDGS SGD0.50	SINGAPORE	123,472.53	-116,248.77
06/30/2010	EQUITIES	ORCHID CHEM & PHARM INR10	INDIA	23,396.23	0.00
06/30/2010	EQUITIES	ORDERFUSION/FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	ORDINA NV EUR0.10	NETHERLANDS	170,585.24	-16,676.43
06/30/2010	EQUITIES	OREXIGEN THERAPEUTICS INC	BIOTECHNOLOGY	331,216.20	-158,796.25
06/30/2010	EQUITIES	ORGANIZACION SORIANA SA DE CV	MEXICO	10,129,475.75	2,332,696.76
06/30/2010	EQUITIES	ORIGINS AGRITECH LIMITED	CHINA	533,251.00	-95,155.85
06/30/2010	EQUITIES	ORICA LIMITED	AUSTRALIA	6,878,416.46	426,982.94
06/30/2010	EQUITIES	ORIENT EXPRESS HOTELS LTD CL A	HOTELS, RESORTS & CRUISE	1,879,022.80	-1,967,421.16
06/30/2010	EQUITIES	ORIENT OVERSEAS INT USD0.10	HONG KONG	811,977.39	-187,884.64
06/30/2010	EQUITIES	ORIENT PAPER & IND INR10	INDIA	73,858.12	0.00
06/30/2010	EQUITIES	ORIENTAL BK OF COM INR10	INDIA	2,069,281.22	711,114.58
06/30/2010	EQUITIES	ORIENTAL FINL GROUP INC COM	REGIONAL BANKS	-322,834.00	221,786.87
06/30/2010	EQUITIES	ORIENTAL HLDGS BERHAD MY\$1	MALAYSIA	135,028.33	0.00
06/30/2010	EQUITIES	ORIENTAL LAND CO JPY50	OTHER PRODUCTS	3,113,202.99	148,653.20
06/30/2010	EQUITIES	ORIENTAL METALS HKD0.05	HONG KONG	85,298.15	0.00
06/30/2010	EQUITIES	ORIENTAL UNION CHIM TWD10	TAIWAN	134,777.27	0.00
06/30/2010	EQUITIES	ORIENTAL WATCH HLD HKD0.10	HONG KONG	36,727.17	-13,659.96
06/30/2010	EQUITIES	ORIENTAL WEAVERS CO EGP5	EGYPT	201,831.20	-25,517.54
06/30/2010	EQUITIES	ORIENTAL YEAST CO JPY50	JAPAN	27,528.53	-12,863.82
06/30/2010	EQUITIES	ORIFLAME COSMETICS SDR EACH	LUXEMBOURG	8,703,580.41	494,984.18
06/30/2010	EQUITIES	ORIGIN ENERGY LTD NPV	AUSTRALIA	11,169,013.26	764,126.66
06/30/2010	EQUITIES	ORIOLA KD CORP SER B NPV	FINLAND	919,850.40	-284,366.62
06/30/2010	EQUITIES	ORION CORP SER B NPV	FINLAND	1,202,555.31	-7,637.70
06/30/2010	EQUITIES	ORION MARINE GROUP INC	CONSTRUCTION & ENGINEERNG	1,298,504.80	-155,387.63
06/30/2010	EQUITIES	ORITANI FINL CORP NEW	THRIFTS & MTG FINANCE	150,325.00	-1,918.74
06/30/2010	EQUITIES	ORIX CORP Y50	OTHER FINANCING BUSINESS	7,619,464.88	-4,305,867.23
06/30/2010	EQUITIES	ORIX JREIT INC REAL ESTATE INV	OTHER FINANCING BUSINESS	1,617.98	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ORKLA ASA NOK1.25 (POST	NORWAY	2,561,837.02	-2,188,667.59
06/30/2010	EQUITIES	ORLEANS ENERGY LTD	CDN OIL & GAS EXPL & PROD	26,683.29	6,215.45
06/30/2010	EQUITIES	ORMAT INDUSTRIES SHK1	ISRAEL	195,762.47	11,013.23
06/30/2010	EQUITIES	ORMAT TECHNOLOGIES INC	INDEP PWR PROD/ENRGY TRAD	1,897,806.36	-555,729.91
06/30/2010	EQUITIES	ORRSTOWN FINL SVCS INC COM	REGIONAL BANKS	41,980.61	-27,491.51
06/30/2010	EQUITIES	ORTHOFIX INTERNATIONAL N V	HEALTH CARE EQUIPMENT	1,541,252.45	196,581.33
06/30/2010	EQUITIES	ORTHOVITA INC CDT COM	HEALTH CARE EQUIPMENT	174,188.21	-121,161.14
06/30/2010	EQUITIES	ORVANA MINERALS CORP	CDN GOLD	23,161.81	8,052.42
06/30/2010	EQUITIES	OSAKA GAS CO Y50	ELECTRIC POWER AND GAS	6,647,624.98	-600,998.30
06/30/2010	EQUITIES	OSAKA SECURITIES E NPV	OTHER FINANCING BUSINESS	4,300,947.87	-705,244.98
06/30/2010	EQUITIES	OSAKA STEEL CO Y50	IRON AND STEEL	644,411.19	-163,660.11
06/30/2010	EQUITIES	OSEM INVESTMENT ORD SHKI	ISRAEL	191,951.09	0.00
06/30/2010	EQUITIES	OSG CORP Y50	MACHINERY	484.09	0.00
06/30/2010	EQUITIES	OSHKOSH CORP	CONSTR,FARM MACH & HVY TR	14,388,161.16	-2,844,800.10
06/30/2010	EQUITIES	OSI SYSTEMS INC COM	ELECTRONIC EQUIP & INSTR	2,072,391.79	341,440.00
06/30/2010	EQUITIES	OSIM INTERNATIONAL SGD0.05	SINGAPORE	1,856,739.64	313,826.73
06/30/2010	EQUITIES	OSIRIS THERAPEUTICS INC NEW	BIOTECHNOLOGY	192,096.03	-242,053.13
06/30/2010	EQUITIES	OSISKO MINING CORP	CDN GOLD	1,104,085.07	102,319.12
06/30/2010	EQUITIES	OSK HOLDINGS BERHAD ORD MY\$1	MALAYSIA	78,694.30	0.00
06/30/2010	EQUITIES	OSK VENTURES INTERNATIONAL	MALAYSIA	3,502.84	0.00
06/30/2010	EQUITIES	OSTJYDSK BANK DKK100	DENMARK	16,438.78	-40,587.22
06/30/2010	EQUITIES	OTOKAR TRY1	TURKEY	64,998.81	0.00
06/30/2010	EQUITIES	OTP BANK GDR-EACH REPR 1 ORD	HUNGARY	6,935.88	0.00
06/30/2010	EQUITIES	OTP BANK HUF100	HUNGARY	992,112.31	-41,509.06
06/30/2010	EQUITIES	OTP BK LTD NATL SVGS & COML BK	HUNGARY	1,362.24	0.00
06/30/2010	EQUITIES	OTSUKA SHOKAI JPY50	OTHER PRODUCTS	1,001,825.07	-395,061.53
06/30/2010	EQUITIES	OTTER TAIL CORP	INDUSTRIAL CONGLOMERATES	1,188,795.00	-268,199.61
06/30/2010	EQUITIES	OTTOGI CORPN KRW5000	SOUTH KOREA	153,126.65	0.00
06/30/2010	EQUITIES	OUTDOOR CHANNEL HLDGS INC	CABLE & SATELLITE	-27,996.65	2,600.68
06/30/2010	EQUITIES	OUTOKUMPU OY ORD A FIM10	FINLAND	-628,287.98	-112,179.93
06/30/2010	EQUITIES	OUTOTEC OYJ NPV	FINLAND	-2,433,276.57	535,249.54
06/30/2010	EQUITIES	OUTSOURCING INC NPV	SERVICES	129,140.02	54,779.66
06/30/2010	EQUITIES	OVERHILL FARMS INC	PACKAGED FOODS & MEATS	250,914.00	-93,200.84
06/30/2010	EQUITIES	OVERSEA-CHINESE BKG CORP	SINGAPORE	22,601,226.90	3,313,491.00
06/30/2010	EQUITIES	OVERSEAS SHIPHOLDING GRP INC	OIL & GAS STORAGE & TRANS	1,510,676.40	-419,195.10
06/30/2010	EQUITIES	OVERSTOCK.COM INC	INTERNET RETAIL	572,475.67	-265,611.66
06/30/2010	EQUITIES	OWENS & MINOR INC NEW	HEALTH CARE DISTRIBUTORS	4,985,628.12	806,467.27
06/30/2010	EQUITIES	OWENS CORNING NEW COM	BUILDING PRODUCTS	15,568,394.28	2,733,682.39
06/30/2010	EQUITIES	OWENS ILL INC NEW	METAL & GLASS CONTAINERS	16,571,348.20	-293,352.62
06/30/2010	EQUITIES	OXFORD INDS INC COM	APPAREL ACCESS & LUXURY	871,504.27	-125,402.09

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OYO CORP Y50	SERVICES	185,211.36	-131,797.53
06/30/2010	EQUITIES	OYO GEOSPACE COM	OIL & GAS EQUIP/SVCS	245,308.80	43,831.59
06/30/2010	EQUITIES	OZ MINERALS LTD AUD0.4	AUSTRALIA	5,611,430.95	-3,103,157.21
06/30/2010	EQUITIES	P A M TRANSN SVCS INC	TRUCKING	21,432.78	-1,499.75
06/30/2010	EQUITIES	P-TWO INDUSTRIES INC TWD10	TAIWAN	24,648.71	-3,937.97
06/30/2010	EQUITIES	PA RESOURCES AB NPV	SWEDEN	45,710.63	-77,245.39
06/30/2010	EQUITIES	PACCAR INC	CONSTR,FARM MACH & HVY TR	37,858,598.37	5,734,892.70
06/30/2010	EQUITIES	PACE PLC ORD5P	ELECTRONIC & ELECT EQUIP	494,459.02	-53,691.78
06/30/2010	EQUITIES	PACER INTL INC TENN	AIR FREIGHT & LOGISTICS	1,477,874.73	-290,181.97
06/30/2010	EQUITIES	PACIFIC BASIN SHIP USD0.1	HONG KONG	2,155,150.47	-360,451.36
06/30/2010	EQUITIES	PACIFIC BRANDS NPV	AUSTRALIA	903,775.84	-1,102,148.91
06/30/2010	EQUITIES	PACIFIC CENTURY PREMIUM	HONG KONG	193,657.50	-153,994.71
06/30/2010	EQUITIES	PACIFIC CONTL CORP COM	REGIONAL BANKS	101,622.57	-23,736.96
06/30/2010	EQUITIES	PACIFIC INDUSTRIAL JPY50	LAND TRANSPORTATION	125,935.13	-43,056.38
06/30/2010	EQUITIES	PACIFIC METALS CO Y50	METAL PRODUCTS	381,965.98	0.00
06/30/2010	EQUITIES	PACIFIC RUBIALES ENERGY CORP	CDN OIL & GAS EXPL & PROD	4,815,791.49	1,813,273.75
06/30/2010	EQUITIES	PACIFIC SUNWEAR CALIF INC COM	APPAREL RETAIL	562,556.80	-1,018,700.65
06/30/2010	EQUITIES	PACIFIC TEXTILES HLDGS	CHINA	309,509.90	-116,683.84
06/30/2010	EQUITIES	PACKAGING CORP OF AMERICA	PAPER PACKAGING	9,945,687.42	844,513.15
06/30/2010	EQUITIES	PACTIV CORP	METAL & GLASS CONTAINERS	16,175,614.20	4,859,541.85
06/30/2010	EQUITIES	PACWEST BANCORP	REGIONAL BANKS	985,517.44	-283,825.25
06/30/2010	EQUITIES	PADCOM HLDGS INC COM STK	OTHER	6,056,101.63	-17,508,335.09
06/30/2010	EQUITIES	PADDY POWER ORD EUR0.10	IRELAND	2,330,414.48	638,730.53
06/30/2010	EQUITIES	PAETEC HLDG CORP COM	ALTERNATIVE CARRIERS	677,962.56	-298,699.69
06/30/2010	EQUITIES	PAGESJAUNES GROUPE SA EUR0.20	FRANCE	1,708,622.13	-398,706.76
06/30/2010	EQUITIES	PAIN THERAPEUTICS INC COM	PHARMACEUTICALS	450,704.72	-93,039.29
06/30/2010	EQUITIES	PAKISTAN OILFIELDS PKR10	PAKISTAN	92,885.11	0.00
06/30/2010	EQUITIES	PAKISTAN PETROLEUM LIMITED	PAKISTAN	430,564.18	-29,826.31
06/30/2010	EQUITIES	PAKISTAN ST OIL ORD PKRP10	PAKISTAN	1,076,454.04	-562.25
06/30/2010	EQUITIES	PAKISTAN TELECOM CORP 'A'PKR10	PAKISTAN	910,477.17	-87,685.21
06/30/2010	EQUITIES	PALABORA MINING CO ORD R1	SOUTH AFRICA	132,859.23	0.00
06/30/2010	EQUITIES	PALADIN ENERGY LTD NPV	AUSTRALIA	922,492.74	-282,704.16
06/30/2010	EQUITIES	PALISBURG HOLDINGS HKD0.10	HONG KONG	173,503.99	93.23
06/30/2010	EQUITIES	PALL CORP COM	INDUSTRIAL MACHINERY	11,255,762.56	2,137,908.28
06/30/2010	EQUITIES	PALM INC NEW	COMMUNICATIONS EQUIPMENT	1,622,827.83	-771,204.04
06/30/2010	EQUITIES	PALOMAR MED TECH INC NEW COM	HEALTH CARE EQUIPMENT	484,694.85	-284,886.40
06/30/2010	EQUITIES	PAN AMERICAN SILVER CORP	CDN PREC METALS & MINS	1,413,864.28	18,566.32
06/30/2010	EQUITIES	PAN-UNITED CORP SGD0.10	SINGAPORE	188,883.32	20,616.50
06/30/2010	EQUITIES	PANASONIC CORP	ELECTRIC APPLIANCES	11,530,148.32	-5,606,173.77
06/30/2010	EQUITIES	PANASONIC ELECTRIC WORKS CO	ELECTRIC APPLIANCES	2,477,880.88	-431,390.16

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PANERA BREAD CO CL A COM	RESTAURANTS	14,615,144.22	3,743,976.78
06/30/2010	EQUITIES	PANGBOURNE PROP UNITS (1 ORD &	SOUTH AFRICA	237,335.04	0.00
06/30/2010	EQUITIES	PANHANDLE OIL AND GAS INC	OIL & GAS EXPL & PROD	134,687.28	10,528.82
06/30/2010	EQUITIES	PANORAMIC RESOURCES LTD NPV	AUSTRALIA	404,350.24	14,464.11
06/30/2010	EQUITIES	PANTRY INC/THE	FOOD RETAIL	834,677.05	-361,892.78
06/30/2010	EQUITIES	PAPA JOHNS INTL INC COM	RESTAURANTS	1,785,788.80	41,062.43
06/30/2010	EQUITIES	PAPERLINX NPV	AUSTRALIA	81,767.34	6.87
06/30/2010	EQUITIES	PAR PHARMACEUTICAL COS INC	PHARMACEUTICALS	3,864,846.92	624,654.19
06/30/2010	EQUITIES	PARAGON GROUP OF COMPANIES	FINANCIAL SERVICES	552,043.15	-89,402.26
06/30/2010	EQUITIES	PARAMETRIC TECHNOLOGY CORP COM	APPLICATION SOFTWARE	2,706,224.67	494,270.16
06/30/2010	EQUITIES	PARAMOUNT RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,918,933.80	280,816.76
06/30/2010	EQUITIES	PARANA BANCO S/A PRF NPV	BRAZIL	96,814.10	0.00
06/30/2010	EQUITIES	PARAREDE SGPS EUR1	PORTUGAL	4,936.35	-2,022.37
06/30/2010	EQUITIES	PAREXEL INTERNATIONAL CORP	LIFE SCIENCES TOOLS & SVC	3,387,261.52	1,218,200.36
06/30/2010	EQUITIES	PARGESA HLDGS SA CHF20(BR)	SWITZERLAND	940,440.39	-413,360.12
06/30/2010	EQUITIES	PARK ELECTROCHEMICAL CORP	ELECTRC MANUFACTNG SVCS	1,110,435.31	60,009.53
06/30/2010	EQUITIES	PARK NATL CORP COM	REGIONAL BANKS	1,388,994.24	-570,387.71
06/30/2010	EQUITIES	PARK 24 CO JPY50	SERVICES	1,454,148.50	-64,670.36
06/30/2010	EQUITIES	PARK-OHIO HLDGS CORP COM	AIR FREIGHT & LOGISTICS	10,274.46	-822.17
06/30/2010	EQUITIES	PARKER DRILLING CO COM	OIL & GAS DRILLING	1,268,692.60	-969,427.90
06/30/2010	EQUITIES	PARKER HANNIFIN CORP COM	INDUSTRIAL MACHINERY	33,852,894.92	4,587,348.70
06/30/2010	EQUITIES	PARKSON RETAIL GROUP LTD	CHINA	11,824,698.88	2,054,828.23
06/30/2010	EQUITIES	PARKWAY HLDGS SG\$0.25	SINGAPORE	5,930,992.06	874,568.30
06/30/2010	EQUITIES	PARKWAY PPTYS INV	OFFICE REITS	641,036.29	-1,784,229.20
06/30/2010	EQUITIES	PARMALAT S P A EUR1	ITALY	25,656,895.57	874,190.07
06/30/2010	EQUITIES	PARTMINER INC	OTHER	33,412.00	-105,506.00
06/30/2010	EQUITIES	PARTNER COMMUNICAT ILS0.01	ISRAEL	736,357.99	-70,453.93
06/30/2010	EQUITIES	PARTNERRE HLDGS LTD BERMUDA	REINSURANCE	18,974,202.66	-354,975.17
06/30/2010	EQUITIES	PARTNERS GRP HLDG AG CHF0.01	SWITZERLAND	4,610,405.00	800,784.81
06/30/2010	EQUITIES	PARTRON CO LTD KRW500	SOUTH KOREA	125,275.55	0.00
06/30/2010	EQUITIES	PARTYGAMING ORD GBP0.00015	TRAVEL & LEISURE	48,278.09	0.00
06/30/2010	EQUITIES	PASON SYSTEMS INC	CDN OIL & GAS EQUIP/SVCS	3,106,413.21	221,754.99
06/30/2010	EQUITIES	PATNI COMPUTER SYS INR2	INDIA	4,495,474.70	769,121.83
06/30/2010	EQUITIES	PATRIOT COAL CORP COM	COAL & CONSUMABLE FUEL	1,416,039.50	-550,204.79
06/30/2010	EQUITIES	PATRIOT TRANS HLDG INC COM	TRUCKING	56,556.09	3,344.49
06/30/2010	EQUITIES	PATTERSON COS INC	HEALTH CARE DISTRIBUTORS	18,266,303.97	-2,984,813.27
06/30/2010	EQUITIES	PATTERSON-UTI ENERGY INC	OIL & GAS DRILLING	12,699,125.01	-4,007,245.56
06/30/2010	EQUITIES	PAYCHEX INC	DATA PROCNG/OUTSRCD SVCS	25,180,693.79	-4,347,196.04
06/30/2010	EQUITIES	PC CONNECTION INC COM	TECHNOLOGY DISTRIBUTORS	37,638.66	1,363.06
06/30/2010	EQUITIES	PC MALL INC COM	TECHNOLOGY DISTRIBUTORS	219,028.00	-408,172.63

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PC-TEL INC COM	COMMUNICATIONS EQUIPMENT	232,112.16	-83,964.23
06/30/2010	EQUITIES	PCCW LIMITED HKD0.25	HONG KONG	952,983.29	-8,609.13
06/30/2010	EQUITIES	PDF SOLUTIONS INC COM	SEMICONDUCTOR EQUIPMENT	3,062.40	-55.70
06/30/2010	EQUITIES	PDG REALTY SA EMPRENDIMENTOS E	BRAZIL	267,091.40	0.00
06/30/2010	EQUITIES	PDI INC COM	HEALTH CARE SERVICES	4,769.28	-279.48
06/30/2010	EQUITIES	PDL BIOPHARMA INC COM	BIOTECHNOLOGY	-342,280.48	-1,536,056.07
06/30/2010	EQUITIES	PEABODY ENERGY CORP	COAL & CONSUMABLE FUEL	30,618,872.83	8,622,242.21
06/30/2010	EQUITIES	PEACE MARK(HLDGS) HKD0.10	HONG KONG	229.61	-167,217.34
06/30/2010	EQUITIES	PEAK SPORT PRODUCTS LTD	CHINA	1,073,703.47	-194,499.16
06/30/2010	EQUITIES	PEAPACK GLADSTONE FINL CORP	REGIONAL BANKS	42,272.10	-21,833.86
06/30/2010	EQUITIES	PEARSON ORD GBP0.25	MEDIA	26,713,404.76	8,632,936.84
06/30/2010	EQUITIES	PEBBLEBROOK HOTEL TRUST	SPECIALIZED REITS	2,945,953.40	-166,546.42
06/30/2010	EQUITIES	PEETS COFFEE & TEA INC COM	RESTAURANTS	2,125,685.10	366,673.33
06/30/2010	EQUITIES	PEGAS NONWOVENS S.A. EUR1.24	CZECH REPUBLIC	40,050.71	0.00
06/30/2010	EQUITIES	PEGASUS WIRELESS CORP CLASS A	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	PEGASYSTEMS INC	APPLICATION SOFTWARE	1,061,166.38	496,917.38
06/30/2010	EQUITIES	PEGATRON CORP	TAIWAN	4,014,390.70	-1,230,319.57
06/30/2010	EQUITIES	PENN NATL GAMING INC COM	CASINOS & GAMING	5,263,150.20	-2,237,926.58
06/30/2010	EQUITIES	PENN REAL ESTATE INVT SH	RETAIL REITS	1,309,373.00	-911,749.91
06/30/2010	EQUITIES	PENN VA CORP	OIL & GAS EXPL & PROD	2,206,408.87	-673,937.58
06/30/2010	EQUITIES	PENN WEST ENERGY TRUST	CDN OIL & GAS EXPL & PROD	3,986,957.23	-971,494.67
06/30/2010	EQUITIES	PENNANTPARK INVT CORP COM	ASSET MGMT & CUSTODY BNKS	1,121,444.71	105,678.16
06/30/2010	EQUITIES	PENNON GROUP ORD GBP0.407	GAS WATER & MULTIUTILS	1,278,088.20	60,826.92
06/30/2010	EQUITIES	PENNS WOODS BANCORP INC PA	REGIONAL BANKS	102,424.14	-4,887.38
06/30/2010	EQUITIES	PENNYMAC MORTGAGE INVESTMENT	MORTGAGE REITS	118,025.70	-6,346.04
06/30/2010	EQUITIES	PENSKE AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	545,688.96	-152,499.49
06/30/2010	EQUITIES	PENSON WORLDWIDE INC COM	ASSET MGMT & CUSTODY BNKS	260,308.56	-190,766.40
06/30/2010	EQUITIES	PENTA OCEAN CONSTRUCTION Y50	CONSTRUCTION	504,260.37	-128,704.29
06/30/2010	EQUITIES	PENTAIR INC COM	INDUSTRIAL MACHINERY	8,428,156.80	-706,524.85
06/30/2010	EQUITIES	PENWEST PHARMACEUTICALS CO	PHARMACEUTICALS	-112,695.00	3,802.33
06/30/2010	EQUITIES	PEOPLE & TELECOMUN KRW500	SOUTH KOREA	63,711.19	0.00
06/30/2010	EQUITIES	PEOPLE'S UNITED FINANCIAL INC	THRIFTS & MTG FINANCE	20,604,280.50	-3,453,127.13
06/30/2010	EQUITIES	PEOPLES BANCORP INC	REGIONAL BANKS	205,044.50	-144,288.53
06/30/2010	EQUITIES	PEP BOYS MANNY MOE & JACK COM	AUTOMOTIVE RETAIL	1,466,170.52	-126,014.36
06/30/2010	EQUITIES	PEPCO HLDGS INC	ELECTRIC UTILITIES	11,973,577.28	-2,528,592.04
06/30/2010	EQUITIES	PEPSICO INC/NC	SOFT DRINKS	298,402,301.30	27,858,009.50
06/30/2010	EQUITIES	PER AARSLEFF 'B' DKK20	DENMARK	20,588.19	-4,362.51
06/30/2010	EQUITIES	PERDIGAO SA SPONS ADR REPSTG	BRAZIL	929,955.16	0.00
06/30/2010	EQUITIES	PEREGRINE HLDGS ZAR0.001	SOUTH AFRICA	93,559.86	0.00
06/30/2010	EQUITIES	PEREGRINE PHARMACEUTICALS	PHARMACEUTICALS	48,703.95	-10,162.14

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PERFICIENT INC COM	INTERNET SOFTWARE & SVCS	806,755.95	-70,777.75
06/30/2010	EQUITIES	PERICOM SEMICONDUCTOR CORP	SEMICONDUCTORS	415,814.40	7,996.04
06/30/2010	EQUITIES	PERKINELMER INC COM	LIFE SCIENCES TOOLS & SVC	8,320,315.77	211,535.00
06/30/2010	EQUITIES	PERNOD-RICARD EUR1.55	FRANCE	51,878,829.07	11,551,985.78
06/30/2010	EQUITIES	PERRIGO CO COM	PHARMACEUTICALS	31,879,015.74	13,883,634.81
06/30/2010	EQUITIES	PERSIMMON ORD 10P	CONSTRUCTION & MATERIALS	2,888,438.73	-208,780.66
06/30/2010	EQUITIES	PERUSAHAAN GAS NEGARA PT	INDONESIA	18,559,896.52	640,891.22
06/30/2010	EQUITIES	PESANOVA SA EUR6	SPAIN	181,654.00	-80,255.87
06/30/2010	EQUITIES	PETKIM TRY1	TURKEY	3,906,093.65	796,302.81
06/30/2010	EQUITIES	PETMED EXPRESS INC	INTERNET RETAIL	878,020.60	170,736.47
06/30/2010	EQUITIES	PETROBAKKEN ENERGY LTD	CDN OIL & GAS EXPL & PROD	761,714.56	-244,128.98
06/30/2010	EQUITIES	PETROBANK ENERGY & RESOURCES	CDN OIL & GAS EXPL & PROD	2,712,925.37	-604,060.31
06/30/2010	EQUITIES	PETROCHINA CO 'H'CN1	CHINA	3,934,679.00	0.00
06/30/2010	EQUITIES	PETROCORP INC ESCROW SHARES	OIL & GAS EXPL & PROD	0.00	0.00
06/30/2010	EQUITIES	PETROFAC LTD ORD SHS 0.02 USD	OIL EQUIPMENT SVCS & DIST	3,922,177.82	1,600,994.45
06/30/2010	EQUITIES	PETROHAWK ENERGY CORP	OIL & GAS EXPL & PROD	11,682,419.52	-7,206,873.61
06/30/2010	EQUITIES	PETROLEO BRASILEIRO SA	BRAZIL	47,639,917.07	-8,338,952.77
06/30/2010	EQUITIES	PETROLEO BRASILEIRO SA	BRAZIL	62,081,797.37	-11,580,836.38
06/30/2010	EQUITIES	PETROLEO BRASILEIRO SA	BRAZIL	254,816.09	-8,058.70
06/30/2010	EQUITIES	PETROLEUM DEV CORP	OIL & GAS EXPL & PROD	2,494,491.30	364,589.10
06/30/2010	EQUITIES	PETROLEUM GEO SERVICES ASA	NORWAY	4,086,016.01	-1,072,244.07
06/30/2010	EQUITIES	PETROMINERALES LTD	CDN OIL & GAS EXPL & PROD	2,374,956.58	-1,498.35
06/30/2010	EQUITIES	PETRONAS GAS BERHAD MYR1	MALAYSIA	9,386.46	0.00
06/30/2010	EQUITIES	PETRONET LNG INR10	INDIA	60,609.41	0.00
06/30/2010	EQUITIES	PETROPLUS HOLDINGS AG CHF7.48	SWITZERLAND	381,249.86	-86,054.32
06/30/2010	EQUITIES	PETROQUEST ENERGY INC COM	OIL & GAS EXPL & PROD	1,024,890.36	-16,172.16
06/30/2010	EQUITIES	PETSMART INC	SPECIALTY STORES	18,940,575.15	1,973,302.33
06/30/2010	EQUITIES	PEUGEOT SA EUR1	FRANCE	9,958,174.28	-3,347,443.13
06/30/2010	EQUITIES	PF CHANGS CHINA BISTRO INC COM	RESTAURANTS	6,855,603.95	1,082,393.78
06/30/2010	EQUITIES	PFIZER INC	PHARMACEUTICALS	385,801,961.36	-212,515,840.16
06/30/2010	EQUITIES	PFIZER LTD INR10 (DEMAT)	INDIA	145,729.85	0.00
06/30/2010	EQUITIES	PFLEIDERER AG DEM5	GERMANY	524,037.21	-307,603.48
06/30/2010	EQUITIES	PG&E CORP	MULTI-UTILITIES	43,490,174.80	4,905,604.10
06/30/2010	EQUITIES	PGG WRIGHTSON LIMITED NPV	NEW ZEALAND	84,036.15	-99,610.34
06/30/2010	EQUITIES	PGT INC COM	BUILDING PRODUCTS	346.95	-55.13
06/30/2010	EQUITIES	PH GLATFELTER CO	PAPER PRODUCTS	1,989,597.05	-145,827.29
06/30/2010	EQUITIES	PHARMACEUTICAL PROD DEV INC	LIFE SCIENCES TOOLS & SVC	22,312,393.95	1,071,494.48
06/30/2010	EQUITIES	PHARMACYCLICS INC COM	BIOTECHNOLOGY	272,034.36	-3,251.21
06/30/2010	EQUITIES	PHARMASSET INC COM	BIOTECHNOLOGY	265,280.02	509,280.19
06/30/2010	EQUITIES	PHARMERICA CORP	HEALTH CARE DISTRIBUTORS	738,688.08	-15,348.99



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PHARMSTANDARD GDR (EACH REPR1	RUSSIA	59,511.69	0.00
06/30/2010	EQUITIES	PHASE FORWARD INC	HEALTH CARE TECHNOLOGY	1,240,808.52	177,911.02
06/30/2010	EQUITIES	PHH CORP	SPECIALIZED FINANCE	-2,017,706.88	1,062,248.52
06/30/2010	EQUITIES	PHI INC COM NON VTG	OIL & GAS EQUIP/SVCS	195,696.01	-87,092.02
06/30/2010	EQUITIES	PHIHONG TECHNOLOGY TWD10	TAIWAN	749,594.65	292,312.20
06/30/2010	EQUITIES	PHILIP MORRIS CZK1000	CZECH REPUBLIC	67,922.66	0.00
06/30/2010	EQUITIES	PHILIP MORRIS INTERNATIONAL IN	TOBACCO	283,582,329.30	45,962,280.32
06/30/2010	EQUITIES	PHILIPPINE LONG DISTANCE TELEP	PHILIPPINES	17,225,660.95	-1,053,767.92
06/30/2010	EQUITIES	PHILLIPS VAN HEUSEN CORP COM	APPAREL ACCESS & LUXURY	9,314,104.73	1,620,267.79
06/30/2010	EQUITIES	PHOENIX COS INC NEW COM	LIFE & HEALTH INSURANCE	362,552.86	-1,010,826.10
06/30/2010	EQUITIES	PHOENIX IT ORD GBP0.01	SOFTWARE & COMP SERVICES	318,025.23	49,906.46
06/30/2010	EQUITIES	PHOTO-ME INTL ORD GBP0.005	MEDIA	70,332.14	52,398.77
06/30/2010	EQUITIES	PHOTON GROUP LTD NPV	AUSTRALIA	28,855.66	-20,649.85
06/30/2010	EQUITIES	PHOTRONICS INC COM	SEMICONDUCTOR EQUIPMENT	493,068.72	-569,949.92
06/30/2010	EQUITIES	PIAGGIO & C SPA NPV	ITALY	726,497.56	-160,020.16
06/30/2010	EQUITIES	PICC PROPERTY & CA 'H'CNY1	CHINA	1,812,601.52	-50,334.90
06/30/2010	EQUITIES	PICK'N PAY HLDGS ZAR0.0125	SOUTH AFRICA	183,681.53	0.00
06/30/2010	EQUITIES	PICK'N PAY STORES ORD R0.0125	SOUTH AFRICA	3,312,516.29	0.00
06/30/2010	EQUITIES	PICO HLDGS INC COM NEW	MULTI-SECTOR HOLDINGS	-500,738.76	-41,347.61
06/30/2010	EQUITIES	PIEDMONT NAT GAS INC	GAS UTILITIES	2,395,490.26	130,125.02
06/30/2010	EQUITIES	PIEDMONT OFFICE REALTY TRU-A	OFFICE REITS	8,204,676.50	354,399.37
06/30/2010	EQUITIES	PIER 1 IMPORTS INC COM	HOMEFURNISHING RETAIL	973,845.66	-1,167,858.53
06/30/2010	EQUITIES	PIERRE & VACANCES EUR10.0	FRANCE	1,073,992.32	127,274.83
06/30/2010	EQUITIES	PIGEON CORP Y50	OTHER PRODUCTS	1,896,146.47	378,425.78
06/30/2010	EQUITIES	PIKE ELEC CORP	CONSTRUCTION & ENGINEERNG	216,254.94	-104,948.47
06/30/2010	EQUITIES	PILGRIM'S PRIDE CORP	PACKAGED FOODS & MEATS	1,064.34	-99.81
06/30/2010	EQUITIES	PINE WIND AG NPV (REG D)	GERMANY	37,381.67	12,111.22
06/30/2010	EQUITIES	PINEWOOD SHEPPERTON ORD GBP0.1	MEDIA	39,884.26	-33,498.25
06/30/2010	EQUITIES	PING AN INSURANCE (GROUP) CO	CHINA	79,200.70	0.00
06/30/2010	EQUITIES	PING AN INSURANCE SHS	CHINA	2,031,375.85	0.00
06/30/2010	EQUITIES	PINNACLE AIRL CORP	AIRLINES	28,288.00	-10,167.00
06/30/2010	EQUITIES	PINNACLE ENTMT INC COM	CASINOS & GAMING	1,333,935.68	-281,345.03
06/30/2010	EQUITIES	PINNACLE FINL PARTNERS INC COM	REGIONAL BANKS	1,695,827.35	-501,155.80
06/30/2010	EQUITIES	PINNACLE WEST CAP CORP COM	ELECTRIC UTILITIES	19,600,439.76	-588,401.82
06/30/2010	EQUITIES	PIOLAX CO JPY 50	METAL PRODUCTS	91,408.07	-20,255.99
06/30/2010	EQUITIES	PIONEER CORP Y50	ELECTRIC APPLIANCES	2,138,770.48	-191,672.93
06/30/2010	EQUITIES	PIONEER DRILLING CO	OIL & GAS DRILLING	1,483,708.59	-646,441.95
06/30/2010	EQUITIES	PIONEER NAT RES CO	OIL & GAS EXPL & PROD	21,561,623.25	7,825,756.98
06/30/2010	EQUITIES	PIPER JAFFRAY COS	INVESTMNT BKG & BROKERAGE	1,254,840.12	-392,418.24
06/30/2010	EQUITIES	PIRAMAL HEALTHCARE LTD INR2	INDIA	111,590.71	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PIRELLI & C SPA	ITALY	1,580,150.58	6,769.03
06/30/2010	EQUITIES	PITNEY BOWES INC COM	OFFICE SERVICES/SUPP	16,926,306.84	-9,817,654.54
06/30/2010	EQUITIES	PLAINS EXPLORATION & PRODUCTIO	OIL & GAS EXPL & PROD	4,846,853.70	-4,194,452.88
06/30/2010	EQUITIES	PLANTRONICS INC	COMMUNICATIONS EQUIPMENT	3,478,818.20	-323,585.88
06/30/2010	EQUITIES	PLASSON ILS1	ISRAEL	53,909.06	0.00
06/30/2010	EQUITIES	PLASTIC OMNIUM EUR0.5 (POST	FRANCE	368,601.81	8,200.01
06/30/2010	EQUITIES	PLATINUM UNDERWRITERS HLDGS	REINSURANCE	11,182,255.44	977,343.45
06/30/2010	EQUITIES	PLAYBOY ENTERPRISES INC CL B	MOVIES & ENTERTAINMENT	239,332.80	-199,441.39
06/30/2010	EQUITIES	PLAYTECH LIMITED SHS	SOFTWARE & COMP SERVICES	822,061.12	81,081.35
06/30/2010	EQUITIES	PLENUS CO Y50	SERVICES	488.63	0.00
06/30/2010	EQUITIES	PLEXUS CORP	ELECTRC MANUFACTNG SVCS	4,620,110.46	958,695.49
06/30/2010	EQUITIES	PLIANT CORP COM NEW	COMMODITY CHEMICALS	0.03	0.03
06/30/2010	EQUITIES	PLUM CREEK TIMBER CO INC COM	SPECIALIZED REITS	21,335,983.41	-572,766.73
06/30/2010	EQUITIES	PLUS EXPRESSWAYS B MYR0.25	MALAYSIA	9,942.65	0.00
06/30/2010	EQUITIES	PLX TECHNOLOGY INC COM	SEMICONDUCTORS	247,784.03	-217,849.05
06/30/2010	EQUITIES	PMA CAPITAL CORP CL A COM	PROPERTY & CASUALTY INS	437,409.00	-34,055.14
06/30/2010	EQUITIES	PMC SIERRA INC	SEMICONDUCTORS	4,810,205.60	-614,182.67
06/30/2010	EQUITIES	PMFG INC COM	INDUSTRIAL MACHINERY	177,603.45	26,066.99
06/30/2010	EQUITIES	PMI GROUP INC	THRIFTS & MTG FINANCE	-1,575,497.95	-2,897,278.92
06/30/2010	EQUITIES	PMP COMMUNICATIONS AUD 0.50	AUSTRALIA	23,228.06	-22,972.60
06/30/2010	EQUITIES	PNC FINANCIAL SERVICES GROUP	REGIONAL BANKS	111,408,790.50	-24,098,313.19
06/30/2010	EQUITIES	PNM RESOURCES INC	ELECTRIC UTILITIES	1,965,455.18	-807,625.46
06/30/2010	EQUITIES	POHJOLA BANK PLC SER'A'	FINLAND	2,242,278.55	-228,260.97
06/30/2010	EQUITIES	POINT INC NPV	RETAIL TRADE	2,269,870.05	-13,404.71
06/30/2010	EQUITIES	POLARIS INDS PARTNERS INC COM	LEISURE PRODUCTS	4,425,093.92	500,736.09
06/30/2010	EQUITIES	POLARIS SOFTWARE LAB INR5	INDIA	2,699,280.35	1,262,513.55
06/30/2010	EQUITIES	POLIMEX MOSTOSTAL SIEDLCE SA	POLAND	160,674.14	-8,239.35
06/30/2010	EQUITIES	POLISH ENERGY PARTNERS SA	POLAND	64,234.16	0.00
06/30/2010	EQUITIES	POLO RALPH LAUREN CORP	APPAREL ACCESS & LUXURY	14,291,558.84	2,904,723.36
06/30/2010	EQUITIES	POLSKA GRUPA ENERGETYCZNA SA	POLAND	3,152,602.34	-369,054.54
06/30/2010	EQUITIES	POLSKI KONCERN NAFTOWY ORLEN	POLAND	8,827,506.11	-625,723.79
06/30/2010	EQUITIES	POLY (HONG KONG) INVESTMENTS	HONG KONG	392,787.56	0.00
06/30/2010	EQUITIES	POLY INVESTMENTS HLDGS HKD0.1	HONG KONG	5,029.82	-1,875.23
06/30/2010	EQUITIES	POLY REAL ESTATE G 'A'CNY1	CHINA	34,756.41	0.00
06/30/2010	EQUITIES	POLYCOM INC	COMMUNICATIONS EQUIPMENT	4,458,996.99	1,208,340.43
06/30/2010	EQUITIES	POLYMETAL OJSC	RUSSIA	314,925.24	0.00
06/30/2010	EQUITIES	POLYONE CORP	SPECIALTY CHEMICALS	1,888,782.82	40,548.06
06/30/2010	EQUITIES	POLYPORE INTL INC	ELECTRIC COMP & EQUIP	-1,202,422.98	-108,966.70
06/30/2010	EQUITIES	POLYTEC ASSET HLDG	HONG KONG	165,850.15	-42,716.35
06/30/2010	EQUITIES	POLYUS GOLD RUB1	RUSSIA	504,785.16	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	POOL CORP	LEISURE PRODUCTS	1,789,439.20	-28,576.36
06/30/2010	EQUITIES	POPULAR INC COM	REGIONAL BANKS	4,971,145.40	-11,481,025.24
06/30/2010	EQUITIES	PORSCHE AUTOMOBIL HOLDING SE	GERMANY	6,971,873.33	-6,553,497.57
06/30/2010	EQUITIES	PORTEC RAIL PRODS INC	INDUSTRIAL MACHINERY	47,327.28	6,702.95
06/30/2010	EQUITIES	PORTER BANCORP INC COM	REGIONAL BANKS	16,057.92	-4,374.86
06/30/2010	EQUITIES	PORTFOLIO RECOVERY ASSOCS INC	SPECIALIZED FINANCE	9,796,692.78	3,396,434.27
06/30/2010	EQUITIES	PORTLAND GENERAL ELECTRIC CO	ELECTRIC UTILITIES	3,851,893.37	-231,350.69
06/30/2010	EQUITIES	PORTON INVESTMENT BANK EUR4.49	GREECE	16,679.37	-94,934.85
06/30/2010	EQUITIES	PORTUGAL TELECOM SGPS SA	PORTUGAL	25,897,974.62	3,438,430.96
06/30/2010	EQUITIES	POS MALAYSIA BHD MYR0.5	MALAYSIA	127,923.41	0.00
06/30/2010	EQUITIES	POSCO	SOUTH KOREA	3,761,328.22	0.00
06/30/2010	EQUITIES	POSCO	SOUTH KOREA	7,564,464.00	2,358,544.87
06/30/2010	EQUITIES	POSITIVO INFORMATICA SA COM	BRAZIL	792,484.77	-75,656.94
06/30/2010	EQUITIES	POST PPTYS INC COM	RESIDENTIAL REITS	9,278,764.78	-61,102.13
06/30/2010	EQUITIES	POTASH CORP OF SASKATCHEWAN	CDN FERTILIZERS & AGRI CH	16,716,507.96	-1,163,982.91
06/30/2010	EQUITIES	POTASH CORP OF SASKATCHEWAN IN	CDN FERTILIZERS & AGRI CH	3,233,469.10	-715,118.58
06/30/2010	EQUITIES	POTLATCH CORP NEW COM	SPECIALIZED REITS	-471,886.11	-309,943.52
06/30/2010	EQUITIES	POU CHEN TW\$10	TAIWAN	10,032,476.51	2,036,941.30
06/30/2010	EQUITIES	POWELL INDUSTRIES INC	ELECTRIC COMP & EQUIP	1,204,162.96	-319,886.73
06/30/2010	EQUITIES	POWER CORP CANADA	CDN LIFE & HEATLH INS	4,132,528.69	-1,642,181.24
06/30/2010	EQUITIES	POWER FINANCE CORP COM STK	INDIA	6,902,577.59	1,648,346.15
06/30/2010	EQUITIES	POWER FINANCIAL CORP	CDN LIFE & HEATLH INS	3,239,104.20	-1,118,527.12
06/30/2010	EQUITIES	POWER INTEGRATIONS INC	SEMICONDUCTORS	2,685,417.15	270,389.25
06/30/2010	EQUITIES	POWER-ONE INC	ELECTRONIC COMPONENTS	1,724,854.50	164,404.35
06/30/2010	EQUITIES	POWERSECURE INTL INC COM	HEAVY ELECTRICAL EQ	162,447.39	106,661.16
06/30/2010	EQUITIES	POWERTECH TECHNOLO TWD10	TAIWAN	2,303,197.85	-31,758.30
06/30/2010	EQUITIES	POWERWAVE TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	317,811.34	-854,250.89
06/30/2010	EQUITIES	POWSZECHNA KASA OSZCZED BK	POLAND	5,385,584.51	317,272.44
06/30/2010	EQUITIES	POZEN INC COM	PHARMACEUTICALS	558,297.43	-118,877.95
06/30/2010	EQUITIES	PP LONDON SUMATRA IDR500	INDONESIA	128,536.54	0.00
06/30/2010	EQUITIES	PPG INDS INC COM	DIVERSIFIED CHEMICALS	41,127,248.82	-904,706.91
06/30/2010	EQUITIES	PPL CORP COM	ELECTRIC UTILITIES	27,634,727.90	-4,911,744.29
06/30/2010	EQUITIES	PPR EUR4.00	FRANCE	36,381,825.66	7,891,281.31
06/30/2010	EQUITIES	PRAKTIKER BAU HLDG NPV	GERMANY	174,356.27	-44,925.75
06/30/2010	EQUITIES	PRAXAIR INC	INDUSTRIAL GASES	71,494,279.62	18,519,943.03
06/30/2010	EQUITIES	PRE PAID LEGAL SVCS INC COM	SPECIALIZED CONSUMER SVCS	1,493,755.13	15,441.04
06/30/2010	EQUITIES	PRECIOUS WOODS HLD CHF50(REGD)	SWITZERLAND	28,675.75	-28,692.81
06/30/2010	EQUITIES	PRECISION CASTPARTS CORP	AEROSPACE & DEFENSE	44,142,285.08	17,477,728.03
06/30/2010	EQUITIES	PRECISION DRILLING CORP 2010	CDN OIL & GAS DRILLING	2,762,777.84	-400,914.24
06/30/2010	EQUITIES	PREFORMED LINE PRODS CO	ELECTRIC COMP & EQUIP	20,859.15	-7,076.55

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PREMAFIN FINANZIARIA SPA-HLDG	ITALY	97,064.63	-152,070.77
06/30/2010	EQUITIES	PREMIER FOODS ORD GBP0.01	FOOD PRODUCERS	777,142.67	-696,151.69
06/30/2010	EQUITIES	PREMIER INVESTMENTS NPV	AUSTRALIA	110,435.79	-23,589.85
06/30/2010	EQUITIES	PREMIERE GLOBAL SERVICES INC	ALTERNATIVE CARRIERS	801,743.72	-358,288.89
06/30/2010	EQUITIES	PRESIDENT CHAIN STORE CORP	TAIWAN	11,558,194.39	3,560,613.41
06/30/2010	EQUITIES	PRESIDENT SECURITI TWD10	TAIWAN	49,439.51	0.00
06/30/2010	EQUITIES	PRESIDENTIAL LIFE CORP COM	LIFE & HEALTH INSURANCE	403,608.13	-243,528.29
06/30/2010	EQUITIES	PRESSTEK INC COM	COMPUTER STORAGE & PERIPH	3,046.39	-231.20
06/30/2010	EQUITIES	PRESTIGE BRANDS HLDGS INC	PERSONAL PRODUCTS	1,214,064.24	-66,843.60
06/30/2010	EQUITIES	PRETORIA PORTLAND CEMENT CO	SOUTH AFRICA	6,473,642.54	-1,917,640.41
06/30/2010	EQUITIES	PREUKSA REAL ESTATE CO	THAILAND	207,926.61	0.00
06/30/2010	EQUITIES	PRGX GLOBAL INC	DATA PROCNG/OUTSRCD SVCS	142,457.05	-244,581.22
06/30/2010	EQUITIES	PRICELINE COM INC	INTERNET RETAIL	54,432,578.20	7,566,919.38
06/30/2010	EQUITIES	PRICESMART INC COM	HYPERMKTS & SUPER CENTERS	523,650.66	137,667.64
06/30/2010	EQUITIES	PRIDE INTL INC DEL COM	OIL & GAS DRILLING	11,447,373.44	-1,637,641.53
06/30/2010	EQUITIES	PRIMA MEAT PACKERS Y50	FOODS	517,447.61	-382,794.87
06/30/2010	EQUITIES	PRIMARY HEALTH CARE NPV	AUSTRALIA	331,658.01	-60,241.66
06/30/2010	EQUITIES	PRIME MEDIA GROUP LTD NPV	AUSTRALIA	3,032.09	-180.31
06/30/2010	EQUITIES	PRIMEDIA INC COM NEW	PUBLISHING	153,956.85	-484,430.48
06/30/2010	EQUITIES	PRIMERICA INC	LIFE & HEALTH INSURANCE	32,031.36	-1,789.36
06/30/2010	EQUITIES	PRIMORIS SVCS CORP COM	CONSTRUCTION & ENGINEERNG	25,559.33	-3,938.23
06/30/2010	EQUITIES	PRIMUS GUARANTY LTD SHS	SPECIALIZED FINANCE	23,143.68	-2,820.36
06/30/2010	EQUITIES	PRINCETON REVIEW INC COM	EDUCATION SERVICES	-71,961.76	-26,142.21
06/30/2010	EQUITIES	PRINCIPAL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	21,317,672.08	-8,450,803.60
06/30/2010	EQUITIES	PRISM CEMENT INR10	INDIA	123,918.74	0.00
06/30/2010	EQUITIES	PRIVATE BANCORP INC COM	REGIONAL BANKS	997,598.88	-723,620.04
06/30/2010	EQUITIES	PROASSURANCE CORPORATION COM	PROPERTY & CASUALTY INS	9,140,062.80	517,237.58
06/30/2010	EQUITIES	PROCTER & GAMBLE CO/THE	HOUSEHOLD PRODUCTS	565,290,087.14	45,357,457.57
06/30/2010	EQUITIES	PROGENICS PHARMACEUTICALS INC	BIOTECHNOLOGY	405,832.36	-345,200.60
06/30/2010	EQUITIES	PROGRAMMED MAINTEN NPV	AUSTRALIA	41,070.87	-18,248.89
06/30/2010	EQUITIES	PROGRESS ENERGY INC	ELECTRIC UTILITIES	35,750,834.12	-1,491,338.76
06/30/2010	EQUITIES	PROGRESS ENERGY RESOURCES CORP	CDN OIL & GAS EXPL & PROD	-2,207,867.00	270,109.18
06/30/2010	EQUITIES	PROGRESS SOFTWARE CORP	SYSTEMS SOFTWARE	1,770,088.32	543,715.80
06/30/2010	EQUITIES	PROGRESS WERK OBERKIRCH AG NPV	GERMANY	32,770.97	-7,825.97
06/30/2010	EQUITIES	PROGRESSIVE CORP/THE	PROPERTY & CASUALTY INS	42,232,170.24	-4,109,390.18
06/30/2010	EQUITIES	PROLOGIS INT	INDUSTRIAL REITS	34,962,590.83	-26,147,234.69
06/30/2010	EQUITIES	PROMETHEAN WORLD PLC - W/I	PERSONAL GOODS	1,403,902.55	-164,684.70
06/30/2010	EQUITIES	PROMISE CO Y50	OTHER FINANCING BUSINESS	554,686.41	-45,548.77
06/30/2010	EQUITIES	PROMOTORA DE INFOR EUR0.10	SPAIN	112,824.50	-131,671.45
06/30/2010	EQUITIES	PROMOTORA Y OPERADORA DE	MEXICO	57,706.85	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PRONOVA BIOPHARMA	NORWAY	290,720.38	-8,553.06
06/30/2010	EQUITIES	PROS HOLDINGS INC	APPLICATION SOFTWARE	681,447.00	-110,586.40
06/30/2010	EQUITIES	PROSAFE PRODUCTION USD0.10	NORWAY	54,765.27	2,841.79
06/30/2010	EQUITIES	PROSEGUR COMPANIA SEGURIDAD	SPAIN	4,570,717.98	1,560,748.73
06/30/2010	EQUITIES	PROSIEBENSATI MEDIA AG NPV	GERMANY	5,722,219.82	2,998,105.98
06/30/2010	EQUITIES	PROSPECT CAPTIAL CORP	ASSET MGMT & CUSTODY BNKS	1,140,447.75	-211,775.86
06/30/2010	EQUITIES	PROSPECT MED HLDGS INC CDT	MANAGED HEALTH CARE	5,178.80	-621.71
06/30/2010	EQUITIES	PROSPERITY BANCSHARES INC COM	REGIONAL BANKS	12,669,822.02	161,135.72
06/30/2010	EQUITIES	PROSPEX RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,682.59	-276.85
06/30/2010	EQUITIES	PROSTRAKAN GROUP ORD GBP0.05	PHARMACEUTICALS & BIOTECH	-15,292.13	19,812.96
06/30/2010	EQUITIES	PROTALIX BIOTHERAPEUTICS INC	BIOTECHNOLOGY	-1,483,251.38	215,885.04
06/30/2010	EQUITIES	PROTECTIVE LIFE CORP COM	LIFE & HEALTH INSURANCE	8,217,225.18	-2,320,153.04
06/30/2010	EQUITIES	PROTO CORPORATION JPY50	OTHER PRODUCTS	1,717,912.82	508,484.92
06/30/2010	EQUITIES	PROTON HLDGS BERHAD	MALAYSIA	710,203.55	11,799.11
06/30/2010	EQUITIES	PROVIDENCE SVC CORP	HEALTH CARE SERVICES	704,648.00	-80,337.08
06/30/2010	EQUITIES	PROVIDENT ENERGY TRUST	CDN INTEGRATED OIL & GAS	937,003.94	-329,798.40
06/30/2010	EQUITIES	PROVIDENT FINANCIAL SERVICES I	THRIFTS & MTG FINANCE	1,673,329.98	-392,656.33
06/30/2010	EQUITIES	PROVIDENT NEW YORK BANCORP COM	THRIFTS & MTG FINANCE	515,574.45	-137,545.88
06/30/2010	EQUITIES	PRUDENTIAL FINANCIAL INC	LIFE & HEALTH INSURANCE	80,647,223.80	7,689,629.85
06/30/2010	EQUITIES	PRUDENTIAL PLC GBP0.05	LIFE ASSURANCE	50,133,522.39	-6,970,797.41
06/30/2010	EQUITIES	PRYSMIAN CAB & SYS NPV	ITALY	2,101,441.39	-199,487.26
06/30/2010	EQUITIES	PS BUSINESS PKS INC CALIF	DIVERSIFIED REITS	5,387,455.52	724,234.14
06/30/2010	EQUITIES	PSC CORPORATION SGD0.05	SINGAPORE	74,726.02	-67,787.10
06/30/2010	EQUITIES	PSION NEW ORD(CONS)	SOFTWARE & COMP SERVICES	133,857.94	-115,565.78
06/30/2010	EQUITIES	PSL LTD INR10	INDIA	296,589.02	-75,536.21
06/30/2010	EQUITIES	PSS WORLD MED INC	HEALTH CARE DISTRIBUTORS	4,362,399.00	944,381.23
06/30/2010	EQUITIES	PSYCHIATRIC SOLUTIONS INC	HEALTH CARE FACILITIES	3,827,127.52	1,076,868.95
06/30/2010	EQUITIES	PT BAYAN RESOURCES IDR100 REGS	INDONESIA	79,360.01	0.00
06/30/2010	EQUITIES	PT INDO TAMBANGRAYA MEGAH TBK	INDONESIA	389,709.57	48,319.47
06/30/2010	EQUITIES	PTT AROMATICS & REFINING PUB	THAILAND	224,397.27	0.00
06/30/2010	EQUITIES	PTT AROMATICS & REFINING PUB	THAILAND	559,072.48	0.00
06/30/2010	EQUITIES	PTT CHEMICAL PUBLI THB10(NVDR)	THAILAND	291,181.82	0.00
06/30/2010	EQUITIES	PTT CHEMICAL PUBLIC COMPANY	THAILAND	366,039.88	0.00
06/30/2010	EQUITIES	PTT EXPLORATION & PRODUCTION	THAILAND	16,148,253.53	2,641,059.62
06/30/2010	EQUITIES	PTT EXPLORATION & PRODUCTION	THAILAND	175,596.92	0.00
06/30/2010	EQUITIES	PTT EXPLORATION & PRODUCTION	THAILAND	796,848.40	0.00
06/30/2010	EQUITIES	PTT PUB CO THB10 (ALIEN MKT)	THAILAND	17,951,400.56	-1,917,039.26
06/30/2010	EQUITIES	PTT PUBLIC COMPANY THB10 (NON	THAILAND	184,735.81	0.00
06/30/2010	EQUITIES	PUBLIC BK BHD MYR1	MALAYSIA	2,600,491.73	394,293.75
06/30/2010	EQUITIES	PUBLIC BK BHD MYR1 (ALIEN MKT)	MALAYSIA	11,785,437.13	3,126,062.31

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PUBLIC FINANCIAL HOLDINGS LTD	HONG KONG	178,748.32	-49,916.17
06/30/2010	EQUITIES	PUBLIC POWER CORP EUR4.60 (CR)	GREECE	6,977,510.30	-1,123,450.70
06/30/2010	EQUITIES	PUBLIC STORAGE COM	SPECIALIZED REITS	81,950,932.74	13,024,548.53
06/30/2010	EQUITIES	PUBLIC SVC ENTERPRISE GROUP	MULTI-UTILITIES	61,197,233.63	3,068,952.51
06/30/2010	EQUITIES	PUBLICIS GROUPE SA EUR.4	FRANCE	2,562,356.39	430,669.10
06/30/2010	EQUITIES	PUBLIGROUPE AG CHF1 REGD	SWITZERLAND	106,190.48	-270,835.57
06/30/2010	EQUITIES	PULTE GROUP INC	HOMEBUILDING	8,917,601.40	-20,157,379.27
06/30/2010	EQUITIES	PUMA AG NPV	GERMANY	5,744,649.16	-42,407.82
06/30/2010	EQUITIES	PUNCAK NIAGA HOLDINGS BERHAD	MALAYSIA	41,633.58	0.00
06/30/2010	EQUITIES	PUNCH TAVERNS ORD SHS	TRAVEL & LEISURE	52,161.47	-20,202.74
06/30/2010	EQUITIES	PUNCH TECHNIX NV EUR4	NETHERLANDS	4,905.46	179.21
06/30/2010	EQUITIES	PUNJAH NATIONAL BA INR10	INDIA	13,542,781.31	7,462,460.22
06/30/2010	EQUITIES	PURE BIOSCIENCE COM	LIFE SCIENCES TOOLS & SVC	10,807.58	-3,022.05
06/30/2010	EQUITIES	PURSUIT DYNAMICS ORD GBP0.01	INDUSTRIAL ENGINEERING	-46,897.12	-3,005.80
06/30/2010	EQUITIES	PUSAN CITY GAS CO KRW5000	SOUTH KOREA	100,504.80	0.00
06/30/2010	EQUITIES	PYEONG HWA AUTOMAT KRW500	SOUTH KOREA	113,587.04	16,892.58
06/30/2010	EQUITIES	PYEONG SAN KRW500	SOUTH KOREA	62,624.20	0.00
06/30/2010	EQUITIES	PYI CORPORATION LIMITED HKD0.1	HONG KONG	15,859.46	-7,501.93
06/30/2010	EQUITIES	PZ CUSSONS	OIL & GAS PRODUCERS	5,206,574.95	2,269,647.66
06/30/2010	EQUITIES	PZENA INVT MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	69,827.94	-7,005.57
06/30/2010	EQUITIES	Q-CELL SE NPV	GERMANY	1,493,802.30	-1,890,303.72
06/30/2010	EQUITIES	Q-MED AB NPV	SWEDEN	615,288.55	-91,623.64
06/30/2010	EQUITIES	QAD INC COM	APPLICATION SOFTWARE	24,501.02	-3,340.81
06/30/2010	EQUITIES	QANTAS AIRWAYS NPV	AUSTRALIA	1,557,606.16	-661,006.63
06/30/2010	EQUITIES	QATAR ELECTRICITY & WATER	QATAR	474,571.29	16,168.98
06/30/2010	EQUITIES	QATAR GAS TRANSPOR QAR10	QATAR	376,417.93	-87,782.47
06/30/2010	EQUITIES	QATAR INSURANCE CO QAR10	QATAR	2,239,280.57	143,055.81
06/30/2010	EQUITIES	QATAR NATIONAL BANK QAR10	QATAR	1,542,868.79	404,437.60
06/30/2010	EQUITIES	QATAR TELECOM QAR10	QATAR	870,813.76	111,678.82
06/30/2010	EQUITIES	QBE INS GROUP A\$1	AUSTRALIA	12,423,311.67	-4,894,673.56
06/30/2010	EQUITIES	QIAGEN N V	NETHERLANDS	-5,222,074.00	897,539.45
06/30/2010	EQUITIES	QIAGEN NV EUR0.01	NETHERLANDS	3,590,251.73	604,606.18
06/30/2010	EQUITIES	QIAGEN NV EUR0.01	NETHERLANDS	54,875.52	5,890.56
06/30/2010	EQUITIES	QINGHAI SALT LAKE 'A'CNY1	CHINA	18,042.62	0.00
06/30/2010	EQUITIES	QINGLING MTRS H SHS CNY1	CHINA	1,191,571.47	-150,213.41
06/30/2010	EQUITIES	QLOGIC CORP	COMPUTER STORAGE & PERIPH	15,853,468.98	-804,528.37
06/30/2010	EQUITIES	QLT INC	CDN BIOTECHNOLOGY	14,650.43	320.67
06/30/2010	EQUITIES	QS AG NPV	GERMANY	2,953.96	-698.94
06/30/2010	EQUITIES	QUADRA FNX MINING LTD	CDN DIV METALS & MINING	599,754.39	7,334.92
06/30/2010	EQUITIES	QUADRA GENERATING CO	RUSSIA	40,927.41	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	QUAKER CHEM CORP COM	SPECIALTY CHEMICALS	370,753.74	61,615.85
06/30/2010	EQUITIES	QUALCOMM INC	COMMUNICATIONS EQUIPMENT	202,556,496.04	-51,391,535.46
06/30/2010	EQUITIES	QUALITY DISTR INC FLA	TRUCKING	15,546.19	-983.29
06/30/2010	EQUITIES	QUALITY SYS INC	HEALTH CARE TECHNOLOGY	1,718,137.95	1,285,045.15
06/30/2010	EQUITIES	QUANEX BLDG PRODS CORP COM	BUILDING PRODUCTS	2,522,299.78	520,058.09
06/30/2010	EQUITIES	QUANTA COMPUTER TWD10	TAIWAN	5,198,734.11	132,707.13
06/30/2010	EQUITIES	QUANTA SERVICES INC	CONSTRUCTION & ENGINEERNG	11,663,099.35	918,091.51
06/30/2010	EQUITIES	QUANTA STORAGE TWD10	TAIWAN	1,141,041.62	-244,777.07
06/30/2010	EQUITIES	QUANTUM CORP DSSG COM	COMPUTER STORAGE & PERIPH	1,144,668.08	-300,905.36
06/30/2010	EQUITIES	QUEBECOR INC	CDN PUBLISHING	1,114,190.38	260,678.34
06/30/2010	EQUITIES	QUEST CAPITAL CORP	CDN SPECIALIZED FINANCE	79,329.98	-58,506.60
06/30/2010	EQUITIES	QUEST DIAGNOSTICS INC COM	HEALTH CARE SERVICES	28,973,953.89	-249,019.86
06/30/2010	EQUITIES	QUEST SOFTWARE INC COM	APPLICATION SOFTWARE	2,682,999.00	592,325.27
06/30/2010	EQUITIES	QUESTAR CORP	GAS UTILITIES	23,113,059.59	6,868,884.32
06/30/2010	EQUITIES	QUESTCOR PHARMACEUTICALS INC	PHARMACEUTICALS	2,599,251.59	1,199,329.99
06/30/2010	EQUITIES	QUICKSILVER RES INC COM	OIL & GAS EXPL & PROD	3,517,415.00	-1,454,458.15
06/30/2010	EQUITIES	QUIDEL CORP	HEALTH CARE SUPPLIES	-175,566.15	-54,771.87
06/30/2010	EQUITIES	QUIKSILVER INC COM	APPAREL ACCESS & LUXURY	674,484.10	-1,098,190.42
06/30/2010	EQUITIES	QUINSTREET INC	INTERNET SOFTWARE & SVCS	67,621.25	-5,173.06
06/30/2010	EQUITIES	QUINTAIN ESTATE & DEVELOPEMENT	REAL ESTATE INVEST & SVCS	309,728.82	-46,698.13
06/30/2010	EQUITIES	QWEST COMMUNICATIONS INTERNATI	INTEGRATED TELECOMM SVCS	25,498,042.50	4,949,656.95
06/30/2010	EQUITIES	QX PAPER	HONG KONG	101,464.51	0.00
06/30/2010	EQUITIES	RACKSPACE HOSTING INC COM	INTERNET SOFTWARE & SVCS	-367,258.50	795,805.70
06/30/2010	EQUITIES	RADIAN GROUP INC	THRIFTS & MTG FINANCE	-150,903.32	-2,419,508.90
06/30/2010	EQUITIES	RADIANT OPTO-ELECT TWD10	TAIWAN	4,419,647.60	776,320.89
06/30/2010	EQUITIES	RADIANT SYS INC COM	SYSTEMS SOFTWARE	-225,040.98	200,860.01
06/30/2010	EQUITIES	RADIO ONE INC CL D NON VTG	BROADCASTING	6,184.96	-2,121.73
06/30/2010	EQUITIES	RADIO SHACK CORP COM	COMPUTER & ELECT RETAIL	16,429,390.51	1,139,990.58
06/30/2010	EQUITIES	RADISYS CORP COM	ELECTRC MANUFACTNG SVCS	394,584.96	-124,465.25
06/30/2010	EQUITIES	RADIUM LIFE TECH C TWD10	TAIWAN	128,518.98	0.00
06/30/2010	EQUITIES	RAFAKO PLN2	POLAND	84,184.51	0.00
06/30/2010	EQUITIES	RAFFLES MED GROUP SGD0.10	SINGAPORE	918,630.47	521,554.00
06/30/2010	EQUITIES	RAIFFEISEN INTL BK NPV	AUSTRIA	1,555,751.98	-1,677,715.03
06/30/2010	EQUITIES	RAIN COMMODITIES LTD INR10	INDIA	64,062.30	0.00
06/30/2010	EQUITIES	RAINBOW CHICKEN NPV	SOUTH AFRICA	147,274.72	0.00
06/30/2010	EQUITIES	RAISIO PLC - V SHS	FINLAND	402,369.46	120,813.20
06/30/2010	EQUITIES	RAIT FINANCIAL TRUST	MORTGAGE REITS	219,135.95	-1,101,072.19
06/30/2010	EQUITIES	RAITO KOGYO CO Y50	CONSTRUCTION	125,100.92	-48,285.75
06/30/2010	EQUITIES	RAKUTEN INC NPV	SERVICES	22,537,462.17	-602,831.82
06/30/2010	EQUITIES	RALCORP HLDGS INC NEW COM	PACKAGED FOODS & MEATS	9,830,900.80	-582,285.28

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RALLYE EUR3.00(REGD)	FRANCE	569,618.19	-627,246.14
06/30/2010	EQUITIES	RAM ENERGY RESOURCES INC	OIL & GAS EXPL & PROD	82,690.29	-6,182.79
06/30/2010	EQUITIES	RAMAYANA LESTARI SENTOSA	INDONESIA	1,778,932.35	0.00
06/30/2010	EQUITIES	RAMBUS INC DEL COM	SEMICONDUCTORS	1,108,998.48	584,105.57
06/30/2010	EQUITIES	RAMCO-GERSHENSON PPTYS TR COM	RETAIL REITS	4,151,624.28	-830,466.52
06/30/2010	EQUITIES	RAMS HOME LOANS GROUP NPV	AUSTRALIA	46,506.72	9,159.92
06/30/2010	EQUITIES	RAMSAY HEALTH CARE LTD AUD0.10	AUSTRALIA	3,690,182.65	199,688.16
06/30/2010	EQUITIES	RAMUNIA HLDGS BERH MYR0.5	MALAYSIA	24,097.62	0.00
06/30/2010	EQUITIES	RANDGOLD RESOURCES ORD USD0.05	MINING	2,879,657.63	940,317.62
06/30/2010	EQUITIES	RANDON SA IMPLEMENTOS E PARTIC	BRAZIL	326,441.52	0.00
06/30/2010	EQUITIES	RANDSTAD HLDGS EUR0.1	NETHERLANDS	16,628,397.61	4,476,848.16
06/30/2010	EQUITIES	RANGE RES CORP COM	OIL & GAS EXPL & PROD	13,955,377.15	5,928,963.37
06/30/2010	EQUITIES	RASPADSKAYA	RUSSIA	5,120,506.78	0.00
06/30/2010	EQUITIES	RATCHABURI ELECT GENERATING	THAILAND	454,858.97	8,713.65
06/30/2010	EQUITIES	RATIONAL AG NPV	GERMANY	1,881,457.68	-100,342.69
06/30/2010	EQUITIES	RATOS AB SER B NPV	SWEDEN	1,276,633.78	-111,949.39
06/30/2010	EQUITIES	RAUTARUUKKI OY 'K'NPV	FINLAND	650,590.21	-992,719.60
06/30/2010	EQUITIES	RAVEN INDS INC COM	INDUSTRIAL CONGLOMERATES	1,446,960.27	272,826.38
06/30/2010	EQUITIES	RAYDIUM SEMI-CONDUCTOR	TAIWAN	70,663.93	0.00
06/30/2010	EQUITIES	RAYMOND JAMES FINL INC COM	INVESTMNT BKG & BROKERAGE	19,056,344.80	325,962.60
06/30/2010	EQUITIES	RAYONIER INC COM	SPECIALIZED REITS	10,479,533.26	1,696,797.85
06/30/2010	EQUITIES	RAYTHEON CO	AEROSPACE & DEFENSE	63,667,158.51	4,455,347.92
06/30/2010	EQUITIES	RAZGULIAY GROUP OJSC RUB3	RUSSIA	41,463.37	0.00
06/30/2010	EQUITIES	RBC BEARINGS INC	INDUSTRIAL MACHINERY	999,082.37	133,458.47
06/30/2010	EQUITIES	RBC INFORMATION SYS RUB0.001	RUSSIA	90,328.28	0.00
06/30/2010	EQUITIES	RCG HOLDINGS GROUP HKD0.01	CHINA	39,810.95	-48,812.28
06/30/2010	EQUITIES	RCN CORP	CABLE & SATELLITE	1,923,819.00	165,932.68
06/30/2010	EQUITIES	RCR TOMLINSON LTD NPV	AUSTRALIA	22,209.56	1,095.10
06/30/2010	EQUITIES	RC2 CORP	LEISURE PRODUCTS	1,109,205.72	-180,990.85
06/30/2010	EQUITIES	REAL GOLD MINING LIMITED HKD1	HONG KONG	170,051.87	0.00
06/30/2010	EQUITIES	REAL NETWORKS INC COM	INTERNET SOFTWARE & SVCS	587,693.70	-205,488.62
06/30/2010	EQUITIES	REALDOLMEN NPV	BELGIUM	4,487.89	-815.38
06/30/2010	EQUITIES	REALIA BUSINESS SA ORD EUR0.24	SPAIN	53,134.51	-23,525.23
06/30/2010	EQUITIES	REALTY INCOME CORP MD COM	RETAIL REITS	8,307,414.92	1,744,943.33
06/30/2010	EQUITIES	RECKITT BENCKISER GROUP PLC	PERSONAL GOODS	76,575,824.31	14,496,970.68
06/30/2010	EQUITIES	RECTICEL SA	BELGIUM	673,802.35	-102,789.18
06/30/2010	EQUITIES	RED BACK MINING INC	CDN GOLD	7,605,418.80	2,034,542.61
06/30/2010	EQUITIES	RED ELECTRICA CORPORATION SA	SPAIN	3,930,020.21	-630,279.98
06/30/2010	EQUITIES	RED HAT INC COM	SYSTEMS SOFTWARE	22,166,332.54	8,838,099.51
06/30/2010	EQUITIES	RED LION HOTELS CORP	HOTELS, RESORTS & CRUISE	26,369.49	750.89



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RED ROBIN GOURMET BURGERS INC	RESTAURANTS	1,546,699.44	-611,859.46
06/30/2010	EQUITIES	REDECARD SA COMMON STOCK NPV	BRAZIL	13,965,567.59	-2,181,057.82
06/30/2010	EQUITIES	REDERI AB TRANSATLANTIC	SWEDEN	43,729.12	-68,214.46
06/30/2010	EQUITIES	REDINGTON INDIA LTD INR10	INDIA	101,199.60	-260.13
06/30/2010	EQUITIES	REDROW PLC	CONSTRUCTION & MATERIALS	1,071,326.60	-300,314.76
06/30/2010	EQUITIES	REDS SA EUR1.31(CR)	GREECE	10,361.44	-42,891.58
06/30/2010	EQUITIES	REDWOOD TRUST INC	MORTGAGE REITS	5,883,366.58	-1,182,095.99
06/30/2010	EQUITIES	REED ELSEVIER	MEDIA	22,101,559.94	-5,530,211.63
06/30/2010	EQUITIES	REED ELSEVIER NV EUR0.07	NETHERLANDS	12,000,476.89	-3,461,546.41
06/30/2010	EQUITIES	REFINERIA LA PAMPILLA SA COM	PERU	23,840.31	0.00
06/30/2010	EQUITIES	REGAL ENTERTAINMENT GROUP	MOVIES & ENTERTAINMENT	4,847,593.92	-607,531.66
06/30/2010	EQUITIES	REGAL HOTELS(HDS.)HKD.01	HONG KONG	26,808.27	2,154.88
06/30/2010	EQUITIES	REGAL-BELOIT CORP	ELECTRIC COMP & EQUIP	6,159,784.21	1,741,071.01
06/30/2010	EQUITIES	REGENCY CTRS CORP COM	RETAIL REITS	35,199,868.80	-6,628,891.27
06/30/2010	EQUITIES	REGENERON PHARMACEUTICALS INC	BIOTECHNOLOGY	4,515,581.52	1,564,913.78
06/30/2010	EQUITIES	REGENT MANNER INTNL HOLDING	SINGAPORE	131,895.99	0.00
06/30/2010	EQUITIES	REGIONAL EXPRESS HLDGS LTD NPV	AUSTRALIA	25,006.96	-3,938.22
06/30/2010	EQUITIES	REGIONS FINANCIAL CORP	REGIONAL BANKS	20,047,098.61	-37,763,682.77
06/30/2010	EQUITIES	REGIS CORP MINN	SPECIALIZED CONSUMER SVCS	3,806,849.43	-2,571,142.77
06/30/2010	EQUITIES	REGUS PLC ORD GBP0	GENERAL INDUSTRIALS	578,663.31	-47,877.72
06/30/2010	EQUITIES	REHABCARE GROUP INC COM	HEALTH CARE SERVICES	1,355,783.22	94,482.65
06/30/2010	EQUITIES	REINET INVESTMENTS SCA	LUXEMBOURG	0.42	0.00
06/30/2010	EQUITIES	REINET INVESTMENTS SCA	SOUTH AFRICA	11,235.11	0.00
06/30/2010	EQUITIES	REINET INVESTMENTS SCA WTS	SOUTH AFRICA	2,164.42	0.00
06/30/2010	EQUITIES	REINSURANCE GROUP OF AMERICA I	REINSURANCE	10,032,339.38	747,792.99
06/30/2010	EQUITIES	REJESH EXPORTS INR2(POST	INDIA	159,527.03	0.00
06/30/2010	EQUITIES	RELIANCE CAPITAL INR10 (DEMAT)	INDIA	75,263.29	0.00
06/30/2010	EQUITIES	RELIANCE COMMUNICATION LTD	INDIA	86,844.48	0.00
06/30/2010	EQUITIES	RELIANCE INDUSTRIES LTD	INDIA	1,085,280.53	0.00
06/30/2010	EQUITIES	RELIANCE INFRASTRUCTURE LTD	INDIA	174,831.34	0.00
06/30/2010	EQUITIES	RELIANCE NATURAL RESOURCES LTD	INDIA	59,013.03	0.00
06/30/2010	EQUITIES	RELIANCE STL & ALUM CO	STEEL	6,492,033.90	305,552.53
06/30/2010	EQUITIES	REMCO FOR TOURISTIC VILLAGES	EGYPT	109,384.87	-81,156.85
06/30/2010	EQUITIES	REMGRO LTD ZAR0.01	SOUTH AFRICA	993,247.29	0.00
06/30/2010	EQUITIES	REMY COINTREAU EUR1.60	FRANCE	-299,258.31	-3,743.66
06/30/2010	EQUITIES	RENAISSANCE LEARNING INC COM	HOME ENTERTAINMNT SFTWRE	343,408.13	-57,740.45
06/30/2010	EQUITIES	RENAISSANCE RE HOLDINGS LTD	REINSURANCE	21,924,311.29	566,296.32
06/30/2010	EQUITIES	RENAISSANCE SERVICES OMR0.10	OMAN	343,417.80	4,850.30
06/30/2010	EQUITIES	RENASANT CORP	REGIONAL BANKS	374,415.48	-50,898.79
06/30/2010	EQUITIES	RENAULT REGIE NATIONALE DES	FRANCE	7,980,460.64	-5,289,581.23

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RENEWABLE ENERGY CORP AS NOK1	NORWAY	628,312.26	-2,170,122.25
06/30/2010	EQUITIES	RENHE COMMERCIAL HOLDINGS CO	CHINA	8,270,096.27	-758,054.34
06/30/2010	EQUITIES	RENO DE MEDICI SPA EUR0.55	ITALY	40,024.48	-100,702.91
06/30/2010	EQUITIES	RENOVO GROUP PLC/ORD SHS	PHARMACEUTICALS & BIOTECH	9,953.67	-165.06
06/30/2010	EQUITIES	RENT A CTR INC NEW COM	COMPUTER & ELECT RETAIL	5,831,111.64	87,447.27
06/30/2010	EQUITIES	RENTECH INC COM	OIL & GAS REFINING & MKTG	182,151.09	-14,608.89
06/30/2010	EQUITIES	RENTOKIL INITIAL ORD GBP0.01	SUPPORT SERVICES	89,333.30	-8,634.74
06/30/2010	EQUITIES	RENTRAK CORP COM	MOVIES & ENTERTAINMENT	-107,514.27	28,358.74
06/30/2010	EQUITIES	REPSOL YPF SA EUR1	SPAIN	11,465,906.23	0.00
06/30/2010	EQUITIES	REPUBLIC AWYS HLDGS INC	AIRLINES	-1,076,007.66	-385,032.59
06/30/2010	EQUITIES	REPUBLIC BANCORP IN CKY	REGIONAL BANKS	737,859.00	27,052.50
06/30/2010	EQUITIES	REPUBLIC SERVICES INC	ENVIRON & FACILITIES SVCS	28,795,367.04	7,049,830.52
06/30/2010	EQUITIES	RES CARE INC COM	HEALTH CARE SERVICES	499,624.86	-222,995.80
06/30/2010	EQUITIES	RESEARCH IN MOTION LTD	CDN COMMUNICATIONS EQUIP	17,449,813.14	-6,938,878.30
06/30/2010	EQUITIES	RESEARCH IN MOTION LTD	CDN COMMUNICATIONS EQUIP	31,126,198.34	-10,675,899.17
06/30/2010	EQUITIES	RESILIENT PROPERTY LKD UNT	SOUTH AFRICA	129,389.69	0.00
06/30/2010	EQUITIES	RESMED INC	HEALTH CARE EQUIPMENT	14,180,162.28	5,857,450.04
06/30/2010	EQUITIES	RESMED INC NPV CDI-10CDI/1 SHS	HEALTH CARE EQUIPMENT	1,919,141.31	477,558.66
06/30/2010	EQUITIES	RESOLUTE ENERGY CORP COM	OIL & GAS EXPL & PROD	1,861,153.20	-4,814.10
06/30/2010	EQUITIES	RESOLUTE MINING NPV	AUSTRALIA	49,618.55	16,397.12
06/30/2010	EQUITIES	RESOLUTION LTD	LIFE ASSURANCE	1,184,113.11	-472,240.70
06/30/2010	EQUITIES	RESONA HOLDINGS INC	BANKS	3,429,039.52	-1,179,850.92
06/30/2010	EQUITIES	RESORTTRUST INC JPY50	JAPAN	550,607.98	-43,990.29
06/30/2010	EQUITIES	RESOURCE CAP CORP COM	MORTGAGE REITS	-1,169,324.84	300,739.84
06/30/2010	EQUITIES	RESOURCES CONNECTION INC	RESEARCH & CONSULTING SVC	968,292.80	-371,263.49
06/30/2010	EQUITIES	RESTAURANT GRP PLC ORD	TRAVEL & LEISURE	738,436.20	-33,484.60
06/30/2010	EQUITIES	RETAIL OPPORTUNITY INVESTMENT	DIVERSIFIED REITS	4,189,798.40	-249,147.80
06/30/2010	EQUITIES	RETAIL VENTURES INC	DEPARTMENT STORES	270,978.64	-167,568.21
06/30/2010	EQUITIES	REVLON INC CL A NEW	PERSONAL PRODUCTS	90,239.76	-43,884.23
06/30/2010	EQUITIES	REX AMERICAN RESOURCES CORP	OIL & GAS REFINING & MKTG	46,544.00	14,345.53
06/30/2010	EQUITIES	REX ENERGY CORP COM	OIL & GAS EXPL & PROD	2,024,040.00	96,113.63
06/30/2010	EQUITIES	REXAM ORD 64 2/7P	GENERAL INDUSTRIALS	9,754,350.42	-1,253,151.79
06/30/2010	EQUITIES	REXEL PROMESSES	FRANCE	473,676.25	214,518.38
06/30/2010	EQUITIES	REYNOLDS AMERN INC	TOBACCO	28,188,999.34	4,328,127.67
06/30/2010	EQUITIES	RF MICRO DEVICES INC COM	SEMICONDUCTORS	2,744,925.57	-573,181.14
06/30/2010	EQUITIES	RHB CAPITAL BHD MYR1	MALAYSIA	1,224,129.73	130,586.08
06/30/2010	EQUITIES	RHEINMETAL AG NPV	GERMANY	7,428,610.44	2,489,167.53
06/30/2010	EQUITIES	RHEON AUTO MACHINERY JPY50	MACHINERY	32,546.05	-14,460.67
06/30/2010	EQUITIES	RHODIA EUR1 POST	FRANCE	3,657,764.23	1,842,946.43
06/30/2010	EQUITIES	RHOEN-KLINIKUM AG ORD NPV	GERMANY	20,825,194.98	169,014.52

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RHYTHM WATCH CO JPY50	OTHER PRODUCTS	202,734.77	-23,058.89
06/30/2010	EQUITIES	RICHARDSON ELECTRS LTD	TECHNOLOGY DISTRIBUTORS	103,608.00	-3,646.16
06/30/2010	EQUITIES	RICHTER GEDEON NYRT GDR EACH	HUNGARY	6,771,270.64	-596,276.75
06/30/2010	EQUITIES	RICOH LEASING CO LTD JPY50	REAL ESTATE	1,431,436.09	348,167.98
06/30/2010	EQUITIES	RICOH Y50	ELECTRIC APPLIANCES	18,403,984.22	-6,117,212.52
06/30/2010	EQUITIES	RIDLEY CORP LTD NPV	AUSTRALIA	282,976.84	8,337.20
06/30/2010	EQUITIES	RIGEL PHARM INC	BIOTECHNOLOGY	780,364.80	-528,712.44
06/30/2010	EQUITIES	RIGHTMOVE PLC ORD	SOFTWARE & COMP SERVICES	1,788,984.32	435,324.43
06/30/2010	EQUITIES	RIGHTNOW TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	5,980,949.55	427,859.85
06/30/2010	EQUITIES	RIKEN VINYL INDUSTRY CO Y50	OTHER PRODUCTS	23,087.35	-11,239.28
06/30/2010	EQUITIES	RIMAGE CORP	COMPUTER STORAGE & PERIPH	91,038.33	5,869.68
06/30/2010	EQUITIES	RINNAI CORP Y50	ELECTRIC APPLIANCES	2,844,066.25	495,551.11
06/30/2010	EQUITIES	RIO TINTO LIMITED NPV	AUSTRALIA	26,583,252.25	-1,670,395.87
06/30/2010	EQUITIES	RIO TINTO ORD GBP0.10	MINING	42,003,865.73	-562,070.36
06/30/2010	EQUITIES	RIOCAN REIT	CDN RETAIL REITS	958,871.76	-99,628.59
06/30/2010	EQUITIES	RIOZIM LTD	ZIMBABWE	162,198.60	-31,480.47
06/30/2010	EQUITIES	RITCHIE BROS AUCTIONEERS INC	CDN DIVERSIFIED SUP SVCS	899,731.20	-140,140.62
06/30/2010	EQUITIES	RITCHIE BROS AUCTIONEERS INC	CDN DIVERSIFIED SUP SVCS	-5,684,640.00	864,441.26
06/30/2010	EQUITIES	RITE AID CORP COM	DRUG RETAIL	810,557.02	-1,852,442.85
06/30/2010	EQUITIES	RIVERA (HLDGS) HKD0.05	HONG KONG	10,311.86	267.17
06/30/2010	EQUITIES	RIVERBED TECHNOLOGY INC COM	COMMUNICATIONS EQUIPMENT	8,201,620.90	1,467,849.87
06/30/2010	EQUITIES	RIZAL COMML BANK 'A'PHP10	PHILIPPINES	115,386.38	0.00
06/30/2010	EQUITIES	RLI CORP	PROPERTY & CASUALTY INS	1,288,795.20	203,371.16
06/30/2010	EQUITIES	RNB RETAIL AND BRANDS AB NPV	SWEDEN	43,716.36	-2,351.67
06/30/2010	EQUITIES	ROADRUNNER TRANSPORTATION SY	TRUCKING	1,182,442.52	17,245.21
06/30/2010	EQUITIES	ROBBINS & MYERS INC COM	INDUSTRIAL MACHINERY	780,292.08	239,979.16
06/30/2010	EQUITIES	ROBERT HALF INTERNATIONAL INC	HUMAN RESOURCE & EMP SVCS	9,388,772.70	-1,322,409.59
06/30/2010	EQUITIES	ROBERT WALTERS ORD GBP0.20(WI)	SUPPORT SERVICES	634,710.03	-129,082.13
06/30/2010	EQUITIES	ROBINSON DEP STORE THB10(ALIEN	THAILAND	163,250.15	0.00
06/30/2010	EQUITIES	ROBINSON'S LAND CORP PHP1	PHILIPPINES	101,899.65	0.00
06/30/2010	EQUITIES	ROC OIL CO LTD NPV	AUSTRALIA	89,730.87	-787,117.41
06/30/2010	EQUITIES	ROCHE HLDG AG CHF1	SWITZERLAND	6,224,715.54	-2,805,447.49
06/30/2010	EQUITIES	ROCHE HLDG AG GENUSSSCHEINE NPV	SWITZERLAND	167,127,465.17	-23,211,623.35
06/30/2010	EQUITIES	ROCHESTER MED CORP	HEALTH CARE SUPPLIES	75,741.75	-27,220.24
06/30/2010	EQUITIES	ROCK-TENN CO CL A	PAPER PACKAGING	3,678,957.56	1,217,515.05
06/30/2010	EQUITIES	ROCKVILLE FINL INC	THRIFTS & MTG FINANCE	54,381.06	-5,699.05
06/30/2010	EQUITIES	ROCKWELL AUTOMATION INC	ELECTRIC COMP & EQUIP	23,078,730.79	698,695.95
06/30/2010	EQUITIES	ROCKWELL COLLINS INC	AEROSPACE & DEFENSE	25,621,570.59	3,953,718.70
06/30/2010	EQUITIES	ROCKWOOD HLDGS INC	SPECIALTY CHEMICALS	1,400,313.35	-57,114.49
06/30/2010	EQUITIES	RODMAN & RENSHAW CAP GROUP INC	INVESTMNT BKG & BROKERAGE	3,025.88	-315.60

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RODOBENS NEGOCIOS IMOBILIARIOS	BRAZIL	142,831.60	0.00
06/30/2010	EQUITIES	ROFIN-SINAR TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	1,065,692.52	126,543.70
06/30/2010	EQUITIES	ROGERS COMMUNICATIONS INC	CDN WIRELESS TELECOMM SVC	13,356,906.71	-1,266,041.63
06/30/2010	EQUITIES	ROGERS CORP	ELECTRONIC COMPONENTS	1,362,812.75	-59,229.46
06/30/2010	EQUITIES	ROHM CO Y50	ELECTRIC APPLIANCES	21,880,351.51	-3,252,876.33
06/30/2010	EQUITIES	ROK	CONSTRUCTION & MATERIALS	439,217.68	-721,522.56
06/30/2010	EQUITIES	ROLAND DG CORP JPY50	ELECTRIC APPLIANCES	189,945.31	-188,333.40
06/30/2010	EQUITIES	ROLLINS INC	ENVIRON & FACILITIES SVCS	1,117,653.11	404,055.95
06/30/2010	EQUITIES	ROLLS ROYCE GROUP	AEROSPACE & DEFENCE	351,149.11	0.00
06/30/2010	EQUITIES	ROLLS ROYCE GROUP ORD GBP0.20	AEROSPACE & DEFENCE	43,574,935.31	12,586,230.38
06/30/2010	EQUITIES	ROLTA INDIA INR10 (DEMAT)	INDIA	148,361.86	0.00
06/30/2010	EQUITIES	ROMA FINL CORP COM	THRIFTS & MTG FINANCE	34,219.86	-6,142.55
06/30/2010	EQUITIES	ROMANDE ENERGIE HOLDING SA	SWITZERLAND	96,661.01	-6,055.24
06/30/2010	EQUITIES	RONA INC	CDN HOME IMPROVEMENT RET	837,781.49	8,142.22
06/30/2010	EQUITIES	ROPER INDS INC NEW COM	ELECTRIC COMP & EQUIP	6,984,647.40	2,504,694.56
06/30/2010	EQUITIES	ROSETTA RES INC COM	OIL & GAS EXPL & PROD	1,904,315.49	560,053.83
06/30/2010	EQUITIES	ROSETTA STONE INC COM	HOME ENTERTAINMNT SFTWRE	87,316.88	-4,685.41
06/30/2010	EQUITIES	ROSINTER RESTAURANT HOLDINGS	RUSSIA	32,591.89	0.00
06/30/2010	EQUITIES	ROSNEFT OJSC GDR EACH REPR 1	RUSSIA	12,969,966.00	-3,813,219.45
06/30/2010	EQUITIES	ROSNEFT OJSC RUB0.01	RUSSIA	1,848,431.74	0.00
06/30/2010	EQUITIES	ROSS STORES INC COM	APPAREL RETAIL	23,276,965.42	8,473,426.38
06/30/2010	EQUITIES	ROSSI RESIDENCIAL COM STK NPV	BRAZIL	760,390.29	130,728.23
06/30/2010	EQUITIES	ROSTELECOM LONG DISTANCE &	RUSSIA	143,141.80	0.00
06/30/2010	EQUITIES	ROSTELEKOM RUB0.0025	RUSSIA	86,467.29	0.00
06/30/2010	EQUITIES	ROTH & RAU AG NPV (BR)	GERMANY	-1,311,887.45	-366,701.91
06/30/2010	EQUITIES	ROTORK ORD 5P	INDUSTRIAL ENGINEERING	7,770,547.34	2,416,872.51
06/30/2010	EQUITIES	ROTTNEROS AB SEK0.50	SWEDEN	15,000.72	640.08
06/30/2010	EQUITIES	ROUGIER SA NPV	FRANCE	17,678.97	-31,893.57
06/30/2010	EQUITIES	ROULARTA MEDIA GROUP NV NPV	BELGIUM	15,571.54	1,116.01
06/30/2010	EQUITIES	ROUND ONE CORP JPY5000	OTHER PRODUCTS	64,786.98	-7,826.60
06/30/2010	EQUITIES	ROVI CORP	SYSTEMS SOFTWARE	12,425,154.14	4,575,417.75
06/30/2010	EQUITIES	ROWAN COS INC COM	OIL & GAS DRILLING	15,928,176.72	-3,167,986.21
06/30/2010	EQUITIES	ROYAL BANK OF CANADA	CDN DIVERSIFIED BANKS	42,409,233.62	388,892.87
06/30/2010	EQUITIES	ROYAL BANK OF SCOTLAND GRP ORD	BANKS	10,599,064.69	-36,642,386.01
06/30/2010	EQUITIES	ROYAL CARIBBEAN CRUISES LTD	HOTELS, RESORTS & CRUISE	12,997,229.85	-5,592,620.80
06/30/2010	EQUITIES	ROYAL DUTCH PETE CO N Y	OIL & GAS PRODUCERS	6,682.44	0.00
06/30/2010	EQUITIES	ROYAL DUTCH SHELL 'A'SHS	OIL & GAS PRODUCERS	14,492,698.09	0.00
06/30/2010	EQUITIES	ROYAL DUTCH SHELL 'B' SHS	OIL & GAS PRODUCERS	18,159,200.19	0.00
06/30/2010	EQUITIES	ROYAL GOLD INC	GOLD	8,322,792.03	1,325,376.07
06/30/2010	EQUITIES	RPC GROUP ORD 5P	GENERAL INDUSTRIALS	1,085,763.83	215,373.69

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RPC INC	OIL & GAS EQUIP/SVCS	721,429.80	391,183.12
06/30/2010	EQUITIES	RPM INTERNATIONAL INC	SPECIALTY CHEMICALS	7,621,747.52	32,887.83
06/30/2010	EQUITIES	RPS GROUP ORD 3P	SUPPORT SERVICES	346,742.21	-16,076.25
06/30/2010	EQUITIES	RREEF CHINA COMMERCIAL TRUST	CHINA	211,157.20	0.00
06/30/2010	EQUITIES	RRI ENERGY INC	INDEP PWR PROD/ENRGY TRAD	3,417,760.17	-7,647,178.90
06/30/2010	EQUITIES	RRSAT GLOBAL COMMUNICATIONS	ISRAEL	792,733.89	-148,740.81
06/30/2010	EQUITIES	RSA INSURANCE GROUP PLC	NONLIFE INSURANCE	5,136,477.92	-578,330.12
06/30/2010	EQUITIES	RSC HOLDINGS INC	TRADING COS & DISTRIBUTOR	363,542.57	-81,017.65
06/30/2010	EQUITIES	RTI BIOLOGICS INC	HEALTH CARE SUPPLIES	1,901,857.14	-1,403,503.98
06/30/2010	EQUITIES	RTI INTL METALS INC COM	DIV METALS & MINING	818,124.63	85,750.71
06/30/2010	EQUITIES	RUBICON TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	1,669,967.82	636,400.24
06/30/2010	EQUITIES	RUBY TUESDAY INC	RESTAURANTS	704,675.50	-972,747.40
06/30/2010	EQUITIES	RUCHI SOYA INR10	INDIA	164,187.50	-2,256.39
06/30/2010	EQUITIES	RUDDICK CORP COM	FOOD RETAIL	1,647,784.05	364,744.42
06/30/2010	EQUITIES	RUDOLPH TECHNOLOGIES INC COM	SEMICONDUCTOR EQUIPMENT	432,169.55	-214,214.87
06/30/2010	EQUITIES	RUENTEX INDUSTRIES TWD10	TAIWAN	177,127.90	0.00
06/30/2010	EQUITIES	RUE21 INC	APPAREL RETAIL	407,587.56	-3,990.84
06/30/2010	EQUITIES	RUGGEDCOM INC	CDN COMMUNICATIONS EQUIP	-205,576.62	70,625.48
06/30/2010	EQUITIES	RURAL ELECTRIFICATION CORP LTD	INDIA	13,950,599.83	2,374,005.22
06/30/2010	EQUITIES	RURAL/METRO CORP COM	HEALTH CARE SERVICES	177,305.48	28,009.98
06/30/2010	EQUITIES	RUSH ENTERPRISES INC CL A	TRADING COS & DISTRIBUTOR	1,335,104.88	80,480.17
06/30/2010	EQUITIES	RUSHYDRO-CLS	RUSSIA	932,912.07	0.00
06/30/2010	EQUITIES	RUSSELL STANLEY HLDGS INC	METAL & GLASS CONTAINERS	0.00	0.00
06/30/2010	EQUITIES	RUSSELL 2000 MINI IND FUT(NYF)	US FINANCIAL FUTURES	-46,125,980.00	-46,125,980.00
06/30/2010	EQUITIES	RUTHS HOSPITALITY GROUP INC	RESTAURANTS	428,470.90	-70,137.88
06/30/2010	EQUITIES	RUUKKI GROUP NPV	FINLAND	-102,998.78	-32,322.01
06/30/2010	EQUITIES	RWE AG (NEU) NPV 'A'	GERMANY	22,742,752.48	-8,364,022.75
06/30/2010	EQUITIES	RWE AG (NEW) NON VTG PRF NPV	GERMANY	1,191,690.83	-447,326.37
06/30/2010	EQUITIES	RYANAIR HLDGS ORD EUR0.00635	IRELAND	87,775.37	0.00
06/30/2010	EQUITIES	RYANAIR HOLDINGS PLC SPONSORED	IRELAND	20,293,817.76	1,778,393.97
06/30/2010	EQUITIES	RYDER SYSTEM INC	TRUCKING	21,358,911.60	127,537.98
06/30/2010	EQUITIES	RYLAND GROUP INC	HOMEBUILDING	1,849,626.94	-1,203,754.34
06/30/2010	EQUITIES	RYOBI Y50	OTHER PRODUCTS	658,673.30	-13,281.40
06/30/2010	EQUITIES	RYODEN TRADING CO Y50	OTHER PRODUCTS	276,737.49	-142,645.90
06/30/2010	EQUITIES	RYOHIN KEIKAKU CO JPY50	RETAIL TRADE	170.08	0.00
06/30/2010	EQUITIES	RYOSAN CO Y50	ELECTRIC APPLIANCES	117,708.22	-794.32
06/30/2010	EQUITIES	RYOYO ELECTRIC	ELECTRIC APPLIANCES	202,755.57	-100,619.87
06/30/2010	EQUITIES	S & P MID 400 EMINI (CME)	US FINANCIAL FUTURES	-1,049,159.60	-1,049,159.60
06/30/2010	EQUITIES	S & T BANCORP INC	REGIONAL BANKS	1,261,695.76	-478,156.97
06/30/2010	EQUITIES	S A C I FALABELLA COM NPV	CHILE	649,941.40	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	S Y BANCORP INC	REGIONAL BANKS	821,107.35	50,199.87
06/30/2010	EQUITIES	S.O.I.TEC	FRANCE	861,222.18	-208,819.18
06/30/2010	EQUITIES	S.O.P.A.F. NPV	ITALY	4,383.54	-9,544.49
06/30/2010	EQUITIES	S&P 500 EMINI INDEX FUT (CME)	US FINANCIAL FUTURES	-8,025,315.00	-8,025,315.00
06/30/2010	EQUITIES	S&P/TSE 60 INDEX FUTURES (MSE)	CANADA FUTURES	-190,772.13	-190,772.13
06/30/2010	EQUITIES	S&T DYNAMICS CO LTD KRW2500	SOUTH KOREA	239,910.77	0.00
06/30/2010	EQUITIES	S&TC KRW500	SOUTH KOREA	113,660.10	0.00
06/30/2010	EQUITIES	S/AUTOMOTIVE CO 'A'CNY1	CHINA	25,710.78	0.00
06/30/2010	EQUITIES	S/DAZHONG ENTERPRI'A'CNY1	CHINA	5,599.06	0.00
06/30/2010	EQUITIES	S/INDUSTRIAL UTD'A'CNY1	CHINA	101,778.82	0.00
06/30/2010	EQUITIES	S/MUNICIPAL RAW WA 'A'CNY1	CHINA	11,631.69	0.00
06/30/2010	EQUITIES	S/SHANGLING ELECTC 'A'CNY1	CHINA	16,891.65	0.00
06/30/2010	EQUITIES	S/YUYUAN TOURIST 'A'CNY1	CHINA	24,865.13	0.00
06/30/2010	EQUITIES	S/ZHANGJIANG HITEC 'A'CNY1	CHINA	7,415.78	0.00
06/30/2010	EQUITIES	SAAB AB SER 'B' SEK16	SWEDEN	779,287.24	31,928.17
06/30/2010	EQUITIES	SABA SOFTWARE INC	INTERNET SOFTWARE & SVCS	171,546.50	25,740.83
06/30/2010	EQUITIES	SABANCI HOLDINGS AS TRY1	TURKEY	23,598,460.46	2,158,888.33
06/30/2010	EQUITIES	SABMILLER PLC	BEVERAGES	33,917,107.03	5,119,234.63
06/30/2010	EQUITIES	SABMILLER PLC	BEVERAGES	18,127,071.87	1,112,969.30
06/30/2010	EQUITIES	SADIA SA PRF NPV	BRAZIL	125,981.01	0.00
06/30/2010	EQUITIES	SAFARICOM NPV	KENYA	3,391,063.78	1,506,335.70
06/30/2010	EQUITIES	SAFEGUARD SCIENTIFICS INC	ASSET MGMT & CUSTODY BNKS	79,865.28	-4,635.35
06/30/2010	EQUITIES	SAFETY INS GROUP INC	PROPERTY & CASUALTY INS	951,154.86	-13,853.58
06/30/2010	EQUITIES	SAFEWAY INC	FOOD RETAIL	42,821,820.72	-3,008,278.03
06/30/2010	EQUITIES	SAFRAN SA EUR0.20	FRANCE	10,765,416.68	4,525,276.06
06/30/2010	EQUITIES	SAFT GROUPE S.A. EUR1	FRANCE	293,470.52	-53,268.29
06/30/2010	EQUITIES	SAGAMI CHAIN Y50	SERVICES	-376,223.30	-52,114.29
06/30/2010	EQUITIES	SAGE GROUP ORD 1P	SOFTWARE & COMP SERVICES	2,335,086.86	-18,008.98
06/30/2010	EQUITIES	SAHAVIRIYA STEEL THB1(ALIENMK)	THAILAND	149,126.65	0.00
06/30/2010	EQUITIES	SAI ENGINEERING CO SGD0.10	SINGAPORE	4,572,681.04	170,994.20
06/30/2010	EQUITIES	SAI GLOBAL LTD NPV	AUSTRALIA	1,436,395.40	300,245.14
06/30/2010	EQUITIES	SAIA INC	TRUCKING	516,540.00	-102,710.54
06/30/2010	EQUITIES	SAIC INC COM	IT CONSULTNG & OTHER SVCS	18,482,583.78	-2,249,026.76
06/30/2010	EQUITIES	SAINSBURY (J) ORD GBP0.2857142	FOOD PRODUCERS	2,978,214.53	-1,423,212.25
06/30/2010	EQUITIES	SAINT MARC HOLDINGS CO.LT NPV	FOODS	413,771.05	35,683.91
06/30/2010	EQUITIES	SAIPEM EUR1	ITALY	9,343,437.07	1,499,723.15
06/30/2010	EQUITIES	SAIZERIYA COMPANY JPY50	SERVICES	1,054,329.31	352,533.77
06/30/2010	EQUITIES	SAKAI CHEMICAL IND Y50	JAPAN	1,242,271.91	-284,682.56
06/30/2010	EQUITIES	SAKATA SEED CORP Y50	OTHER PRODUCTS	-2,691.89	0.00
06/30/2010	EQUITIES	SAKS INC	DEPARTMENT STORES	1,331,210.10	-494,773.78

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SALAMANDER ENERGY ORD GBP0.10	OIL & GAS PRODUCERS	735,593.15	138,492.75
06/30/2010	EQUITIES	SALESFORCE.COM INC	APPLICATION SOFTWARE	22,654,935.24	12,094,988.68
06/30/2010	EQUITIES	SALIX PHARMACEUTICALS LTD	PHARMACEUTICALS	6,550,404.90	2,409,780.75
06/30/2010	EQUITIES	SALLY BEAUTY HLDGS INC COM	SPECIALTY STORES	3,119,353.80	585,923.23
06/30/2010	EQUITIES	SALZGITTER AG ORD NPV	GERMANY	8,894,002.26	-1,710,738.91
06/30/2010	EQUITIES	SAM JIN PHARMACEUTICAL CO LTD	SOUTH KOREA	165,875.50	0.00
06/30/2010	EQUITIES	SAM WHAN CORP KRW5000	SOUTH KOREA	61,174.41	0.00
06/30/2010	EQUITIES	SAM YANG GENEX CO KRW5000	SOUTH KOREA	64,217.30	0.00
06/30/2010	EQUITIES	SAM YOUNG ELECTNCS KRW500	SOUTH KOREA	112,287.69	0.00
06/30/2010	EQUITIES	SAMCHULLY KRW5000	SOUTH KOREA	180,664.33	-18,822.30
06/30/2010	EQUITIES	SAMLING GLOBAL LTD USD0.10	HONG KONG	8,711.79	-834.23
06/30/2010	EQUITIES	SAMMY NETWORKS CO LTD NPV	INFORMATN & COMMUNICATION	302,633.07	-27,538.74
06/30/2010	EQUITIES	SAMPO CORP TWD10	TAIWAN	190,851.87	-33,134.12
06/30/2010	EQUITIES	SAMPO OYJ SER'A'NPV	FINLAND	4,444,202.45	-413,441.25
06/30/2010	EQUITIES	SAMRUDDHI CEMENT LTD	INDIA	3,064,841.45	1,691,768.75
06/30/2010	EQUITIES	SAMSUNG CARD NPV	SOUTH KOREA	448,777.43	0.00
06/30/2010	EQUITIES	SAMSUNG ELECTR-GDR REGS	SOUTH KOREA	15,526,134.75	5,218,150.37
06/30/2010	EQUITIES	SAMSUNG ELECTRONICS CO GRD EA	SOUTH KOREA	4,098,605.26	0.00
06/30/2010	EQUITIES	SAMSUNG ELECTRONICS CO LTD	SOUTH KOREA	104,810,137.84	25,829,492.22
06/30/2010	EQUITIES	SAMSUNG ELECTRS LTD GDR 1995	SOUTH KOREA	24,690,165.88	4,504,557.90
06/30/2010	EQUITIES	SAMSUNG ENGINEER KRW5000	SOUTH KOREA	668,872.12	0.00
06/30/2010	EQUITIES	SAMSUNG FINE CHEM KRW5000	SOUTH KOREA	114,964.62	0.00
06/30/2010	EQUITIES	SAMSUNG FIRE & MARINE INS	SOUTH KOREA	10,325,303.01	0.00
06/30/2010	EQUITIES	SAMSUNG HEAVY KSWN5000	SOUTH KOREA	928,153.85	0.00
06/30/2010	EQUITIES	SAMSUNG SDI KRW5000	SOUTH KOREA	1,062,655.62	0.00
06/30/2010	EQUITIES	SAMSUNG TECHWIN KRW5000	SOUTH KOREA	703,839.54	0.00
06/30/2010	EQUITIES	SAN SHING FASTECH TWD10	TAIWAN	108,686.25	0.00
06/30/2010	EQUITIES	SAN-AI OIL CO Y50	ELECTRIC POWER AND GAS	220,441.86	-80,660.93
06/30/2010	EQUITIES	SAN-IN GODO BANK Y50	BANKS	556,457.37	-6,384.04
06/30/2010	EQUITIES	SANDERS MORRIS HARRIS GROUP	INVESTMNT BKG & BROKERAGE	79,163.66	-14,001.83
06/30/2010	EQUITIES	SANDERSON FARMS INC	PACKAGED FOODS & MEATS	4,513,982.62	986,300.64
06/30/2010	EQUITIES	SANDISK CORP	COMPUTER STORAGE & PERIPH	33,706,694.35	12,686,885.15
06/30/2010	EQUITIES	SANDRIDGE ENERGY INC	OIL & GAS EXPL & PROD	2,064,117.33	-10,100,653.29
06/30/2010	EQUITIES	SANDS CHINA LTD	HONG KONG	20,773,067.82	30,300.20
06/30/2010	EQUITIES	SANDVIK AB NPV (POST SPLIT)	SWEDEN	35,069,037.41	2,583,670.32
06/30/2010	EQUITIES	SANDY SPRING BANCORP INC CMT	REGIONAL BANKS	412,524.45	-447,292.36
06/30/2010	EQUITIES	SANFILIPPO JOHN B & SON INC	PACKAGED FOODS & MEATS	38,765.13	-1,157.06
06/30/2010	EQUITIES	SANFORD ORD NZ\$0.50	NEW ZEALAND	32,671.68	-5,164.39
06/30/2010	EQUITIES	SANGAMO BIOSCIENCES INC COM	BIOTECHNOLOGY	280,809.90	-231,775.70
06/30/2010	EQUITIES	SANGETSU Y50	CONSTRUCTION	410,560.40	-29,889.91

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SANKEI BUILDING CO Y50	JAPAN	865,714.77	-67,293.90
06/30/2010	EQUITIES	SANKEN ELECTRIC CO Y50	PRECISION INSTRUMENTS	170.87	0.00
06/30/2010	EQUITIES	SANKI ENGINEERING Y50	MACHINERY	1,194,518.03	-8,643.78
06/30/2010	EQUITIES	SANKYO CO(OTC) NPV	RETAIL TRADE	1,281,091.23	-85,158.95
06/30/2010	EQUITIES	SANKYO SEIKO CO Y50	TEXTILES AND APPARELS	105,307.51	-56,501.88
06/30/2010	EQUITIES	SANLAM ZAR0.01	SOUTH AFRICA	642,561.66	0.00
06/30/2010	EQUITIES	SANMINA-SCI CORPSHS	ELECTRC MANUFACTNG SVCS	1,412,309.70	477,950.10
06/30/2010	EQUITIES	SANOFI-AVENTIS EUR2	FRANCE	84,974,638.19	2,460,442.42
06/30/2010	EQUITIES	SANOH INDUSTRIAL CO Y50	OTHER PRODUCTS	83,563.11	-8,974.49
06/30/2010	EQUITIES	SANOMA OYJ NPV COM SHS	FINLAND	653,101.46	-144,390.09
06/30/2010	EQUITIES	SANOYAS HISHINO MEISHO CORP	JAPAN	81,976.49	-25,491.66
06/30/2010	EQUITIES	SANSHIN ELECTRONICS CO Y50	ELECTRIC APPLIANCES	452,301.12	-161,703.68
06/30/2010	EQUITIES	SANTANDER BANCORP COM	REGIONAL BANKS	353,022.56	-333,230.20
06/30/2010	EQUITIES	SANTARUS INC	PHARMACEUTICALS	239,701.92	-129,450.20
06/30/2010	EQUITIES	SANTEN PHARMACEUTICAL CO	PHARMACEUTICAL	19,461,479.03	4,395,545.14
06/30/2010	EQUITIES	SANTOS BRASIL PARTICIPACOES SA	BRAZIL	2,556,357.83	-1,100,973.83
06/30/2010	EQUITIES	SANTOS LIMITED NPV	AUSTRALIA	22,902,086.27	-3,046,456.78
06/30/2010	EQUITIES	SANYANG INDUSTRY TWD10	TAIWAN	184,442.06	15,292.51
06/30/2010	EQUITIES	SANYO CHEMICAL INDUSTRIES Y50	JAPAN	123,245.57	-1,898.63
06/30/2010	EQUITIES	SANYO ELECTRIC CO NPV	ELECTRIC APPLIANCES	67,722.87	-124,109.93
06/30/2010	EQUITIES	SANYO INDUSTRIES JPY50	JAPAN	34,749.69	-30,656.61
06/30/2010	EQUITIES	SAO MARTINHO SA COMNPV	BRAZIL	100,634.92	0.00
06/30/2010	EQUITIES	SAP AG	GERMANY	5,537,500.00	269,831.30
06/30/2010	EQUITIES	SAP AG ORD NPV	GERMANY	79,410,444.56	11,674,048.14
06/30/2010	EQUITIES	SAPIENT CORP	IT CONSULTNG & OTHER SVCS	1,343,245.80	199,995.56
06/30/2010	EQUITIES	SAPPHIRE INDUSTRIALS CORP COM	OTHER	0.00	0.00
06/30/2010	EQUITIES	SAPPI ORD R1	SOUTH AFRICA	1,073,147.81	-172,854.63
06/30/2010	EQUITIES	SAPPORO HOKUYO HLDGS JPY50000	BANKS	1,568,971.59	-686,810.67
06/30/2010	EQUITIES	SAPPORO HOLDINGS LTD JPY50	FOODS	246,100.74	-315,730.20
06/30/2010	EQUITIES	SAPURACREST PETROLEUM	MALAYSIA	124,745.39	0.00
06/30/2010	EQUITIES	SAPUTO INC	CDN PACKAGED FOODS & MEAT	2,110,956.10	189,872.62
06/30/2010	EQUITIES	SARA LEE CORP	PACKAGED FOODS & MEATS	36,470,639.57	-3,587,295.38
06/30/2010	EQUITIES	SARAIVA LIVEIROS PRF NPV	BRAZIL	197,830.53	0.00
06/30/2010	EQUITIES	SARANTIS EUR1.54 (CR)	GREECE	1,101,286.52	-675,302.89
06/30/2010	EQUITIES	SARAS RAFFINERIE EUR5.16	ITALY	-547,059.04	10,085.87
06/30/2010	EQUITIES	SARASIN & CIE REGD CHF0.35	SWITZERLAND	2,091,472.11	656,521.55
06/30/2010	EQUITIES	SARTORIUS STEDIM BIOTECH	FRANCE	821,644.55	168,256.26
06/30/2010	EQUITIES	SASKEN COMMUNICATIONS	INDIA	395,139.09	18,950.11
06/30/2010	EQUITIES	SASOL NVP	SOUTH AFRICA	55,446,242.41	2,497,994.01
06/30/2010	EQUITIES	SATCON TECHNOLOGY CORP	HEAVY ELECTRICAL EQ	207,392.90	31,449.03



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SATO CORP Y50	MACHINERY	1,341,292.45	-83,401.82
06/30/2010	EQUITIES	SATO SHOJI CORP JPY50	WHOLESALE TRADE	57,846.03	-34,141.58
06/30/2010	EQUITIES	SATORI ELECTRIC CO JPY50	WHOLESALE TRADE	94,221.37	-64,395.90
06/30/2010	EQUITIES	SATYAM COMPUTER INR2 DEMAT	INDIA	57,108.10	0.00
06/30/2010	EQUITIES	SAUER-DANFOSS INC	CONSTR,FARM MACH & HVY TR	185,511.82	-38,798.51
06/30/2010	EQUITIES	SAUL CTRS INC COM	RETAIL REITS	1,890,392.01	148,470.02
06/30/2010	EQUITIES	SAVANNA ENERGY SERVICES CORP	CDN OIL & GAS DRILLING	211,221.95	-406,363.43
06/30/2010	EQUITIES	SAVIENT PHARMACEUTICALS INC	BIOTECHNOLOGY	-978,062.40	993,398.56
06/30/2010	EQUITIES	SAVVIS INC COM NEW	INTERNET SOFTWARE & SVCS	3,916,936.25	187,225.39
06/30/2010	EQUITIES	SAW PIPES INR10 (DEMAT)	INDIA	138,980.59	0.00
06/30/2010	EQUITIES	SAWAI PHARM CO LTD JPY50	PHARMACEUTICAL	1,976,426.72	385,372.68
06/30/2010	EQUITIES	SAXA HOLDINGS INC NPV	INFORMATN & COMMUNICATION	132,218.34	-52,188.96
06/30/2010	EQUITIES	SBA COMMUNICATIONS CORP COM	WIRELESS TELECOMM SVCS	18,044,821.74	5,359,010.49
06/30/2010	EQUITIES	SBERBANK-CLS	RUSSIA	17,652,050.62	0.00
06/30/2010	EQUITIES	SBERBANK-CLS	RUSSIA	10,404,800.91	300,672.86
06/30/2010	EQUITIES	SBI HOLDINGS INC	OTHER FINANCING BUSINESS	1,976,885.24	-809,508.16
06/30/2010	EQUITIES	SBM OFFSHORE NV EUR0.25 (POST	NETHERLANDS	26,781,343.66	-1,608,069.00
06/30/2010	EQUITIES	SCANA CORP	MULTI-UTILITIES	13,031,977.00	-227,098.40
06/30/2010	EQUITIES	SCANIA AB SER B NPV (POST	SWEDEN	2,395,107.88	-55,103.52
06/30/2010	EQUITIES	SCANSOURCE INC COM	TECHNOLOGY DISTRIBUTORS	1,260,859.68	-286,345.56
06/30/2010	EQUITIES	SCBT FINL CORP	REGIONAL BANKS	-392,245.14	148,506.75
06/30/2010	EQUITIES	SCHAWK INC CL A	DIVERSIFIED SUPPORT SVCS	-116,415.65	58,896.31
06/30/2010	EQUITIES	SCHEIN HENRY INC COM	HEALTH CARE DISTRIBUTORS	14,734,940.40	3,511,032.15
06/30/2010	EQUITIES	SCHIBSTED A/S NWKR1	NORWAY	1,693,394.74	-55,497.86
06/30/2010	EQUITIES	SCHIFF NUTRITION INTL INC	PERSONAL PRODUCTS	124,998.72	-11,095.39
06/30/2010	EQUITIES	SCHINDLER HLDG AG PTG CERT	SWITZERLAND	13,129,741.00	4,244,295.30
06/30/2010	EQUITIES	SCHINDLER-HLDG AG CHF0.1	SWITZERLAND	1,245,484.91	353,309.31
06/30/2010	EQUITIES	SCHLOTT GRUPPE AG NPV	GERMANY	15,823.70	-76,278.49
06/30/2010	EQUITIES	SCHLUMBERGER LTD	OIL & GAS EQUIP/SVCS	215,376,981.69	-66,209,592.69
06/30/2010	EQUITIES	SCHMOLZ & BICKENBACH AG	SWITZERLAND	83,723.84	16,711.27
06/30/2010	EQUITIES	SCHNEIDER ELECTRIC EUR8	FRANCE	37,675,572.16	708,551.75
06/30/2010	EQUITIES	SCHNITZER STL INDS INC CL A	STEEL	4,158,375.20	-2,058,802.57
06/30/2010	EQUITIES	SCHOELLER BLECKMAN EUR1 (BR)	AUSTRIA	731,077.59	-113,534.32
06/30/2010	EQUITIES	SCHOLASTIC CORP COM	PUBLISHING	2,572,301.52	24,016.48
06/30/2010	EQUITIES	SCHOOL SPECIALTY INC-COM	RESEARCH & CONSULTING SVC	863,764.07	-477,729.26
06/30/2010	EQUITIES	SCHOUW & CO DKK10 SER'B'	DENMARK	215,116.71	-244,423.80
06/30/2010	EQUITIES	SCHRODERS (NEW) ORD GBP1	BANKS	4,456,442.01	-296,591.68
06/30/2010	EQUITIES	SCHULMAN A INC COM	SPECIALTY CHEMICALS	3,715,439.52	174,949.88
06/30/2010	EQUITIES	SCHWEITZER MAUDUIT INTL INC	PAPER PRODUCTS	-4,341,878.35	-331,939.75
06/30/2010	EQUITIES	SCHWEIZERISCHE NATIONAL	SWITZERLAND	180,628.05	-88,041.44

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SCICLONE PHARMACEUTICALS INC	BIOTECHNOLOGY	92,897.84	-36,568.46
06/30/2010	EQUITIES	SCIENTIFIC GAMES CORP	CASINOS & GAMING	1,082,039.60	-1,067,416.34
06/30/2010	EQUITIES	SCOMI GROUP BERHAD MYR0.10	MALAYSIA	35,405.89	0.00
06/30/2010	EQUITIES	SCOR SE EUR7.876972 (POST	FRANCE	7,991,323.30	-97,782.91
06/30/2010	EQUITIES	SCORPIO TANKERS INC	MOROCCO	7,717.30	-231.59
06/30/2010	EQUITIES	SCOTT WILSON GROUP ORD GBP0.1	INDUSTRIAL ENGINEERING	3,020.54	1,645.47
06/30/2010	EQUITIES	SCOTTISH & SOUTHN ENERGY ORD	ELECTRICITY	28,094,131.33	-2,703,592.99
06/30/2010	EQUITIES	SCOTTS MIRACLE-GRO COMPANY	FERTILIZERS & AGRI CHEM	12,214,393.17	2,573,426.57
06/30/2010	EQUITIES	SCRIPPS E W CO OHIO CL A NEW	PUBLISHING	3,080,901.51	31,192.20
06/30/2010	EQUITIES	SCRIPPS NETWORKS INTERACTIVE	BROADCASTING	12,730,497.20	303,994.94
06/30/2010	EQUITIES	SCROLL CORP Y50	RETAIL TRADE	55,599.50	-9,194.40
06/30/2010	EQUITIES	SDIC POWER CO LTD 'A' CNY1	CHINA	13,759.91	0.00
06/30/2010	EQUITIES	SDL ORD GBP0.01	SOFTWARE & COMP SERVICES	1,174,869.08	558,351.68
06/30/2010	EQUITIES	SEA HOLDINGS LTD HKD0.10	HONG KONG	75,642.56	-38,526.38
06/30/2010	EQUITIES	SEABOARD CORP DEL	INDUSTRIAL CONGLOMERATES	1,126,460.00	389,441.71
06/30/2010	EQUITIES	SEABRIGHT HOLDINGS INC	PROPERTY & CASUALTY INS	294,686.66	-117,171.97
06/30/2010	EQUITIES	SEACHANGE INTL INC	COMMUNICATIONS EQUIPMENT	2,290,738.20	167,029.44
06/30/2010	EQUITIES	SEACOR HOLDINGS INC COM	OIL & GAS EQUIP/SVCS	4,317,961.94	-467,084.33
06/30/2010	EQUITIES	SEADRILL LTD USD2	NORWAY	2,575,169.24	373,036.40
06/30/2010	EQUITIES	SEAGATE TECHNOLOGY	IRELAND	30,783,488.88	-7,106,628.68
06/30/2010	EQUITIES	SEAHAWK DRILLING INC-W/I	OIL & GAS DRILLING	218,175.12	-213,062.89
06/30/2010	EQUITIES	SEALED AIR CORP NEW COM	PAPER PACKAGING	8,892,418.48	-1,848,551.21
06/30/2010	EQUITIES	SEALY CORP COM	HOME FURNISHINGS	108,578.22	-10,880.77
06/30/2010	EQUITIES	SEARS CANADA INC	CDN DEPARTMENT STORES	165,416.65	20,851.16
06/30/2010	EQUITIES	SEARS HLDGS CORP	DEPARTMENT STORES	16,396,662.30	-7,693,103.41
06/30/2010	EQUITIES	SEAT PAGINE GIALLE EUR0.03	ITALY	291,002.97	-102,332.98
06/30/2010	EQUITIES	SEATTLE GENETICS INC COM	BIOTECHNOLOGY	1,196,146.38	180,549.82
06/30/2010	EQUITIES	SEB SA FF1	FRANCE	1,055,879.84	74,840.06
06/30/2010	EQUITIES	SECHABA BREWERY HLDGS BWP0.25	BOTSWANA	1,216,491.66	-410,153.93
06/30/2010	EQUITIES	SECHE ENVIRONNEMENT EUR0.20	FRANCE	32,242.12	337.79
06/30/2010	EQUITIES	SECHILIENNE-SIDEC EUR0.385	FRANCE	675,850.82	-526,527.67
06/30/2010	EQUITIES	SECOM CO Y50	SERVICES	4,715,706.26	-856,644.69
06/30/2010	EQUITIES	SECURITAS SER 'B' SEK1	SWEDEN	1,424,295.89	58,653.85
06/30/2010	EQUITIES	SECURITY BANK CORP PHP10	PHILIPPINES	34,570.53	0.00
06/30/2010	EQUITIES	SEDMOI KONTINEN RUB0.5	RUSSIA	22,670.94	0.00
06/30/2010	EQUITIES	SEEK LIMITED NPV	AUSTRALIA	2,476,521.92	421,758.70
06/30/2010	EQUITIES	SEGA SAMMY HLDGS INC NPV	OTHER PRODUCTS	3,728,919.74	149,035.65
06/30/2010	EQUITIES	SEGRO PLC	REAL ESTATE INVEST TRUSTS	1,407,360.49	-749,570.62
06/30/2010	EQUITIES	SEGRO PLC ORD GBP0.01	REAL ESTATE INVEST TRUSTS	14,984.85	0.00
06/30/2010	EQUITIES	SEI INVESTMENTS CO	ASSET MGMT & CUSTODY BNKS	15,240,213.32	805,037.05

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SEIBU ELECTRIC IND JPY50	CONSTRUCTION	21,900.78	-12,464.44
06/30/2010	EQUITIES	SEIKO EPSON CORP NPV	OTHER PRODUCTS	1,271,152.78	-480,460.73
06/30/2010	EQUITIES	SEINO HOLDINGS CO LTD	LAND TRANSPORTATION	4,043,837.70	-177,083.16
06/30/2010	EQUITIES	SEJONG INDUSTRIAL KRW500	SOUTH KOREA	467,047.72	123,199.43
06/30/2010	EQUITIES	SEKISUI CHEMICAL Y50	CHEMICALS	1,767,625.40	-278,431.08
06/30/2010	EQUITIES	SEKISUI HOUSE NPV	CONSTRUCTION	10,425,545.22	-2,033,472.02
06/30/2010	EQUITIES	SELANGOR PROPS MY\$1(OTC LINE)	MALAYSIA	69,132.73	0.00
06/30/2010	EQUITIES	SELCUK ECZA DEPOSU TICARET VE	TURKEY	79,852.10	0.00
06/30/2010	EQUITIES	SELECT COMFORT CORP OC-CAP STK	HOMEFURNISHING RETAIL	134,058.75	-12,177.13
06/30/2010	EQUITIES	SELECTIVE INS GROUP INC COM	PROPERTY & CASUALTY INS	1,259,280.98	-291,331.59
06/30/2010	EQUITIES	SEMAFO INC	CDN GOLD	1,348,610.79	669,191.98
06/30/2010	EQUITIES	SEMAPA SOC INVEST E GESTAO	PORTUGAL	83,496.31	-8,016.97
06/30/2010	EQUITIES	SEMCORP INDUSTRIES SGD0.25	SINGAPORE	11,673,642.20	691,876.52
06/30/2010	EQUITIES	SEMCORP MARINE SGD0.10	SINGAPORE	1,755,153.79	-30,244.90
06/30/2010	EQUITIES	SEMEN GRESIK PERSERO	INDONESIA	5,957,018.63	741,212.73
06/30/2010	EQUITIES	SEMGROUP CORP CL A	OIL & GAS STORAGE & TRANS	35,465.10	0.00
06/30/2010	EQUITIES	SEMGROUP CORP WTS	US RIGHTS AND WARRANTS	6,755.35	0.00
06/30/2010	EQUITIES	SEMICONDUCTOR MFG USD0.0004	CHINA	455,966.56	40,873.48
06/30/2010	EQUITIES	SEMPERIT HLDGS AG NPV	AUSTRIA	557,088.49	138,125.74
06/30/2010	EQUITIES	SEMPRA ENERGY	MULTI-UTILITIES	39,795,573.85	4,662,892.69
06/30/2010	EQUITIES	SEMTECH CORP	SEMICONDUCTORS	-1,779,238.93	52,710.38
06/30/2010	EQUITIES	SENACA FOODS CORPORATION CL A	PACKAGED FOODS & MEATS	289,049.60	42,270.63
06/30/2010	EQUITIES	SENAO INTERNATIONAL CO LTD	TAIWAN	119,819.67	0.00
06/30/2010	EQUITIES	SENIOR HSG PPTYS TR SH BEN INT	SPECIALIZED REITS	27,028,724.84	223,760.32
06/30/2010	EQUITIES	SENIOR 10P	INDUSTRIAL ENGINEERING	779,605.68	332,630.47
06/30/2010	EQUITIES	SENKO CO Y50	OTHER PRODUCTS	151,169.62	-40,738.25
06/30/2010	EQUITIES	SENOYX INC	SPECIALTY CHEMICALS	15,076.62	-1,979.85
06/30/2010	EQUITIES	SENRX INC COM	HEALTH CARE EQUIPMENT	1,437,622.38	-1,474.99
06/30/2010	EQUITIES	SENSHU IKEDA HOLDINGS INC	BANKS	468,024.48	-404,548.69
06/30/2010	EQUITIES	SENSHUKAI Y50	RETAIL TRADE	31,072.99	52.05
06/30/2010	EQUITIES	SENSIENT TECHNOLOGIES CORP	SPECIALTY CHEMICALS	4,345,686.49	137,060.14
06/30/2010	EQUITIES	SENTUL CITY TBK LKD SHS	INDONESIA	41,415.44	0.00
06/30/2010	EQUITIES	SEOHEE E & C KRW500	SOUTH KOREA	67,678.96	0.00
06/30/2010	EQUITIES	SEOUL SEMICONDUCTO KRW500	SOUTH KOREA	321,264.63	0.00
06/30/2010	EQUITIES	SEQUENOM INC COM NEW	LIFE SCIENCES TOOLS & SVC	966,580.50	-634,683.39
06/30/2010	EQUITIES	SERCO GROUP ORD 2P	SUPPORT SERVICES	7,813,758.46	1,744,798.81
06/30/2010	EQUITIES	SERVICE CORP INTL COM	SPECIALIZED CONSUMER SVCS	6,397,203.80	101,045.22
06/30/2010	EQUITIES	SERVICE POINT SOLU EUR0.6 POST	SPAIN	13,840.12	-9,942.16
06/30/2010	EQUITIES	SERVICE STREAM LTD NPV	AUSTRALIA	11,413.33	-28,017.27
06/30/2010	EQUITIES	SES SA FIDUCIARY DR EACH REP	LUXEMBOURG	9,667,278.23	790,070.51

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SESA GOA INR1(DEMAT)	INDIA	6,814,894.70	-1,876,286.89
06/30/2010	EQUITIES	SEVAN MARINE AS NOK0.20	NORWAY	233,660.54	-351,859.48
06/30/2010	EQUITIES	SEVEN & I HLDG CO LTD NPV	RETAIL TRADE	11,974,284.66	-2,239,398.26
06/30/2010	EQUITIES	SEVEN BANK LTD NPV	BANKS	-2,152,762.18	-79,831.95
06/30/2010	EQUITIES	SEVEN GROUP HOLDINGS LTD	AUSTRALIA	210,008.57	-12,012.09
06/30/2010	EQUITIES	SEVENTH CONTINENT	RUSSIA	789,254.38	0.00
06/30/2010	EQUITIES	SEVERFIELD-ROWEN ORD GBP0.025	INDUSTRIAL ENGINEERING	64,541.57	9,458.61
06/30/2010	EQUITIES	SEVERN TRENT ORD GBP0.9789	SUPPORT SERVICES	2,326,155.82	-209,664.12
06/30/2010	EQUITIES	SEVERSTAL GDR (EACH REPR 1 ORD	RUSSIA	332,136.77	0.00
06/30/2010	EQUITIES	SFA ENGINEERING CO KRW500	SOUTH KOREA	278,847.60	0.00
06/30/2010	EQUITIES	SFCG CO LTD Y50	OTHER FINANCING BUSINESS	376.14	0.00
06/30/2010	EQUITIES	SFN GROUP INC COM	HUMAN RESOURCE & EMP SVCS	983,908.38	-33,122.07
06/30/2010	EQUITIES	SGL CARBON SE ORD NPV	GERMANY	-2,643,293.91	-18,220.41
06/30/2010	EQUITIES	SGS SA CHF1(REGD)	SWITZERLAND	21,994,227.31	4,309,164.63
06/30/2010	EQUITIES	SHAKESPEARE ACQUISITION LLC	OTHER	10,875,067.19	-64,166,776.04
06/30/2010	EQUITIES	SHANDA GAMES LTD ADR	CHINA	281,430.59	25,047.02
06/30/2010	EQUITIES	SHANDONG GOLD MINE 'A'CNY1	CHINA	84,723.80	0.00
06/30/2010	EQUITIES	SHANDONG MOLONG PE ORD CNY0.1	CHINA	37,369.82	0.00
06/30/2010	EQUITIES	SHANDONG WEIGAO GROUP MEDICAL	CHINA	1,921,434.66	916,034.28
06/30/2010	EQUITIES	SHANDONG XIAOYA EL 'A'CNY1	CHINA	21,460.73	0.00
06/30/2010	EQUITIES	SHANGHAI CHLOR-ALKALI CHEMICAL	CHINA	113,984.00	-51,406.10
06/30/2010	EQUITIES	SHANGHAI DATUN ENE 'A'CNY1	CHINA	9,739.84	0.00
06/30/2010	EQUITIES	SHANGHAI ELECTRIC 'H'CNY1	CHINA	16,055,112.31	4,803,279.25
06/30/2010	EQUITIES	SHANGHAI FRIENDSHIP GROUP INC	CHINA	700,927.38	85,783.02
06/30/2010	EQUITIES	SHANGHAI INDUSTRIAL HLDGS HKD0	HONG KONG	859,677.37	0.00
06/30/2010	EQUITIES	SHANGHAI JINJIANG INTL HOTELS	CHINA	92,784.19	0.00
06/30/2010	EQUITIES	SHANGHAI MECHANICAL AND ELEC	CHINA	196,841.47	7,149.14
06/30/2010	EQUITIES	SHANGHAI PRIME MACHINERY CO	CHINA	88,052.30	0.00
06/30/2010	EQUITIES	SHANGHAI PUDONG DEVELOPMENT BK	CHINA	157,266.41	0.00
06/30/2010	EQUITIES	SHANGHAI TUNNEL ENGINEERING CO	CHINA	24,458.63	0.00
06/30/2010	EQUITIES	SHANGRI-LA ASIA ORD HK\$1	HONG KONG	1,763,168.40	-444,099.34
06/30/2010	EQUITIES	SHANTUI CONSTRUCTI 'A'CNY1	CHINA	17,382.48	0.00
06/30/2010	EQUITIES	SHANXI GUOYANG XIN 'A'CNY1	CHINA	55,254.67	0.00
06/30/2010	EQUITIES	SHANXI LANHUA SCI-'A'CNY1	CHINA	12,992.98	0.00
06/30/2010	EQUITIES	SHANXI SHENZHOU CO 'A'CNY1	CHINA	13,386.92	0.00
06/30/2010	EQUITIES	SHANXI XISHAN COAL 'A'CNY1	CHINA	48,499.93	0.00
06/30/2010	EQUITIES	SHARP CORP Y50	ELECTRIC APPLIANCES	5,205,332.82	-2,763,425.17
06/30/2010	EQUITIES	SHARPS COMPLIANCE CORP	HEALTH CARE SERVICES	1,051,642.80	-1,015,816.30
06/30/2010	EQUITIES	SHAW COMMUNICATIONS INC	CDN CABLE & SATELLITE	3,094,397.62	-557,596.78
06/30/2010	EQUITIES	SHAW GROUP INC/THE	CONSTRUCTION & ENGINEERNG	9,766,559.10	1,720,264.62

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SHELL OMAN MARKETING	OMAN	1,215,022.74	107,168.03
06/30/2010	EQUITIES	SHELL REFINING(FOM) ORD MYR1	MALAYSIA	79,528.82	0.00
06/30/2010	EQUITIES	SHENANDOAH TELECOMMUNICATIONS	WIRELESS TELECOMM SVCS	477,951.08	-88,610.56
06/30/2010	EQUITIES	SHENG YU STEEL TWD10	TAIWAN	104,986.03	0.00
06/30/2010	EQUITIES	SHENGLI OIL & GAS PIPE HLDGS	HONG KONG	1,463,650.55	-156,561.87
06/30/2010	EQUITIES	SHENGUAN HOLDINGS GROUP LTD	HONG KONG	310,136.57	152,876.32
06/30/2010	EQUITIES	SHENYANG CHEMICAL 'A'CNY1	CHINA	22,682.77	0.00
06/30/2010	EQUITIES	SHENZHEN HIGH-TECH HLDGS	HONG KONG	9,816.17	309.45
06/30/2010	EQUITIES	SHENZHEN INTERNATIONAL HLDGS	HONG KONG	227,909.25	0.00
06/30/2010	EQUITIES	SHENZHEN INVESTMEN HKD0.05	HONG KONG	80,319.63	0.00
06/30/2010	EQUITIES	SHENZHOU INTERNATIONAL GROUP	CHINA	398,759.86	0.00
06/30/2010	EQUITIES	SHERRITT INTERNATIONAL CORP	CDN DIV METALS & MINING	2,700,804.64	-729,512.53
06/30/2010	EQUITIES	SHERWIN WILLIAMS CO COM	SPECIALTY CHEMICALS	18,453,941.66	5,324,802.46
06/30/2010	EQUITIES	SHIBUYA KOGYO CO JPY50	MACHINERY	60,048.06	-11,927.42
06/30/2010	EQUITIES	SHIH WEI NAVIGATION TWD10	TAIWAN	262,632.70	0.00
06/30/2010	EQUITIES	SHIKIBO LTD JPY50	TEXTILES AND APPARELS	155.05	0.00
06/30/2010	EQUITIES	SHIKOKU ELECTRIC POWER CO INC	JAPAN	2,569,029.83	-266,920.41
06/30/2010	EQUITIES	SHIMACHU CO NPV	RETAIL TRADE	100,030.25	-13,116.50
06/30/2010	EQUITIES	SHIMADZU Y50	PRECISION INSTRUMENTS	-3,128,139.64	-524,691.16
06/30/2010	EQUITIES	SHIMAMURA NPV	RETAIL TRADE	1,304,245.90	-212,528.43
06/30/2010	EQUITIES	SHIMANO INC NPV	OTHER PRODUCTS	2,614,527.74	30,069.87
06/30/2010	EQUITIES	SHIMIZU BANK Y500	BANKS	300,632.84	-33,162.60
06/30/2010	EQUITIES	SHIMIZU CORPORATION Y50	CONSTRUCTION	1,016,522.37	-563,707.49
06/30/2010	EQUITIES	SHIN MAYWA INDUSTRIES Y50	TRANSPORTATION EQUIPMENT	640,079.68	-121,720.26
06/30/2010	EQUITIES	SHIN MOORIM PAPER KRW5000	SOUTH KOREA	48,656.28	0.00
06/30/2010	EQUITIES	SHIN NIPPON AIR JPY50	CONSTRUCTION	91,420.50	-7,680.46
06/30/2010	EQUITIES	SHIN ZU SHING CO TWD10	TAIWAN	209,962.48	-12,264.46
06/30/2010	EQUITIES	SHIN-ETSU CHEMICALS CO NPV	CHEMICALS	35,157,635.91	-3,910,415.10
06/30/2010	EQUITIES	SHINAGAWA REFRACT JPY50	OTHER PRODUCTS	104,011.75	-64,573.73
06/30/2010	EQUITIES	SHINHAN FINANCIAL GROUP	SOUTH KOREA	18,538,619.59	246,249.19
06/30/2010	EQUITIES	SHINING BUILDING BUSINESS CO	TAIWAN	6,567.33	0.00
06/30/2010	EQUITIES	SHINKO ELECTRIC INDUSTRIES CO	ELECTRIC APPLIANCES	394,788.66	-269,266.76
06/30/2010	EQUITIES	SHINKO SHOJI CO Y50	PRECISION INSTRUMENTS	148,197.31	-40,483.27
06/30/2010	EQUITIES	SHINSEGAE CO LTD KRW5000	SOUTH KOREA	25,574,911.72	783,246.36
06/30/2010	EQUITIES	SHINSEI BK NPV	BANKS	2,377,374.14	-2,849,050.98
06/30/2010	EQUITIES	SHINYOUNG SECURITIES CO	SOUTH KOREA	122,378.82	0.00
06/30/2010	EQUITIES	SHIONOGI & CO JPY50	PHARMACEUTICAL	5,510,648.98	28,670.12
06/30/2010	EQUITIES	SHIP FINANCE INTL LTD SHS	OIL & GAS STORAGE & TRANS	-2,447,056.80	63,456.36
06/30/2010	EQUITIES	SHIP HEALTHCARE HLDG INC NPV	WHOLESALE TRADE	491,552.72	-10,330.14
06/30/2010	EQUITIES	SHIRE PLC ORD GBP0.05	PHARMACEUTICALS & BIOTECH	6,031,889.18	1,250,132.57

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SHISEIDO Y50	CHEMICALS	2,834,301.99	-511,328.52
06/30/2010	EQUITIES	SHIV-VANI OIL & GAS	INDIA	14,490.71	0.00
06/30/2010	EQUITIES	SHIZUOKA BANK Y50	BANKS	2,666,255.80	-550,707.32
06/30/2010	EQUITIES	SHIZUOKAGAS CO NPV	ELECTRIC POWER AND GAS	350,415.85	59,506.90
06/30/2010	EQUITIES	SHN DEVPT BANK 'A'CNY1	CHINA	66,141.82	0.00
06/30/2010	EQUITIES	SHN ENERGY INVESTM 'A'CNY1	CHINA	30,532.26	0.00
06/30/2010	EQUITIES	SHN KAIFA TECHNOLO 'A'CNY1	CHINA	18,312.99	0.00
06/30/2010	EQUITIES	SHN O'SEAS CHINESE 'A'CNY1	CHINA	23,780.58	0.00
06/30/2010	EQUITIES	SHO-BOND HOLDINGS CO LTD NPV	CONSTRUCTION	2,026,856.20	116,312.29
06/30/2010	EQUITIES	SHOBUNSHA PUBN INC JPY50	SERVICES	67,262.92	-56,228.98
06/30/2010	EQUITIES	SHOE CARNIVAL INC	APPAREL RETAIL	167,935.88	10,514.93
06/30/2010	EQUITIES	SHOPPERS DRUG MART CORP	CDN DRUG RETAIL	9,244,200.49	-3,494,191.03
06/30/2010	EQUITIES	SHOPRITE HLDGS LTD SHS	SOUTH AFRICA	4,433,378.87	959,407.88
06/30/2010	EQUITIES	SHORE GOLD INC	CDN PREC METALS & MINS	19,789.85	-15,289.05
06/30/2010	EQUITIES	SHORETEL INC COM	COMMUNICATIONS EQUIPMENT	1,756,314.24	-1,039,080.32
06/30/2010	EQUITIES	SHOUGANG CNCRD INT HKD0.20	HONG KONG	674,191.93	-228,147.46
06/30/2010	EQUITIES	SHOWA DENKO KK Y50	CHEMICALS	2,234,377.11	-956,709.94
06/30/2010	EQUITIES	SHOWA SHELL SEKIYU ORD Y50	OIL AND COAL PRODUCTS	712,808.39	-456,478.51
06/30/2010	EQUITIES	SHREE CEMENT INR10	INDIA	232,246.84	0.00
06/30/2010	EQUITIES	SHREE RENUKA SUGARS LTD	INDIA	163,729.24	0.00
06/30/2010	EQUITIES	SHRIVAM TRANSPORT INR10	INDIA	150,401.49	0.00
06/30/2010	EQUITIES	SHUFERSAL LTD ORD ILS0.1	ISRAEL	98,301.08	0.00
06/30/2010	EQUITIES	SHUFFLE MASTER INC	CASINOS & GAMING	1,533,642.66	-438,372.80
06/30/2010	EQUITIES	SHUI ON CONSTR & MATERIALS	HONG KONG	119,805.59	-24,920.46
06/30/2010	EQUITIES	SHUN TAK HLDGS HK\$0.25	HONG KONG	827,886.96	200,055.53
06/30/2010	EQUITIES	SHUTTERFLY INC COM	INTERNET RETAIL	5,224,430.08	2,208,581.81
06/30/2010	EQUITIES	SIAM CEMENT CO THB1 (ALIEN	THAILAND	21,385,118.55	7,055,242.63
06/30/2010	EQUITIES	SIAM CEMENT CO THB1 (NVDR)	THAILAND	902,829.87	0.00
06/30/2010	EQUITIES	SIAM COMM BK PUBLIC (FOREIGN)	THAILAND	12,842,168.63	757,131.96
06/30/2010	EQUITIES	SIAM COMMERCIAL BK THB10(NVDR)	THAILAND	51,550.28	0.00
06/30/2010	EQUITIES	SIAM MAKRO THBH10(ALIEN MARKET	THAILAND	65,321.43	0.00
06/30/2010	EQUITIES	SIAS EUR0.50	ITALY	589,939.33	-36,597.24
06/30/2010	EQUITIES	SIBIRTELECOM RUB0.15	RUSSIA	109,391.04	0.00
06/30/2010	EQUITIES	SICHUAN EXPRESSWAY 'H'CNY1	CHINA	288,985.86	0.00
06/30/2010	EQUITIES	SICHUAN LUTIANHU 'A'CNY1	CHINA	10,370.91	0.00
06/30/2010	EQUITIES	SICHUAN NEW HOPE A 'A'CNY1	CHINA	9,287.95	0.00
06/30/2010	EQUITIES	SICHUAN XINHUA WINSHARE 'H'	CHINA	216,707.74	0.00
06/30/2010	EQUITIES	SIDENOR METAL PROC GRD1.25(BR)	GREECE	26,580.72	-17,962.01
06/30/2010	EQUITIES	SIDER NACIONAL CIA COM NPV	BRAZIL	7,699,249.63	0.00
06/30/2010	EQUITIES	SIEGFRIED HLDG AG CHF2	SWITZERLAND	151,314.51	-159,474.25

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SIEM OFFSHORE INC USD0.01	NORWAY	19,190.70	984.89
06/30/2010	EQUITIES	SIEMENS AG NPV REGD	GERMANY	103,099,052.36	3,873,700.87
06/30/2010	EQUITIES	SIERRA BANCORP	REGIONAL BANKS	45,505.50	-9,300.49
06/30/2010	EQUITIES	SIERRA WIRELESS INC	CDN COMMUNICATIONS EQUIP	36,406.19	-16,019.13
06/30/2010	EQUITIES	SIG ORD 10P	CONSTRUCTION & MATERIALS	1,492,057.03	-492,909.68
06/30/2010	EQUITIES	SIGA PHAR ACEUTICALS INC	BIOTECHNOLOGY	445,498.90	15,944.11
06/30/2010	EQUITIES	SIGDO KOPPERS S A COM NPV	CHILE	83,953.62	0.00
06/30/2010	EQUITIES	SIGMA ALDRICH CORP	SPECIALTY CHEMICALS	17,644,055.55	4,472,876.36
06/30/2010	EQUITIES	SIGMA DESIGNS INC	SEMICONDUCTORS	1,196,935.74	-457,964.04
06/30/2010	EQUITIES	SIGMA PHARMACEUTICALS LTD NPV	AUSTRALIA	188,584.21	-291,851.71
06/30/2010	EQUITIES	SIGNATURE BANK/NEW YORK NY	REGIONAL BANKS	4,653,564.30	961,160.72
06/30/2010	EQUITIES	SIGNET JEWELERS LIMITED SHS	SPECIALTY STORES	6,606,297.50	2,970,866.87
06/30/2010	EQUITIES	SIGNET JEWELERS LTD ORD	GENERAL RETAILERS	19,560,147.36	554,090.54
06/30/2010	EQUITIES	SIGURD MICROELECTR TWD10	TAIWAN	411,955.57	198,726.77
06/30/2010	EQUITIES	SIKA FINANZ AG CHF9 (BR)	SWITZERLAND	25,292,085.95	11,575,720.87
06/30/2010	EQUITIES	SILGAN HLDGS INC COM	METAL & GLASS CONTAINERS	10,115,341.50	1,109,048.41
06/30/2010	EQUITIES	SILICON GRAPHICS INTERNATIONAL	COMPUTER HARDWARE	506,800.56	-518,733.52
06/30/2010	EQUITIES	SILICON IMAGE INC COM	SEMICONDUCTORS	977,310.36	-696,708.65
06/30/2010	EQUITIES	SILICON LABORATORIES INC	SEMICONDUCTORS	7,847,224.32	179,667.32
06/30/2010	EQUITIES	SILICONWARE PRECISION INDS	TAIWAN	1,012,997.72	0.00
06/30/2010	EQUITIES	SILITECH TECHNOLOG TWD10	TAIWAN	427,161.59	0.00
06/30/2010	EQUITIES	SILVER STANDARD RESOURCES INC	CDN PREC METALS & MINS	232,315.44	-31,792.98
06/30/2010	EQUITIES	SILVER STD RES INC	CDN PREC METALS & MINS	-4,134,970.35	191,744.49
06/30/2010	EQUITIES	SILVER WHEATON CORP	CDN PREC METALS & MINS	4,916,349.80	1,402,502.15
06/30/2010	EQUITIES	SIMCORP DKK10	DENMARK	325,288.63	59,464.72
06/30/2010	EQUITIES	SIME DARBY BHD (NEW) MYR0.50	MALAYSIA	470,879.23	0.00
06/30/2010	EQUITIES	SIMMONS 1ST NATL CORP CLA \$5	REGIONAL BANKS	1,233,081.44	-56,091.27
06/30/2010	EQUITIES	SIMON PPTY GROUP INC NEW COM	RETAIL REITS	162,469,161.50	26,358,914.04
06/30/2010	EQUITIES	SIMONDS INDS INC CL A	OTHER	0.00	0.00
06/30/2010	EQUITIES	SIMPLO TECHNOLOGY TWD10	TAIWAN	129,968.71	0.00
06/30/2010	EQUITIES	SIMPSON MFG INC	BUILDING PRODUCTS	1,142,974.35	-283,809.14
06/30/2010	EQUITIES	SIMS METAL MANAGEMENT LIMITED	AUSTRALIA	952,996.32	-583,896.96
06/30/2010	EQUITIES	SIMS METAL MANAGEMENT LTD	AUSTRALIA	1,111,012.92	-471,108.27
06/30/2010	EQUITIES	SINA CORPORATION	CHINA	2,933,632.00	2,918,358.25
06/30/2010	EQUITIES	SINCERE NAVIGATION CORP TWD10	TAIWAN	51,849.21	0.00
06/30/2010	EQUITIES	SINCLAIR BROADCAST GRP INC CLA	BROADCASTING	586,084.07	80,026.52
06/30/2010	EQUITIES	SINDO CO LTD KRW5000	SOUTH KOREA	94,361.64	0.00
06/30/2010	EQUITIES	SINFONIA TECHNOLOGY CO LTD	ELECTRIC APPLIANCES	-124,771.16	28,992.29
06/30/2010	EQUITIES	SING INV & FINANCE SGD1	SINGAPORE	39,467.09	-5,644.58
06/30/2010	EQUITIES	SINGAPORE AIRLINES SGD0.50	SINGAPORE	32,205,979.65	1,948,623.56

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SINGAPORE AIRPORT SGD0.10	SINGAPORE	9,334,606.43	827,675.30
06/30/2010	EQUITIES	SINGAPORE EXCHANGE SGD0.01	SINGAPORE	10,489,554.39	-1,053,463.45
06/30/2010	EQUITIES	SINGAPORE LAND SG\$1	SINGAPORE	351,880.24	7,375.70
06/30/2010	EQUITIES	SINGAPORE POST SGD0.05	SINGAPORE	541,826.10	0.00
06/30/2010	EQUITIES	SINGAPORE PRESS HLDGS SGD0.20	SINGAPORE	5,356,291.54	-430,228.93
06/30/2010	EQUITIES	SINGAPORE REINSURANCE SGD0.20	SINGAPORE	54,247.55	-13,140.43
06/30/2010	EQUITIES	SINGAPORE TECHNOLOGIES	SINGAPORE	2,200,228.23	-1,476.08
06/30/2010	EQUITIES	SINGAPORE TELECOMMUNICATIONS	SINGAPORE	45,337,712.30	1,186,398.74
06/30/2010	EQUITIES	SINGULUS TECHNOLOGIES AG NPV	GERMANY	65,948.08	-63,098.87
06/30/2010	EQUITIES	SINO BIOPHARMACEUTICAL	HONG KONG	208,688.96	0.00
06/30/2010	EQUITIES	SINO LAND CO ORD HK\$1.00	HONG KONG	1,538,218.16	-315,972.22
06/30/2010	EQUITIES	SINO-FOREST CORP	CDN FOREST PRODUCTS	4,512,952.48	-142,462.40
06/30/2010	EQUITIES	SINOFERT HOLDINGS LTD HKD0.10	CHINA	334,272.67	0.00
06/30/2010	EQUITIES	SINOLINK WORLDWIDE HKD0.10	HONG KONG	416,117.67	-102,378.83
06/30/2010	EQUITIES	SINOMA INTL ENGINEERING CNY1	CHINA	29,976.47	0.00
06/30/2010	EQUITIES	SINOMEDIA HOLDING LIMITED	CHINA	82,582.70	0.00
06/30/2010	EQUITIES	SINON CORP TWD10	TAIWAN	853,612.91	-351,819.93
06/30/2010	EQUITIES	SINOPAC HLDG TWD10	TAIWAN	461,800.68	0.00
06/30/2010	EQUITIES	SINOPEC S/PETROCHE 'A'CNY1	CHINA	13,437.30	0.00
06/30/2010	EQUITIES	SINOTRANS LTD 'H' SHS CNY1	CHINA	85,559.21	0.00
06/30/2010	EQUITIES	SINOTRANS SHIPPING LTD	HONG KONG	234,039.41	-95,483.80
06/30/2010	EQUITIES	SINOVAC BIOTECH LTD SHS	CHINA	189,191.06	23,094.17
06/30/2010	EQUITIES	SINTEK PHOTRONIC C TWD10	TAIWAN	107,078.55	0.00
06/30/2010	EQUITIES	SINTEX INDUSTRIES INR2	INDIA	175,307.14	0.00
06/30/2010	EQUITIES	SINTOKOGIO LTD Y50	MACHINERY	91,267.22	-32,381.18
06/30/2010	EQUITIES	SINYI REALT ESTATE TWD10	TAIWAN	30,504.36	0.00
06/30/2010	EQUITIES	SIOEN INDUSTRIES NPV	BELGIUM	26,938.00	-47,501.15
06/30/2010	EQUITIES	SIRIUS XM RADIO INC	CABLE & SATELLITE	8,853,989.70	-1,304,077.80
06/30/2010	EQUITIES	SIRONA DENTAL SYS INC COM	HEALTH CARE EQUIPMENT	2,843,501.44	648,603.37
06/30/2010	EQUITIES	SIRTEC INTERNATIONAL CO LTD	TAIWAN	807,453.76	152,126.54
06/30/2010	EQUITIES	SISTEMA JSFC GDR REPR 1/50	RUSSIA	1,255,880.65	0.00
06/30/2010	EQUITIES	SITRONIX TECHNOLOG TWD10	TAIWAN	60,116.35	0.00
06/30/2010	EQUITIES	SIX OF OCTOBER DEV & INV CO	EGYPT	86,212.82	0.00
06/30/2010	EQUITIES	SIXT AG ORD NPV	GERMANY	221,044.90	15,028.24
06/30/2010	EQUITIES	SJAELSO GRUPPEN DKK10	DENMARK	16,010.20	-41,781.98
06/30/2010	EQUITIES	SJM HOLDINGS LIMITED HKD1.00	HONG KONG	1,213,545.39	487,143.72
06/30/2010	EQUITIES	SJW CORP	WATER UTILITIES	853,051.92	204,086.21
06/30/2010	EQUITIES	SK ENERGY CO LTD KRW5000	SOUTH KOREA	1,107,023.72	0.00
06/30/2010	EQUITIES	SK HOLDINGS CO LTD KRW5000	SOUTH KOREA	10,198,870.30	-2,247,550.59
06/30/2010	EQUITIES	SK TELECOM KRW500	SOUTH KOREA	4,351,537.96	-91,065.67



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SK TELECOM LTD SPONSORED ADR	SOUTH KOREA	14,335,236.00	-6,736,984.60
06/30/2010	EQUITIES	SKANDINAVISKA ENSKILDA BANKEN	SWEDEN	3,761,392.19	-1,779,790.30
06/30/2010	EQUITIES	SKANSKA AB B SER 'B' SEK3	SWEDEN	2,854,068.69	-135,177.97
06/30/2010	EQUITIES	SKECHERS U S A INC CL A COM	FOOTWEAR	1,627,805.96	822,731.39
06/30/2010	EQUITIES	SKF AB SER B NPV (POST SPLIT)	SWEDEN	3,510,415.00	621,483.10
06/30/2010	EQUITIES	SKILLED ENGINEERING LIMITED	AUSTRALIA	3,306.53	-2,017.77
06/30/2010	EQUITIES	SKILLED HEALTHCARE GROUP INC	HEALTH CARE FACILITIES	107,587.55	-45,853.40
06/30/2010	EQUITIES	SKJERN BANK DKK20	DENMARK	8,213.64	-40,859.16
06/30/2010	EQUITIES	SKY CITY NZD0.20	NEW ZEALAND	3,218,804.40	-950,948.51
06/30/2010	EQUITIES	SKY PERFECT JSAT HLDG INC NPV	INFORMATN & COMMUNICATION	345,543.85	-7,699.52
06/30/2010	EQUITIES	SKYLINE CORP	HOMEBUILDING	326,955.72	-341,108.46
06/30/2010	EQUITIES	SKYWEST INC COM	AIRLINES	1,267,843.38	-404,161.01
06/30/2010	EQUITIES	SKYWORKS SOLUTIONS INC	SEMICONDUCTORS	10,424,759.89	2,721,806.22
06/30/2010	EQUITIES	SKYWORTH DIGITAL HLDGS LTD	CHINA	1,744,188.05	-16,330.72
06/30/2010	EQUITIES	SL GREEN REALTY CORP	OFFICE REITS	32,608,370.50	725,125.23
06/30/2010	EQUITIES	SLC AGRICOLA SA COM NPV	BRAZIL	59,723.87	0.00
06/30/2010	EQUITIES	SLM CORP	CONSUMER FINANCE	17,015,817.29	-31,068,491.95
06/30/2010	EQUITIES	SM ENERGY CO	OIL & GAS EXPL & PROD	9,925,945.60	1,844,587.55
06/30/2010	EQUITIES	SM INVESTMENTS CORPORATION	PHILIPPINES	1,609,195.09	111,310.91
06/30/2010	EQUITIES	SM PRIME ORD PHP1	PHILIPPINES	216,117.31	0.00
06/30/2010	EQUITIES	SMA SOLAR TECHNOLOGY AG	GERMANY	637,639.61	-108,321.58
06/30/2010	EQUITIES	SMART BALANCE INC	PACKAGED FOODS & MEATS	533,834.98	-358,394.33
06/30/2010	EQUITIES	SMART MODULAR TECHNOLOGIES WWH	ELECTRC MANUFACTNG SVCS	1,196,845.65	185,133.60
06/30/2010	EQUITIES	SMARTRAC N V EUR0.50(BR)	NETHERLANDS	592,593.18	-66,516.04
06/30/2010	EQUITIES	SMC CORP NPV	MACHINERY	33,143,834.78	1,411,973.40
06/30/2010	EQUITIES	SMITH & NEPHEW ORD USD0.20	HEALTHCARE EQUIP & SVCS	35,882,939.62	7,435,957.90
06/30/2010	EQUITIES	SMITH & WESSON HLDG CORP	LEISURE PRODUCTS	-1,015,093.01	-159,423.54
06/30/2010	EQUITIES	SMITH A O CORP	BUILDING PRODUCTS	5,583,389.78	1,606,397.85
06/30/2010	EQUITIES	SMITH INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	27,052,372.23	764,578.21
06/30/2010	EQUITIES	SMITH MICRO SOFTWARE INC	APPLICATION SOFTWARE	597,066.33	-174,925.09
06/30/2010	EQUITIES	SMITHFIELD FOODS INC COM	PACKAGED FOODS & MEATS	2,433,587.20	-3,655,352.39
06/30/2010	EQUITIES	SMITHS GROUP PLC ORD GBP0.375	GENERAL INDUSTRIALS	21,271,761.53	84,330.33
06/30/2010	EQUITIES	SMIHTOWN BANCORP INC	REGIONAL BANKS	-299,540.66	155,165.87
06/30/2010	EQUITIES	SMRT CORP ORD SGD0.10	SINGAPORE	3,384,832.02	652,914.60
06/30/2010	EQUITIES	SMS MANAGEMENT & TECHNOLOGY	AUSTRALIA	535,025.64	-67,988.64
06/30/2010	EQUITIES	SMURFIT KAPPA GROUP PLC ORD	IRELAND	192,795.90	34,704.72
06/30/2010	EQUITIES	SNAM RETE GAS EUR1	ITALY	504,260.36	0.00
06/30/2010	EQUITIES	SNAP-ON INC	INDUSTRIAL MACHINERY	7,068,757.08	1,298,140.43
06/30/2010	EQUITIES	SNC-LAVALIN GROUP INC	CDN CONSTRUCTION & ENG	2,996,319.19	130,914.82
06/30/2010	EQUITIES	SNIACE-SDAD NAC EUR0.6	SPAIN	71,909.85	17,400.99

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SNOW BRAND MILK PRODUCTS Y50	FOODS	268.78	0.00
06/30/2010	EQUITIES	SNS REAAL GROEP NV EUR1.63	NETHERLANDS	42,757.66	-22,464.61
06/30/2010	EQUITIES	SNT CORPORATION Y50	IRON AND STEEL	48,304.05	-75,195.75
06/30/2010	EQUITIES	SO-NET ENTERTAINMENT CORP	SERVICES	454,697.82	-36,778.90
06/30/2010	EQUITIES	SOCIEDAD QUIMICA MINERA DE ADR	CHILE	250,952.61	0.00
06/30/2010	EQUITIES	SOCIETE GENERALE EUR1.25	FRANCE	37,493,656.22	-17,615,285.26
06/30/2010	EQUITIES	SOCO INTERNATIONAL GBP0.05	OIL & GAS PRODUCERS	-620,404.09	-15,428.22
06/30/2010	EQUITIES	SODEXO EUR4	FRANCE	2,595,176.86	33,083.98
06/30/2010	EQUITIES	SODIFF ADVANCED M KRW500	SOUTH KOREA	718,748.64	167,721.00
06/30/2010	EQUITIES	SOFT-WORLD INTL CO TWD10	TAIWAN	56,990.30	0.00
06/30/2010	EQUITIES	SOFTBANK CORPORATION NPV	SERVICES	16,519,468.77	2,584,749.25
06/30/2010	EQUITIES	SOFTWARE AG BEARER SHS	GERMANY	1,535,878.24	455,737.69
06/30/2010	EQUITIES	SOFTWARE SERVICE 1 NPV	SERVICES	203,628.41	30,209.96
06/30/2010	EQUITIES	SOHGO SECURITY SER NPV	SERVICES	858,097.71	-155,896.75
06/30/2010	EQUITIES	SOHO CHINA LIMITED	HONG KONG	255,295.54	0.00
06/30/2010	EQUITIES	SOHU.COM INC COM	INTERNET SOFTWARE & SVCS	1,031,359.00	-383,896.66
06/30/2010	EQUITIES	SOJITZ CORPORATION NPV	WHOLESALE TRADE	2,892,583.91	-1,658,749.63
06/30/2010	EQUITIES	SOL MELIA SA-EUR0.2	SPAIN	62,913.01	-12,455.40
06/30/2010	EQUITIES	SOLAR CAPITAL LTD	ASSET MGMT & CUSTODY BNKS	191,256.24	-2,443.11
06/30/2010	EQUITIES	SOLAR MILLENNIUM AG NPV	GERMANY	-80,575.76	6,722.91
06/30/2010	EQUITIES	SOLARFUN PWR HLDGS CO LTD	CHINA	193,364.74	-34,262.59
06/30/2010	EQUITIES	SOLARIA ENERGIA Y MEDIO	SPAIN	57,364.42	-25,102.10
06/30/2010	EQUITIES	SOLARWINDS INC	APPLICATION SOFTWARE	1,550,827.40	-287,094.95
06/30/2010	EQUITIES	SOLERA HLDGS INC COM	APPLICATION SOFTWARE	3,704,128.80	943,111.14
06/30/2010	EQUITIES	SOLIDERE - 144A GDR	LEBANON	660,996.50	-39,395.61
06/30/2010	EQUITIES	SOLLERS OJSC RUB 12.5	RUSSIA	127,872.32	0.00
06/30/2010	EQUITIES	SOLOMON TECHNOLOGY CORP TWD10	TAIWAN	125,221.31	0.00
06/30/2010	EQUITIES	SOLSTAD NOK2	NORWAY	105,456.59	-39,386.76
06/30/2010	EQUITIES	SOLTA MED INC COM	HEALTH CARE EQUIPMENT	6,087.60	-1,597.83
06/30/2010	EQUITIES	SOLUTIA INC COM NEW	DIVERSIFIED CHEMICALS	1,745,444.00	220,589.94
06/30/2010	EQUITIES	SOLVAY NPV	BELGIUM	5,560,961.37	-713,205.77
06/30/2010	EQUITIES	SOMANETICS CORP COM NEW	HEALTH CARE EQUIPMENT	902,341.70	269,644.49
06/30/2010	EQUITIES	SOMAXON PHARMACEUTICALS INC	PHARMACEUTICALS	-427,338.00	205,964.20
06/30/2010	EQUITIES	SOMPO JAPAN INSURANCE INC	INSURANCE	5,790.48	0.00
06/30/2010	EQUITIES	SONAE CAPITAL SGPS SA EUR1	PORTUGAL	11,636.75	-11,704.73
06/30/2010	EQUITIES	SONAE INDUSTRIA EUR5	PORTUGAL	38,103.90	-4,302.95
06/30/2010	EQUITIES	SONAE SGPS SA EUR1	PORTUGAL	95.92	0.00
06/30/2010	EQUITIES	SONAE.COM SGPS S A EUR1	PORTUGAL	21,058.57	-7,119.89
06/30/2010	EQUITIES	SONDA SA COM NPV	CHILE	62,079.20	0.00
06/30/2010	EQUITIES	SONGA OFFSHORE SE	CYPRUS	15,874.15	-13,692.44

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SONIC AUTOMATIC INC COM	AUTOMOTIVE RETAIL	423,565.92	-311,235.64
06/30/2010	EQUITIES	SONIC CORP	RESTAURANTS	812,835.50	-648,351.12
06/30/2010	EQUITIES	SONIC HEALTHCARE LTD	AUSTRALIA	1,652,958.13	-563,341.65
06/30/2010	EQUITIES	SONIC SOLUTIONS	APPLICATION SOFTWARE	1,345,026.35	-196,357.51
06/30/2010	EQUITIES	SONICWALL INC COM	SYSTEMS SOFTWARE	1,341,767.75	496,223.09
06/30/2010	EQUITIES	SONIX TECHNOLOGY C TWD10	TAIWAN	94,371.62	0.00
06/30/2010	EQUITIES	SONOCO PRODS CO	PAPER PACKAGING	9,795,113.76	1,127,206.17
06/30/2010	EQUITIES	SONOSITE INC COM	HEALTH CARE EQUIPMENT	2,440,794.63	37,202.79
06/30/2010	EQUITIES	SONOVA HLDG CHF0.05	SWITZERLAND	2,811,399.20	597,809.88
06/30/2010	EQUITIES	SONUS NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	1,663,934.58	-144,497.70
06/30/2010	EQUITIES	SONY CORP NPV	ELECTRIC APPLIANCES	29,452,288.40	-8,803,342.87
06/30/2010	EQUITIES	SONY FINANCIAL HOLDINGS INC	OTHER FINANCING BUSINESS	2,211,398.57	-246,731.99
06/30/2010	EQUITIES	SOPRA GROUP EUR4	FRANCE	637,057.02	-20,297.34
06/30/2010	EQUITIES	SORUN CORP Y50	SERVICES	325.44	0.00
06/30/2010	EQUITIES	SOS CUETARA SA EUR1.5025(POST	SPAIN	8,195.99	-395.61
06/30/2010	EQUITIES	SOTETSU HOLDINGS INC	LAND TRANSPORTATION	-670,618.15	-3,038.91
06/30/2010	EQUITIES	SOTHEBYS COM SHS	SPECIALIZED CONSUMER SVCS	4,821,567.75	-443,354.50
06/30/2010	EQUITIES	SOURCE TECHNOL CLASS II UNITS	COMPUTER HARDWARE	0.00	0.00
06/30/2010	EQUITIES	SOURCE TECHNOLOGIES CL I UNITS	COMPUTER HARDWARE	18,922,000.00	-1,078,000.00
06/30/2010	EQUITIES	SOURCEFIRE INC COM	SYSTEMS SOFTWARE	1,450,194.00	101,490.88
06/30/2010	EQUITIES	SOUTH AUS COAL CORP	AUSTRALIA	0.00	-591.31
06/30/2010	EQUITIES	SOUTH FINANCIAL GROUP INC/THE	REGIONAL BANKS	154,589.25	-281,218.87
06/30/2010	EQUITIES	SOUTH GENERATION CO (TGC-8)	RUSSIA	6,723.25	0.00
06/30/2010	EQUITIES	SOUTH INDIA BANK INR10	INDIA	94,067.94	0.00
06/30/2010	EQUITIES	SOUTH JERSEY IND	GAS UTILITIES	1,996,621.38	718,905.15
06/30/2010	EQUITIES	SOUTHERN CO	ELECTRIC UTILITIES	72,696,798.72	1,746,827.35
06/30/2010	EQUITIES	SOUTHERN COPPER CORP DEL	DIV METALS & MINING	24,172,731.83	3,290,864.35
06/30/2010	EQUITIES	SOUTHERN CROSS MEDIA GROUP	AUSTRALIA	54,284.40	-13,982.25
06/30/2010	EQUITIES	SOUTHERN UN CO NEW	OIL & GAS STORAGE & TRANS	8,567,932.80	7,895.78
06/30/2010	EQUITIES	SOUTHGOBI RESOURCES LTD	CDN COAL/CONSUMABLE FUEL	238,278.77	-63,733.40
06/30/2010	EQUITIES	SOUTHSIDE BANCSHARES INC	REGIONAL BANKS	554,496.12	75,610.60
06/30/2010	EQUITIES	SOUTHWEST AIRLINES CO	AIRLINES	26,318,067.93	-4,263,760.24
06/30/2010	EQUITIES	SOUTHWEST BANCORP INC OKLA	REGIONAL BANKS	376,545.57	-90,496.31
06/30/2010	EQUITIES	SOUTHWEST GAS CORP COM	GAS UTILITIES	1,758,554.00	298,949.62
06/30/2010	EQUITIES	SOUTHWEST WATER CO	WATER UTILITIES	1,564,056.16	54,527.12
06/30/2010	EQUITIES	SOUTHWESTERN ENERGY CO (DEL)	OIL & GAS EXPL & PROD	43,322,936.16	18,643,153.46
06/30/2010	EQUITIES	SOUZA CRUZ BRCZ1	BRAZIL	16,568,266.99	4,712,853.23
06/30/2010	EQUITIES	SOVRAN SELF STORAGE INC COM	SPECIALIZED REITS	5,539,063.97	-802,909.03
06/30/2010	EQUITIES	SP AUSNET NPV (STAPLED UNITS)	AUSTRALIA	419,932.63	-63,251.92
06/30/2010	EQUITIES	SP SETIA BERHAD ORD MY0.75	MALAYSIA	27.23	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SPAIN EQUITY FUTURES	SPAIN	-3,327.86	0.00
06/30/2010	EQUITIES	SPANSION INC-CLASS A	SEMICONDUCTORS	72,612.12	-3,475.68
06/30/2010	EQUITIES	SPAR GROUP LIMITED NPV	SOUTH AFRICA	465,737.54	0.00
06/30/2010	EQUITIES	SPAR NORD BANK A/S DKK10	DENMARK	41,700.86	4,500.78
06/30/2010	EQUITIES	SPARBANK VEST DKK20	DENMARK	19,526.91	-73,274.73
06/30/2010	EQUITIES	SPAREBANK 1 SMN NOK25	NORWAY	226,620.61	-96,241.73
06/30/2010	EQUITIES	SPAREKASSEN FABORG DKK100	DENMARK	12,366.50	-220.10
06/30/2010	EQUITIES	SPARTAN MTRS INC	AUTO PARTS & EQUIPMENT	577,836.00	-355,793.29
06/30/2010	EQUITIES	SPARTAN STORES INC CO	FOOD DISTRIBUTORS	941,356.64	-129,131.52
06/30/2010	EQUITIES	SPARTECH CORP NEW	COMMODITY CHEMICALS	510,460.25	-415,661.90
06/30/2010	EQUITIES	SPECTRA ENERGY CORP COM	OIL & GAS STORAGE & TRANS	43,506,923.13	-1,161,325.49
06/30/2010	EQUITIES	SPECTRANETICS CORP	HEALTH CARE EQUIPMENT	236,663.84	-156,430.95
06/30/2010	EQUITIES	SPECTRIS ORD GBP0.05	ELECTRONIC & ELECT EQUIP	2,684,008.43	84,530.94
06/30/2010	EQUITIES	SPECTRUM CTL INC	ELECTRONIC COMPONENTS	85,725.36	28,685.52
06/30/2010	EQUITIES	SPECTRUM PHARMACEUTICALS INC	BIOTECHNOLOGY	-877,205.84	67,103.81
06/30/2010	EQUITIES	SPEEDWAY MOTORSPORTS INC COM	LEISURE FACILITIES	-117,741.48	-104,087.11
06/30/2010	EQUITIES	SPERIAN PROTECTION SA FF10	FRANCE	787,854.69	195,632.18
06/30/2010	EQUITIES	SPG LAND (HOLDINGS) HKD0.1	CHINA	96,184.11	0.00
06/30/2010	EQUITIES	SPI ELECTRONIC TWD10	TAIWAN	1,074,869.20	-65,105.00
06/30/2010	EQUITIES	SPIR COMMUNICATION EUR4.0	FRANCE	2,487.65	-220.01
06/30/2010	EQUITIES	SPIRAX-SARCO ENGINEERING ORD	INDUSTRIAL ENGINEERING	15,747,063.81	8,277,808.87
06/30/2010	EQUITIES	SPIRENT COMMUNICATIONS PLC	ELECTRONIC & ELECT EQUIP	1,608,435.01	198,350.63
06/30/2010	EQUITIES	SPIRIT AEROSYSTEMS HOLDINGS IN	AEROSPACE & DEFENSE	6,366,059.06	-1,066,667.56
06/30/2010	EQUITIES	SPORT SUPPLY GROUP INC DEL	LEISURE PRODUCTS	532,962.16	13,537.26
06/30/2010	EQUITIES	SPORTECH ORD GBP0.50	TRAVEL & LEISURE	6,553.64	-17,915.62
06/30/2010	EQUITIES	SPORTS PROPERTIES ACQUISITION	OTHER	0.00	0.00
06/30/2010	EQUITIES	SPOTLESS GROUP LTD SHS	AUSTRALIA	96,548.53	-58,259.04
06/30/2010	EQUITIES	SPRINGSOFT TWD10	TAIWAN	113,784.37	0.00
06/30/2010	EQUITIES	SPRINT NEXTEL CORP	WIRELESS TELECOMM SVCS	34,488,384.72	-85,659,435.88
06/30/2010	EQUITIES	SPROTT RESOURCE CORP	CDN DIV METALS & MINING	37,508.40	9,057.53
06/30/2010	EQUITIES	SPS COMMERCE INC	DATA PROCNG/OUTSRCD SVCS	1,046,543.68	-34,224.32
06/30/2010	EQUITIES	SPS TECHNOLOGIES INC COM	INDUSTRIAL CONGLOMERATES	0.00	0.00
06/30/2010	EQUITIES	SPX CORP	INDUSTRIAL MACHINERY	8,551,850.52	797,204.61
06/30/2010	EQUITIES	SQUARE ENIX HOLDINGS CO LTD	SERVICES	858,576.19	-382,786.78
06/30/2010	EQUITIES	SRA INTERNATIONAL INC CL A	IT CONSULTNG & OTHER SVCS	3,005,792.37	-122,738.75
06/30/2010	EQUITIES	SRE GROUP LIMITED HKD0.10	HONG KONG	64,974.79	0.00
06/30/2010	EQUITIES	SREI INFRASTRUCTUR INR10	INDIA	722,543.36	-8,337.81
06/30/2010	EQUITIES	SRS LABS INC	HOME ENTERTAINMNT SFTWRE	43,325.25	9,334.33
06/30/2010	EQUITIES	SRV YHTIOT OYJ NPV	FINLAND	8,752.65	1,458.32
06/30/2010	EQUITIES	SSAB AB	SWEDEN	473,915.08	-590,425.85

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SSAB AB	SWEDEN	1,207,528.71	-1,103,956.83
06/30/2010	EQUITIES	SSL INTERNATIONAL ORD 10P	HEALTHCARE EQUIP & SVCS	3,782,725.33	287,899.93
06/30/2010	EQUITIES	ST GALLER KANTONALBANK CHF70	SWITZERLAND	1,022,570.59	-72,121.37
06/30/2010	EQUITIES	ST IVES ORD 10P	MEDIA	28,498.57	-23,785.98
06/30/2010	EQUITIES	ST JAMES PLACE PLC	LIFE ASSURANCE	683,143.50	-221,156.88
06/30/2010	EQUITIES	ST JOE COMPANY COM	DIVERSIFIED RE ACTIVITIES	4,664,238.72	-6,397,939.69
06/30/2010	EQUITIES	ST JUDE MED INC COM	HEALTH CARE EQUIPMENT	35,690,916.78	-1,871,540.98
06/30/2010	EQUITIES	ST SHINE OPTICAL TWD10	TAIWAN	305,481.09	0.00
06/30/2010	EQUITIES	ST. MODWEN PROPS ORD 10P	REAL ESTATE INVEST & SVCS	192,524.72	-221,136.94
06/30/2010	EQUITIES	STAAR SURGICAL CO NEW PAR	HEALTH CARE SUPPLIES	23,863.84	-1,029.23
06/30/2010	EQUITIES	STAGE STORES INC COM NEW	APPAREL RETAIL	2,267,598.96	-464,384.70
06/30/2010	EQUITIES	STAGECOACH GROUP PLC ORD	TRAVEL & LEISURE	932,352.58	-15,695.09
06/30/2010	EQUITIES	STALEXPORT PLN10	POLAND	15,439.73	0.00
06/30/2010	EQUITIES	STALLERGENES EUR1.00	FRANCE	453,332.55	-2,341.24
06/30/2010	EQUITIES	STAMFORD LAND SGD0.10	SINGAPORE	15,342.74	290.75
06/30/2010	EQUITIES	STAMPS COM INC	INTERNET SOFTWARE & SVCS	250,171.75	-129,268.64
06/30/2010	EQUITIES	STANCORP FINL GROUP INC COM	LIFE & HEALTH INSURANCE	11,543,643.38	700,594.37
06/30/2010	EQUITIES	STANDARD BK GR LTD ZAR0.1	SOUTH AFRICA	14,904,596.67	0.00
06/30/2010	EQUITIES	STANDARD CHARTERED ORD USD0.50	BANKS	114,377,626.29	26,975,714.14
06/30/2010	EQUITIES	STANDARD DIAGNOSTICS INC	SOUTH KOREA	243,294.07	0.00
06/30/2010	EQUITIES	STANDARD LIFE ORD GBP0.10	NONLIFE INSURANCE	6,855,612.16	-1,268,745.07
06/30/2010	EQUITIES	STANDARD MICROSYSTEMS CORP	SEMICONDUCTORS	1,002,809.28	94,001.47
06/30/2010	EQUITIES	STANDARD MTR PRODS INC CL A	AUTO PARTS & EQUIPMENT	391,596.75	-81,343.85
06/30/2010	EQUITIES	STANDARD PAC CORP NEW COM	HOMEBUILDING	529,430.04	-1,333,944.72
06/30/2010	EQUITIES	STANDARD PKG CORP	ENVIRON & FACILITIES SVCS	196,022.89	1,824.30
06/30/2010	EQUITIES	STANDARD REGISTER CO COM	COMMERCIAL PRINTING	113,997.70	-230,266.11
06/30/2010	EQUITIES	STANDARDS FOODS CORP TWD10	TAIWAN	256,882.60	0.00
06/30/2010	EQUITIES	STANDEX INTERNATIONAL CORP	INDUSTRIAL CONGLOMERATES	1,479,831.60	259,532.09
06/30/2010	EQUITIES	STANLEY BLACK & DECKER INC	HOUSEHOLD APPLIANCES	24,871,046.52	692,420.18
06/30/2010	EQUITIES	STANLEY ELECTRIC CO NPV	ELECTRIC APPLIANCES	3,686,062.17	-685,588.11
06/30/2010	EQUITIES	STANLEY INC COM	AEROSPACE & DEFENSE	600,098.52	95,705.96
06/30/2010	EQUITIES	STAPLES INC	SPECIALTY STORES	65,616,264.30	-7,756,213.61
06/30/2010	EQUITIES	STAR COMGISTIC CAPITAL CO LTD	TAIWAN	79,173.70	43,841.86
06/30/2010	EQUITIES	STAR GAS PARTNERS L P	GAS UTILITIES	372,344.00	486.78
06/30/2010	EQUITIES	STAR SCIENTIFIC INC COM	TOBACCO	219,350.00	-129,752.61
06/30/2010	EQUITIES	STARBUCKS CORP COM	RESTAURANTS	72,055,113.30	5,594,272.99
06/30/2010	EQUITIES	STARHILL REAL ESTATE	MALAYSIA	50,535.16	0.00
06/30/2010	EQUITIES	STARHUB LTD NPV	SINGAPORE	4,452,157.96	-807,593.85
06/30/2010	EQUITIES	START TODAY CO LTD NPV	JAPAN	278,608.88	141,363.85
06/30/2010	EQUITIES	STARWOOD HOTELS & RESORTS WORL	HOTELS, RESORTS & CRUISE	30,035,962.83	421,532.52

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	STARWOOD PROPERTY TRUST INC	MORTGAGE REITS	356,315.20	-46,805.34
06/30/2010	EQUITIES	STATE AUTO FINL CORP	PROPERTY & CASUALTY INS	534,381.54	-343,928.66
06/30/2010	EQUITIES	STATE BANCORP INC NY	REGIONAL BANKS	64,904.00	6,423.59
06/30/2010	EQUITIES	STATE BANK OF INDIA-SPON GDR	INDIA	15,981,558.88	5,518,525.45
06/30/2010	EQUITIES	STATE BK OF INDIA	INDIA	12,606,976.45	2,924,825.12
06/30/2010	EQUITIES	STATE STREET CORP	ASSET MGMT & CUSTODY BNKS	55,025,498.71	-22,884,068.09
06/30/2010	EQUITIES	STATOIL ASA NOK2.50	NORWAY	23,427,447.51	0.00
06/30/2010	EQUITIES	STEC INC COM	COMPUTER STORAGE & PERIPH	1,301,379.28	-122,288.60
06/30/2010	EQUITIES	STEEL AUTH INDIA INR10 DEMAT	INDIA	7,425,409.92	-1,188,660.78
06/30/2010	EQUITIES	STEEL DYNAMICS INC	STEEL	8,833,186.12	-880,554.55
06/30/2010	EQUITIES	STEELCASE INC CL A	OFFICE SERVICES/SUPP	520,745.75	-210,109.74
06/30/2010	EQUITIES	STEIN MART INC COM	APPAREL RETAIL	645,783.11	-524,304.73
06/30/2010	EQUITIES	STEINER LEISURE LTD	SPECIALIZED CONSUMER SVCS	1,813,214.80	331,263.71
06/30/2010	EQUITIES	STEINHOFF INTL HLDGS ZAR0.005	SOUTH AFRICA	58,111.82	0.00
06/30/2010	EQUITIES	STEINWAY MUSICAL INSTRS INC	LEISURE PRODUCTS	129,849.21	-39,875.80
06/30/2010	EQUITIES	STELLARONE CORP COM	REGIONAL BANKS	221,699.97	-30,369.64
06/30/2010	EQUITIES	STEMCELLS INC COM	BIOTECHNOLOGY	163,379.52	-98,067.95
06/30/2010	EQUITIES	STEPAN CHEM CO COM	SPECIALTY CHEMICALS	2,702,779.71	952,748.72
06/30/2010	EQUITIES	STEREOTAXIS INC	HEALTH CARE EQUIPMENT	1,307,251.40	-447,914.29
06/30/2010	EQUITIES	STERICYCLE INC	ENVIRON & FACILITIES SVCS	15,135,208.20	6,335,612.09
06/30/2010	EQUITIES	STERIS CORP COM	HEALTH CARE EQUIPMENT	6,139,760.76	1,169,947.28
06/30/2010	EQUITIES	STERLING BANCORP/NY	REGIONAL BANKS	373,077.00	-447,926.71
06/30/2010	EQUITIES	STERLING BANCSHARES INC	REGIONAL BANKS	1,351,477.98	-549,491.26
06/30/2010	EQUITIES	STERLING BIOTECH LTD	INDIA	36,687.78	0.00
06/30/2010	EQUITIES	STERLING CONSTRUCTION CO INC	CONSTRUCTION & ENGINEERNG	344,255.76	-104,186.41
06/30/2010	EQUITIES	STERLING FINL CORP/SPOKANE	REGIONAL BANKS	150,975.00	-100,528.56
06/30/2010	EQUITIES	STERLITE INDS INR1 (POST	INDIA	10,388,186.49	417,882.55
06/30/2010	EQUITIES	STEVEN MADDEN LTD	FOOTWEAR	1,765,340.64	741,404.43
06/30/2010	EQUITIES	STEWART ENTERPRISES INC CL A	SPECIALIZED CONSUMER SVCS	1,005,248.33	44,277.94
06/30/2010	EQUITIES	STEWART INFORMATION SVCS CORP	PROPERTY & CASUALTY INS	-187,020.68	-651,398.42
06/30/2010	EQUITIES	STHREE ORD GBP0.01(WI)	SUPPORT SERVICES	1,153,433.40	232,068.08
06/30/2010	EQUITIES	STIFEL FINL CORP	INVESTMNT BKG & BROKERAGE	2,864,043.73	163,442.75
06/30/2010	EQUITIES	STILLWATER MNG CO COM	PREC METALS & MINS	-1,480,597.16	227,575.86
06/30/2010	EQUITIES	STMICROELECTRONICS EUR1.04	NETHERLANDS	4,146,555.40	-1,405,137.91
06/30/2010	EQUITIES	STOBART GROUP LTD ORD GBP0.1	INDUSTRIAL TRANSPORTATION	908,206.43	99,011.48
06/30/2010	EQUITIES	STOCKLAND TRUST GROUP NPV	AUSTRALIA	4,918,166.63	-1,733,894.26
06/30/2010	EQUITIES	STONE ENERGY CORP COM	OIL & GAS EXPL & PROD	1,411,840.44	-1,321,422.36
06/30/2010	EQUITIES	STONERIDGE INC COM	AUTO PARTS & EQUIPMENT	56,234.31	-4,144.42
06/30/2010	EQUITIES	STORA ENSO OYJ SER 'R' NPV	FINLAND	8,028,478.38	-698,798.34
06/30/2010	EQUITIES	STOREBRAND ASA A NOK5	NORWAY	1,696,999.60	-112,505.46

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	STP & 1 THB1 (ALIEN MKT)	THAILAND	687,043.83	232,175.24
06/30/2010	EQUITIES	STR HOLDINGS INC	COMMODITY CHEMICALS	1,023,754.00	-78,677.49
06/30/2010	EQUITIES	STRABAG SE NPV (BR)	AUSTRIA	160,858.94	-66,584.76
06/30/2010	EQUITIES	STRAITS RESOURCES NPV	AUSTRALIA	724,076.71	-216,035.04
06/30/2010	EQUITIES	STRATASYS INC	COMPUTER HARDWARE	2,253,330.88	718,314.75
06/30/2010	EQUITIES	STRATEGIC HOTELS & RESORTS INC	SPECIALIZED REITS	2,334,009.35	-1,085,941.14
06/30/2010	EQUITIES	STRAUMANN HLDG CHF0.3 (REGD)	SWITZERLAND	2,174,309.22	-359,515.89
06/30/2010	EQUITIES	STRAYER EDUCATION INC	EDUCATION SERVICES	9,520,530.44	817,942.60
06/30/2010	EQUITIES	STRYKER CORP	HEALTH CARE EQUIPMENT	54,259,938.60	3,740,723.27
06/30/2010	EQUITIES	STUDENT LN CORP	CONSUMER FINANCE	181,996.64	-818,585.58
06/30/2010	EQUITIES	STUDIO ALICE NPV	RETAIL TRADE	208,369.31	-32,786.35
06/30/2010	EQUITIES	STUDSVIK AB SEK1	SWEDEN	9,509.12	1,943.21
06/30/2010	EQUITIES	STURM RUGER & CO INC	LEISURE PRODUCTS	2,194,940.43	238,553.55
06/30/2010	EQUITIES	STW COMMUNICATIONS GROUP LTD	AUSTRALIA	157,543.35	-287,878.10
06/30/2010	EQUITIES	SUBSEA 7 INC USD0.01	NORWAY	2,824,524.58	911,427.11
06/30/2010	EQUITIES	SUCAMPO PHARMACEUTICALS INC CL	PHARMACEUTICALS	31,561.73	-21,669.00
06/30/2010	EQUITIES	SUCCESSFACTORS INC	APPLICATION SOFTWARE	3,068,042.67	1,433,041.82
06/30/2010	EQUITIES	SUCIERE DE PITHIVIERS LE VIEIL	FRANCE	11,541.01	3,433.04
06/30/2010	EQUITIES	SUDAMERICANA VAPOR NPV	CHILE	52,638.90	0.00
06/30/2010	EQUITIES	SUEDZUCKER AG NPV	GERMANY	5,290,396.51	34,268.92
06/30/2010	EQUITIES	SUES CANAL CO FOR TECHNOLOGY	EGYPT	25,156.30	0.00
06/30/2010	EQUITIES	SUEZ ENVIRONNEMENT CO EUR4	FRANCE	2,185,786.03	-471,716.88
06/30/2010	EQUITIES	SUFFOLK BANCORP	REGIONAL BANKS	622,078.24	18,721.45
06/30/2010	EQUITIES	SUGI HOLDINGS CO LTD JPY50	RETAIL TRADE	580.95	0.00
06/30/2010	EQUITIES	SUL AMERICA PARTECIPACOE UNITS	BRAZIL	716,740.29	16,331.30
06/30/2010	EQUITIES	SULZER AG CHF0.01(REGD)	SWITZERLAND	2,318,678.46	-8,534.23
06/30/2010	EQUITIES	SUMCO CORPORATION NPV	OTHER PRODUCTS	907,080.42	-864,176.34
06/30/2010	EQUITIES	SUMIKIN BUSSAN CP JPY50	WHOLESALE TRADE	82,449.99	-14,412.34
06/30/2010	EQUITIES	SUMINOE TEXTILE CO JPY50	TEXTILES AND APPARELS	73,822.85	-33,915.62
06/30/2010	EQUITIES	SUMISHO COMPUTER SYS Y50	JAPAN	155,041.25	-22,700.15
06/30/2010	EQUITIES	SUMITOMO BAKELITE CO Y50	CHEMICALS	1,692,509.88	-5,762.38
06/30/2010	EQUITIES	SUMITOMO CHEMICAL Y50	CHEMICALS	9,678,004.88	-3,526,516.71
06/30/2010	EQUITIES	SUMITOMO CORP NPV	WHOLESALE TRADE	13,670,511.86	-3,512,190.81
06/30/2010	EQUITIES	SUMITOMO ELECTRIC IND NPV	NONFERROUS METALS	8,936,048.84	-2,041,635.16
06/30/2010	EQUITIES	SUMITOMO HEAVY INDUSTRIES Y50	MACHINERY	4,622,630.31	-637,730.74
06/30/2010	EQUITIES	SUMITOMO METAL INDUSTRIES NPV	IRON AND STEEL	5,594,374.01	-5,022,578.49
06/30/2010	EQUITIES	SUMITOMO METAL MNG NPV	MINING	3,784,896.55	-1,966,266.13
06/30/2010	EQUITIES	SUMITOMO MITSUI GR NPV	BANKS	39,559,087.56	-25,516,622.39
06/30/2010	EQUITIES	SUMITOMO OSAKA CEMENT CO Y50	GLASS & CERAMIC PRODUCTS	33,057.65	3,144.54
06/30/2010	EQUITIES	SUMITOMO PIPE & TUBE NPV	IRON AND STEEL	127,200.81	-75,318.85

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SUMITOMO PRECISION JPY50	JAPAN	-58,379.48	-8,877.53
06/30/2010	EQUITIES	SUMITOMO REALTY & DEV CO NPV	REAL ESTATE	2,924,564.99	-1,854,150.03
06/30/2010	EQUITIES	SUMITOMO RUBBER INDUSTRIES Y50	RUBBER PRODUCTS	1,160,225.39	-278,679.21
06/30/2010	EQUITIES	SUMITOMO SEIKA JPY50	CHEMICALS	227.82	0.00
06/30/2010	EQUITIES	SUMITOMO TRUST & BKG CO Y50	BANKS	12,230,549.52	-2,274,145.43
06/30/2010	EQUITIES	SUMITOMO WAREHOUSE CO Y50	WAREHNG & HARBOR TRAN SVC	609,673.41	-1,079.31
06/30/2010	EQUITIES	SUMMARECON AGUNG IDR100	INDONESIA	410,601.57	0.00
06/30/2010	EQUITIES	SUMMER INFANT INC COM	LEISURE PRODUCTS	5,960.50	-205.93
06/30/2010	EQUITIES	SUN CMNTYS INC COM	RESIDENTIAL REITS	1,737,295.12	-122,305.50
06/30/2010	EQUITIES	SUN HEALTHCARE GROUP INC	HEALTH CARE FACILITIES	1,022,839.12	-176,599.40
06/30/2010	EQUITIES	SUN HUNG KAI PROPERTIES	HONG KONG	14,023,276.38	-348,937.90
06/30/2010	EQUITIES	SUN HYDRAULICS CORP COM	INDUSTRIAL MACHINERY	468,809.85	-3,768.29
06/30/2010	EQUITIES	SUN INTERNATIONAL LTD ZAR0.08	SOUTH AFRICA	105,436.01	0.00
06/30/2010	EQUITIES	SUN LIFE FINANCIAL INC	CDN LIFE & HEATLH INS	7,356,967.84	-4,339,900.93
06/30/2010	EQUITIES	SUN PHARMACEUTICAL INDUS	INDIA	2,898,878.07	894,678.56
06/30/2010	EQUITIES	SUNCOR ENERGY INC	CDN INTEGRATED OIL & GAS	36,210,198.57	-6,933,198.61
06/30/2010	EQUITIES	SUNCOR ENERGY INC NEW	CDN INTEGRATED OIL & GAS	1,998,976.00	-792,141.59
06/30/2010	EQUITIES	SUNCORP METWAY LTD NPV	AUSTRALIA	5,662,749.81	-2,572,198.94
06/30/2010	EQUITIES	SUNDRUG CO Y50	RETAIL TRADE	-183,749.58	2,599.28
06/30/2010	EQUITIES	SUNG KWANG BEND CO LTD KRW500	SOUTH KOREA	466,910.04	0.00
06/30/2010	EQUITIES	SUNGWOO HITECH KRW500	SOUTH KOREA	430,169.01	232,136.01
06/30/2010	EQUITIES	SUNING APPLIANCE C 'A' CNY1	CHINA	57,243.29	0.00
06/30/2010	EQUITIES	SUNOCO INC COM	OIL & GAS REFINING & MKTG	31,477,072.38	411,463.23
06/30/2010	EQUITIES	SUNOPTA INC	CDN PACKAGED FOODS & MEAT	21,580.01	7,563.15
06/30/2010	EQUITIES	SUNPOWER CORP COM CL A	SEMICONDUCTORS	3,556,238.40	-8,830,343.06
06/30/2010	EQUITIES	SUNREX TECHNOLOGY TWD10	TAIWAN	219,071.80	0.00
06/30/2010	EQUITIES	SUNRISE BERHAD MYR1.0000	MALAYSIA	68,826.19	0.00
06/30/2010	EQUITIES	SUNRISE SENIOR LIVING INC	HEALTH CARE FACILITIES	212,528.22	-607,820.43
06/30/2010	EQUITIES	SUNS GROUP KHD0.01 (POST CONS)	HONG KONG	89,936.63	-11,129.66
06/30/2010	EQUITIES	SUNSTONE HOTEL INVS INC NEW	SPECIALIZED REITS	1,555,464.99	-713,459.00
06/30/2010	EQUITIES	SUNTRUST BKS INC	REGIONAL BANKS	38,386,377.20	-33,317,848.56
06/30/2010	EQUITIES	SUPER MICRO COMPUTER INC COM	COMPUTER HARDWARE	446,661.00	196,655.03
06/30/2010	EQUITIES	SUPERB SUMMIT INTERNATIONAL	HONG KONG	25,509.97	816.08
06/30/2010	EQUITIES	SUPERGEN INC	PHARMACEUTICALS	168,639.70	-29,260.97
06/30/2010	EQUITIES	SUPERIOR ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	4,119,367.47	-1,491,736.47
06/30/2010	EQUITIES	SUPERIOR INDS INTL INC COM	AUTO PARTS & EQUIPMENT	580,529.60	-374,044.66
06/30/2010	EQUITIES	SUPERIOR PLUS CORP	CDN TRADING COS & DISTRIB	-417,512.90	6,553.60
06/30/2010	EQUITIES	SUPERIOR WELL SERVICES INC	OIL & GAS EQUIP/SVCS	661,125.52	60,778.97
06/30/2010	EQUITIES	SUPERMAX CORP BHD MYR0.5	MALAYSIA	341,380.70	164,225.02
06/30/2010	EQUITIES	SUPERMEDIA INC	PUBLISHING	90,220.57	-3,039.17



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SUPERTEX INC COM	SEMICONDUCTORS	-429,725.16	-128,779.00
06/30/2010	EQUITIES	SUPERVALU INC	FOOD RETAIL	14,081,203.36	-14,341,521.14
06/30/2010	EQUITIES	SUPPORT.COM INC	INTERNET SOFTWARE & SVCS	251,451.20	71,608.59
06/30/2010	EQUITIES	SURAMERICANA DE INVERSIONES SA	COLOMBIA	440,760.90	0.00
06/30/2010	EQUITIES	SURGUTNEFTEGAZ ADR EACH REPR	RUSSIA	10,226,453.55	799,411.12
06/30/2010	EQUITIES	SURGUTNEFTEGAZ RUB1	RUSSIA	874,053.73	0.00
06/30/2010	EQUITIES	SURMODICS INC COM	HEALTH CARE EQUIPMENT	1,824,037.14	-699,944.79
06/30/2010	EQUITIES	SURUGA BANK LTD Y50	BANKS	2,230,253.07	-383,384.51
06/30/2010	EQUITIES	SUSQUEHANNA BANCSHARES INC PA	REGIONAL BANKS	1,544,465.30	-856,939.07
06/30/2010	EQUITIES	SUSSER HLDGS CORP COM	FOOD RETAIL	90,948.06	-4,551.19
06/30/2010	EQUITIES	SUZANO PAPEL EL CEL PRF'A' NPV	BRAZIL	143,450.76	-57,463.47
06/30/2010	EQUITIES	SUZANO PETROQUIMIC PRF NPV	BRAZIL	98,690.38	0.00
06/30/2010	EQUITIES	SUZLON ENERGY LIMITED INR2	INDIA	173,496.95	0.00
06/30/2010	EQUITIES	SUZUKEN CO LTD Y50	PHARMACEUTICAL	1,243,022.73	-91,583.37
06/30/2010	EQUITIES	SUZUKI MOTOR CO NPV	LAND TRANSPORTATION	20,284,090.47	-4,625,449.53
06/30/2010	EQUITIES	SU9E COTTON GINNING	EGYPT	38,537.17	0.00
06/30/2010	EQUITIES	SVB FINL GROUP	REGIONAL BANKS	5,376,227.08	772,107.78
06/30/2010	EQUITIES	SVENSKA CELLULOZA AB-SCA SER B	SWEDEN	3,319,773.27	-668,693.53
06/30/2010	EQUITIES	SVENSKA HANDELSBANKEN SER A	SWEDEN	16,901,677.73	46,449.85
06/30/2010	EQUITIES	SWATCH GROUP CHF0.45 (REGD)	SWITZERLAND	1,112,724.89	-66,780.56
06/30/2010	EQUITIES	SWATCH GROUP CHF2.25 (BR)	SWITZERLAND	21,705,987.75	7,996,886.00
06/30/2010	EQUITIES	SWCC SHOWA HOLDINGS CO LTD Y50	JAPAN	190,394.40	-140,012.30
06/30/2010	EQUITIES	SWEDBANK AB SEK'A' NPV	SWEDEN	6,936,502.36	-1,769,756.76
06/30/2010	EQUITIES	SWEDEN EQUITY FUTURES	SWEDEN	-1,002.31	0.00
06/30/2010	EQUITIES	SWEDISH MATCH AB NPV	SWEDEN	2,694,508.41	658,366.38
06/30/2010	EQUITIES	SWIFT ENERGY CO	OIL & GAS EXPL & PROD	3,366,037.35	-975,144.79
06/30/2010	EQUITIES	SWIRE PACIFIC 'B'HK\$0.12	HONG KONG	8,589,779.28	451,166.61
06/30/2010	EQUITIES	SWIRE PACIFIC A HKD0.60	HONG KONG	19,200,012.84	2,703,683.31
06/30/2010	EQUITIES	SWISS LIFE HOLDING AG	SWITZERLAND	4,457,329.35	-1,468,596.17
06/30/2010	EQUITIES	SWISS PRIME SITE CHF15.3(REGD)	SWITZERLAND	1,139,397.97	119,622.02
06/30/2010	EQUITIES	SWISS REINSURANCE LTD CHF0.1	SWITZERLAND	43,658,064.40	-17,507,835.61
06/30/2010	EQUITIES	SWISSCOM AG CHF1.00	SWITZERLAND	11,207,765.82	-795,755.95
06/30/2010	EQUITIES	SWISSLOG HOLDING CHF2(REGD)	SWITZERLAND	54,400.90	24,101.79
06/30/2010	EQUITIES	SWISSMETAL HLDG AG CHG100(BR)	SWITZERLAND	26,895.55	-49,759.24
06/30/2010	EQUITIES	SWS GROUP INC	INVESTMNT BKG & BROKERAGE	427,534.28	-132,376.89
06/30/2010	EQUITIES	SXC HEALTH SOLUTIONS CORP	CDN HEALTH CARE TECHNOLGY	390,324.19	46,639.83
06/30/2010	EQUITIES	SXC HEALTH SOLUTIONS CORP COM	CDN HEALTH CARE TECHNOLGY	8,001,244.00	547,625.83
06/30/2010	EQUITIES	SY SYNERGY RUB100	RUSSIA	58,335.16	0.00
06/30/2010	EQUITIES	SYBASE INC COM	SYSTEMS SOFTWARE	14,051,523.24	8,056,293.15
06/30/2010	EQUITIES	SYCAMORE NETWORKS INC	COMMUNICATIONS EQUIPMENT	485,254.14	-520,462.26

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SYCOM PROPERTY FD NPV	SOUTH AFRICA	79,286.94	0.00
06/30/2010	EQUITIES	SYDBANK DKK10	DENMARK	714,157.22	1,929.84
06/30/2010	EQUITIES	SYKES ENTERPRISES INC COM	OFFICE SERVICES/SUPP	1,271,592.80	-187,034.80
06/30/2010	EQUITIES	SYMANTEC CORP COM	SYSTEMS SOFTWARE	59,819,010.76	-18,705,998.84
06/30/2010	EQUITIES	SYMETRA FINANCIAL CORP	LIFE & HEALTH INSURANCE	55,704.00	-1,917.50
06/30/2010	EQUITIES	SYMMETRICOM INC	COMMUNICATIONS EQUIPMENT	712,971.57	-205,098.58
06/30/2010	EQUITIES	SYMMETRY MEDICAL INC	HEALTH CARE EQUIPMENT	1,027,502.44	-14,368.06
06/30/2010	EQUITIES	SYMPHONY HLDGS HKD0.25	HONG KONG	36,942.42	-49,810.53
06/30/2010	EQUITIES	SYMRISE AG NPV (BR)	GERMANY	6,336,385.29	1,905,946.35
06/30/2010	EQUITIES	SYMYX TECHNOLOGIES INC COM	LIFE SCIENCES TOOLS & SVC	315,660.06	-767,760.10
06/30/2010	EQUITIES	SYNAPTICS INC	COMPUTER STORAGE & PERIPH	4,595,030.00	1,278,208.20
06/30/2010	EQUITIES	SYNCHRONOSS TECHNOLOGIES INC	APPLICATION SOFTWARE	1,634,018.89	308,198.84
06/30/2010	EQUITIES	SYNDICATE BANK INR10	INDIA	711,415.61	220,837.64
06/30/2010	EQUITIES	SYNERGY HEALTH PLC	HEALTHCARE EQUIP & SVCS	885,445.29	311,258.82
06/30/2010	EQUITIES	SYNERON MEDICAL LTD	ISRAEL	93,640.57	-1,641.52
06/30/2010	EQUITIES	SYNGENTA AG CHF0.1	SWITZERLAND	22,063,928.46	-187,816.55
06/30/2010	EQUITIES	SYNGENTA AG SPON ADR	SWITZERLAND	23,154,250.00	973,806.09
06/30/2010	EQUITIES	SYNIVERSE HLDGS INC	WIRELESS TELECOMM SVCS	3,496,152.45	736,311.34
06/30/2010	EQUITIES	SYNNEX CORP	TECHNOLOGY DISTRIBUTORS	2,624,128.50	240,161.77
06/30/2010	EQUITIES	SYNNEX TECHNOLOGY INTL CORP	TAIWAN	5,514,725.39	1,749,831.19
06/30/2010	EQUITIES	SYNOPSIS INC COM	APPLICATION SOFTWARE	15,678,837.94	322,138.44
06/30/2010	EQUITIES	SYNOVIS LIFE TECHNOLOGIES INC	HEALTH CARE EQUIPMENT	234,059.04	-27,162.44
06/30/2010	EQUITIES	SYNOVUS FINANCIAL CORP	REGIONAL BANKS	3,071,880.12	-6,170,819.34
06/30/2010	EQUITIES	SYNTA PHARMACEUTICALS CORP	BIOTECHNOLOGY	52,385.40	-32,391.20
06/30/2010	EQUITIES	SYNTEL INC COM	DATA PROCNG/OUTSRCD SVCS	1,560,990.98	-108,536.57
06/30/2010	EQUITIES	SYNTHES INC CHF0.001(POST	HEALTH CARE EQUIPMENT	20,943,714.32	-1,844,103.84
06/30/2010	EQUITIES	SYNTROLEUM CORP COM	OIL & GAS REFINING & MKTG	147,445.84	-60,779.72
06/30/2010	EQUITIES	SYNUTRA INTL INC COM	PACKAGED FOODS & MEATS	193,085.97	15,191.53
06/30/2010	EQUITIES	SYSCO CORP	FOOD DISTRIBUTORS	61,159,469.58	-1,440,581.18
06/30/2010	EQUITIES	SYSMEX CORP JPY50	PRECISION INSTRUMENTS	5,926,867.62	1,103,805.47
06/30/2010	EQUITIES	SYSTEMAX INC COM	COMPUTER & ELECT RETAIL	175,595.64	19,160.79
06/30/2010	EQUITIES	SYSTEMAX INC COM	COMPUTER & ELECT RETAIL	175,595.64	19,160.79
06/30/2010	EQUITIES	SYSTEX CORP TWD10	TAIWAN	97,465.11	-12,873.70
06/30/2010	EQUITIES	S1 CORP COM	APPLICATION SOFTWARE	1,035,775.42	-223,892.35
06/30/2010	EQUITIES	T BANK SA EUR2.71	GREECE	8,689.20	-24,375.94
06/30/2010	EQUITIES	T IS BANKASI SER'C'TRY1	TURKEY	1,491,141.01	0.00
06/30/2010	EQUITIES	T K CORPN KRW500	SOUTH KOREA	21,948.10	0.00
06/30/2010	EQUITIES	T ROWE PRICE GROUP INC	ASSET MGMT & CUSTODY BNKS	46,325,847.90	7,171,265.19
06/30/2010	EQUITIES	T SINAI KALKINMA B TRY1	TURKEY	189,783.85	0.00
06/30/2010	EQUITIES	T SISE VE CAM FABR TRY1	TURKEY	193,743.31	0.00
06/30/2010	EQUITIES	T. E. R. N. A. ORD EURO.22	ITALY	2,356,921.66	286,240.66

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	T&D HOLDINGS INC NPV	INSURANCE	14,114,211.59	-23,454,797.75
06/30/2010	EQUITIES	T-GAIA CORP	INFORMATN & COMMUNICATION	790.26	0.00
06/30/2010	EQUITIES	T-3 ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	2,363,492.70	176,340.23
06/30/2010	EQUITIES	TA ACQUISITION HLDGS INC	OTHER	0.00	0.00
06/30/2010	EQUITIES	TA ENTERPRISES BHD MYR1	MALAYSIA	79,505.34	0.00
06/30/2010	EQUITIES	TA YA ELEC WIR & CAB TWD10	TAIWAN	38,093.46	-2,397.51
06/30/2010	EQUITIES	TAB CORP HLDGS LIMITED NPV	AUSTRALIA	2,588,265.02	-1,237,205.06
06/30/2010	EQUITIES	TACHI-S CO Y50	TRANSPORTATION EQUIPMENT	966,069.61	16,388.06
06/30/2010	EQUITIES	TACHIBANA ELETECH NPV	RETAIL TRADE	28,426.94	-16,812.14
06/30/2010	EQUITIES	TACT HOME CO LTD NPV	REAL ESTATE	120,188.25	-2,575.76
06/30/2010	EQUITIES	TAE KYUNG INDL KRW500	SOUTH KOREA	341,450.02	-75,072.84
06/30/2010	EQUITIES	TAESAN LCD CO LTD KRW500	SOUTH KOREA	29,462.59	-77,034.31
06/30/2010	EQUITIES	TAEWOONG CO KRW500	SOUTH KOREA	229,921.43	0.00
06/30/2010	EQUITIES	TAI CHEUNG HLDGS HK\$0.1	HONG KONG	16,157.39	1,267.11
06/30/2010	EQUITIES	TAICHUNG COMM BANK TWD10	TAIWAN	191,680.88	0.00
06/30/2010	EQUITIES	TAIHEI DENGYO KAISHA LTD	CONSTRUCTION	217,448.30	-31,075.00
06/30/2010	EQUITIES	TAIHEIYO CEMENT CORP Y50	CONSTRUCTION	632,539.04	-807,032.85
06/30/2010	EQUITIES	TAIKISHA Y50	CONSTRUCTION	862,692.79	25,950.18
06/30/2010	EQUITIES	TAIKO PHARMACEUTICAL CO LTD	PHARMACEUTICAL	96,010.85	37,323.37
06/30/2010	EQUITIES	TAISEI CORP Y50	CONSTRUCTION	1,016,603.51	-428,881.24
06/30/2010	EQUITIES	TAISEI ROTEC CORP Y50	CONSTRUCTION	165.35	0.00
06/30/2010	EQUITIES	TAISHIN FINANCIAL TWD10	TAIWAN	7,215,146.44	47,343.25
06/30/2010	EQUITIES	TAISHO PHARMACEUTICAL CO NPV	PHARMACEUTICAL	1,286,507.19	-174,641.39
06/30/2010	EQUITIES	TAIWAN ACCEPTANCE CO TWD1	TAIWAN	303,654.94	0.00
06/30/2010	EQUITIES	TAIWAN COGENERATIO TWD10	TAIWAN	434,120.51	0.00
06/30/2010	EQUITIES	TAIWAN COOPERATIVE BANK TWD10	TAIWAN	717,929.05	0.00
06/30/2010	EQUITIES	TAIWAN FERTILIZER CO TWD10	TAIWAN	643,689.10	0.00
06/30/2010	EQUITIES	TAIWAN FIRE & MARI TWD10	TAIWAN	141,894.51	0.00
06/30/2010	EQUITIES	TAIWAN HON CHUAN E TWD10	TAIWAN	271,931.19	0.00
06/30/2010	EQUITIES	TAIWAN LIFE INSURANCE TWD10	TAIWAN	554,250.51	44,807.07
06/30/2010	EQUITIES	TAIWAN MASK CORP TWD10	TAIWAN	145,133.26	0.00
06/30/2010	EQUITIES	TAIWAN MOBILE CO LTD TWD10	TAIWAN	11,959,882.87	2,613,877.08
06/30/2010	EQUITIES	TAIWAN SEMICONDUCTOR MANUFACTU	TAIWAN	39,627,464.16	4,736,217.59
06/30/2010	EQUITIES	TAIWAN SEMICONDUCTOR MFG	TAIWAN	114,346,589.40	2,980,293.59
06/30/2010	EQUITIES	TAIWAN SURFACE MOUNTING	TAIWAN	316,100.57	-4,711.84
06/30/2010	EQUITIES	TAIWAN SYNTH RUBBR TWD10	TAIWAN	346,022.65	0.00
06/30/2010	EQUITIES	TAIWAN-SOGO SHINGK TWD10	TAIWAN	731.37	58.09
06/30/2010	EQUITIES	TAIYO INK MFG CO Y50	CHEMICALS	1,804,173.53	64,009.62
06/30/2010	EQUITIES	TAIYO NIPPON SANZO CORP NPV	CHEMICALS	4,066,058.58	-992,874.11
06/30/2010	EQUITIES	TAIYO YUDEN CO Y50	ELECTRIC APPLIANCES	1,312,690.71	-166,673.57

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TAKAGI SECURITIES JPY50	OTHER FINANCING BUSINESS	63,170.98	-81,779.74
06/30/2010	EQUITIES	TAKAMATSU CORP NPV	CONSTRUCTION	132.90	0.00
06/30/2010	EQUITIES	TAKANO CO JPY50	OTHER PRODUCTS	59,864.39	-47,234.13
06/30/2010	EQUITIES	TAKARA LEBEN CO NPV	REAL ESTATE	79,430.44	-25,662.40
06/30/2010	EQUITIES	TAKARA STANDARD CO Y50	OTHER PRODUCTS	477,445.59	-28,233.60
06/30/2010	EQUITIES	TAKASHIMAYA CO	RETAIL TRADE	1,090,081.18	-422,276.50
06/30/2010	EQUITIES	TAKATA CORPORATION NPV	LAND TRANSPORTATION	220,751.08	0.00
06/30/2010	EQUITIES	TAKE-TWO INTERACTIVE SOFTWARE	HOME ENTERTAINMNT SFTWRE	2,079,441.00	-1,008,998.80
06/30/2010	EQUITIES	TAKEDA PHARMACEUTICAL CO LTD	PHARMACEUTICAL	53,299,798.09	-12,554,823.05
06/30/2010	EQUITIES	TAKEFUJI JPY50	OTHER FINANCING BUSINESS	128,120.94	-83,224.38
06/30/2010	EQUITIES	TAKEUCHI MFG CO NPV	MACHINERY	153,352.70	-64,479.77
06/30/2010	EQUITIES	TAKIRON CO LTD JPY50	CONSTRUCTION	109,967.23	-35,582.54
06/30/2010	EQUITIES	TAL INTL GROUP INC	TRADING COS & DISTRIBUTOR	423,244.92	59,447.79
06/30/2010	EQUITIES	TALAAAT MOSTAFA GROUP(TMG)	EGYPT	2,086,537.61	73,896.96
06/30/2010	EQUITIES	TALBOTS INC	APPAREL RETAIL	526,954.41	-298,533.28
06/30/2010	EQUITIES	TALECRIS BIOTHERAPEUTICS	BIOTECHNOLOGY	660,029.10	-8,763.35
06/30/2010	EQUITIES	TALEO CORP	APPLICATION SOFTWARE	2,362,251.08	467,535.80
06/30/2010	EQUITIES	TALISMAN ENERGY INC	CDN OIL & GAS EXPL & PROD	25,147,265.42	-1,639,121.35
06/30/2010	EQUITIES	TAM SA PREF NPV	BRAZIL	293,448.32	1,283.26
06/30/2010	EQUITIES	TAMBANG BATUBARA B IDR500	INDONESIA	1,531,271.38	0.00
06/30/2010	EQUITIES	TAMEDIA CHF0.10	SWITZERLAND	50,738.70	5,553.65
06/30/2010	EQUITIES	TAN CHONG MOTOR HLDGS BERHAD	MALAYSIA	192,033.29	0.00
06/30/2010	EQUITIES	TANGER FACTORY OUTLET CTR INC	RETAIL REITS	10,349,882.84	843,727.93
06/30/2010	EQUITIES	TANGSHAN JIDONG CE 'A'CNY1	CHINA	16,374.86	0.00
06/30/2010	EQUITIES	TANJONG GBP0.075 (MALAY CERTS)	TRAVEL & LEISURE	5,881,926.18	1,126,178.15
06/30/2010	EQUITIES	TAP OIL AUD0.20	AUSTRALIA	76,466.14	-100,080.84
06/30/2010	EQUITIES	TARGACEPT INC COM	BIOTECHNOLOGY	499,989.78	-43,160.01
06/30/2010	EQUITIES	TARGET CORP	GENERAL MERCHANDISE STORE	113,854,610.10	2,795,514.80
06/30/2010	EQUITIES	TASER INTL INC COM	AEROSPACE & DEFENSE	491,150.40	-744,289.56
06/30/2010	EQUITIES	TASSAL GROUP NPV	AUSTRALIA	1,924.59	-429.63
06/30/2010	EQUITIES	TAT KONSERVE TRY1	TURKEY	40,659.53	0.00
06/30/2010	EQUITIES	TATA CHEMICALS INR10 DEMAT	INDIA	181,353.29	0.00
06/30/2010	EQUITIES	TATA CONSULTANCY SERVICES INR1	INDIA	395,637.59	0.00
06/30/2010	EQUITIES	TATA GLOBAL BEVERAGES LTD INR1	INDIA	206,346.34	0.00
06/30/2010	EQUITIES	TATA POWER CO DEMAT INR10	INDIA	123,736.08	0.00
06/30/2010	EQUITIES	TATA STEEL LIMITED	INDIA	4,472,026.66	715,050.51
06/30/2010	EQUITIES	TATE & LYLE ORD 25P	FOOD PRODUCERS	1,372,317.37	-20,168.23
06/30/2010	EQUITIES	TATSUTA ELEC WIRE JPY50	ELECTRIC APPLIANCES	72,720.08	-16,084.34
06/30/2010	EQUITIES	TATTS GROUP LIMITED NPV	AUSTRALIA	1,966,652.83	-587,436.03
06/30/2010	EQUITIES	TATUNG TWD10	TAIWAN	1,658,297.95	-1,610,974.24

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TAUBMAN CENTERS INC	RETAIL REITS	17,168,424.09	1,515,695.70
06/30/2010	EQUITIES	TAVEX ALGODONEERA EUR0.92	SPAIN	5,301.45	-13,204.90
06/30/2010	EQUITIES	TAYCA CORP JPY50	CHEMICALS	89,259.24	-31,190.19
06/30/2010	EQUITIES	TAYLOR WIMPEY PLC ORD GBP0.01	CONSTRUCTION & MATERIALS	519,076.32	-458,328.02
06/30/2010	EQUITIES	TBK CO LTD JPY50	OTHER PRODUCTS	237,789.58	-88,952.64
06/30/2010	EQUITIES	TCF FINANCIAL CORP	REGIONAL BANKS	5,396,937.81	-2,899,519.31
06/30/2010	EQUITIES	TD AMERITRADE HLDG CORP COM	INVESTMNT BKG & BROKERAGE	11,365,023.60	-502,710.29
06/30/2010	EQUITIES	TDC A/S DKK5	DENMARK	1,106.43	0.00
06/30/2010	EQUITIES	TDK CORP	ELECTRIC APPLIANCES	11,190,948.72	-1,524,936.05
06/30/2010	EQUITIES	TEAM INC	ENVIRON & FACILITIES SVCS	763,190.10	-887,351.30
06/30/2010	EQUITIES	TECAN GROUP AG CHF1 (REGD)	SWITZERLAND	4,780.27	0.00
06/30/2010	EQUITIES	TECH DATA CORP COM	TECHNOLOGY DISTRIBUTORS	12,352,731.04	545,424.86
06/30/2010	EQUITIES	TECHNE CORP COM	LIFE SCIENCES TOOLS & SVC	6,842,524.80	651,748.39
06/30/2010	EQUITIES	TECHNIKI OLYMPIAKI SA EUR1	GREECE	11,226.85	-12,578.04
06/30/2010	EQUITIES	TECHNIP SA EUR	FRANCE	9,472,868.77	96,078.02
06/30/2010	EQUITIES	TECHNITROL INC	ELECTRONIC COMPONENTS	187,666.57	-640,704.21
06/30/2010	EQUITIES	TECHTARGET INC COM	INTERNET SOFTWARE & SVCS	848,560.50	-81,427.24
06/30/2010	EQUITIES	TECHTRONIC INDUSTR ORD HKD0.1	HONG KONG	1,346,852.83	74,131.67
06/30/2010	EQUITIES	TECK RESOURCES LTD	CDN DIV METALS & MINING	19,235,664.08	-2,603,932.91
06/30/2010	EQUITIES	TECMO KOEI HOLDING NPV	OTHER PRODUCTS	759,615.78	-765,607.93
06/30/2010	EQUITIES	TECNICAS REUNIDAS ORD EUR0.10	SPAIN	3,424,268.87	944,556.07
06/30/2010	EQUITIES	TECNISA SA COM NPV	BRAZIL	77,277.86	0.00
06/30/2010	EQUITIES	TECNOCOM TEL Y ENE EUR1	SPAIN	11,290.88	-1,541.89
06/30/2010	EQUITIES	TECNOMEN LIFETREE OYJ EUR0.08	FINLAND	83,007.11	-62,901.38
06/30/2010	EQUITIES	TECO ELECTRIC & MACHINERY CO	TAIWAN	1,536,486.02	389,140.48
06/30/2010	EQUITIES	TECO ENERGY INC COM	MULTI-UTILITIES	10,031,315.36	178,262.81
06/30/2010	EQUITIES	TECUMSEH PRODS CO CL A	INDUSTRIAL MACHINERY	432,323.36	-550,071.67
06/30/2010	EQUITIES	TED BAKER ORD 5P	GENERAL RETAILERS	1,106,464.69	296,055.50
06/30/2010	EQUITIES	TEEKAY CORPORATION COM	OIL & GAS STORAGE & TRANS	6,602,350.79	-1,870,567.66
06/30/2010	EQUITIES	TEEKAY TANKERS LTD CLASS A	OIL & GAS STORAGE & TRANS	211,525.65	-28,727.28
06/30/2010	EQUITIES	TEGMA GESTAO LOGISTICA	BRAZIL	419,766.16	5,415.82
06/30/2010	EQUITIES	TEIJIN Y50	TEXTILES AND APPARELS	2,202,479.41	-760,008.03
06/30/2010	EQUITIES	TEIKOKU ELECTRIC M JPY50	JAPAN	162,229.63	-21,545.40
06/30/2010	EQUITIES	TEIXEIRA DUARTE ENGEN & CONST	PORTUGAL	128.76	0.00
06/30/2010	EQUITIES	TEJON RANCH CO	DIVERSIFIED RE ACTIVITIES	187,132.64	-181,870.06
06/30/2010	EQUITIES	TEKELEC COM	COMMUNICATIONS EQUIPMENT	3,733,944.80	-911,744.22
06/30/2010	EQUITIES	TEKKEN CORP JPY50	CONSTRUCTION	90,315.29	-88,631.59
06/30/2010	EQUITIES	TEKSTIL BANK TRY1	TURKEY	158,163.90	-4,610.16
06/30/2010	EQUITIES	TELE NORTE LESTE P COM NPV	BRAZIL	472,787.64	0.00
06/30/2010	EQUITIES	TELE NORTE LESTE PARTICIPACOES	BRAZIL	1,467,011.08	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TELECITY GROUP ORD GBP0.002	SOFTWARE & COMP SERVICES	2,298,762.09	228,977.94
06/30/2010	EQUITIES	TELECOM ARGENTINA SA ADR	ARGENTINA	4,159,911.70	910,320.69
06/30/2010	EQUITIES	TELECOM CORP OF NEW ZEALAND	NEW ZEALAND	1,165,720.91	-1,083,629.57
06/30/2010	EQUITIES	TELECOM EGYPT EGP10	EGYPT	1,888,973.80	43,613.78
06/30/2010	EQUITIES	TELECOM ITALIA DI RISP EUR0.55	ITALY	2,917,792.93	-2,500,060.63
06/30/2010	EQUITIES	TELECOM ITALIA EUR0.55	ITALY	13,627,081.21	-6,304,641.83
06/30/2010	EQUITIES	TELECOMMUNICATION SYS INC CL A	SYSTEMS SOFTWARE	344,220.30	-230,868.39
06/30/2010	EQUITIES	TELEDYNE TECHNOLOGIES INC COM	AEROSPACE & DEFENSE	3,693,803.52	583,854.16
06/30/2010	EQUITIES	TELEFLEX INC	HEALTH CARE EQUIPMENT	14,963,041.92	-257,169.48
06/30/2010	EQUITIES	TELEFONICA O2 CZECH REPUBLIC	CZECH REPUBLIC	6,364,872.64	-343,753.58
06/30/2010	EQUITIES	TELEFONICA SA	SPAIN	35,004,723.75	12,471,031.84
06/30/2010	EQUITIES	TELEFONICA SA EUR1	SPAIN	64,696,233.65	-7,015,660.76
06/30/2010	EQUITIES	TELEFONOS DE MEXICO SAB ADR	MEXICO	1,741,616.78	-62,904.09
06/30/2010	EQUITIES	TELEFONOS DE MEXICO SAB DE CV	MEXICO	8,904,721.70	-1,996,897.44
06/30/2010	EQUITIES	TELEKOM AUSTRIA (TA) NPV	AUSTRIA	14,087,165.86	-14,131,788.63
06/30/2010	EQUITIES	TELEKOM MALAYSIA BHD	MALAYSIA	11,608,720.08	2,028,578.92
06/30/2010	EQUITIES	TELEKOMUNIKACJA POLSKA PNL3	POLAND	3,205,125.76	-1,805,366.82
06/30/2010	EQUITIES	TELEKOMUNIKASI INDONESIA (PERS	INDONESIA	20,082,683.22	0.00
06/30/2010	EQUITIES	TELEKOMUNIKASI INDONESIA TBK P	INDONESIA	7,701,750.00	-406,273.78
06/30/2010	EQUITIES	TELEMAR NORTE LESTE S A	BRAZIL	2,865,297.09	-687,487.17
06/30/2010	EQUITIES	TELEMIG CELULAR PARTICIPACOES	BRAZIL	64,524.11	0.00
06/30/2010	EQUITIES	TELENET GROUP HOLDING NPV	BELGIUM	1,986,169.67	874,483.03
06/30/2010	EQUITIES	TELENOR AS ORD NOK6	NORWAY	46,482,038.03	11,838,094.85
06/30/2010	EQUITIES	TELEPERFORMANCE EUR2.50	FRANCE	735,432.81	-77,716.00
06/30/2010	EQUITIES	TELEPHONE & DATA SYS INC COM	WIRELESS TELECOMM SVCS	13,075,783.74	-2,397,068.09
06/30/2010	EQUITIES	TELETECH HLDGS INC	DATA PROCNG/OUTSRCD SVCS	2,575,898.93	-348,433.64
06/30/2010	EQUITIES	TELEVISION BROADCAST ORD	HONG KONG	5,642,179.73	841,445.67
06/30/2010	EQUITIES	TELE2 AB SER'B' SEK1.25	SWEDEN	13,414,371.44	42,441.14
06/30/2010	EQUITIES	TELIASONERA AB NPV	SWEDEN	7,179,239.62	-116,229.26
06/30/2010	EQUITIES	TELKOM GROUP LTD ZAR10	SOUTH AFRICA	7,584,406.24	-2,506,801.56
06/30/2010	EQUITIES	TELLABS INC COM	COMMUNICATIONS EQUIPMENT	15,709,834.17	40,576.80
06/30/2010	EQUITIES	TELSTRA CORP NPV	AUSTRALIA	5,973,275.33	-1,589,004.81
06/30/2010	EQUITIES	TELUS CORP	CDN INTEGRATED TELECOMM	755,991.64	-317,486.70
06/30/2010	EQUITIES	TELUS CORP	CDN INTEGRATED TELECOMM	6,972,237.80	-711,303.73
06/30/2010	EQUITIES	TELUS CORP	CDN INTEGRATED TELECOMM	205,636.76	38,622.94
06/30/2010	EQUITIES	TELUS CORP NON VTG SHS	CDN INTEGRATED TELECOMM	189,671.93	0.00
06/30/2010	EQUITIES	TEMENOS GROUP AG CHF5 (REGD)	SWITZERLAND	5,905,484.07	1,631,344.86
06/30/2010	EQUITIES	TEMPLE INLAND INC COM	PAPER PACKAGING	7,957,164.54	330,654.80
06/30/2010	EQUITIES	TEMPLETON INTERNATIONAL	MULTINATL EQUITY FUNDS	87,683,401.14	46,975,551.85
06/30/2010	EQUITIES	TEMPUR PEDIC INTL INC	HOME FURNISHINGS	6,829,359.75	1,658,629.09

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TEN CATE KONINKLIJKE EUR2.5	NETHERLANDS	474,104.24	-90,394.76
06/30/2010	EQUITIES	TEN NETWORK HLDGS NPV	AUSTRALIA	654,401.86	-22,964.67
06/30/2010	EQUITIES	TENAGA NASIONAL BERHAD MY\$1	MALAYSIA	4,779,428.70	109,504.20
06/30/2010	EQUITIES	TENARIS S AUSD1	LUXEMBOURG	6,930,926.32	1,638,471.82
06/30/2010	EQUITIES	TENARIS SA SPONSORED ADR	LUXEMBOURG	11,454,810.00	238,238.93
06/30/2010	EQUITIES	TENCENT HLDGS LIMI ORD	CHINA	34,661,590.57	-2,935,239.46
06/30/2010	EQUITIES	TENET HEALTHCARE CORP	HEALTH CARE FACILITIES	9,935,275.56	-6,127,115.62
06/30/2010	EQUITIES	TENMA CORP Y50	CHEMICALS	221,814.22	-163,868.98
06/30/2010	EQUITIES	TENNANT CO	INDUSTRIAL MACHINERY	888,316.12	293,640.29
06/30/2010	EQUITIES	TENNECO INC	AUTO PARTS & EQUIPMENT	3,188,336.58	388,180.19
06/30/2010	EQUITIES	TERADATA CORP DEL COM	COMPUTER HARDWARE	46,176,559.92	7,653,688.82
06/30/2010	EQUITIES	TERADYNE INC COM	SEMICONDUCTOR EQUIPMENT	4,690,900.50	-2,116,643.89
06/30/2010	EQUITIES	TERAOKA SEISAKUSHO CO Y50	CHEMICALS	28,306.02	-23,231.07
06/30/2010	EQUITIES	TEREX CORP	CONSTR,FARM MACH & HVY TR	11,460,784.32	-2,980,572.85
06/30/2010	EQUITIES	TERNA PARTICIPACOES S.A.	BRAZIL	46,246.79	0.00
06/30/2010	EQUITIES	TERRA NOVA ROYALTY CORP	CDN STEEL	141,135.19	-63,528.28
06/30/2010	EQUITIES	TERREMARK WORLDWIDE INC	INTERNET SOFTWARE & SVCS	3,714,717.16	653,773.85
06/30/2010	EQUITIES	TERRENO REALTY CORP	INDUSTRIAL REITS	138,934.95	-4,474.48
06/30/2010	EQUITIES	TERRITORIAL BANCORP INC	THRIFTS & MTG FINANCE	579,301.50	53,380.32
06/30/2010	EQUITIES	TERUMO CORP Y50	OTHER PRODUCTS	24,580,683.90	3,369,527.58
06/30/2010	EQUITIES	TESCO CORP	CDN OIL & GAS EQUIP/SVCS	1,716,694.88	-957,162.05
06/30/2010	EQUITIES	TESCO ORD 5P	FOOD & DRUG RETAILERS	114,711,031.44	-1,521,801.50
06/30/2010	EQUITIES	TESORO CORP	OIL & GAS REFINING & MKTG	8,729,883.54	-4,120,273.07
06/30/2010	EQUITIES	TESSCO TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	41,716.60	-696.03
06/30/2010	EQUITIES	TESSENDERLO CHEMIE NPV	BELGIUM	659,327.96	-818,939.33
06/30/2010	EQUITIES	TESSERA TECHNOLOGIES INC	SEMICONDUCTOR EQUIPMENT	602,051.55	-875,572.64
06/30/2010	EQUITIES	TEST RESEARCH INC TWD10	TAIWAN	146,446.43	0.00
06/30/2010	EQUITIES	TEST RITE INTL TWD10	TAIWAN	81,839.36	0.00
06/30/2010	EQUITIES	TETON ADVISORS INC-CLASS A	ASSET MGMT & CUSTODY BNKS	9,909.00	9,842.75
06/30/2010	EQUITIES	TETRA TECH INC	ENVIRON & FACILITIES SVCS	3,609,083.23	-566,701.78
06/30/2010	EQUITIES	TETRA TECHNOLOGIES INC DEL COM	OIL & GAS EQUIP/SVCS	1,149,055.84	-142,642.37
06/30/2010	EQUITIES	TEVA PHARMACEUTICAL IND ILS0.1	ISRAEL	27,026,225.94	-678,077.32
06/30/2010	EQUITIES	TEVA PHARMACEUTICAL INDUSTRIES	ISRAEL	43,660,777.05	1,750,695.48
06/30/2010	EQUITIES	TEXAS CAPITAL BANCSHARES INC	REGIONAL BANKS	2,650,207.20	-159,784.16
06/30/2010	EQUITIES	TEXAS INDS INC COM	CONSTRUCTION MATERIALS	2,852,500.56	-1,148,565.37
06/30/2010	EQUITIES	TEXAS INSTRUMENTS INC	SEMICONDUCTORS	94,812,525.84	-5,830,376.19
06/30/2010	EQUITIES	TEXAS ROADHOUSE INC COMMON	RESTAURANTS	5,051,180.24	239,289.16
06/30/2010	EQUITIES	TEXTAINER GROUP HLDGS LTD SHS	TRADING COS & DISTRIBUTOR	194,906.36	42,441.29
06/30/2010	EQUITIES	TEXTRON INC	INDUSTRIAL CONGLOMERATES	19,058,583.47	-9,474,721.24
06/30/2010	EQUITIES	TEXWINCA HLDGS HKD0.05	HONG KONG	679,272.90	145,618.78

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TFS CORP LTD NPV	AUSTRALIA	18,247.78	-4,022.29
06/30/2010	EQUITIES	TFS FINL CORP COM	THRIFTS & MTG FINANCE	3,276,115.90	129,019.01
06/30/2010	EQUITIES	TF1-TV FRANCAISE EUR0.2	FRANCE	765,813.76	-434,331.59
06/30/2010	EQUITIES	TGS-NOPEC GEOPHYSICAL COMPANY	NORWAY	1,830,444.02	-301,837.10
06/30/2010	EQUITIES	THAI AIRWAY INTL PUBLIC CO LTD	THAILAND	4,205,859.77	985,982.57
06/30/2010	EQUITIES	THAI BEVERAGE PUBLIC COMPANY	THAILAND	6,190,164.90	0.00
06/30/2010	EQUITIES	THAI MILITARY BANK THB10(NVDR)	THAILAND	260,578.63	0.00
06/30/2010	EQUITIES	THAI OIL PLC THB10(NVDR)	THAILAND	148,723.54	0.00
06/30/2010	EQUITIES	THAI OIL PUBLIC CO LIMITED	THAILAND	516,403.32	0.00
06/30/2010	EQUITIES	THAI PLASTIC & CHEMICAL CO	THAILAND	61,079.64	0.00
06/30/2010	EQUITIES	THAI PLASTIC & CHEMICAL CO	THAILAND	92,713.44	0.00
06/30/2010	EQUITIES	THAI UNION FROZEN PRODS THB1	THAILAND	108,106.10	0.00
06/30/2010	EQUITIES	THAICOM PCL-NVDR	THAILAND	59,386.89	0.00
06/30/2010	EQUITIES	THAICOM SATELLITE PUB THB5	THAILAND	79,339.91	0.00
06/30/2010	EQUITIES	THAILIN SEMICONDUCTOR CORP	TAIWAN	143,335.98	-193,201.69
06/30/2010	EQUITIES	THAKRAL CORP SGD0.05	SINGAPORE	61,600.96	-67,744.34
06/30/2010	EQUITIES	THAKRAL HLDGS GP NPV	AUSTRALIA	39,392.37	-39,870.25
06/30/2010	EQUITIES	THALES EUR3	FRANCE	1,384,087.13	-613,383.79
06/30/2010	EQUITIES	THANACHART CAPITAL PCL THB10	THAILAND	1,051,537.55	384,310.11
06/30/2010	EQUITIES	THANACHART CAPITAL R THB10	THAILAND	504,702.06	155,700.81
06/30/2010	EQUITIES	THE DOLAN COMPANY	RESEARCH & CONSULTING SVC	465,127.36	35,652.41
06/30/2010	EQUITIES	THERATECHNOLOGIES INC	CDN BIOTECHNOLOGY	-28,908.86	-1,416.47
06/30/2010	EQUITIES	THERAVANCE INC	BIOTECHNOLOGY	1,804,058.97	-184,527.57
06/30/2010	EQUITIES	THERMADYNE HLDGS CORP NEW	INDUSTRIAL MACHINERY	39,867.28	-44.46
06/30/2010	EQUITIES	THERMAX INR2 (POST SUBD)	INDIA	327,898.29	0.00
06/30/2010	EQUITIES	THERMO FISHER SCIENTIFIC INC	LIFE SCIENCES TOOLS & SVC	60,330,420.90	15,802,516.64
06/30/2010	EQUITIES	THK CO Y50	MACHINERY	1,985,673.80	119,748.29
06/30/2010	EQUITIES	THL CREDIT INC	ASSET MGMT & CUSTODY BNKS	1,955.00	-55.01
06/30/2010	EQUITIES	THOMAS & BETTS CORP COM	ELECTRIC COMP & EQUIP	8,935,805.20	25,045.30
06/30/2010	EQUITIES	THOMAS COOK GROUP PLC ORD	TRAVEL & LEISURE	2,184,196.02	-459,354.59
06/30/2010	EQUITIES	THOMAS PPTYS GROUP INC	REAL ESTATE OPERATING COS	-59,563.45	19,953.21
06/30/2010	EQUITIES	THOMAS WEISEL PARTNERS GROUP	INVESTMNT BKG & BROKERAGE	332,178.33	-52,211.02
06/30/2010	EQUITIES	THOMPSON CREEK METALS CO INC	CDN DIV METALS & MINING	3,192,191.52	-945,748.71
06/30/2010	EQUITIES	THOMSON REUTERS CORP	CDN PUBLISHING	2,688,494.33	696,033.04
06/30/2010	EQUITIES	THOMSON REUTERS CORP	CDN PUBLISHING	6,412,295.09	-84,116.96
06/30/2010	EQUITIES	THOMSON REUTERS PLC	CDN PUBLISHING	27,110,411.20	-1,232,195.59
06/30/2010	EQUITIES	THOR INDS INC COM	AUTOMOBILE MANUFACTURERS	2,999,724.06	-1,341,038.01
06/30/2010	EQUITIES	THORATEC CORP	HEALTH CARE EQUIPMENT	6,163,161.55	2,386,425.02
06/30/2010	EQUITIES	THORESEN THAI AGEN THB1(ALIEN	THAILAND	121,274.15	0.00
06/30/2010	EQUITIES	THORN GROUP LTD	AUSTRALIA	1,418.79	0.00



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	THQ INC	HOME ENTERTAINMNT SFTWRE	1,661,554.08	-1,138,759.99
06/30/2010	EQUITIES	THROMBOGENICS NPV	BELGIUM	-805,433.61	53,570.73
06/30/2010	EQUITIES	THYE MING INDUSTRIAL CO TWD10	TAIWAN	229,490.60	0.00
06/30/2010	EQUITIES	THYSSENKRUPP AG NPV	GERMANY	4,372,257.39	-2,871,732.53
06/30/2010	EQUITIES	TIAN AN CHINA INV HKD0.20	HONG KONG	115,804.22	0.00
06/30/2010	EQUITIES	TIANJIN DEV HLDGS ORD HKD0.10	HONG KONG	72,827.86	0.00
06/30/2010	EQUITIES	TIANJIN PORT (GRP) 'A' CNY1	CHINA	5,759.61	0.00
06/30/2010	EQUITIES	TIANNENG POWER INTL HKD0.10	CHINA	140,965.37	0.00
06/30/2010	EQUITIES	TIBCO SOFTWARE INC COM	APPLICATION SOFTWARE	6,187,419.18	1,936,595.35
06/30/2010	EQUITIES	TICC CAP CORP COM	ASSET MGMT & CUSTODY BNKS	288,649.20	90,654.86
06/30/2010	EQUITIES	TIDEWATER INC COM	OIL & GAS EQUIP/SVCS	5,532,584.64	-1,624,753.94
06/30/2010	EQUITIES	TIER TECHNOLOGIES INC CL B	IT CONSULTNG & OTHER SVCS	55,030.08	-14,135.53
06/30/2010	EQUITIES	TIETO OYJ ORD NPV	FINLAND	2,533,379.34	323,444.00
06/30/2010	EQUITIES	TIFFANY & CO	SPECIALTY STORES	15,384,505.67	1,792,042.14
06/30/2010	EQUITIES	TIGER BRANDS ZAR0.1	SOUTH AFRICA	8,710,507.69	-228,982.54
06/30/2010	EQUITIES	TIGERS POLYMER CP JPY50	CHEMICALS	19,649.68	-19,031.72
06/30/2010	EQUITIES	TIKKURILA OY	FINLAND	318,830.20	-23,221.66
06/30/2010	EQUITIES	TIM HORTONS INC	CDN RESTAURANTS	5,413,492.48	181,057.62
06/30/2010	EQUITIES	TIM HORTONS INC COM	CDN RESTAURANTS	615,424.00	-22,427.88
06/30/2010	EQUITIES	TIMAH TBK PT IDR50	INDONESIA	102,801.32	0.00
06/30/2010	EQUITIES	TIMBERLAND CO CL A	FOOTWEAR	2,231,994.60	-226,336.37
06/30/2010	EQUITIES	TIME WARNER CABLE INC	CABLE & SATELLITE	63,215,693.52	1,419,335.73
06/30/2010	EQUITIES	TIME WARNER INC	MOVIES & ENTERTAINMENT	133,781,314.10	-12,784,709.36
06/30/2010	EQUITIES	TIMKEN CO	INDUSTRIAL MACHINERY	10,311,948.34	-626,104.46
06/30/2010	EQUITIES	TINGYI CAYMAN IS HLDG CORP ORD	CHINA	134,814.90	0.00
06/30/2010	EQUITIES	TIPP24 SE NPV (REGD)	GERMANY	65,057.01	-13,799.01
06/30/2010	EQUITIES	TISCALI SPA EUR0.50	ITALY	93,913.81	-28,431.06
06/30/2010	EQUITIES	TISCO FINANCIAL GROUP PUBLIC	THAILAND	61,815.10	0.00
06/30/2010	EQUITIES	TITAN INDUSTRIES INR10	INDIA	490,246.75	0.00
06/30/2010	EQUITIES	TITAN INTL INC ILL COM	CONSTR,FARM MACH & HVY TR	1,474,983.31	-1,434,062.88
06/30/2010	EQUITIES	TITAN MACHY INC COM	TRADING COS & DISTRIBUTOR	275,020.98	-40,460.13
06/30/2010	EQUITIES	TITANIUM METALS CORP	DIV METALS & MINING	4,444,781.92	-943,499.84
06/30/2010	EQUITIES	TIVO INC COM	APPLICATION SOFTWARE	1,204,711.20	-68,368.34
06/30/2010	EQUITIES	TJX COS INC	APPAREL RETAIL	59,779,630.95	20,884,388.96
06/30/2010	EQUITIES	TK DEVELOPMENT DKK20	DENMARK	41,866.20	-14,436.00
06/30/2010	EQUITIES	TKC Y50	SERVICES	757.03	0.00
06/30/2010	EQUITIES	TMB BANK PUBLIC COMPANY THBH10	THAILAND	453,093.54	174,406.35
06/30/2010	EQUITIES	TMK OAO GDR EACH REPR 4 ORD SH	RUSSIA	4,922,250.00	-5,150,273.91
06/30/2010	EQUITIES	TMX GROUP INC	CDN SPECIALIZED FINANCE	1,589,228.94	-554,788.58
06/30/2010	EQUITIES	TNS INC	DATA PROCNG/OUTSRCD SVCS	1,027,529.92	-111,466.39

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TNT NV EUR0.48	NETHERLANDS	29,585,598.50	-256,717.31
06/30/2010	EQUITIES	TOA CORP Y50	CONSTRUCTION	239,430.45	-96,268.18
06/30/2010	EQUITIES	TOA DORO KOGYO CO JPY50	CONSTRUCTION	45,892.19	-9,266.21
06/30/2010	EQUITIES	TOAGOSEI CO LTD	CHEMICALS	1,765,244.71	-31,928.56
06/30/2010	EQUITIES	TOBU RAILWAY CO Y50	LAND TRANSPORTATION	2,181,190.62	-74,711.92
06/30/2010	EQUITIES	TOCALO CO LTD NPV	METAL PRODUCTS	356,989.49	-29,677.61
06/30/2010	EQUITIES	TOCHIGI BANK Y50	JAPAN	842,259.75	-326,683.46
06/30/2010	EQUITIES	TODA CONSTRUCTION CO Y50	CONSTRUCTION	91,128.94	-8,915.88
06/30/2010	EQUITIES	TODENTU CORP JPY50	SERVICES	41,518.82	-24,658.31
06/30/2010	EQUITIES	TODS SPA EUR2	ITALY	684,240.62	174,581.41
06/30/2010	EQUITIES	TOEI CO Y50	SERVICES	308.20	0.00
06/30/2010	EQUITIES	TOENEC CORP NPV	CONSTRUCTION	164,630.47	1,739.06
06/30/2010	EQUITIES	TOFAS OTOMOBIL FAB TRY1	TURKEY	6,728,744.47	1,483,820.52
06/30/2010	EQUITIES	TOGNUM AG NPV (BR)	GERMANY	1,707,752.79	590,857.70
06/30/2010	EQUITIES	TOHO BANK Y50	BANKS	437,687.09	-146,219.13
06/30/2010	EQUITIES	TOHO CO Y500	SERVICES	735,368.81	-172,633.82
06/30/2010	EQUITIES	TOHO GAS Y50	ELECTRIC POWER AND GAS	1,679,189.14	-89,716.82
06/30/2010	EQUITIES	TOHO HOLDINGS CO LTD	PHARMACEUTICAL	652,999.67	11,251.73
06/30/2010	EQUITIES	TOHO TITANIUM CO Y50	JAPAN	742,090.64	-39,143.54
06/30/2010	EQUITIES	TOHOKU BANK JPY50	JAPAN	105,376.03	-33,361.01
06/30/2010	EQUITIES	TOHOKU ELEC PWR Y500	ELECTRIC POWER AND GAS	4,628,828.16	-843,103.83
06/30/2010	EQUITIES	TOKAI CARBON CO Y50	GLASS & CERAMIC PRODUCTS	1,681,840.39	-222,288.87
06/30/2010	EQUITIES	TOKAI RIKI DENKI Y50	LAND TRANSPORTATION	501,527.65	0.00
06/30/2010	EQUITIES	TOKAI RUBBER INDS Y50	RUBBER PRODUCTS	101,771.16	0.00
06/30/2010	EQUITIES	TOKEN CORPORATION NPV	CONSTRUCTION	483,640.14	-217,849.93
06/30/2010	EQUITIES	TOKIO MARINE HOLDINGS INC NPV	INSURANCE	25,968,980.98	-6,340,951.10
06/30/2010	EQUITIES	TOKO INC Y50	ELECTRIC APPLIANCES	110,724.38	-67,231.31
06/30/2010	EQUITIES	TOKUSHIMA BANK Y50	BANKS	171.66	0.00
06/30/2010	EQUITIES	TOKUSHU TOKAI HOLDINGS CO LTD	PULP AND PAPER	181,344.22	-22,515.76
06/30/2010	EQUITIES	TOKUYAMA CORP Y50	JAPAN	1,056,863.59	-891,872.03
06/30/2010	EQUITIES	TOKYO ELECTRIC PWR CO NPV	ELECTRIC POWER AND GAS	26,660,094.43	-2,628,428.94
06/30/2010	EQUITIES	TOKYO ELECTRON NPV	ELECTRIC APPLIANCES	26,534,979.97	-3,047,293.30
06/30/2010	EQUITIES	TOKYO ENERGY & SYSTEMS INC Y50	CONSTRUCTION	487,909.09	-118,090.69
06/30/2010	EQUITIES	TOKYO GAS CO NPV	ELECTRIC POWER AND GAS	8,538,687.28	-912,004.35
06/30/2010	EQUITIES	TOKYO OHKA KOGYO Y50	CHEMICALS	1,009,746.28	65,486.79
06/30/2010	EQUITIES	TOKYO SANGYO CO JPY50	OTHER PRODUCTS	56,757.83	-25,588.35
06/30/2010	EQUITIES	TOKYO STEEL MFG CO NPV	IRON AND STEEL	642,944.30	-169,019.77
06/30/2010	EQUITIES	TOKYO STYLE CO Y50	TEXTILES AND APPARELS	484,275.06	-241,357.55
06/30/2010	EQUITIES	TOKYO TATEMONO CO Y50	REAL ESTATE	749,776.68	-974,904.57
06/30/2010	EQUITIES	TOKYO TEKKO CO JPY50	IRON AND STEEL	97,299.13	-60,119.21

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TOKYO TOMIN BANK Y500	BANKS	2,291.78	-463.84
06/30/2010	EQUITIES	TOKYU COMMUNITY CO LTD JPY50	REAL ESTATE	117,621.06	13,026.70
06/30/2010	EQUITIES	TOKYU CORP NPV	LAND TRANSPORTATION	3,259,886.81	-1,057,786.92
06/30/2010	EQUITIES	TOKYU LAND CORP NPV	REAL ESTATE	989,459.35	-739,769.09
06/30/2010	EQUITIES	TOKYU LIVABLE JPY50	JAPAN	727,792.97	56,210.82
06/30/2010	EQUITIES	TOKYU REIT INC TOKYU REIT	REAL ESTATE	397,220.03	-6,613.64
06/30/2010	EQUITIES	TOLI CORPORATION Y50	CONSTRUCTION	65,912.76	-38,329.07
06/30/2010	EQUITIES	TOLL BROTHERS INC	HOMEBUILDING	642,931.64	-2,822,083.66
06/30/2010	EQUITIES	TOLL HLDGS LIMITED NPV	AUSTRALIA	1,919,215.88	-1,164,025.82
06/30/2010	EQUITIES	TOMENS ELECTRONICS CORP JPY50	RETAIL TRADE	84,796.02	-50,708.18
06/30/2010	EQUITIES	TOMKINS ORD USD0.09	INDUSTRIAL ENGINEERING	16,038,633.67	1,887,079.71
06/30/2010	EQUITIES	TOMOE CORP Y50	CONSTRUCTION	49,398.69	-26,177.79
06/30/2010	EQUITIES	TOMOKU Y50	PULP AND PAPER	83,896.49	-3,080.95
06/30/2010	EQUITIES	TOMONY HOLDINGS INC	BANKS	371,160.58	-410,010.03
06/30/2010	EQUITIES	TOMOTHERAPY INC COM	HEALTH CARE EQUIPMENT	363,407.22	-138,172.18
06/30/2010	EQUITIES	TOMPKINS FINANCIAL CORP	REGIONAL BANKS	544,959.00	37,330.18
06/30/2010	EQUITIES	TOMSON GROUP HKD0.50	HONG KONG	153,288.47	0.00
06/30/2010	EQUITIES	TOMY CO JPY50	OTHER PRODUCTS	468,215.62	-15,119.51
06/30/2010	EQUITIES	TON YI INDL CORP TWD10	TAIWAN	159,265.40	-2,556.15
06/30/2010	EQUITIES	TONAMI TRANSPORT JPY50	LAND TRANSPORTATION	78,008.81	-50,457.77
06/30/2010	EQUITIES	TONEN GEN SEKIYU JPY50	OIL AND COAL PRODUCTS	1,274,280.21	-303,758.50
06/30/2010	EQUITIES	TONG REN TANG TECHNOLOGIES CO	CHINA	80,383.21	0.00
06/30/2010	EQUITIES	TONG YANG INDUSTRY TWD10	TAIWAN	321,392.84	0.00
06/30/2010	EQUITIES	TONG YANG SECURITIES INC	SOUTH KOREA	112,092.99	0.00
06/30/2010	EQUITIES	TONGAAT-HULETT LTD ORD ZAR1	SOUTH AFRICA	126,265.03	0.00
06/30/2010	EQUITIES	TOOTSIE ROLL INDS INC	PACKAGED FOODS & MEATS	368,137.65	-19,033.27
06/30/2010	EQUITIES	TOP GLOVE CORP BHD MYR0.50	MALAYSIA	810,942.36	42,166.26
06/30/2010	EQUITIES	TOP REIT INC REIT	REAL ESTATE	519,266.41	-30,893.42
06/30/2010	EQUITIES	TOPIX INDEX FUTURE (TSE)	JAPAN	-215,233.36	-215,233.36
06/30/2010	EQUITIES	TOPOTARGET A/S DKK1	DENMARK	7,802.05	1,804.70
06/30/2010	EQUITIES	TOPPAN PRINTING Y50	OTHER PRODUCTS	2,183,894.92	-690,582.74
06/30/2010	EQUITIES	TOPRE Y50	TRANSPORTATION EQUIPMENT	181,232.34	-39,024.94
06/30/2010	EQUITIES	TOPY INDUSTRIES Y50	IRON AND STEEL	444,421.59	60,488.82
06/30/2010	EQUITIES	TORAY INDUSTRIES INC Y50	TEXTILES AND APPARELS	9,503,230.35	-3,292,588.87
06/30/2010	EQUITIES	TORCHMARK CORP	LIFE & HEALTH INSURANCE	20,705,836.32	4,399,422.72
06/30/2010	EQUITIES	TOREADOR RES CORP COM	OIL & GAS EXPL & PROD	-861,250.50	236,072.66
06/30/2010	EQUITIES	TORIDOLL CORPORATION NPV	RETAIL TRADE	1,380,387.38	9,517.92
06/30/2010	EQUITIES	TORII PHARM CO LTD JPY50	PHARMACEUTICAL	217,467.36	-76,125.57
06/30/2010	EQUITIES	TORM A/S DKK5	DENMARK	136,069.33	-33,558.64
06/30/2010	EQUITIES	TORNOS HOLDING SA CHF50 (REGD)	SWITZERLAND	13,858.11	-2,837.17

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TORO CO	CONSTR,FARM MACH & HVY TR	12,497,716.12	876,103.61
06/30/2010	EQUITIES	TORONTO-DOMINION BANK	CDN DIVERSIFIED BANKS	58,237,883.80	3,758,744.15
06/30/2010	EQUITIES	TORRENT PHARMACEUTICAL INR5	INDIA	136,096.75	0.00
06/30/2010	EQUITIES	TORSTAR CORP	CDN PUBLISHING	326,414.15	-288,743.92
06/30/2010	EQUITIES	TOSHIBA CORP NPV	ELECTRIC APPLIANCES	11,326,278.34	-4,210,386.15
06/30/2010	EQUITIES	TOSHIBA MACHINE CO Y50	MACHINERY	-984,553.52	21,000.36
06/30/2010	EQUITIES	TOSHIBA PLANT SYSTEMS & SERV	CONSTRUCTION	113.24	0.00
06/30/2010	EQUITIES	TOSHIBA TEC CORP NPV	OTHER PRODUCTS	740,098.89	-58,231.65
06/30/2010	EQUITIES	TOSHO PRINTING CO JPY50	SERVICES	39,529.89	-34,385.59
06/30/2010	EQUITIES	TOSOH CORP Y50	CHEMICALS	582,395.19	-507,817.03
06/30/2010	EQUITIES	TOTAL ACCESS COMMUNICATIONS	THAILAND	207,770.03	0.00
06/30/2010	EQUITIES	TOTAL ENERGY SERVICES INC	CDN OIL & GAS EQUIP/SVCS	46,308.08	20,637.86
06/30/2010	EQUITIES	TOTAL SA EUR2.5	FRANCE	13,613,043.62	0.00
06/30/2010	EQUITIES	TOTAL SYS SVCS INC	DATA PROCNG/OUTSRCD SVCS	11,872,637.49	-6,962,559.51
06/30/2010	EQUITIES	TOTETSU KOGYO Y50	CONSTRUCTION	161,300.48	-39,401.06
06/30/2010	EQUITIES	TOTO Y50	CONSTRUCTION	864,225.20	-246,858.98
06/30/2010	EQUITIES	TOTTORI BANK JPY50	BANKS	96,508.08	-16,699.04
06/30/2010	EQUITIES	TOTVS SA COM NPV	BRAZIL	392,834.01	0.00
06/30/2010	EQUITIES	TOUEI HOUSING CORP JPY50	REAL ESTATE	587,188.39	-41,958.55
06/30/2010	EQUITIES	TOUR EIFFEL EUR48	FRANCE	275,715.75	-40,449.66
06/30/2010	EQUITIES	TOWA CORP JPY50	MACHINERY	184,201.61	228.98
06/30/2010	EQUITIES	TOWER AUSTRALIA GROUP LTD NPV	AUSTRALIA	696,829.50	-154,079.95
06/30/2010	EQUITIES	TOWER BANCORP INC COM	CONSUMER FINANCE	161,329.30	-98,843.83
06/30/2010	EQUITIES	TOWER GROUP INC	PROPERTY & CASUALTY INS	4,824,743.82	-358,295.05
06/30/2010	EQUITIES	TOWER LTD NPV	NEW ZEALAND	78,384.03	5,339.85
06/30/2010	EQUITIES	TOWERS WATSON & CO-CL A	HUMAN RESOURCE & EMP SVCS	5,851,897.35	-427,270.12
06/30/2010	EQUITIES	TOWNEBANK PORTSMOUTH VA	REGIONAL BANKS	322,295.00	-68,432.10
06/30/2010	EQUITIES	TOYO BUSSAN CO Y50	RETAIL TRADE	20,058.76	-14,280.70
06/30/2010	EQUITIES	TOYO ELECTRIC MFG JPY50	MACHINERY	-129,123.63	78,335.69
06/30/2010	EQUITIES	TOYO ENGINEERING CORP Y50	MACHINERY	2,232,257.22	-788,618.25
06/30/2010	EQUITIES	TOYO INK MANUFACTURING CO Y50	CHEMICALS	109,130.07	-11,342.92
06/30/2010	EQUITIES	TOYO KOHAN CO Y50	IRON AND STEEL	129,675.67	5,534.76
06/30/2010	EQUITIES	TOYO SECURITIES CO JPY50	SEC & COMMODITIES FUTURES	100,350.32	-63,728.48
06/30/2010	EQUITIES	TOYO SEIKAN KAISHA Y50	METAL PRODUCTS	4,071,691.03	-707,360.13
06/30/2010	EQUITIES	TOYO SUISAN KAISHA LTD Y50	FOODS	6,524,300.64	-110,217.00
06/30/2010	EQUITIES	TOYO TANSO CO LTD NPV	METAL PRODUCTS	1,212,670.66	-247,903.92
06/30/2010	EQUITIES	TOYO TIRE & RUBBER Y50	RUBBER PRODUCTS	152,446.61	-6,825.91
06/30/2010	EQUITIES	TOYO WHARF & WHSE JPY50	OTHER PRODUCTS	54,966.66	-21,187.76
06/30/2010	EQUITIES	TOYODA GOSEI Y50	LAND TRANSPORTATION	1,197,507.57	-290,572.25
06/30/2010	EQUITIES	TOYOTA AUTO BODY CO Y50	LAND TRANSPORTATION	463,409.97	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TOYOTA BOSHOKU CP JPY50	OTHER PRODUCTS	192,261.08	-408,928.01
06/30/2010	EQUITIES	TOYOTA INDUSTRIES CORP Y50	ELECTRIC APPLIANCES	3,540,867.34	-1,178,923.87
06/30/2010	EQUITIES	TOYOTA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	84,440,523.09	-37,055,830.78
06/30/2010	EQUITIES	TOYOTA TSUSHU CORP Y50	WHOLESALE TRADE	8,483,669.93	-1,528,389.01
06/30/2010	EQUITIES	TPC GROUP INC	COMMODITY CHEMICALS	8,111.52	-691.80
06/30/2010	EQUITIES	TPI POLENE THB10(ALIEN MKT)	THAILAND	2,449,719.16	27,392.96
06/30/2010	EQUITIES	TPI POLENE THB10(NVDR)	THAILAND	103,392.61	0.00
06/30/2010	EQUITIES	TPV TECHNOLOGY USD0.01	HONG KONG	1,495,813.03	-46,173.08
06/30/2010	EQUITIES	TRACTEBEL ENERGIA COM NPV	BRAZIL	8,510,466.95	-88,586.36
06/30/2010	EQUITIES	TRACTOR SUPPLY CO	SPECIALTY STORES	7,610,763.16	1,496,041.12
06/30/2010	EQUITIES	TRADESTATION GROUP INC COM	INVESTMNT BKG & BROKERAGE	951,230.25	-85,325.80
06/30/2010	EQUITIES	TRADEWINDS CORP BHD MYR1	MALAYSIA	57,147.00	0.00
06/30/2010	EQUITIES	TRAKYA CAM TRY1	TURKEY	85,668.13	0.00
06/30/2010	EQUITIES	TRAN ELETRAPAULISTA PRF NPV	BRAZIL	1,114,747.35	0.00
06/30/2010	EQUITIES	TRANS COSMOS INC Y50	SERVICES	124,601.65	-16,678.70
06/30/2010	EQUITIES	TRANSALTA CORP	CDN ELECTRIC UTILITIES	478,844.80	-681,604.87
06/30/2010	EQUITIES	TRANSATLANTIC HLDGS INC COM	REINSURANCE	5,130,760.80	-808,290.02
06/30/2010	EQUITIES	TRANSATLANTIC PETROLEUM LTD	OIL & GAS EXPL & PROD	73,366.48	-8,982.19
06/30/2010	EQUITIES	TRANSCANADA CORP	CDN OIL & GAS STOR & TRAN	24,289,650.77	4,144,542.16
06/30/2010	EQUITIES	TRANSCPT PHARMACEUTICALS INC	BIOTECHNOLOGY	25,498.13	-2,586.55
06/30/2010	EQUITIES	TRANSCONTINENTAL INC	CDN COMMERCIAL PRINTING	468,827.52	-291,375.75
06/30/2010	EQUITIES	TRANSDIGM GROUP INC	AEROSPACE & DEFENSE	8,030,642.13	1,709,417.33
06/30/2010	EQUITIES	TRANSEND SVCS INC COM NEW	HEALTH CARE TECHNOLOGY	106,177.50	-15,149.80
06/30/2010	EQUITIES	TRANSFIELD SERVICES NPV	AUSTRALIA	2,677,630.85	-2,568,675.40
06/30/2010	EQUITIES	TRANSFORCE INC NEW	CDN TRUCKING	1,042,236.81	246,709.93
06/30/2010	EQUITIES	TRANSOCEAN LTD ZUG NAMEN-AKT	SWITZERLAND	9,001,919.00	-4,409,657.20
06/30/2010	EQUITIES	TRANSPACIFIC INDS GRP LTD NPV	AUSTRALIA	525,165.87	-211,887.38
06/30/2010	EQUITIES	TRANSURBAN GROUP NPV	AUSTRALIA	2,683,024.68	-894,208.24
06/30/2010	EQUITIES	TRAVELERS COS INC/THE	PROPERTY & CASUALTY INS	109,946,537.25	17,674,080.18
06/30/2010	EQUITIES	TRAVELSKY TECHNOLOGY CL H CNY1	CHINA	195,838.63	0.00
06/30/2010	EQUITIES	TRAVELZOO INC	INTERNET SOFTWARE & SVCS	34,564.96	665.29
06/30/2010	EQUITIES	TRAVIS PERKINS ORD GBP0.10	CONSTRUCTION & MATERIALS	19,255,913.62	-4,765,958.53
06/30/2010	EQUITIES	TREDEGAR CORP COM	INDUSTRIAL CONGLOMERATES	1,594,674.64	-84,138.42
06/30/2010	EQUITIES	TREE COM INC COM	THRIFTS & MTG FINANCE	6.32	-2.80
06/30/2010	EQUITIES	TREEHOUSE FOODS INC	PACKAGED FOODS & MEATS	5,581,935.00	2,036,730.79
06/30/2010	EQUITIES	TRELLEBORG AB 'B' NPV	SWEDEN	1,847,760.74	-514,295.32
06/30/2010	EQUITIES	TREND MICRO INC JPY50	SERVICES	5,410,365.97	-1,542,540.90
06/30/2010	EQUITIES	TRENNO(SOCIETA) SPA ITL1000	ITALY	891,918.28	-338,882.38
06/30/2010	EQUITIES	TREVI FINANZIARIA EUR0.50	ITALY	1,673,023.89	496,199.33
06/30/2010	EQUITIES	TREX INC COM	BUILDING PRODUCTS	588,275.38	-409,765.01

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TRI-STAGE INC NPV	SERVICES	67,770.37	-26,381.75
06/30/2010	EQUITIES	TRIAN ACQUISITION I COPR COM	OTHER	0.00	0.00
06/30/2010	EQUITIES	TRIANGLE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	232,653.42	42,320.65
06/30/2010	EQUITIES	TRICO BANCSHARES	REGIONAL BANKS	265,208.45	-56,057.85
06/30/2010	EQUITIES	TRIDENT MICROSYSTEMS INC COM	SEMICONDUCTORS	209,486.92	-555,781.43
06/30/2010	EQUITIES	TRIFAST ORD 5P	CONSTRUCTION & MATERIALS	12,513.41	-23,259.46
06/30/2010	EQUITIES	TRIGANO EUR4.2568	FRANCE	136,576.36	24,997.69
06/30/2010	EQUITIES	TRIMAS CORP COM NEW	INDUSTRIAL MACHINERY	637,827.45	312,243.79
06/30/2010	EQUITIES	TRIMBLE NAV LTD	ELECTRC MANUFACTNG SVCS	13,569,220.00	2,061,662.21
06/30/2010	EQUITIES	TRINIDAD DRILLING LTD	CDN OIL & GAS DRILLING	962,690.44	-33,653.18
06/30/2010	EQUITIES	TRINITY INDUSTRIES INC	CONSTR,FARM MACH & HVY TR	3,862,162.60	-2,468,839.03
06/30/2010	EQUITIES	TRINITY MIRROR ORD 10P	MEDIA	301,131.13	-2,379,944.27
06/30/2010	EQUITIES	TRIPLE-S MANAGEMENT CORP	MANAGED HEALTH CARE	770,214.55	72,785.26
06/30/2010	EQUITIES	TRIPOD TECHNOLOGY TWD10	TAIWAN	3,503,487.58	175,775.42
06/30/2010	EQUITIES	TRIQUINT SEMICONDUCTOR INC COM	SEMICONDUCTORS	6,039,117.89	513,954.71
06/30/2010	EQUITIES	TRIUMPH GROUP INC COM NEW	AEROSPACE & DEFENSE	1,633,501.08	719,790.54
06/30/2010	EQUITIES	TRIVENI ENGINEERING & INDUS	INDIA	100,003.69	0.00
06/30/2010	EQUITIES	TROPICANA ENTMT INC COM	CASINOS & GAMING	395,913.08	0.00
06/30/2010	EQUITIES	TRUE CORP PLC THBH10	THAILAND	1,642,844.86	313,736.03
06/30/2010	EQUITIES	TRUE CORP PLC THB10	THAILAND	424,525.28	24,286.57
06/30/2010	EQUITIES	TRUE RELIGION APPAREL INC	APPAREL ACCESS & LUXURY	1,043,513.74	87,958.67
06/30/2010	EQUITIES	TRUEBLUE INC COM	HUMAN RESOURCE & EMP SVCS	1,326,708.78	-212,286.29
06/30/2010	EQUITIES	TRULY INTL HLDGS HKD0.10	HONG KONG	133,798.44	0.00
06/30/2010	EQUITIES	TRUSCO NAKAYAMA CORP Y50	MACHINERY	15,549.78	-1,475.16
06/30/2010	EQUITIES	TRUSTCO BK CORP N Y	THRIFTS & MTG FINANCE	907,532.30	-656,830.12
06/30/2010	EQUITIES	TRUSTMARK CORP	REGIONAL BANKS	2,694,337.02	-304,421.91
06/30/2010	EQUITIES	TRUWORTHS INTL ZAR0.00015	SOUTH AFRICA	18,083,212.96	8,488,002.64
06/30/2010	EQUITIES	TRW AUTOMOTIVE HLDGS CORP	AUTO PARTS & EQUIPMENT	5,483,728.14	881,365.28
06/30/2010	EQUITIES	TRYG A/S	DENMARK	529,503.14	-139,167.79
06/30/2010	EQUITIES	TS TECH CO LTD NPV	OTHER PRODUCTS	609.98	0.00
06/30/2010	EQUITIES	TSANN KUEN (CHINA) 'B' CNY1	CHINA	144,260.74	-13,711.95
06/30/2010	EQUITIES	TSANN KUEN ENTERPRISE CO TWD10	TAIWAN	1,009,805.91	129,286.73
06/30/2010	EQUITIES	TSH RESOURCES BERHAD MYR0.50	MALAYSIA	49,506.51	0.00
06/30/2010	EQUITIES	TSINGTAO BREWERY CO SER 'H'	CHINA	56,752.54	0.00
06/30/2010	EQUITIES	TSUBAKIMOTO CHAIN CO Y50	MACHINERY	1,252,766.65	-122,549.45
06/30/2010	EQUITIES	TSUKUBA BANK LTD	BANKS	27,347.72	-4,662.56
06/30/2010	EQUITIES	TSUMURA & CO Y50	PHARMACEUTICAL	-61,811.54	-92,761.18
06/30/2010	EQUITIES	TSUTSUMI JEWELRY CO LTD	OTHER PRODUCTS	936,503.74	-64,423.09
06/30/2010	EQUITIES	TSUZUKI DENKI K Y50	RETAIL TRADE	54,266.02	-6,391.05
06/30/2010	EQUITIES	TT ELECTRONICS ORD GBP0.25	INDUSTRIAL ENGINEERING	1,330,223.89	-668,095.29

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TTET UNION CORP TWD10	TAIWAN	345,081.93	-3,942.85
06/30/2010	EQUITIES	TTM TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	1,517,406.50	-134,001.43
06/30/2010	EQUITIES	TUAN SING HOLDINGS SGD0.25	SINGAPORE	25,021.00	-4,474.98
06/30/2010	EQUITIES	TUESDAY MORNING CORP COM NEW	GENERAL MERCHANDISE STORE	438,732.42	-838,398.98
06/30/2010	EQUITIES	TUI AG NPV (REGISTERED)	GERMANY	10,497,510.70	2,172,375.46
06/30/2010	EQUITIES	TUI TRAVEL PLC ORD GBP0	TRAVEL & LEISURE	2,981,536.57	-117,876.15
06/30/2010	EQUITIES	TULIP IT SERVICES LTD INR10	INDIA	58,328.75	0.00
06/30/2010	EQUITIES	TULLETT PREBON PLC GBP0.25	FINANCIAL SERVICES	1,965,660.75	-442,317.24
06/30/2010	EQUITIES	TULLOW OIL PLC ORD GBP0.10	OIL & GAS PRODUCERS	26,297,945.80	3,177,253.71
06/30/2010	EQUITIES	TUNAS RIDEAN IDR100	INDONESIA	383,561.78	101,197.14
06/30/2010	EQUITIES	TUNISIE PROFILES ALUMINIS -RTS	TUNISIA	7,560.88	1,160.74
06/30/2010	EQUITIES	TUNISIE PROFILES ALUMINIUM	TUNISIA	249,093.66	7,277.34
06/30/2010	EQUITIES	TUPPERWARE BRANDS CORP COM	HOUSEWARES & SPECIALTIES	7,883,532.80	3,017,213.68
06/30/2010	EQUITIES	TUPRAS(T PETR REF) TRY1	TURKEY	14,771,562.60	4,257,649.65
06/30/2010	EQUITIES	TURK EKONOMI BANKA TRY1	TURKEY	83,491.04	0.00
06/30/2010	EQUITIES	TURK HAVA YOLLARI TRY1	TURKEY	6,274,905.65	4,127,746.81
06/30/2010	EQUITIES	TURK TELEKOMUNIKASYON AS	TURKEY	891,592.13	0.00
06/30/2010	EQUITIES	TURKCELL ILETISIM TRY1	TURKEY	15,876,537.54	-348,792.45
06/30/2010	EQUITIES	TURKIYE GARANTI BANKASI	TURKEY	40,282,287.58	6,210,965.65
06/30/2010	EQUITIES	TURKIYE HALK BANKASI	TURKEY	1,416,010.13	0.00
06/30/2010	EQUITIES	TURKIYE VAKIFLAR BANKASI	TURKEY	6,718,541.59	967,850.96
06/30/2010	EQUITIES	TUTOR PERINI CORP	CONSTRUCTION & ENGINEERNG	3,046,031.36	-753,665.21
06/30/2010	EQUITIES	TV ASAHI CORP JPY5000	INFORMATN & COMMUNICATION	682,445.45	-59,627.54
06/30/2010	EQUITIES	TV AZTECA CPO'S REP 1A 1DA 1DL	MEXICO	242,043.72	0.00
06/30/2010	EQUITIES	TW TELECOM INC COM	ALTERNATIVE CARRIERS	10,744,088.40	2,974,222.80
06/30/2010	EQUITIES	TWIN BUTTE ENERGY LTD	CDN OIL & GAS EXPL & PROD	14,627.58	1,160.46
06/30/2010	EQUITIES	TWIN DISC INC COM	CONSTR,FARM MACH & HVY TR	129,924.32	-42,701.15
06/30/2010	EQUITIES	TWO HARBORS INVESTMENT CORP	MORTGAGE REITS	167,824.80	-7,927.67
06/30/2010	EQUITIES	TYCO INTERNATIONAL LTD SHS	SWITZERLAND	59,792,954.91	780,911.33
06/30/2010	EQUITIES	TYK CORPORATION JPY50	CONSTRUCTION	32,546.05	-9,132.07
06/30/2010	EQUITIES	TYLER TECHNOLOGIES INC	APPLICATION SOFTWARE	1,384,632.32	308,861.68
06/30/2010	EQUITIES	TYSAN HOLDINGS ORD HK\$0.10	HONG KONG	9,831.58	-8.08
06/30/2010	EQUITIES	TYSON FOODS INC	PACKAGED FOODS & MEATS	32,748,350.91	2,639,249.47
06/30/2010	EQUITIES	U S AWYS GROUP INC	AIRLINES	-542,869.11	-3,213,285.81
06/30/2010	EQUITIES	U S ENERGY CORP WYO	DIV METALS & MINING	24,210.75	-1,464.37
06/30/2010	EQUITIES	U S GOLD CORP PAR \$0.10	GOLD	914,114.58	332,505.58
06/30/2010	EQUITIES	U S PHYSICAL THERAPY INC	HEALTH CARE FACILITIES	506,146.80	61,774.39
06/30/2010	EQUITIES	U STORE IT TR	SPECIALIZED REITS	1,936,802.50	-283,437.94
06/30/2010	EQUITIES	U-MING MARINE TWD10	TAIWAN	375,197.65	0.00
06/30/2010	EQUITIES	U-SHIN Y50	LAND TRANSPORTATION	117,118.86	28,559.98

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UAC OF NIGERIA NGN0.50	NIGERIA	760,907.33	162,267.96
06/30/2010	EQUITIES	UAL CORP COM NEW	AIRLINES	7,136,581.60	2,530,432.15
06/30/2010	EQUITIES	UBE INDUSTRIES Y50	CHEMICALS	3,041,030.45	-885,080.50
06/30/2010	EQUITIES	UBI BANCA SCPA EUR2.5	ITALY	2,789,192.72	-3,242,971.49
06/30/2010	EQUITIES	UBS AG CHF0.1 (POST	SWITZERLAND	65,634,692.36	-40,331,323.76
06/30/2010	EQUITIES	UCB S A NPV	BELGIUM	1,525,195.32	-478,229.88
06/30/2010	EQUITIES	UCHIDA YOKO CO Y50	OTHER PRODUCTS	212,001.36	-120,499.44
06/30/2010	EQUITIES	UCO BANK INR10	INDIA	202,147.24	-13,530.44
06/30/2010	EQUITIES	UDR INC COM REIT	RESIDENTIAL REITS	11,415,770.11	503,435.11
06/30/2010	EQUITIES	UEM LAND HOLDINGS MYR0.5	MALAYSIA	188,070.84	0.00
06/30/2010	EQUITIES	UEX CORP	CDN COAL/CONSUMABLE FUEL	-194,675.58	895,429.52
06/30/2010	EQUITIES	UGI CORP NEW COM	GAS UTILITIES	8,425,647.64	773,585.30
06/30/2010	EQUITIES	UGL LTD NPV	AUSTRALIA	1,289,188.53	-17,738.95
06/30/2010	EQUITIES	UIL HLDG CORP COM	ELECTRIC UTILITIES	3,265,883.43	-337,844.50
06/30/2010	EQUITIES	UK COAL PLC GBP1	MINING	21,026.65	-44,315.00
06/30/2010	EQUITIES	ULKER BISKUVI SANAYI AS TRY1	TURKEY	96,282.51	0.00
06/30/2010	EQUITIES	ULTA SALON COSMETICS &	SPECIALTY STORES	5,231,841.16	1,653,771.80
06/30/2010	EQUITIES	ULTIMATE SOFTWARE GROUP INC	APPLICATION SOFTWARE	1,200,178.64	514,379.21
06/30/2010	EQUITIES	ULTRA CLEAN HLDGS INC	SEMICONDUCTOR EQUIPMENT	-513,483.36	21,300.06
06/30/2010	EQUITIES	ULTRA ELECTRONIC HLDGS ORD 5P	AEROSPACE & DEFENCE	4,970,266.60	1,043,657.85
06/30/2010	EQUITIES	ULTRA PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	16,349,490.00	-2,638,476.72
06/30/2010	EQUITIES	ULTRAPAR PARTICIPACOES SA NEW	BRAZIL	31,087,556.95	7,581,784.74
06/30/2010	EQUITIES	ULTRAPETROL BAHAMAS LIMITED	MARINE	234,652.05	-141,402.76
06/30/2010	EQUITIES	ULTRATECH INC COM	SEMICONDUCTOR EQUIPMENT	1,958,127.04	183,077.89
06/30/2010	EQUITIES	UMB FINL CORP	REGIONAL BANKS	1,749,989.49	-58,747.51
06/30/2010	EQUITIES	UMECO ORD 25P	AEROSPACE & DEFENCE	237,548.07	-171,131.13
06/30/2010	EQUITIES	UMH PPTYS INC COM	RESIDENTIAL REITS	36,825.99	6,484.26
06/30/2010	EQUITIES	UMICORE NPV	BELGIUM	12,567,445.91	109,930.95
06/30/2010	EQUITIES	UMPQUA HLDGS CORP COM	REGIONAL BANKS	4,048,113.82	-1,049,853.25
06/30/2010	EQUITIES	UMS HOLDINGS LTD SGD0.05	SINGAPORE	40,863.83	-22,571.24
06/30/2010	EQUITIES	UNDER ARMOUR INC CL A	APPAREL ACCESS & LUXURY	3,563,727.84	206,215.62
06/30/2010	EQUITIES	UNI-CHARM CORP NPV	CHEMICALS	6,281,639.10	798,118.83
06/30/2010	EQUITIES	UNI-PRESIDENT ENTERPRISES CORP	TAIWAN	636,521.93	0.00
06/30/2010	EQUITIES	UNIBAIL-RODAMCO SE EUR5	FRANCE	22,984,577.23	1,597,798.59
06/30/2010	EQUITIES	UNICA CORP	APPLICATION SOFTWARE	99,210.48	25,241.49
06/30/2010	EQUITIES	UNICHARM PETCARE C NPV	RETAIL TRADE	699.23	0.00
06/30/2010	EQUITIES	UNICREDIT EUR0.50	ITALY	62,687,698.99	-41,680,623.77
06/30/2010	EQUITIES	UNIDEN CORP NPV	INFORMATN & COMMUNICATION	155,610.80	-226,671.61
06/30/2010	EQUITIES	UNIFI INC	TEXTILES	154,977.40	1,615.46
06/30/2010	EQUITIES	UNIFIRST CORP	APPAREL ACCESS & LUXURY	1,450,813.48	53,233.73



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNILEVER GHANA NPV	GHANA	155,340.31	4,067.74
06/30/2010	EQUITIES	UNILEVER INDONESIA IDR10	INDONESIA	868,485.59	0.00
06/30/2010	EQUITIES	UNILEVER NIGERIA PLC NGNA0.50	NIGERIA	746,567.43	97,140.01
06/30/2010	EQUITIES	UNILEVER NV CVA EUR0.16	NETHERLANDS	82,019,708.39	12,079,535.08
06/30/2010	EQUITIES	UNILEVER PAKISTAN PKR50	PAKISTAN	1,635,311.37	524,114.73
06/30/2010	EQUITIES	UNILEVER PLC ORD GBP0.031111	FOOD PRODUCERS	46,265,829.48	7,064,939.07
06/30/2010	EQUITIES	UNILIFE CORP	HEALTH CARE SUPPLIES	19,543.56	-4,151.16
06/30/2010	EQUITIES	UNIMICRON TECHNOLO TWD10	TAIWAN	6,366,837.30	-150,028.08
06/30/2010	EQUITIES	UNION BK OF ISRAEL ILS0.01	ISRAEL	69,596.00	-472.76
06/30/2010	EQUITIES	UNION BNK OF INDIA INR10	INDIA	4,237,967.77	1,989,926.54
06/30/2010	EQUITIES	UNION DRILLING INC COM	OIL & GAS DRILLING	192,006.97	-91,862.44
06/30/2010	EQUITIES	UNION FIRST MKT BANKSHARES COR	REGIONAL BANKS	203,577.30	-122,754.25
06/30/2010	EQUITIES	UNION INVESTMENT CORP	JORDAN	267,152.45	-40,236.73
06/30/2010	EQUITIES	UNION NATIONAL BANK AED1	UNITED ARAB EMIRATES	465,552.22	-87,278.19
06/30/2010	EQUITIES	UNION PACIFIC CORP	RAILROADS	103,936,595.25	38,670,106.92
06/30/2010	EQUITIES	UNION TOOL CO Y50	MACHINERY	164,539.30	-87,649.82
06/30/2010	EQUITIES	UNIPAPEL SA EUR1.5	SPAIN	38,548.52	-48,755.34
06/30/2010	EQUITIES	UNIPETROL SHS CZK100	CZECH REPUBLIC	70,844.83	0.00
06/30/2010	EQUITIES	UNIPOL	ITALY	43,006.73	-6,876.46
06/30/2010	EQUITIES	UNIPOL GRUPPO FINANZIA - RTS	EURO	3,367.50	3,367.50
06/30/2010	EQUITIES	UNIPRES CORP JPY50	TRANSPORTATION EQUIPMENT	747,342.89	170,829.85
06/30/2010	EQUITIES	UNIQA VERSICHERUNGEN AG NPV	AUSTRIA	668,068.84	-505,621.37
06/30/2010	EQUITIES	UNISEM (M) BHD MYR0.50	MALAYSIA	439,778.81	2,548.24
06/30/2010	EQUITIES	UNISOURCE ENERGY CORP COM	ELECTRIC UTILITIES	3,679,213.62	196,634.79
06/30/2010	EQUITIES	UNISYS CORP	IT CONSULTNG & OTHER SVCS	3,745,667.22	-4,799,964.43
06/30/2010	EQUITIES	UNIT CORP COM	OIL & GAS DRILLING	12,605,143.32	-206,425.81
06/30/2010	EQUITIES	UNIT 4 NV	NETHERLANDS	524,861.59	-4,520.32
06/30/2010	EQUITIES	UNITECH LIMITED INR2	INDIA	8,310,327.40	-1,082,159.33
06/30/2010	EQUITIES	UNITECH PRINTED CIRCUIT BOARD	TAIWAN	91,340.01	0.00
06/30/2010	EQUITIES	UNITED AMER INDTY LTD CL A	IRELAND	299,802.24	-70,768.65
06/30/2010	EQUITIES	UNITED BANK FOR AFRICA NGN0.50	NIGERIA	4,065,594.81	0.00
06/30/2010	EQUITIES	UNITED BANK LIMITE PKR10	PAKISTAN	563,235.11	-57,781.32
06/30/2010	EQUITIES	UNITED BANKSHARES INC W VA	REGIONAL BANKS	2,988,282.96	-135,150.40
06/30/2010	EQUITIES	UNITED CAP CORP	INDUSTRIAL CONGLOMERATES	15,573.58	1,671.56
06/30/2010	EQUITIES	UNITED CMNTY BKS BLAIRSVLE GA	REGIONAL BANKS	519,033.95	-674,280.25
06/30/2010	EQUITIES	UNITED ENGINEERS ORD STK SG\$1	SINGAPORE	204,204.57	-128,560.25
06/30/2010	EQUITIES	UNITED FINL BANCORP INC MD COM	THRIFTS & MTG FINANCE	1,358,734.65	69,272.97
06/30/2010	EQUITIES	UNITED FIRE & CASUALTY	PROPERTY & CASUALTY INS	861,555.58	-126,394.45
06/30/2010	EQUITIES	UNITED INTEGRATION SERVICES CO	TAIWAN	166,516.14	0.00
06/30/2010	EQUITIES	UNITED INTERNET AG NPV REGD	GERMANY	731,284.80	-372,099.86

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNITED KINGDOM EQUITY FUTURES	UNITED KINGDOM FINCL FUT	-153,792.74	0.00
06/30/2010	EQUITIES	UNITED LABORATORIES LIMITED	HONG KONG	1,429,092.79	544,304.66
06/30/2010	EQUITIES	UNITED MICRO ELECTRONICS TW\$10	TAIWAN	17,726,522.50	4,006,807.97
06/30/2010	EQUITIES	UNITED NATURAL FOODS INC	FOOD DISTRIBUTORS	8,235,196.92	2,190,294.83
06/30/2010	EQUITIES	UNITED ONLINE INC COM	INTERNET SOFTWARE & SVCS	2,086,306.56	-712,704.16
06/30/2010	EQUITIES	UNITED OVERSEAS BANK SG\$1	SINGAPORE	14,708,565.82	223,534.22
06/30/2010	EQUITIES	UNITED PARCEL SERVICE INC	AIR FREIGHT & LOGISTICS	127,425,407.84	-23,634,544.56
06/30/2010	EQUITIES	UNITED RENTALS INC COM	TRADING COS & DISTRIBUTOR	2,175,539.64	-316,240.00
06/30/2010	EQUITIES	UNITED SEC BANCSHARES CDT SHS	REGIONAL BANKS	241.34	0.00
06/30/2010	EQUITIES	UNITED STATES	US RIGHTS AND WARRANTS	533.76	0.00
06/30/2010	EQUITIES	UNITED STATES CELLULAR CORP	WIRELESS TELECOMM SVCS	2,196,216.65	-1,008,462.01
06/30/2010	EQUITIES	UNITED STATES MARINE	MARINE	393,315.55	393,315.55
06/30/2010	EQUITIES	UNITED STATES STEEL CORP	STEEL	20,950,922.70	-3,686,531.05
06/30/2010	EQUITIES	UNITED STATIONERS INC COM	OFFICE SERVICES/SUPP	3,978,107.51	864,670.70
06/30/2010	EQUITIES	UNITED STS LIME & MINERALS INC	CONSTRUCTION MATERIALS	23,420.16	753.92
06/30/2010	EQUITIES	UNITED TECHNOLOGIES CORP	AEROSPACE & DEFENSE	197,948,172.89	33,884,036.51
06/30/2010	EQUITIES	UNITED THERAPEUTICS CORP DEL	BIOTECHNOLOGY	10,823,227.02	1,761,906.84
06/30/2010	EQUITIES	UNITED TRACTORS TBK PT	INDONESIA	2,190,747.44	262,037.10
06/30/2010	EQUITIES	UNITED URBAN INVES UNITED	OTHER FINANCING BUSINESS	1,518,920.37	265,025.14
06/30/2010	EQUITIES	UNITED UTILITIES GROUP PLC	GAS WATER & MULTIUTILS	5,926,937.04	-1,860,438.55
06/30/2010	EQUITIES	UNITEDHEALTH GROUP INC	MANAGED HEALTH CARE	147,891,864.00	-42,836,851.49
06/30/2010	EQUITIES	UNITIL CORP	ELECTRIC UTILITIES	630,290.13	-4,455.47
06/30/2010	EQUITIES	UNITRIN INC COM	MULTI-LINE INSURANCE	3,759,257.60	-1,772,308.97
06/30/2010	EQUITIES	UNIVERSAL AMERICAN CORP	MANAGED HEALTH CARE	2,459,721.60	551,231.90
06/30/2010	EQUITIES	UNIVERSAL CORP VA	TOBACCO	1,987,769.60	-105,920.91
06/30/2010	EQUITIES	UNIVERSAL DISPLAY CORP COM	ELECTRONIC COMPONENTS	613,909.12	302,130.33
06/30/2010	EQUITIES	UNIVERSAL ELECTRS INC	CONSUMER ELECTRONICS	370,233.69	-36,041.74
06/30/2010	EQUITIES	UNIVERSAL ENTERTAINMENT CORP	OTHER PRODUCTS	971.86	0.00
06/30/2010	EQUITIES	UNIVERSAL FST PRODS INC	BUILDING PRODUCTS	2,484,874.42	-520,769.14
06/30/2010	EQUITIES	UNIVERSAL HEALTH SVCS INC CL B	HEALTH CARE FACILITIES	10,882,745.30	3,702,495.74
06/30/2010	EQUITIES	UNIVERSAL HLTH RLTY SH BEN INT	SPECIALIZED REITS	1,600,459.56	29,950.38
06/30/2010	EQUITIES	UNIVERSAL INS HLDGS INC COM	PROPERTY & CASUALTY INS	22,651.02	-3,802.03
06/30/2010	EQUITIES	UNIVERSAL SCIENTIFIC INDL	TAIWAN	153.67	0.00
06/30/2010	EQUITIES	UNIVERSAL STAINLESS & ALLOY	STEEL	130,910.13	-53,082.73
06/30/2010	EQUITIES	UNIVERSAL TECHNICAL INST INC	EDUCATION SERVICES	1,200,793.80	-97,389.00
06/30/2010	EQUITIES	UNIVERSAL TRUCKLOAD SVCS INC	TRUCKING	68,925.64	-62,078.04
06/30/2010	EQUITIES	UNIVERSE CO LTD NPV	JAPAN	11,237.46	127.48
06/30/2010	EQUITIES	UNIVERSO ONLINE SA PRF NPV	BRAZIL	1,058,542.74	219,641.88
06/30/2010	EQUITIES	UNIVEST CORP PA	REGIONAL BANKS	195,069.52	-90,400.76
06/30/2010	EQUITIES	UNUM GROUP	LIFE & HEALTH INSURANCE	25,084,787.70	4,685,837.07

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNY CO Y50	RETAIL TRADE	695,954.01	-192,436.96
06/30/2010	EQUITIES	UOL GROUP LIMITED SGD1	SINGAPORE	994,247.83	-183,487.22
06/30/2010	EQUITIES	UPC TECHNOLOGY CO TWD10	TAIWAN	154,341.88	-5,440.50
06/30/2010	EQUITIES	UPM-KYMMENE OY NPV	FINLAND	6,860,838.79	-1,158,876.47
06/30/2010	EQUITIES	UQM TECHNOLOGIES INC COM	ELECTRIC COMP & EQUIP	64,711.71	-11,029.62
06/30/2010	EQUITIES	UR ENERGY INC	CDN COAL/CONSUMABLE FUEL	30,069.49	2,206.12
06/30/2010	EQUITIES	URALKALI-SPON GDR-REG S	RUSSIA	409,138.67	0.00
06/30/2010	EQUITIES	URALS ENERGY PUBLIC CO	CYPRUS	66.62	0.00
06/30/2010	EQUITIES	URANIUM ENERGY CORP	COAL & CONSUMABLE FUEL	111,847.48	-14,887.98
06/30/2010	EQUITIES	URANIUM ONE INC	CDN COAL/CONSUMABLE FUEL	174,632.76	26,055.36
06/30/2010	EQUITIES	URBAN OUTFITTERS INC COM	APPAREL RETAIL	19,087,240.97	5,877,661.14
06/30/2010	EQUITIES	URS CORP NEW	CONSTRUCTION & ENGINEERNG	11,450,535.20	-776,070.46
06/30/2010	EQUITIES	URSTADT BIDDLE PPTYS INC CL A	RETAIL REITS	1,236,991.49	25,696.28
06/30/2010	EQUITIES	US AUTO PTS NETWORK INC COM	INTERNET RETAIL	28,200.00	2,871.41
06/30/2010	EQUITIES	US BANCORP DEL COM NEW	DIVERSIFIED BANKS	134,600,592.00	-19,003,724.88
06/30/2010	EQUITIES	US ECOLOGY INC	ENVIRON & FACILITIES SVCS	438,658.99	-191,799.90
06/30/2010	EQUITIES	US INVESTIGATIONS SERVICES INC	OTHER	0.00	0.00
06/30/2010	EQUITIES	USA MOBILITY INC	WIRELESS TELECOMM SVCS	1,506,885.44	172,895.04
06/30/2010	EQUITIES	USA TECHNOLOGIES INC COM	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	USA TRUCK INC	TRUCKING	1,294,887.36	200,858.34
06/30/2010	EQUITIES	USANA HEALTH SCIENCES INC	PERSONAL PRODUCTS	439,163.66	50,106.95
06/30/2010	EQUITIES	USEC INC	COAL & CONSUMABLE FUEL	1,118,333.44	-462,810.88
06/30/2010	EQUITIES	USG CORP NEW COM	BUILDING PRODUCTS	2,355,189.28	-4,354,563.97
06/30/2010	EQUITIES	USG PEOPLE NV	NETHERLANDS	1,674,127.14	-73,479.33
06/30/2010	EQUITIES	USHIO ELECTRIC NPV	ELECTRIC APPLIANCES	17,929,672.88	-4,003,731.42
06/30/2010	EQUITIES	USI FAR EAST TWD10	TAIWAN	3,061,767.29	444,788.61
06/30/2010	EQUITIES	USINAS SID MINAIS GERAIS	BRAZIL	3,721,520.80	189,171.95
06/30/2010	EQUITIES	USS JPY50	SERVICES	3,057,808.28	-54,820.83
06/30/2010	EQUITIES	UT STARCOM INC COM	COMMUNICATIONS EQUIPMENT	339,987.84	-1,377,955.53
06/30/2010	EQUITIES	UTAH MED PRODS INC	HEALTH CARE SUPPLIES	848.82	0.00
06/30/2010	EQUITIES	UTD ARAB INVESTORS JOD1	JORDAN	448,783.68	-413,122.45
06/30/2010	EQUITIES	UTD DRUG ORD EUR0.05(DUBLIN	IRELAND	8,763.90	0.00
06/30/2010	EQUITIES	UTD MIZRAHI BANK ILS0.01	ISRAEL	1,480,212.64	144,947.55
06/30/2010	EQUITIES	UTI WORLDWIDE INC SHS	AIR FREIGHT & LOGISTICS	4,892,714.20	-2,754,882.41
06/30/2010	EQUITIES	UTS ENERGY CORP	CDN OIL & GAS EXPL & PROD	66,879.97	34,565.82
06/30/2010	EQUITIES	UXC LTD NPV	AUSTRALIA	32,605.47	-28,181.30
06/30/2010	EQUITIES	UYEMURA C & CO	CHEMICALS	332,061.82	-9,449.05
06/30/2010	EQUITIES	U308 CORP	CDN COAL/CONSUMABLE FUEL	1,193.76	-1,271.77
06/30/2010	EQUITIES	VAALCO ENERGY INC COM NEW	OIL & GAS EXPL & PROD	188,070.40	-107,510.86
06/30/2010	EQUITIES	VAIL RESORTS INC COM	LEISURE FACILITIES	909,021.49	369,314.85

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VALASSIS COMMUNICATIONS INC	PUBLISHING	5,598,453.12	1,833,844.52
06/30/2010	EQUITIES	VALE S A ADR	BRAZIL	55,783,930.98	1,165,784.30
06/30/2010	EQUITIES	VALE SA	BRAZIL	55,139,664.00	12,778,087.44
06/30/2010	EQUITIES	VALEANT PHARMACEUTICALS INTL	PHARMACEUTICALS	14,167,452.60	5,883,617.23
06/30/2010	EQUITIES	VALEO EUR3	FRANCE	2,696,404.94	1,402,052.63
06/30/2010	EQUITIES	VALERO ENERGY CORP	OIL & GAS REFINING & MKTG	43,677,339.64	-29,580,364.63
06/30/2010	EQUITIES	VALIDUS HOLDINGS LTD COM SHS	REINSURANCE	7,773,301.14	290,375.64
06/30/2010	EQUITIES	VALLEY NATIONAL BANCORP	REGIONAL BANKS	5,243,229.18	-1,544,441.43
06/30/2010	EQUITIES	VALLOUREC (USIN A TUB DE LOR	FRANCE	22,473,548.66	1,331,480.83
06/30/2010	EQUITIES	VALMONT INDS INC COM	INDUSTRIAL MACHINERY	15,477,424.43	-80,668.52
06/30/2010	EQUITIES	VALOR CO LTD JPY50	RETAIL TRADE	3,109.96	-228.45
06/30/2010	EQUITIES	VALORA HOLDING AG BERN CHF1	SWITZERLAND	1,850,689.47	92,468.69
06/30/2010	EQUITIES	VALSPAR CORP	SPECIALTY CHEMICALS	9,869,917.40	1,725,437.23
06/30/2010	EQUITIES	VALUE LINE INC	PUBLISHING	275,455.90	-280,383.10
06/30/2010	EQUITIES	VALUECLICK INC COM	INTERNET SOFTWARE & SVCS	3,581,374.49	113,995.60
06/30/2010	EQUITIES	VANDA PHARMACEUTICALS INC COM	BIOTECHNOLOGY	365,539.61	-230,626.93
06/30/2010	EQUITIES	VANGUARD EMERGING MARKETS ETF	MULTINATL EQ ETF	9,347,480.57	0.00
06/30/2010	EQUITIES	VANGUARD INTL SEMICONDUCTO	TAIWAN	504,732.13	-41,259.03
06/30/2010	EQUITIES	VANTAGE DRILLING COMPANY ORD	OIL & GAS DRILLING	19,272.60	-2,467.01
06/30/2010	EQUITIES	VARIAN MEDICAL SYSTEMS INC	HEALTH CARE EQUIPMENT	20,573,591.56	5,232,229.75
06/30/2010	EQUITIES	VARIAN SEMICONDUCTOR EQUIPMENT	SEMICONDUCTOR EQUIPMENT	8,191,429.24	-499,695.58
06/30/2010	EQUITIES	VARITRONIX INTL HK\$0.25	HONG KONG	29,701.49	-4,835.15
06/30/2010	EQUITIES	VARUN SHIPPING INR10	INDIA	17,876.00	0.00
06/30/2010	EQUITIES	VASCO DATA SEC INTL INC COM	SYSTEMS SOFTWARE	2,230,991.79	-449,600.12
06/30/2010	EQUITIES	VASCULAR SOLUTIONS INC COM	HEALTH CARE SUPPLIES	102,562.50	33,384.82
06/30/2010	EQUITIES	VAUDOISE VERSICHERUNG HOLDING	SWITZERLAND	92,675.11	13,859.15
06/30/2010	EQUITIES	VCA ANTECH INC	HEALTH CARE FACILITIES	3,056,919.12	1,135,206.61
06/30/2010	EQUITIES	VE WONG TWD10	TAIWAN	234,466.18	16,066.53
06/30/2010	EQUITIES	VECTOR GROUP LTD COM	TOBACCO	914,217.46	222,659.13
06/30/2010	EQUITIES	VECTREN CORP COM	MULTI-UTILITIES	4,928,922.18	-413,538.50
06/30/2010	EQUITIES	VEDAN INTL USD0.01	HONG KONG	34,960.16	-6,305.67
06/30/2010	EQUITIES	VEDANTA RESOURCES PLC	MINING	1,778,195.86	504,379.52
06/30/2010	EQUITIES	VEECO INSTRS INC DEL COM	SEMICONDUCTOR EQUIPMENT	-1,287,076.88	2,148,312.33
06/30/2010	EQUITIES	VENOCO INC COM	OIL & GAS EXPL & PROD	867,063.15	194,890.62
06/30/2010	EQUITIES	VENTANA GOLD CORP	CDN GOLD	-1,223,192.02	151,026.88
06/30/2010	EQUITIES	VENTAS INC	SPECIALIZED REITS	38,223,215.70	9,378,414.13
06/30/2010	EQUITIES	VENTURE CORP LTD ORD	SINGAPORE	15,094,840.64	-4,218,713.99
06/30/2010	EQUITIES	VEOLIA ENVIRONMENT EUR5.0	FRANCE	4,057,074.51	-5,612,881.08
06/30/2010	EQUITIES	VERBUND AG	AUSTRIA	1,157,089.86	-598,674.69
06/30/2010	EQUITIES	VERIFONE SYSTEMS INC	DATA PROCNG/OUTSRCD SVCS	5,978,018.28	778,449.82

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VERIGY LTD SHS	SINGAPORE	501,065.40	-181,316.67
06/30/2010	EQUITIES	VERINT SYSTEMS INC	APPLICATION SOFTWARE	730,830.60	-197,268.98
06/30/2010	EQUITIES	VERISIGN INC COM	INTERNET SOFTWARE & SVCS	49,310,491.95	-4,562,298.71
06/30/2010	EQUITIES	VERISK ANALYTICS INC-CL A	RESEARCH & CONSULTING SVC	4,263,052.30	84,636.40
06/30/2010	EQUITIES	VERIZON COMMUNICATIONS INC	INTEGRATED TELECOMM SVCS	261,084,111.54	-62,735,622.82
06/30/2010	EQUITIES	VERMILION ENERGY TRUST	CDN OIL & GAS EXPL & PROD	589,013.05	19,583.48
06/30/2010	EQUITIES	VERSATEL AG NPV	GERMANY	960.52	-558.66
06/30/2010	EQUITIES	VERSO PAPER CORP COM	PAPER PRODUCTS	40,455.03	-11,090.33
06/30/2010	EQUITIES	VERTEX PHARMACEUTICALS INC	BIOTECHNOLOGY	12,554,574.20	1,392,188.03
06/30/2010	EQUITIES	VERTICE TRESCIENTOS SESENTA	SPAIN	2,942.42	-2,568.06
06/30/2010	EQUITIES	VERTIS HLDGS INC COM	ADVERTISING	0.00	0.00
06/30/2010	EQUITIES	VERWALT & PRIVAT BK CHF10 BR	SWITZERLAND	103,331.20	-20,994.03
06/30/2010	EQUITIES	VESTAS WIND SYSTEM DKK1	DENMARK	26,684,223.94	-2,595,970.69
06/30/2010	EQUITIES	VESTEL BEYAZESYA SANAYI VE	TURKEY	473,556.43	209,658.24
06/30/2010	EQUITIES	VESTJYSK BANK DKK10	DENMARK	111,144.57	-351,896.55
06/30/2010	EQUITIES	VETROPACK HLDG ST CHF50 (BR)	SWITZERLAND	94,112.30	2,352.38
06/30/2010	EQUITIES	VF CORP	APPAREL ACCESS & LUXURY	22,878,746.78	4,372,094.55
06/30/2010	EQUITIES	VIACOM INC	MOVIES & ENTERTAINMENT	65,471,311.85	-8,640,424.62
06/30/2010	EQUITIES	VIAD CORP	DIVERSIFIED SUPPORT SVCS	588,086.36	-131,869.62
06/30/2010	EQUITIES	VIANINI LAVORI EUR1	ITALY	60,538.47	-134,762.47
06/30/2010	EQUITIES	VIASAT INC COM	COMMUNICATIONS EQUIPMENT	-521,513.52	315,244.85
06/30/2010	EQUITIES	VICAL INC COM	BIOTECHNOLOGY	226,033.40	271.29
06/30/2010	EQUITIES	VICAT EUR4	FRANCE	486,845.42	-46,197.75
06/30/2010	EQUITIES	VICOR CORP COM	ELECTRIC COMP & EQUIP	554,368.65	162,806.38
06/30/2010	EQUITIES	VICTORY CITY INTL HKD0.01	HONG KONG	211,497.15	3,566.62
06/30/2010	EQUITIES	VICTREX ORD 1P	CHEMICALS	5,178,380.64	2,075,152.21
06/30/2010	EQUITIES	VIDEO FUTUR ENTERTAINMENT GR	FRANCE	4,086.02	-7,205.84
06/30/2010	EQUITIES	VIDEOCON INDUSTRIES INR10	INDIA	131,967.70	0.00
06/30/2010	EQUITIES	VIENNA INSURANCE GROUP NPV(BR)	AUSTRIA	5,566,507.43	161,436.29
06/30/2010	EQUITIES	VIEWPOINT FINANCIAL GROUP	THRIFTS & MTG FINANCE	121,215.20	-1,692.52
06/30/2010	EQUITIES	VIJAYA BANK INR10	INDIA	188,599.41	24,160.22
06/30/2010	EQUITIES	VILLAGE ROADSHOW LIMITED ORD	AUSTRALIA	40,423.94	16,902.35
06/30/2010	EQUITIES	VILLAGE SUPER MKT INC CL A NEW	FOOD RETAIL	133,745.50	-11,908.63
06/30/2010	EQUITIES	VILLAGE VANGUARD NPV	RETAIL TRADE	506,779.70	-119,871.96
06/30/2010	EQUITIES	VINA CONCHA Y TORO NPV	CHILE	209,423.56	0.00
06/30/2010	EQUITIES	VINCI EUR2.50 (POST SUBDIVISIO	FRANCE	26,119,221.32	-5,271,420.57
06/30/2010	EQUITIES	VINDA INTERNATIONAL HOLDINGS L	CHINA	165,411.96	0.00
06/30/2010	EQUITIES	VIOHALCO EUR0.3(BR)	GREECE	145,420.92	-33,460.99
06/30/2010	EQUITIES	VIOTER S A EUR1.04 (CR)	GREECE	6,732.17	-41,919.70
06/30/2010	EQUITIES	VIRAGE LOGIC CORP	SEMICONDUCTORS	159,813.49	42,479.77

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VIRBAC EUR1.25	FRANCE	430,775.28	15,288.54
06/30/2010	EQUITIES	VIRGIN BLUE HLDGS NPV	AUSTRALIA	97,150.33	-50,424.18
06/30/2010	EQUITIES	VIRGIN MEDIA INC	CABLE & SATELLITE	20,227,779.30	1,316,775.01
06/30/2010	EQUITIES	VIRGINIA COMM BANCORP INC	REGIONAL BANKS	4,056.25	-198.85
06/30/2010	EQUITIES	VIRNETX HLDG CORP COM	APPLICATION SOFTWARE	203,648.82	-24,942.22
06/30/2010	EQUITIES	VIROPHARMA INC COM	PHARMACEUTICALS	1,658,822.17	385,955.81
06/30/2010	EQUITIES	VIRTUAL RADIOLOGIC CORP COM	HEALTH CARE SERVICES	233,273.04	37,455.84
06/30/2010	EQUITIES	VIRTUS INVT PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	163,144.80	64,766.88
06/30/2010	EQUITIES	VIRTUSA CORP COM	IT CONSULTNG & OTHER SVCS	170,524.41	15,986.60
06/30/2010	EQUITIES	VISA INC	DATA PROCNG/OUTSRCD SVCS	142,862,149.75	2,497,525.46
06/30/2010	EQUITIES	VISCOFAN SA	SPAIN	2,803,406.85	1,148,962.49
06/30/2010	EQUITIES	VISHAY INTERTECHNOLOGY INC	ELECTRONIC COMPONENTS	5,297,534.64	-1,941,090.83
06/30/2010	EQUITIES	VISTA LAND & LIFES PHP1	PHILIPPINES	43,690.42	0.00
06/30/2010	EQUITIES	VISTAPRINT NV	NETHERLANDS	3,651,553.59	787,386.03
06/30/2010	EQUITIES	VITACOST.COM INC	INTERNET RETAIL	16,793.32	-3,771.14
06/30/2010	EQUITIES	VITAL IMAGES INC	HEALTH CARE TECHNOLOGY	349,490.25	-250,146.48
06/30/2010	EQUITIES	VITAL KSK HOLDINGS NPV	PHARMACEUTICAL	16,418.80	-95.14
06/30/2010	EQUITIES	VITAMIN SHOPPE INC	SPECIALTY STORES	92,647.80	-7,999.86
06/30/2010	EQUITIES	VITASOY INTERNATIONAL HOLDINGS	HONG KONG	1,337,855.31	433,557.75
06/30/2010	EQUITIES	VITEC GROUP PLC 20P	INDUSTRIAL ENGINEERING	37,155.90	21,560.81
06/30/2010	EQUITIES	VITERRA INC	CDN AGRICULTURAL PRODUCTS	1,635,644.16	-513,418.73
06/30/2010	EQUITIES	VITRAN CORP INC	CDN TRUCKING	53,138.85	-14,065.02
06/30/2010	EQUITIES	VITRAN CORP INC	CDN TRUCKING	1,861,355.16	467,615.31
06/30/2010	EQUITIES	VIVENDI SA EUR5.5	FRANCE	53,361,086.84	-14,828,479.55
06/30/2010	EQUITIES	VIVO PARTICIPACOES SA	BRAZIL	5,449,664.29	-228,338.31
06/30/2010	EQUITIES	VIVO PARTICIPACOES SA	BRAZIL	530,015.33	0.00
06/30/2010	EQUITIES	VIVUS INC COM	PHARMACEUTICALS	71,808.00	377,220.46
06/30/2010	EQUITIES	VMWARE INC	SYSTEMS SOFTWARE	11,739,442.99	-637,885.52
06/30/2010	EQUITIES	VOCENTO	SPAIN	10,396.71	-692.37
06/30/2010	EQUITIES	VOCUS INC	INTERNET SOFTWARE & SVCS	2,018,594.96	-2,118,157.29
06/30/2010	EQUITIES	VODACOM GROUP LIMITED ZAR0.01	SOUTH AFRICA	461,551.36	0.00
06/30/2010	EQUITIES	VODAFONE GROUP	MOBILE TELECOMMUNICATIONS	132,861,299.61	-7,946,313.45
06/30/2010	EQUITIES	VOESTALPINE AG	AUSTRIA	2,825,925.35	-1,620,433.68
06/30/2010	EQUITIES	VOLCANO CORP	HEALTH CARE EQUIPMENT	3,858,321.50	640,396.63
06/30/2010	EQUITIES	VOLCOM INC	APPAREL ACCESS & LUXURY	817,544.25	41,948.06
06/30/2010	EQUITIES	VOLKSWAGEN AG NON VTG PREF NPV	GERMANY	13,585,639.34	170,094.29
06/30/2010	EQUITIES	VOLKSWAGEN AG ORD NPV	GERMANY	2,248,221.38	-2,008,666.20
06/30/2010	EQUITIES	VOLT INFORMATION SCIENCES INC	HUMAN RESOURCE & EMP SVCS	136,248.00	-133,080.40
06/30/2010	EQUITIES	VOLTAS LTD INR1	INDIA	273,598.27	0.00
06/30/2010	EQUITIES	VOLTERRA SEMICONDUCTOR CORP	SEMICONDUCTORS	1,843,877.60	413,694.08

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VOLVO (AB) SER B NPV (POST	SWEDEN	11,607,386.98	418,056.08
06/30/2010	EQUITIES	VONAGE HLDGS CORP COM	ALTERNATIVE CARRIERS	275,974.70	-22,338.95
06/30/2010	EQUITIES	VORNADO RLTY TR COM	DIVERSIFIED REITS	82,533,514.45	3,655,084.05
06/30/2010	EQUITIES	VRANKEN POMMERY MONOPOLE EUR15	FRANCE	68,542.07	-51,792.73
06/30/2010	EQUITIES	VSE CORP	RESEARCH & CONSULTING SVC	205,716.30	-23,669.37
06/30/2010	EQUITIES	VSN INC	JAPAN	94,730.61	-109,203.91
06/30/2010	EQUITIES	VST HLDGS HKD0.10	HONG KONG	143,757.34	45,482.85
06/30/2010	EQUITIES	VTB BANK(JSC) RUB0.01	RUSSIA	939,148.06	0.00
06/30/2010	EQUITIES	VUKILE PROPERTY FUND LINKED	SOUTH AFRICA	77,852.81	0.00
06/30/2010	EQUITIES	VULCAN MATLS CO COM	CONSTRUCTION MATERIALS	8,496,445.50	-4,984,324.58
06/30/2010	EQUITIES	W & T OFFSHORE INC	OIL & GAS EXPL & PROD	383,971.94	-930,716.63
06/30/2010	EQUITIES	WABASH NATL CORP COM	CONSTR,FARM MACH & HVY TR	1,769,337.72	-146,305.53
06/30/2010	EQUITIES	WABCO HOLDINGS INC	CONSTR,FARM MACH & HVY TR	7,363,738.64	-172,054.90
06/30/2010	EQUITIES	WABTEC CORP/DE	CONSTR,FARM MACH & HVY TR	9,081,317.51	1,237,935.47
06/30/2010	EQUITIES	WACKER CHEMIE AG NPV (BR)	GERMANY	1,205,244.47	-182,353.11
06/30/2010	EQUITIES	WACKER NEUSON SE NAMENS-AKTIE	GERMANY	104,640.94	46,558.39
06/30/2010	EQUITIES	WACOAL HOLDINGS CORP Y50	TEXTILES AND APPARELS	-158,662.00	-1,568.73
06/30/2010	EQUITIES	WADDELL & REED FINL INC CL A	ASSET MGMT & CUSTODY BNKS	6,987,268.60	-1,064,231.31
06/30/2010	EQUITIES	WAFER WORKS CORP TWD10	TAIWAN	375.27	0.00
06/30/2010	EQUITIES	WAH LEE INDUSTRIAL TWD10	TAIWAN	106,618.93	0.00
06/30/2010	EQUITIES	WAI KEE HOLDINGS HKD0.10	HONG KONG	42,329.99	-43,555.24
06/30/2010	EQUITIES	WAJAX INCOME FUND	CDN INDUSTRIAL MACHINERY	146,654.00	-10,839.86
06/30/2010	EQUITIES	WAKACHIKU CONSTRUC JPY50	CONSTRUCTION	53,158.55	-43,928.39
06/30/2010	EQUITIES	WAL MART DE MEXICO SAB DE CV	MEXICO	6,670,800.00	3,225,527.66
06/30/2010	EQUITIES	WAL-MART DE MEXICO SAB DE CV	MEXICO	2,633,570.54	0.00
06/30/2010	EQUITIES	WAL-MART STORES INC	HYPERMKTS & SUPER CENTERS	314,217,342.34	-20,685,789.26
06/30/2010	EQUITIES	WALGREEN CO	DRUG RETAIL	94,382,150.40	-44,222,267.56
06/30/2010	EQUITIES	WALSIN TECHNOLOGY TWD10	TAIWAN	969,849.92	-38,439.78
06/30/2010	EQUITIES	WALTER ENERGY INC	DIV METALS & MINING	7,964,778.20	-1,296,535.58
06/30/2010	EQUITIES	WALTER INVESTMENT MGMT CORP	MORTGAGE REITS	681,827.70	178,163.40
06/30/2010	EQUITIES	WALTON ADVANCED ENGINEERING	TAIWAN	188,447.48	41,688.44
06/30/2010	EQUITIES	WANG ON GROUP HKD0.005	HONG KONG	12,066.03	-3,538.71
06/30/2010	EQUITIES	WANT WANT CHINA HOLDINGS LTD	CHINA	6,682,019.70	0.00
06/30/2010	EQUITIES	WARABEYA NICHYO JPY50	SERVICES	365,837.95	-52,545.62
06/30/2010	EQUITIES	WARNACO GROUP INC	APPAREL ACCESS & LUXURY	4,173,374.92	363,456.90
06/30/2010	EQUITIES	WARNER CHILCOTT PLC CLASS A	IRELAND	3,033,794.50	-121,663.79
06/30/2010	EQUITIES	WARNER MUSIC GROUP CORP	MOVIES & ENTERTAINMENT	235,748.88	-784,662.70
06/30/2010	EQUITIES	WARREN RES INC	OIL & GAS EXPL & PROD	514,503.50	-645,869.44
06/30/2010	EQUITIES	WARTSILA 'B'EUR3.5	FINLAND	1,777,584.38	87,452.62
06/30/2010	EQUITIES	WASHINGTON BKG CO OAK HBR	REGIONAL BANKS	51,889.03	11,078.36

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WASHINGTON FEDERAL INC	THRIFTS & MTG FINANCE	9,587,523.72	-1,245,230.92
06/30/2010	EQUITIES	WASHINGTON POST CO CL B DEL	PUBLISHING	7,041,784.40	-5,716,801.78
06/30/2010	EQUITIES	WASHINGTON REAL ESTATE INVT TR	DIVERSIFIED REITS	14,835,694.81	-567,167.08
06/30/2010	EQUITIES	WASHINGTON TR BANCORP INC	REGIONAL BANKS	579,151.50	-287,554.67
06/30/2010	EQUITIES	WASTE CONNECTIONS INC COM	ENVIRON & FACILITIES SVCS	13,448,455.17	2,671,189.05
06/30/2010	EQUITIES	WASTE MANAGEMENT INC	ENVIRON & FACILITIES SVCS	43,492,349.04	3,023,665.59
06/30/2010	EQUITIES	WASTE SVCS INC DEL COM NEW	CDN ENVIRON & FACIL SVCS	563,900.92	195,420.78
06/30/2010	EQUITIES	WATERS CORP COM	LIFE SCIENCES TOOLS & SVC	22,497,289.90	4,550,208.58
06/30/2010	EQUITIES	WATERSTONE FINL INC COM	THRIFTS & MTG FINANCE	15,812.17	-7,635.19
06/30/2010	EQUITIES	WATPAC LIMITED NPV	AUSTRALIA	32,976.81	-7,843.30
06/30/2010	EQUITIES	WATSCO INC CL A	TRADING COS & DISTRIBUTOR	3,167,239.36	694,584.03
06/30/2010	EQUITIES	WATSON PHARMACEUTICALS INC	PHARMACEUTICALS	28,949,332.05	7,026,078.25
06/30/2010	EQUITIES	WATTS WATER TECHNOLOGIES INC	INDUSTRIAL MACHINERY	2,502,505.22	-18,155.51
06/30/2010	EQUITIES	WAUSU PAPER CORP	PAPER PRODUCTS	754,645.13	-530,193.62
06/30/2010	EQUITIES	WAVE SYS CORP CL A NEW	SYSTEMS SOFTWARE	85,169.88	-8,361.89
06/30/2010	EQUITIES	WAVIN NV EUR0.4	NETHERLANDS	892,483.97	-61,495.09
06/30/2010	EQUITIES	WCT BERHAD MYR0.5	MALAYSIA	175,517.67	0.00
06/30/2010	EQUITIES	WCT BERHAD WARRANTS	MALAYSIA	4.40	0.00
06/30/2010	EQUITIES	WD-40 CO	HOUSEHOLD PRODUCTS	900,898.20	132,941.44
06/30/2010	EQUITIES	WEATHERFORD INTERNATIONAL LTD	SWITZERLAND	24,899,866.38	-2,713,018.63
06/30/2010	EQUITIES	WEBMD HEALTH CORP COMMON STOCK	INTERNET SOFTWARE & SVCS	9,040,803.17	4,118,213.16
06/30/2010	EQUITIES	WEBSense INC COM	SYSTEMS SOFTWARE	4,263,783.30	212,475.89
06/30/2010	EQUITIES	WEBSTER FINANCIAL CORP	REGIONAL BANKS	2,715,739.26	-1,307,805.17
06/30/2010	EQUITIES	WEG SA COM NPV	BRAZIL	593,730.45	0.00
06/30/2010	EQUITIES	WEICHAI POWER CO 'A'CNY1	CHINA	118,504.46	0.00
06/30/2010	EQUITIES	WEICHAI POWER CO 'H' CNY1	CHINA	1,087,236.33	197,662.65
06/30/2010	EQUITIES	WEIFANG SEA DRAGON 'A'CNY1	CHINA	13,250.24	0.00
06/30/2010	EQUITIES	WEIFU HIGH-TECH BCNY1	CHINA	148,721.03	-34,742.98
06/30/2010	EQUITIES	WEIGHT WATCHERS INTL INC	SPECIALIZED CONSUMER SVCS	2,766,985.97	-1,138,624.19
06/30/2010	EQUITIES	WEINGARTEN REALTY INVESTORS	RETAIL REITS	9,600,723.75	-3,810,568.42
06/30/2010	EQUITIES	WEIQIAO TEXTILE CO 'H'CNY1	CHINA	584,310.77	46,425.67
06/30/2010	EQUITIES	WEIR GROUP ORD 12.5P	INDUSTRIAL ENGINEERING	11,864,633.35	5,314,450.11
06/30/2010	EQUITIES	WEIS MKTS INC	FOOD RETAIL	498,125.76	-26,933.49
06/30/2010	EQUITIES	WELLCARE HEALTH PLANS INC	MANAGED HEALTH CARE	1,744,415.20	-956,946.88
06/30/2010	EQUITIES	WELLPOINT INC	MANAGED HEALTH CARE	83,759,450.46	-7,154,147.53
06/30/2010	EQUITIES	WELLS FARGO & CO	DIVERSIFIED BANKS	413,485,056.00	-212,189,260.88
06/30/2010	EQUITIES	WELLSTREAM HLDGS PLC ORD	OIL EQUIPMENT SVCS & DIST	-2,057,146.22	215,110.36
06/30/2010	EQUITIES	WELLYPOWER OPTROMICS	TAIWAN	250,819.29	-55,601.69
06/30/2010	EQUITIES	WELSPUN CORP LTD	INDIA	1,310,129.99	-234,640.18
06/30/2010	EQUITIES	WENDYS / ARBYS GROUP INC COM	RESTAURANTS	3,776,488.00	-473,847.80



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WERNER ENTERPRISES INC	TRUCKING	5,627,174.74	746,512.76
06/30/2010	EQUITIES	WESBANCO INC	REGIONAL BANKS	866,490.00	-298,806.95
06/30/2010	EQUITIES	WESCO FINL CORP	PROPERTY & CASUALTY INS	1,200,688.00	-71,718.28
06/30/2010	EQUITIES	WESCO INTERNATIONAL INC	TRADING COS & DISTRIBUTOR	12,453,287.21	-435,167.45
06/30/2010	EQUITIES	WESFARMERS LTD NPV(PARTIALLY	AUSTRALIA	4,263,567.31	-564,201.58
06/30/2010	EQUITIES	WESFARMERS ORD NPV	AUSTRALIA	16,057,043.93	1,270,140.43
06/30/2010	EQUITIES	WEST BANCORPORATION INC CDT	REGIONAL BANKS	48,555.30	-2,112.81
06/30/2010	EQUITIES	WEST COAST BANCORP ORE NEW	REGIONAL BANKS	39,369.45	-3,836.59
06/30/2010	EQUITIES	WEST FRASER TIMBER CO LTD	CDN FOREST PRODUCTS	910,804.03	-162,513.72
06/30/2010	EQUITIES	WEST JAPAN RAILWAY CO JPY50000	LAND TRANSPORTATION	5,745,923.49	-1,184,957.51
06/30/2010	EQUITIES	WEST MARINE INC COM	SPECIALTY STORES	101,510.40	23,956.62
06/30/2010	EQUITIES	WEST PHARMACEUTICAL SERVICES I	HEALTH CARE SUPPLIES	2,686,357.31	551,946.46
06/30/2010	EQUITIES	WESTAMERICA BANCORPORATION COM	REGIONAL BANKS	4,952,636.00	298,510.13
06/30/2010	EQUITIES	WESTAR ENERGY INC	ELECTRIC UTILITIES	5,414,979.42	470,631.42
06/30/2010	EQUITIES	WESTERN ALLIANCE BANCORP	REGIONAL BANKS	385,236.93	-103,922.16
06/30/2010	EQUITIES	WESTERN COAL CORP	CDN DIV METALS & MINING	1,762,490.98	529,252.05
06/30/2010	EQUITIES	WESTERN DIGITAL CORP DEL COM	COMPUTER STORAGE & PERIPH	26,484,883.36	8,593,427.51
06/30/2010	EQUITIES	WESTERN REFNG INC COM	OIL & GAS REFINING & MKTG	758,971.67	-438,603.84
06/30/2010	EQUITIES	WESTERN UN CO COM	DATA PROCNG/OUTSRCD SVCS	33,375,632.43	-6,671,258.80
06/30/2010	EQUITIES	WESTFIELD FINANCIAL INC	THRIFTS & MTG FINANCE	608,006.70	46,749.42
06/30/2010	EQUITIES	WESTFIELD GROUP NPV DFD	AUSTRALIA	13,595,947.12	-4,315,022.14
06/30/2010	EQUITIES	WESTLAKE CHEM CORP	COMMODITY CHEMICALS	1,069,297.74	-32,143.38
06/30/2010	EQUITIES	WESTON (GEORGE) LTD	CDN FOOD RETAIL	3,574,617.82	144,672.61
06/30/2010	EQUITIES	WESTPAC BANKING CORP NPV	AUSTRALIA	34,731,123.17	-3,192,508.39
06/30/2010	EQUITIES	WESTPORT INNOVATIONS INC	CDN CONSTR,FARM MACH/HVY	305,918.22	75,364.42
06/30/2010	EQUITIES	WESTPORT INNOVATIONS INC COM	CDN CONSTR,FARM MACH/HVY	3,019,979.82	1,478,857.37
06/30/2010	EQUITIES	WESTWOOD HLDGS GROUP INC	ASSET MGMT & CUSTODY BNKS	138,868.72	-7,947.59
06/30/2010	EQUITIES	WET SEAL INC CL A COM	APPAREL RETAIL	2,505,768.80	-267,434.42
06/30/2010	EQUITIES	WEYCO GROUP INC	FOOTWEAR	93,686.96	-13,335.90
06/30/2010	EQUITIES	WEYERHAEUSER CO COM	FOREST PRODUCTS	25,309,222.40	-14,498,954.37
06/30/2010	EQUITIES	WGL HLDGS INC COM	GAS UTILITIES	2,369,134.57	191,160.06
06/30/2010	EQUITIES	WHARF HOLDINGS HK\$1	HONG KONG	4,716,726.44	309,552.96
06/30/2010	EQUITIES	WHEELOK & CO LTD HKD0.50	HONG KONG	1,766,505.66	65,446.30
06/30/2010	EQUITIES	WHEELOK PROPERTIES LIMITED	HONG KONG	16,617.12	9,766.52
06/30/2010	EQUITIES	WHIRLPOOL CORP COM	HOUSEHOLD APPLIANCES	45,855,300.82	8,299,759.95
06/30/2010	EQUITIES	WHITBREAD	TRAVEL & LEISURE	1,818,020.89	-34,411.56
06/30/2010	EQUITIES	WHITE MOUNTAINS INS GRP INC	PROPERTY & CASUALTY INS	10,036,583.60	-1,987,916.72
06/30/2010	EQUITIES	WHITEHAVEN COAL LIMITED NPV	AUSTRALIA	828,338.12	-28,550.78
06/30/2010	EQUITIES	WHITING PETROLEUM CORP	OIL & GAS EXPL & PROD	15,478,382.76	3,370,101.40
06/30/2010	EQUITIES	WHITNEY HLDG CO	REGIONAL BANKS	1,342,812.68	-826,834.24

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WHK GROUP LTD	AUSTRALIA	4,974.14	-819.95
06/30/2010	EQUITIES	WHOLE FOODS MKT INC	FOOD RETAIL	18,112,260.78	-615,121.16
06/30/2010	EQUITIES	WI-LAN INC	CDN COMMUNICATIONS EQUIP	84,261.27	16,956.09
06/30/2010	EQUITIES	WIENERBERGER AG NPV	AUSTRIA	4,626,504.96	9,792.10
06/30/2010	EQUITIES	WIHLBORGS FAST.AB NPV	SWEDEN	778,165.19	-13,864.54
06/30/2010	EQUITIES	WILEY JOHN & SONS INC CL A	PUBLISHING	8,714,941.89	922,824.58
06/30/2010	EQUITIES	WILH WILHELMSSEN HOLDING-A	NORWAY	23,742.49	-13,277.51
06/30/2010	EQUITIES	WILLBROS GROUP INC DEL COM	OIL & GAS EQUIP/SVCS	2,956,329.60	-2,778,462.06
06/30/2010	EQUITIES	WILLIAM DEMANT HOL DKK1	DENMARK	868,681.07	-20,773.76
06/30/2010	EQUITIES	WILLIAMS CLAYTON ENERGY INC	OIL & GAS EXPL & PROD	688,830.48	298,110.27
06/30/2010	EQUITIES	WILLIAMS COS INC/THE	OIL & GAS STORAGE & TRANS	34,365,211.80	-718,624.45
06/30/2010	EQUITIES	WILLIAMS-SONOMA INC	HOMEFURNISHING RETAIL	7,136,668.34	-1,402,819.75
06/30/2010	EQUITIES	WILMAR INTERNATIONAL LTD	SINGAPORE	2,617,446.21	516,148.75
06/30/2010	EQUITIES	WILMINGTON TRUST CORP	REGIONAL BANKS	2,042,179.14	-3,515,337.49
06/30/2010	EQUITIES	WILSHIRE BANCORP INC	REGIONAL BANKS	650,755.00	-29,398.37
06/30/2010	EQUITIES	WILSON BAYLY HOLME ZAR0.01	SOUTH AFRICA	355,892.56	-1,908.68
06/30/2010	EQUITIES	WIMM BILL DANN FOO RUB20	RUSSIA	202,280.82	0.00
06/30/2010	EQUITIES	WIMM-BILL-DANN FOODS OJSC	RUSSIA	61,099.33	0.00
06/30/2010	EQUITIES	WINBOND ELECTRONIC TWD10	TAIWAN	305,896.09	192,386.36
06/30/2010	EQUITIES	WINCOR NIXDORF AG NPV	GERMANY	3,791,143.90	-506,386.80
06/30/2010	EQUITIES	WINDSTREAM CORP	INTEGRATED TELECOMM SVCS	14,104,888.00	1,034,253.88
06/30/2010	EQUITIES	WING HANG BANK HK\$1	HONG KONG	2,999,503.44	-27,203.91
06/30/2010	EQUITIES	WING ON CO HK\$2	HONG KONG	78,205.76	-15,726.17
06/30/2010	EQUITIES	WING TAI HOLDINGS SG\$ 0.25	SINGAPORE	165,231.72	-16,902.51
06/30/2010	EQUITIES	WINN DIXIE STORES INC COM NEW	FOOD RETAIL	1,650,965.68	-807,602.46
06/30/2010	EQUITIES	WINNEBAGO INDS INC	AUTOMOBILE MANUFACTURERS	826,630.28	246,412.82
06/30/2010	EQUITIES	WINPAK LTD	CDN METAL/GLASS CONTAINS	21,333.78	3,325.00
06/30/2010	EQUITIES	WINTHROP RLTY TR SH BEN INT	DIVERSIFIED REITS	111,213.24	22,530.86
06/30/2010	EQUITIES	WINTRUST FINANCIAL CORP	REGIONAL BANKS	2,080,982.78	183,336.43
06/30/2010	EQUITIES	WIRE CARD AG NPV	GERMANY	1,696,616.22	-23,318.47
06/30/2010	EQUITIES	WISCONSIN ENERGY CORP	MULTI-UTILITIES	17,562,230.28	4,297,151.26
06/30/2010	EQUITIES	WISTRON CORP TWD10	TAIWAN	4,746,985.15	-649,914.82
06/30/2010	EQUITIES	WMF WURIT METALW F ORD NPV	GERMANY	41,571.92	-12,281.15
06/30/2010	EQUITIES	WMS INDS INC COM	CASINOS & GAMING	6,750,882.25	830,358.90
06/30/2010	EQUITIES	WOLFSON MICROELECT ORD	ELECTRONIC & ELECT EQUIP	23,474.56	11,983.99
06/30/2010	EQUITIES	WOLSELEY GBP0.10	CONSTRUCTION & MATERIALS	20,063,351.69	-3,630,715.25
06/30/2010	EQUITIES	WOLTERS KLUWERS COM EUR0.12	NETHERLANDS	2,701,850.25	-507,566.92
06/30/2010	EQUITIES	WOLVERINE WORLD WIDE INC COM	FOOTWEAR	2,424,866.23	231,994.01
06/30/2010	EQUITIES	WONGS KONG KING HKD0.10	HONG KONG	27,373.30	-21,357.34
06/30/2010	EQUITIES	WONSON INTERNATIONAL HLDGS	HONG KONG	26,967.50	5,108.63

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WOOD ONE CO LTD NPV	OTHER PRODUCTS	106,069.39	-84,530.78
06/30/2010	EQUITIES	WOODSIDE PETROLEUM NPV	AUSTRALIA	38,551,028.78	-431,390.72
06/30/2010	EQUITIES	WOODWARD GOVERNOR CO	ELECTRIC COMP & EQUIP	4,167,338.49	816,012.49
06/30/2010	EQUITIES	WOOLWORTHS HLDGS ZAR0.0015	SOUTH AFRICA	1,241,233.48	150,269.21
06/30/2010	EQUITIES	WOOLWORTHS LIMITED ORD A\$0.25	AUSTRALIA	29,020,115.53	-593,924.34
06/30/2010	EQUITIES	WOONG JIN COWAY KRW500	SOUTH KOREA	12,149,439.28	3,900,191.66
06/30/2010	EQUITIES	WOONGJIN CHEMICAL CO LTD	SOUTH KOREA	120,524.56	0.00
06/30/2010	EQUITIES	WOORI FINANCE KRW5000	SOUTH KOREA	13,423,661.97	57,340.44
06/30/2010	EQUITIES	WORKS APPLICATION CO NPV	INFORMATN & COMMUNICATION	460,626.68	-262,944.05
06/30/2010	EQUITIES	WORLD ACCEP CORP	CONSUMER FINANCE	2,876,582.97	708,788.68
06/30/2010	EQUITIES	WORLD EX-US SMALL CAP PLUS	US EQUITY FUNDS	569,326,424.21	-213,770,789.32
06/30/2010	EQUITIES	WORLD FUEL SVC CORP	OIL & GAS REFINING & MKTG	5,673,745.78	1,274,068.02
06/30/2010	EQUITIES	WORLD TRADE CENTER MOSCOW	RUSSIA	64,111.43	0.00
06/30/2010	EQUITIES	WORLD WRESTLING ENTERTAINMENT	MOVIES & ENTERTAINMENT	364,586.36	35,893.02
06/30/2010	EQUITIES	WORLEYPARSONS LTD NPV	AUSTRALIA	9,367,930.91	-2,250,759.75
06/30/2010	EQUITIES	WORTHINGTON INDS INC COM	STEEL	2,009,799.38	-483,392.62
06/30/2010	EQUITIES	WOWOW INC JPY5000	OTHER PRODUCTS	49,994.91	13,740.22
06/30/2010	EQUITIES	WPG HOLDINGS LIMITED TWD10	TAIWAN	261,215.56	0.00
06/30/2010	EQUITIES	WPP PLC ORD GBP0.10	MEDIA	11,642,268.99	1,467,107.22
06/30/2010	EQUITIES	WRIGHT EXPRESS CORP	DATA PROCNG/OUTSRCD SVCS	1,949,834.70	143,348.32
06/30/2010	EQUITIES	WRIGHT MED GROUP INC COM	HEALTH CARE EQUIPMENT	2,904,025.96	-276,806.74
06/30/2010	EQUITIES	WSFS FINL CORP	THRIFTS & MTG FINANCE	469,712.89	-167,003.23
06/30/2010	EQUITIES	WUHAN DEPARTMENT 'A'CNY1	CHINA	28,218.70	0.00
06/30/2010	EQUITIES	WUHAN IRON AND STEEL CO LTD	CHINA	31,673.50	0.00
06/30/2010	EQUITIES	WUHAN ZHONGBAI GRP 'A'CNY1	CHINA	10,876.74	0.00
06/30/2010	EQUITIES	WUMART STORES INC H CNY0.25	CHINA	81,068.62	0.00
06/30/2010	EQUITIES	WUS PRINTD CIRCUIT TWD10	TAIWAN	7,568.90	885.41
06/30/2010	EQUITIES	WYNDHAM WORLDWIDE CORP COM	HOTELS, RESORTS & CRUISE	15,728,071.18	-6,660,131.02
06/30/2010	EQUITIES	WYNN MACAU LTD	HONG KONG	19,793,431.12	3,507,007.60
06/30/2010	EQUITIES	WYNN RESORTS LTD	CASINOS & GAMING	16,109,062.97	4,087,652.28
06/30/2010	EQUITIES	X 5 RETAIL GROUP NV GDR EACH	NETHERLANDS	8,471,421.94	0.00
06/30/2010	EQUITIES	X-RITE INC	ELECTRONIC EQUIP & INSTR	37,992.24	15,046.01
06/30/2010	EQUITIES	XCEL ENERGY INC	MULTI-UTILITIES	32,338,744.33	3,636,824.20
06/30/2010	EQUITIES	XEBIO CO Y50	RETAIL TRADE	1,407,960.18	-398,289.13
06/30/2010	EQUITIES	XENOPORT INC	PHARMACEUTICALS	-499,466.34	1,184,527.62
06/30/2010	EQUITIES	XERIUM TECHNOLOGIES INC COM NEW	INDUSTRIAL MACHINERY	10,533.52	-217.91
06/30/2010	EQUITIES	XEROX CORP	OFFICE ELECTRONICS	30,885,317.78	-13,501,263.76
06/30/2010	EQUITIES	XIAMEN C & D 'A'CNY1	CHINA	14,113.95	0.00
06/30/2010	EQUITIES	XIAMEN INTL TRADE 'A'CNY1	CHINA	8,825.25	0.00
06/30/2010	EQUITIES	XIANDAI INVEST CO 'A'CNY1	CHINA	30,341.79	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	XILINX INC COM	SEMICONDUCTORS	20,821,514.88	-371,169.60
06/30/2010	EQUITIES	XIN JIANG TUNHE CO 'A' CNY1	CHINA	10,370.67	0.00
06/30/2010	EQUITIES	XINAO GAS HLDGS HKD0.10	CHINA	6,924,847.20	-1,320,119.08
06/30/2010	EQUITIES	XING INTERNATIONAL HLDGS LTD	CHINA	190,318.38	0.00
06/30/2010	EQUITIES	XINJIANG BA YI IRO 'A'CNY1	CHINA	18,214.44	0.00
06/30/2010	EQUITIES	XINJIANG TEBIAN EL 'A'CNY1	CHINA	27,821.31	0.00
06/30/2010	EQUITIES	XINJIANG XINXIN MINING	CHINA	79,286.27	0.00
06/30/2010	EQUITIES	XINXING DUCTILE IR 'A'CNY1	CHINA	75,336.40	0.00
06/30/2010	EQUITIES	XINYUAN REAL ESTATE CO LTD	CHINA	49,266.00	-9,992.81
06/30/2010	EQUITIES	XIWANG SUGAR HLDGS HKD0.10	CHINA	37.11	0.00
06/30/2010	EQUITIES	XL CAP LTD CL A COM	IRELAND	23,518,625.96	-22,936,154.45
06/30/2010	EQUITIES	XSTRATA COM STK USD0.50	MINING	16,713,384.67	-2,049,561.53
06/30/2010	EQUITIES	XTEP INTERNATIONAL HLDGS LTD	HONG KONG	155,837.19	0.00
06/30/2010	EQUITIES	XTREME COIL DRILLING CORP	CDN OIL & GAS DRILLING	5,151.62	-1,320.18
06/30/2010	EQUITIES	XUGONG CONSTRUCTION MACHINERY	CHINA	7,061.92	0.00
06/30/2010	EQUITIES	XYRATEX LTD	TECHNOLOGY HARDWRE & EQUI	219,919.30	-18,830.69
06/30/2010	EQUITIES	YACHIYO BANK LIMITED NPV	BANKS	22,526.75	-4,615.29
06/30/2010	EQUITIES	YAGEO CORP TW\$10	TAIWAN	4,617,895.92	2,419,576.11
06/30/2010	EQUITIES	YAHOO JAPAN CORP NPV	SERVICES	2,821,033.40	-249,536.01
06/30/2010	EQUITIES	YAHOO! INC	INTERNET SOFTWARE & SVCS	50,073,603.33	-42,819,462.02
06/30/2010	EQUITIES	YAKULT HONSHA Y50	FOODS	1,226,606.27	-68,271.47
06/30/2010	EQUITIES	YAMABIKO CORPORATION NPV	MACHINERY	49,628.00	-75,125.53
06/30/2010	EQUITIES	YAMADA DENKI CO NPV	RETAIL TRADE	11,830,165.35	-429,023.52
06/30/2010	EQUITIES	YAMAGATA BANK Y50	JAPAN	18,985.20	2,131.60
06/30/2010	EQUITIES	YAMAGUCHI FIANCIAL GROUP INC	BANKS	1,626,941.29	-492,908.37
06/30/2010	EQUITIES	YAMAHA CORP Y50	OTHER PRODUCTS	865,561.40	-759,584.91
06/30/2010	EQUITIES	YAMAHA MOTOR CO Y50	OTHER PRODUCTS	6,004,407.43	-560,971.27
06/30/2010	EQUITIES	YAMAICHI ELECTONICS 1/50	ELECTRIC APPLIANCES	61,447.62	-40,273.71
06/30/2010	EQUITIES	YAMANA GOLD INC	CDN GOLD	8,336,437.14	-319,155.91
06/30/2010	EQUITIES	YAMANASHI CHUO BK Y50	BANKS	82,269.18	-3,332.71
06/30/2010	EQUITIES	YAMATAKE CORPORATION Y50	ELECTRIC APPLIANCES	1,492,053.25	25,722.71
06/30/2010	EQUITIES	YAMATO HOLDINGS CO LTD NPV	LAND TRANSPORTATION	4,092,113.44	-610,757.53
06/30/2010	EQUITIES	YAMATO KOGYO NPV	IRON AND STEEL	2,956,499.10	-349,997.19
06/30/2010	EQUITIES	YAMAZAKI BAKING CO Y50	FOODS	794,563.98	126,481.07
06/30/2010	EQUITIES	YAMAZEN CO Y50	WHOLESALE TRADE	1,061,814.90	31,412.17
06/30/2010	EQUITIES	YANGZIJANG SHIPBUILDING NPV	SINGAPORE	11,301,467.02	1,846,767.46
06/30/2010	EQUITIES	YANTAI CHANGYU PIO 'B'CNY1	CHINA	130,746.26	0.00
06/30/2010	EQUITIES	YANZHOU COAL MINING CO H CNY1	CHINA	5,417,246.33	-178,159.98
06/30/2010	EQUITIES	YAPI VE KREDI BANKASI TRY1	TURKEY	12,430,035.93	0.00
06/30/2010	EQUITIES	YARA INTL NOK1.70	NORWAY	6,408,940.54	-247,490.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	YASKAWA ELECTRIC MFG Y50	ELECTRIC APPLIANCES	-2,907,225.00	361,614.49
06/30/2010	EQUITIES	YAZICILAR OTOMOTIV CLASS'A'	TURKEY	104,225.32	0.00
06/30/2010	EQUITIES	YELL GROUP ORD GBP0.01	MEDIA	180,680.45	-267,359.63
06/30/2010	EQUITIES	YELLOW HAT JPY50	OTHER PRODUCTS	170,957.17	-42,884.67
06/30/2010	EQUITIES	YELLOW PAGES INCOME FUND	CDN PUBLISHING	4,482,097.39	-640,720.71
06/30/2010	EQUITIES	YES BANK NPV	INDIA	823,867.99	-30,618.50
06/30/2010	EQUITIES	YIBIN WULIANGYE 'A'CNY1	CHINA	55,558.83	0.00
06/30/2010	EQUITIES	YINGLI GREEN ENERGY HLDG CO	CHINA	480,030.42	0.00
06/30/2010	EQUITIES	YIP'S CHEMICAL HOLDINGS ORD	HONG KONG	136,845.44	0.00
06/30/2010	EQUITIES	YIT OYJ	FINLAND	1,402,446.17	4.18
06/30/2010	EQUITIES	YODOGAWA STEEL WORKS LTD	IRON AND STEEL	476,127.93	-194,896.06
06/30/2010	EQUITIES	YOKOGAWA BRIDGE HOLDINGS CORP	CONSTRUCTION	154,842.36	-40,094.99
06/30/2010	EQUITIES	YOKOGAWA ELECTRIC CORP Y50	ELECTRIC APPLIANCES	1,128,336.57	-425,567.14
06/30/2010	EQUITIES	YOKOHAMA REITO Y50	FOODS	249,062.04	-83,877.76
06/30/2010	EQUITIES	YOKOHAMA RUBBER CO Y50	RUBBER PRODUCTS	414.51	0.00
06/30/2010	EQUITIES	YONEKYU CORP Y50	FOODS	17,651.71	116.76
06/30/2010	EQUITIES	YORK TECHNICAL INSTITUTE LLC	OTHER	296,592.00	-7,778,408.00
06/30/2010	EQUITIES	YORK TECHNOLOGIES WARRANTS #1	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	YORK TECHNOLOGIES WARRANTS #2	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	YORK WTR CO	WATER UTILITIES	300,028.32	-28,068.32
06/30/2010	EQUITIES	YOSHIMOTO KOGYO CO Y50	OTHER PRODUCTS	298.46	0.00
06/30/2010	EQUITIES	YOSUN INDUSTRIAL C TWD10	TAIWAN	2,656,309.27	1,008,013.21
06/30/2010	EQUITIES	YOULCHON CHEMICAL KRW500	SOUTH KOREA	73,761.60	0.00
06/30/2010	EQUITIES	YOUNG FAST OPTOELECTRONICS CO	TAIWAN	67,197.88	0.00
06/30/2010	EQUITIES	YOUNG INNOVATIONS INC COM	HEALTH CARE EQUIPMENT	64,716.85	11,305.65
06/30/2010	EQUITIES	YOUNG POONG CORP KSWN5000	SOUTH KOREA	61,107.83	0.00
06/30/2010	EQUITIES	YOUNGONE CORP KRW500	SOUTH KOREA	32,157.83	0.00
06/30/2010	EQUITIES	YOUNGOR GROUP CO 'A'CNY1	CHINA	9,417.32	0.00
06/30/2010	EQUITIES	YOUNGTEK ELECTRONICS	TAIWAN	468.18	0.00
06/30/2010	EQUITIES	YOUNGWON CORP/NEW	SOUTH KOREA	232,215.18	0.00
06/30/2010	EQUITIES	YTL CEMENT BHD MYR0.50	MALAYSIA	61,692.72	0.00
06/30/2010	EQUITIES	YUANTA FINANCIAL HLDG CO LTD	TAIWAN	1,385,532.63	0.00
06/30/2010	EQUITIES	YUE YUEN INDL HLDG HKD0.25	HONG KONG	22,395,620.35	10,357,485.52
06/30/2010	EQUITIES	YUFO ELECTRONICS CO TWD10	TAIWAN	145,846.77	0.00
06/30/2010	EQUITIES	YUGANG INTL HKD0.01	HONG KONG	37,287.07	-71,376.62
06/30/2010	EQUITIES	YUHAN CORP KSWN5000	SOUTH KOREA	383,291.36	0.00
06/30/2010	EQUITIES	YUKON-NEVADA GOLD CORP	CDN GOLD	115.28	2.26
06/30/2010	EQUITIES	YUM! BRANDS INC	RESTAURANTS	55,286,574.08	15,844,334.84
06/30/2010	EQUITIES	YUNG CHI PAINT TWD10	TAIWAN	76,277.54	0.00
06/30/2010	EQUITIES	YUNG SHIN PHARM TWD10	TAIWAN	113,533.66	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	YUNG TAY ENGINEER TWD10	TAIWAN	163,481.27	-19,315.59
06/30/2010	EQUITIES	YUNGSHIN CONSTRUCTION & DEV	TAIWAN	127,456.77	0.00
06/30/2010	EQUITIES	YURTEC CORPORATION Y50	OTHER PRODUCTS	226,528.98	-119,700.67
06/30/2010	EQUITIES	ZAKL AZOT W TARNOWIE-MOSCICACH	POLAND	66,791.49	0.00
06/30/2010	EQUITIES	ZAKLADY AZOTOWE PULAWY PLN10	POLAND	43,021.64	0.00
06/30/2010	EQUITIES	ZAKLADY CHEMICZINE POLICE SA	POLAND	3,336.25	0.00
06/30/2010	EQUITIES	ZARADOYA-OTIS EUR0.1	SPAIN	816,055.71	-413,137.92
06/30/2010	EQUITIES	ZARDOYA OTIS SA - RTS	SPAIN	40,220.75	-19,512.98
06/30/2010	EQUITIES	ZEBRA TECHNOLOGIES CORP CL A	OFFICE ELECTRONICS	10,404,769.77	-960,375.88
06/30/2010	EQUITIES	ZEE ENTERTAINMENT ENTERPRISES	INDIA	188,512.70	0.00
06/30/2010	EQUITIES	ZELAN BERHAD MYR0.5	MALAYSIA	56,381.22	0.00
06/30/2010	EQUITIES	ZENITH INTERNATIONAL BANK PLC	NIGERIA	598,805.28	122,089.06
06/30/2010	EQUITIES	ZENITRON CORP TWD10	TAIWAN	5,475.93	-373.40
06/30/2010	EQUITIES	ZEON Y50	CHEMICALS	957,464.13	-36,492.23
06/30/2010	EQUITIES	ZEP INC COM	SPECIALTY CHEMICALS	442,330.72	192,991.63
06/30/2010	EQUITIES	ZHAOJIN MINING INDUSTRY CO	CHINA	150,769.33	0.00
06/30/2010	EQUITIES	ZHEJIANG CHINA COM 'A'CNY1	CHINA	33,344.59	0.00
06/30/2010	EQUITIES	ZHEJIANG CHINA L/T 'A'CNY1	CHINA	10,498.39	0.00
06/30/2010	EQUITIES	ZHEJIANG EXPWY CO H SHS CNY1	CHINA	1,662,463.18	-964.41
06/30/2010	EQUITIES	ZHEJIANG LONGSHENG 'A'CNY1	CHINA	50,549.20	0.00
06/30/2010	EQUITIES	ZHEJIANG XINAN CHE 'A'CNY1	CHINA	8,062.96	0.00
06/30/2010	EQUITIES	ZHENGZHOU YUTONG C 'A'CNY1	CHINA	13,251.95	0.00
06/30/2010	EQUITIES	ZHONGJIN GOLD CO 'A'CNY1	CHINA	40,019.16	0.00
06/30/2010	EQUITIES	ZHONGPIN INC COM	PACKAGED FOODS & MEATS	17,640.00	6,214.76
06/30/2010	EQUITIES	ZHUZHOU CSR TIMES ELECTRIC CO	CHINA	2,829,470.11	1,238,399.90
06/30/2010	EQUITIES	ZIFF DAVIS HLDGS INC OC-COM	DIVERSIFIED BANKS	2,441.00	2,416.59
06/30/2010	EQUITIES	ZIJIN MINING GROUP CO LTD	CHINA	1,286,592.07	0.00
06/30/2010	EQUITIES	ZIMMER HLDGS INC COM	HEALTH CARE EQUIPMENT	41,033,192.55	-6,414,565.14
06/30/2010	EQUITIES	ZINWELL TWD10	TAIWAN	62,653.63	0.00
06/30/2010	EQUITIES	ZION OIL & GAS INC COM	OIL & GAS EXPL & PROD	15,060.00	-7,747.85
06/30/2010	EQUITIES	ZION OIL AND GAS RIGHTS	US RIGHTS AND WARRANTS	677.50	677.50
06/30/2010	EQUITIES	ZIONS BANCORPORATION	REGIONAL BANKS	15,469,162.77	-6,306,248.72
06/30/2010	EQUITIES	ZIOPHARM ONCOLOGY INC COM	BIOTECHNOLOGY	15,063.66	-2,737.99
06/30/2010	EQUITIES	ZIX CORP COM	INTERNET SOFTWARE & SVCS	161,978.72	26,302.08
06/30/2010	EQUITIES	ZOLL MED CORP	HEALTH CARE EQUIPMENT	2,523,741.70	338,970.07
06/30/2010	EQUITIES	ZOLTEK COS INC COM	SPECIALTY CHEMICALS	543,689.30	-371,214.96
06/30/2010	EQUITIES	ZORAN CORP	SEMICONDUCTORS	2,913,077.16	-202,600.74
06/30/2010	EQUITIES	ZTE CORP H	CHINA	703,077.50	-182,774.51
06/30/2010	EQUITIES	ZTE CORPN 'A' CNY1	CHINA	50,186.60	0.00
06/30/2010	EQUITIES	ZUARI INDUSTRIES LIMITED	INDIA	183,856.39	16,435.19

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ZUMIEZ INC	APPAREL RETAIL	3,205,068.39	418,470.65
06/30/2010	EQUITIES	ZUMTOBEL AG NPV (BR)	AUSTRIA	1,199,339.83	89,706.21
06/30/2010	EQUITIES	ZURICH FINANCIAL SERVICES AG	SWITZERLAND	24,289,029.96	-3,286,674.12
06/30/2010	EQUITIES	ZYGO CORP	ELECTRC MANUFACTNG SVCS	157,974.69	-75,867.96
06/30/2010	EQUITIES	ZYMOGENETICS INC	BIOTECHNOLOGY	574,346.22	-602,099.79
06/30/2010	EQUITIES	1-800 FLOWERS COM INC CL A COM	INTERNET RETAIL	108,702.08	-212,828.20
06/30/2010	EQUITIES	1ST CITY MONUMENT BANK NGN0.50	NIGERIA	3,418,352.40	67,727.05
06/30/2010	EQUITIES	1ST SOURCE CORP	REGIONAL BANKS	719,455.32	-244,238.00
06/30/2010	EQUITIES	3D SYSTEMS CORP	INDUSTRIAL MACHINERY	200,674.50	14,784.14
06/30/2010	EQUITIES	3I GROUP PLC ORD GBP0.738636	EQUITY INVESTMENT INSTRUM	2,720,510.49	-1,484,072.45
06/30/2010	EQUITIES	3M CO	INDUSTRIAL CONGLOMERATES	192,351,076.68	11,153,771.05
06/30/2010	EQUITIES	3PAR INC	COMPUTER HARDWARE	3,759,489.72	-272,300.09
06/30/2010	EQUITIES	31 INFOTECH LTD INR10	INDIA	70,092.35	0.00
06/30/2010	EQUITIES	361 DEGREES INTERNATIONAL	HONG KONG	785,293.72	-92,030.67
06/30/2010	EQUITIES	5N PLUS INC	CDN ELECTRONIC COMPONENTS	-143,928.86	14,551.69
06/30/2010	EQUITIES	77TH BANK Y50	BANKS	2,142,220.10	-225,483.81
06/30/2010	EQUITIES	99 CENTS ONLY STORES	GENERAL MERCHANDISE STORE	1,087,711.20	60,172.66
06/30/2010	FIXED INCOME	AB SVENSK EXPORTKREDIT MTN	YANKEE BONDS - CORPS	5,675,308.17	454,741.50
06/30/2010	FIXED INCOME	ABBOOTT LABORATORIES	INDUSTRIALS	2,078,253.93	44,691.28
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	1,417,503.12	66,181.19
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	2,680,441.39	376,273.28
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	3,931,481.50	240,732.75
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	9,413,997.03	983,083.33
06/30/2010	FIXED INCOME	ACCELLENT INC SR SUB NT	INDUSTRIALS	993,750.00	260,000.00
06/30/2010	FIXED INCOME	ACCO BRANDS CORP	INDUSTRIALS	1,063,627.65	40,774.28
06/30/2010	FIXED INCOME	ACCO BRANDS CORP SR SUB NT	INDUSTRIALS	948,805.56	62,500.00
06/30/2010	FIXED INCOME	ACCR 2005-1 A2C	HOME EQUITY	4,737,271.53	323,727.90
06/30/2010	FIXED INCOME	ACE INA HLDG INC SR NT	BANKS & FINANCE	9,635,100.36	835,116.31
06/30/2010	FIXED INCOME	ACTUANT CORP SR NT	INDUSTRIALS	2,704,323.61	65,510.14
06/30/2010	FIXED INCOME	AEGON N V SR NT	SOVEREIGN DEBT	10,743,830.66	876,161.97
06/30/2010	FIXED INCOME	AES CORP SR NT	UTILITIES	1,607,650.29	8,137.50
06/30/2010	FIXED INCOME	AES CORP SR NT	UTILITIES	251,661.58	0.00
06/30/2010	FIXED INCOME	AES CORP/THE	UTILITIES	4,836,646.67	127,607.81
06/30/2010	FIXED INCOME	AES CORPORATION	INDUSTRIALS	410,772.19	0.00
06/30/2010	FIXED INCOME	AES EASTN ENERGY 99-A CTF	UTILITIES	2,542,056.53	418,532.34
06/30/2010	FIXED INCOME	AES IRONWOOD LLC SR SECD BD	INDUSTRIALS	192,308.69	0.00
06/30/2010	FIXED INCOME	AES RED OAK LLC SR SUB BD B	INDUSTRIALS	174,452.85	0.00
06/30/2010	FIXED INCOME	AETNA INC NEW SR NT	INDUSTRIALS	4,868,880.13	392,723.11
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	13,492,926.76	275,069.54
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	4,176,262.26	113,000.04

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	26,649,392.00	-3,296,304.84
06/30/2010	FIXED INCOME	AFFILIATED COMPUTER SVCS INC	INDUSTRIALS	5,250,940.47	57,037.07
06/30/2010	FIXED INCOME	AFFINION GROUP INC SR NT 144A	INDUSTRIALS	2,354,343.75	130,000.00
06/30/2010	FIXED INCOME	AFFINION GROUP INC SR SUB	INDUSTRIALS	11,914,814.84	1,296,670.14
06/30/2010	FIXED INCOME	AFFINION 4/10 TLB	TERM LOANS	407,901.60	0.00
06/30/2010	FIXED INCOME	AFLAC INC	BANKS & FINANCE	3,644,932.65	612,349.32
06/30/2010	FIXED INCOME	AFRICAN DEV BK NTS	SUPRANATIONALS	4,779,065.56	71,666.44
06/30/2010	FIXED INCOME	AFRICAN DEVELOPMENT BANK	SUPRANATIONALS	3,053,082.00	50,157.00
06/30/2010	FIXED INCOME	AHOLD LEASE 2001-A 2 P/T CTF	OTHER	5,132,846.61	-10,668.00
06/30/2010	FIXED INCOME	AK STEEL CORP	INDUSTRIALS	1,073,746.35	-32,850.00
06/30/2010	FIXED INCOME	ALABAMA PWR CO SR NT	UTILITIES	7,996,065.00	871,570.00
06/30/2010	FIXED INCOME	ALABAMA PWR CO SR NT	UTILITIES	673,213.95	37,273.28
06/30/2010	FIXED INCOME	ALCAN INC NT	YANKEE BONDS - CORPS	1,966,704.01	61,489.68
06/30/2010	FIXED INCOME	ALCAN INC NT	SOVEREIGN DEBT	318,007.52	19,231.52
06/30/2010	FIXED INCOME	ALCOA INC	INDUSTRIALS	316,435.42	-8,233.20
06/30/2010	FIXED INCOME	ALCOA INC	INDUSTRIALS	7,653,197.90	-328,052.78
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	6,404,588.13	335,977.50
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	343,253.30	15,407.97
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	142,252.41	-27,501.30
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	677,983.33	-38,000.00
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	1,121,483.22	6,141.19
06/30/2010	FIXED INCOME	ALLEGHENY LUDLUM DEBS	INDUSTRIALS	1,537,070.22	288,128.00
06/30/2010	FIXED INCOME	ALLIANT ENERGY CORP	UTILITIES	5,141,702.27	116,930.05
06/30/2010	FIXED INCOME	ALLIED WORLD ASSURN CO	YANKEE BONDS - CORPS	2,363,668.15	770,293.15
06/30/2010	FIXED INCOME	ALLISON TRANSMISSION INC	TERM LOANS	578,726.06	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP	BANKS & FINANCE	3,560,291.70	-59,185.80
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	7,546,902.64	214,971.33
06/30/2010	FIXED INCOME	ALLSTATE LIFE GLOBAL FDG SECD	BANKS & FINANCE	2,074,204.99	182,515.83
06/30/2010	FIXED INCOME	ALLTEL CORP DEBS	UTILITIES	17,914,446.17	3,599,029.50
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	1,511,263.13	509,275.29
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	6,534,836.11	213,300.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	883,818.51	133,017.28
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	AGENCIES & OTHER GOVT OBL	8,606,713.91	253,875.64
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	381,568.14	0.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	140,115.91	0.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	13,013,696.50	1,499,571.50
06/30/2010	FIXED INCOME	ALLYA 2009-A A4	CARS	362,776.17	6,006.77
06/30/2010	FIXED INCOME	ALTERNATIVE LN TR 2006 OA11 A4	CMO CORPORATE	1,024,269.77	-323,038.95
06/30/2010	FIXED INCOME	ALTERNATIVE LN 06-23CB 1-A-6	CMO CORPORATE	2,975,578.54	165,196.63
06/30/2010	FIXED INCOME	ALTERNATIVE LN 06-39CB 2-A-4	CMO CORPORATE	4,596,928.35	-2,131,168.50



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ALTERNATIVE LN 06-40T1 2-A-5	CMO CORPORATE	4,538,816.64	-2,138,703.55
06/30/2010	FIXED INCOME	ALTRIA GROUP INC	INDUSTRIALS	6,806,159.69	542,766.59
06/30/2010	FIXED INCOME	ALTRIA GROUP INC	INDUSTRIALS	5,348,278.34	1,294,699.91
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	5,510,820.35	1,382,531.35
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	7,904,344.13	815,052.86
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	32,204,415.62	2,719,079.75
06/30/2010	FIXED INCOME	ALX (0WP150931) 8/27/14	CALL OPTIONS	-1,377,945.54	-308,001.54
06/30/2010	FIXED INCOME	ALX (0WR150913) 08/27/14	PUT OPTIONS	-655,586.10	414,357.90
06/30/2010	FIXED INCOME	AM GENERAL CORP TERM LOAN B	TERM LOANS	4,187.19	0.00
06/30/2010	FIXED INCOME	AM GENERAL LLC LOC	TERM LOANS	1.96	0.00
06/30/2010	FIXED INCOME	AMC ENTERTAINMENT INC	INDUSTRIALS	2,712,941.67	-23,856.99
06/30/2010	FIXED INCOME	AMC ENTMT INC	INDUSTRIALS	1,150,625.00	28,218.75
06/30/2010	FIXED INCOME	AMCAR 2008-1 A2	CARS	5,064,456.66	-52,651.97
06/30/2010	FIXED INCOME	AMER AIRLN PT TRST 09-1A	INDUSTRIALS	599,864.97	56,806.04
06/30/2010	FIXED INCOME	AMER CASINO & ENTERTAIN	INDUSTRIALS	988,310.00	65,981.25
06/30/2010	FIXED INCOME	AMER EXPRESS CREDIT CO	BANKS & FINANCE	5,805,774.76	400,539.35
06/30/2010	FIXED INCOME	AMERADA HESS CORP	INDUSTRIALS	1,790,881.27	40,631.19
06/30/2010	FIXED INCOME	AMERADA HESS CORP NT	INDUSTRIALS	3,735,798.73	169,423.21
06/30/2010	FIXED INCOME	AMERICA MOVIL S A B DE C V GTD	YANKEE BONDS - CORPS	12,674,223.30	1,099,881.55
06/30/2010	FIXED INCOME	AMERICA MOVIL S A DE DV SR NT	YANKEE BONDS - CORPS	2,441,124.68	102,451.64
06/30/2010	FIXED INCOME	AMERICA MOVIL SAB DE CV	YANKEE BONDS - CORPS	258,314.80	7,810.14
06/30/2010	FIXED INCOME	AMERICAN AIRLINES INC	UTILITIES	3,635,928.53	-86,632.21
06/30/2010	FIXED INCOME	AMERICAN AIRLS PASS THRU TR 01	INDUSTRIALS	2,164,711.28	79,514.90
06/30/2010	FIXED INCOME	AMERICAN AIRLS 94-A P/T 94-A4	INDUSTRIALS	1,331,404.14	-160,275.24
06/30/2010	FIXED INCOME	AMERICAN ECO CORP SR NTS	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	AMERICAN ELEC PWR INC SR NT	UTILITIES	2,522,904.50	248,791.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK FSB MEDIUM	BANKS & FINANCE	5,641,677.00	349,973.41
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK FSB MEDIUM	BANKS & FINANCE	4,704,543.06	363,272.97
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO	BANKS & FINANCE	10,386,823.00	375,473.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO	BANKS & FINANCE	5,930,107.06	816,168.60
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	4,448,704.58	1,135,584.16
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	4,864,798.03	871,641.54
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO SUB DEB	BANKS & FINANCE	2,762,853.33	-282,781.10
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR CORP MTN	BANKS & FINANCE	5,929,882.34	702,821.51
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR CORP MTN	BANKS & FINANCE	9,934,513.32	1,045,051.97
06/30/2010	FIXED INCOME	AMERICAN EXPRESS MTN #TR00048	BANKS & FINANCE	2,458,429.62	206,068.37
06/30/2010	FIXED INCOME	AMERICAN EXPRESS 07-1 CL B	CARDS	4,997,049.31	-4,950.00
06/30/2010	FIXED INCOME	AMERICAN FINANCIAL GROUP	BANKS & FINANCE	3,000,922.02	489,949.80
06/30/2010	FIXED INCOME	AMERICAN GEN FIN CORP MEDIUM	BANKS & FINANCE	12,777,076.92	637,066.73
06/30/2010	FIXED INCOME	AMERICAN GEN FIN MTN #00412	BANKS & FINANCE	3,318,281.25	398,573.54

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AMERICAN GENERAL FINANCE 4/10	TERM LOANS	516,094.86	-9,947.50
06/30/2010	FIXED INCOME	AMERICAN GREETINGS CORP	INDUSTRIALS	566,712.78	0.00
06/30/2010	FIXED INCOME	AMERICAN GREETINGS CORP SR NT	INDUSTRIALS	501,251.43	0.00
06/30/2010	FIXED INCOME	AMERICAN HM MTG 06-4 P/T IA11	CMO CORPORATE	9,532,878.67	1,596,687.64
06/30/2010	FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	INDUSTRIALS	1,037,801.97	8,600.00
06/30/2010	FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	INDUSTRIALS	3,097,725.38	103,027.50
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC MEDIUM	BANKS & FINANCE	20,169,716.25	-2,420,614.40
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC MTN	BANKS & FINANCE	2,682,029.17	-334,290.00
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC NT	BANKS & FINANCE	3,264,187.50	81,720.97
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC NT	BANKS & FINANCE	2,001,041.67	-312,760.79
06/30/2010	FIXED INCOME	AMERICAN INTL GRP INC	BANKS & FINANCE	27,811,219.93	544,107.81
06/30/2010	FIXED INCOME	AMERICAN MUN PWR-OHIO INC	US TAXABLE MUNI BONDS	3,206,528.67	135,060.00
06/30/2010	FIXED INCOME	AMERICAN STORES CO DEB	INDUSTRIALS	335,358.33	14,000.00
06/30/2010	FIXED INCOME	AMERICAN STORES CO NEW BDS	INDUSTRIALS	1,820,416.67	-110,227.37
06/30/2010	FIXED INCOME	AMERICAN TOWER CORP	INDUSTRIALS	6,475,794.06	56,188.58
06/30/2010	FIXED INCOME	AMERICAN TOWER CORPORATION	BANKS & FINANCE	1,425,348.40	170,400.23
06/30/2010	FIXED INCOME	AMERICREDIT CORP SR NT	BANKS & FINANCE	2,335,810.00	284,891.85
06/30/2010	FIXED INCOME	AMERIGAS PARTNERS LP SR NT	INDUSTRIALS	458,756.91	4,550.00
06/30/2010	FIXED INCOME	AMERIGAS PARTNERS LP SR NT	BANKS & FINANCE	5,466,974.48	132,288.62
06/30/2010	FIXED INCOME	AMERIPRISE FINANCIAL INC	BANKS & FINANCE	2,496,100.43	113,659.98
06/30/2010	FIXED INCOME	AMERIQUEST MTG SECS 2006-R2 M1	HOME EQUITY	1,655,846.43	324,185.76
06/30/2010	FIXED INCOME	AMERIQUEST MTG 04-R11 P/T A-1	HOME EQUITY	6,245,822.21	-1,449,098.29
06/30/2010	FIXED INCOME	AMERISOURCEBERGEN CORP SR NT	INDUSTRIALS	3,720,144.25	201,020.16
06/30/2010	FIXED INCOME	AMERISTAR CASINOS INC	INDUSTRIALS	10,103,619.79	677,617.75
06/30/2010	FIXED INCOME	AMERITECH CAP FDG CORP DEB	UTILITIES	2,190,671.06	139,655.89
06/30/2010	FIXED INCOME	AMGEN INC	INDUSTRIALS	2,797,803.44	267,404.13
06/30/2010	FIXED INCOME	AMGEN INC	INDUSTRIALS	438,300.85	27,977.12
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	3,291,409.43	441,368.63
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	1,266,430.54	263,850.54
06/30/2010	FIXED INCOME	AMPHENOL CORP	INDUSTRIALS	3,213,318.19	200,719.86
06/30/2010	FIXED INCOME	AMSCAN HOLDINGS COV-LITE TL	TERM LOANS	319,796.00	0.00
06/30/2010	FIXED INCOME	ANADARKO FIN CO SR NT	BANKS & FINANCE	8,525,000.00	-4,069,361.07
06/30/2010	FIXED INCOME	ANADARKO PETE CORP SR NT	INDUSTRIALS	734,871.75	-47,315.25
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	10,268,504.88	-2,618,041.75
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	10,201,163.54	-806,885.74
06/30/2010	FIXED INCOME	ANALOG DEVICES	INDUSTRIALS	1,098,089.22	77,329.22
06/30/2010	FIXED INCOME	ANGIOTECH PHARMACEUTICALS INC	INDUSTRIALS	2,920,240.72	-468,375.00
06/30/2010	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	YANKEE BONDS - CORPS	10,547,666.70	96,045.37
06/30/2010	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	BANKS & FINANCE	1,176,816.51	41,690.01
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	1,376,959.62	139,714.95

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	646,125.63	-11,451.64
06/30/2010	FIXED INCOME	ANHEUSER-BUSCH INBEV WOR	INDUSTRIALS	22,923,013.84	1,438,066.77
06/30/2010	FIXED INCOME	ANHEUSER-BUSCH INBEV WOR	INDUSTRIALS	10,038,447.91	271,028.60
06/30/2010	FIXED INCOME	ANR PIPELINE CO DEB	INDUSTRIALS	440,200.51	65,811.90
06/30/2010	FIXED INCOME	ANR PIPELINE CO DEB	INDUSTRIALS	7,113,609.08	356,700.75
06/30/2010	FIXED INCOME	AOL TIME WARNER INC NT	INDUSTRIALS	8,324,748.99	421,969.49
06/30/2010	FIXED INCOME	AON CORP	BANKS & FINANCE	973,646.43	69,627.93
06/30/2010	FIXED INCOME	AON CORP SR NT	BANKS & FINANCE	11,120,226.39	238,900.00
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	5,084,564.99	420,101.65
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	1,989,323.12	227,700.72
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER O	UTILITIES	3,844,609.46	276,203.90
06/30/2010	FIXED INCOME	ARAMARK CORP	INDUSTRIALS	7,317,916.67	135,022.50
06/30/2010	FIXED INCOME	ARAMARK CORP SYN. LC COV-LITE	TERM LOANS	9,985.24	986.22
06/30/2010	FIXED INCOME	ARAMARK CORP TERM B	TERM LOANS	482,217.47	13,619.31
06/30/2010	FIXED INCOME	ARAMARK CORP 3/10 TLB	TERM LOANS	280,904.59	35,566.63
06/30/2010	FIXED INCOME	ARAMARK CORPORATION3/10 LC	TERM LOANS	18,549.18	2,339.04
06/30/2010	FIXED INCOME	ARCELORMITTAL	INDUSTRIALS	2,886,481.45	358,506.61
06/30/2010	FIXED INCOME	ARCELORMITTAL	INDUSTRIALS	6,005,259.46	939,874.96
06/30/2010	FIXED INCOME	ARCELORMITTAL	YANKEE BONDS - CORPS	5,987,199.11	481,285.76
06/30/2010	FIXED INCOME	ARCELORMITTAL SA LUXEMBOURG NT	YANKEE BONDS - CORPS	14,652,884.67	1,218,113.70
06/30/2010	FIXED INCOME	ARCH WESTN FIN LLC GTD SR NT	INDUSTRIALS	4,656,907.50	44,554.49
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO DEB	INDUSTRIALS	5,182,981.74	-106,078.74
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO DEB	INDUSTRIALS	7,523,228.85	1,057,494.13
06/30/2010	FIXED INCOME	ARGENTINA (REPUBLIC OF)	SOVEREIGN DEBT	728,341.39	-4,836.17
06/30/2010	FIXED INCOME	ARGENTINA REP DISC BD	SOVEREIGN DEBT	1,049,108.19	-168,507.36
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	7,038,474.67	270,602.34
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	3,413,464.81	343,624.37
06/30/2010	FIXED INCOME	ARROW ELECTONICS INC	INDUSTRIALS	2,096,335.76	66,955.76
06/30/2010	FIXED INCOME	ASBURY AUTOMOTIVE GROUP INC SR	INDUSTRIALS	585,170.44	100,292.79
06/30/2010	FIXED INCOME	ASBURY AUTOMOTIVE GRP INC	INDUSTRIALS	2,542,804.72	306,812.50
06/30/2010	FIXED INCOME	ASHLAND INC	BANKS & FINANCE	2,690,701.08	-17,500.00
06/30/2010	FIXED INCOME	ASHMORE ENERGY TERM LOAN B/LC	TERM LOANS	547,448.53	0.00
06/30/2010	FIXED INCOME	ASHTON WOODS USA LLC/ASHT 144A	BANKS & FINANCE	5,736.50	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL BD	SUPRANATIONALS	4,635,043.33	644,560.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL MEDIUM	SUPRANATIONALS	5,103,644.44	45,300.00
06/30/2010	FIXED INCOME	ASPECT SOLFWARE 5/10 TLB	TERM LOANS	438,447.23	0.00
06/30/2010	FIXED INCOME	ASSET BACKED FDG 05-WF1 A-2C	HOME EQUITY	366,976.62	39,380.65
06/30/2010	FIXED INCOME	ASSOC CORP NA BDS	BANKS & FINANCE	22,600,115.86	1,516,265.86
06/30/2010	FIXED INCOME	ASSURANT INC SR NT	BANKS & FINANCE	254,534.01	-13,111.99
06/30/2010	FIXED INCOME	ASTRAZENECA PLC NT	YANKEE BONDS - CORPS	2,441,989.37	294,806.04

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AT & T INC GLOBAL NT	UTILITIES	4,900,159.88	380,907.98
06/30/2010	FIXED INCOME	AT&T BROADBAND CORP NT	UTILITIES	4,155,373.80	68,591.82
06/30/2010	FIXED INCOME	AT&T INC	UTILITIES	5,221,821.10	517,526.51
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	12,226,135.45	1,002,786.47
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	1,142,064.00	17,049.56
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	4,712,059.47	197,929.41
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	7,133,738.62	1,492,746.42
06/30/2010	FIXED INCOME	AT&T MOBILITY LLC	UTILITIES	45,070,710.62	544,349.57
06/30/2010	FIXED INCOME	AT&T WIRELESS SVCS INC SR NT	UTILITIES	4,529,696.75	495,530.08
06/30/2010	FIXED INCOME	ATLANTIC RICHFIELD CO DEB	INDUSTRIALS	1,826,924.17	-327,267.50
06/30/2010	FIXED INCOME	AURORA DIAGNOSTICS LLC 510 TLB	TERM LOANS	1,470,781.25	-7,500.00
06/30/2010	FIXED INCOME	AUTONATION INC	INDUSTRIALS	1,928,914.38	231.60
06/30/2010	FIXED INCOME	AUTOZONE INC	INDUSTRIALS	2,828,538.87	263,279.15
06/30/2010	FIXED INCOME	AUTOZONE INC SR NT	INDUSTRIALS	328,027.30	18,792.47
06/30/2010	FIXED INCOME	AVERY DENNISON CORP	INDUSTRIALS	2,168,087.05	146,175.38
06/30/2010	FIXED INCOME	AVIS BUDGET CAR RENTAL LLC / A	INDUSTRIALS	2,264,766.67	-11,125.00
06/30/2010	FIXED INCOME	AVIS BUDGET CAR RENTAL LLC / A	INDUSTRIALS	1,458,364.58	18,750.00
06/30/2010	FIXED INCOME	AVISTA CORP	UTILITIES	2,128,609.00	107,584.00
06/30/2010	FIXED INCOME	AXA FINL INC SR NT	BANKS & FINANCE	622,123.00	-103,665.60
06/30/2010	FIXED INCOME	AXCAN INTERMEDIATE HOLDINGS	INDUSTRIALS	5,516,875.00	165,650.00
06/30/2010	FIXED INCOME	B&G FOODS INC	INDUSTRIALS	4,281,921.88	18,491.51
06/30/2010	FIXED INCOME	BA CR CARD MASTER 06-11 CL A	CARDS	15,098,020.89	518,005.41
06/30/2010	FIXED INCOME	BA CR CARD TR 06-A12 CL A12	CARDS	28,398,947.74	224,850.94
06/30/2010	FIXED INCOME	BA CR CARD TR 06-A14 CL A	CARDS	9,878,320.84	236,265.62
06/30/2010	FIXED INCOME	BA CR CARD TR 2006-9 NT CL A	CARDS	899,882.88	13,098.37
06/30/2010	FIXED INCOME	BAAT 2009-2A A4	CARS	1,245,572.00	22,393.50
06/30/2010	FIXED INCOME	BAC CAP TR XI GTD CAP SECS	BANKS & FINANCE	866,053.07	138,029.60
06/30/2010	FIXED INCOME	BAC CAP TR XIV PFD HYBRID NT	BANKS & FINANCE	691,887.41	-278,320.00
06/30/2010	FIXED INCOME	BACCT 2007-A6 A6	CARDS	14,784,331.27	587,850.00
06/30/2010	FIXED INCOME	BACCT 2010-A1 A1	CMO CORPORATE	12,520,366.33	-33,257.50
06/30/2010	FIXED INCOME	BAFC 2005-6 1A5	CMO CORPORATE	3,565,520.22	-5,701.03
06/30/2010	FIXED INCOME	BALDOR ELECTRIC CO	INDUSTRIALS	3,128,019.17	106,435.44
06/30/2010	FIXED INCOME	BALL CORP	INDUSTRIALS	3,284,900.00	3,837.50
06/30/2010	FIXED INCOME	BALL CORP	INDUSTRIALS	4,679,959.38	45,500.00
06/30/2010	FIXED INCOME	BALL 2009-FDG A	COMMERCIAL MORTGAGES	3,260,057.50	92,901.18
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-1 A4	COMMERCIAL MORTGAGES	835,442.45	33,123.79
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-4 A3	COMMERCIAL MORTGAGES	116,632.63	-1,232.03
06/30/2010	FIXED INCOME	BANC AMER COML MTG 01-PB1 A2	COMMERCIAL MORTGAGES	34,849,781.87	390,261.11
06/30/2010	FIXED INCOME	BANC AMER COML MTG 01-1 CL A 2	COMMERCIAL MORTGAGES	388,138.36	-38,860.50
06/30/2010	FIXED INCOME	BANC AMER COML MTG 01-3 CL A2	COMMERCIAL MORTGAGES	17,854,487.29	-185,633.21

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BANC AMER COML MTG 02 PB2 A4	COMMERCIAL MORTGAGES	18,516,502.32	-250,890.26
06/30/2010	FIXED INCOME	BANC AMER COML MTG 02 2 A 3	COMMERCIAL MORTGAGES	27,094,200.22	771,458.16
06/30/2010	FIXED INCOME	BANC AMER COML MTG 03 1 A1	COMMERCIAL MORTGAGES	6,548,484.19	287,925.11
06/30/2010	FIXED INCOME	BANC AMER COML MTG 03 1 A2	COMMERCIAL MORTGAGES	2,101,174.05	9,052.38
06/30/2010	FIXED INCOME	BANC AMER COML MTG 03-2 A-4	COMMERCIAL MORTGAGES	6,647,227.70	71,360.45
06/30/2010	FIXED INCOME	BANC AMER COML MTG 05-1 A-5	COMMERCIAL MORTGAGES	17,987,914.36	1,061,333.35
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06-3 M	COMMERCIAL MORTGAGES	4,337,105.63	331,873.75
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06-5 CL A4	COMMERCIAL MORTGAGES	10,885,614.04	225,810.88
06/30/2010	FIXED INCOME	BANC AMER COML MTG 07-3 CL A3	COMMERCIAL MORTGAGES	177,433.23	49,391.88
06/30/2010	FIXED INCOME	BANC AMER COML 07 4 CL A-4	COMMERCIAL MORTGAGES	25,929,279.21	2,700,167.75
06/30/2010	FIXED INCOME	BANC AMER COML 07-1 CL A3	COMMERCIAL MORTGAGES	29,780,293.65	7,343,277.44
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-M	COMMERCIAL MORTGAGES	5,899,066.59	-2,184,989.30
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-2	COMMERCIAL MORTGAGES	33,704,495.48	483,556.48
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-4	COMMERCIAL MORTGAGES	1,400,699.23	82,875.15
06/30/2010	FIXED INCOME	BANC AMER COML 07-3 CL A-4	COMMERCIAL MORTGAGES	17,717,066.61	522,481.41
06/30/2010	FIXED INCOME	BANC AMER COML 08-1 CL A-4	CMO CORPORATE	5,525,326.17	1,105,728.23
06/30/2010	FIXED INCOME	BANC AMER COML 2005-5 CTF A4	COMMERCIAL MORTGAGES	1,099,699.66	97,559.97
06/30/2010	FIXED INCOME	BANC AMER FDG CORP 03-1 MTG A1	CMO CORPORATE	706,348.82	38,676.08
06/30/2010	FIXED INCOME	BANC AMER 06-8T2 A-2	CMO CORPORATE	18,645.42	4,125.21
06/30/2010	FIXED INCOME	BANC AMER 2005-4 CL A5B	COMMERCIAL MORTGAGES	15,339,209.08	-1,540,995.81
06/30/2010	FIXED INCOME	BANC AMER 2005-4CL A4	COMMERCIAL MORTGAGES	17,802,589.15	211,334.33
06/30/2010	FIXED INCOME	BANC OF AMERICA COMMERCIA 1 A4	COMMERCIAL MORTGAGES	4,912,301.91	859,116.82
06/30/2010	FIXED INCOME	BANC ONE CORP 7.750% 7/15/2025	BANKS & FINANCE	6,254,545.71	-33,952.32
06/30/2010	FIXED INCOME	BANCO CENTROAMERICANO	SUPRANATIONALS	3,932,325.33	141,540.05
06/30/2010	FIXED INCOME	BANCO DO BRASIL (CAYMAN)	YANKEE BONDS - CORPS	106,028.00	428.00
06/30/2010	FIXED INCOME	BANCO NAC DE DESEN ECONO	SOVEREIGN DEBT	235,434.13	3,755.00
06/30/2010	FIXED INCOME	BANCO NAC DE DESEN ECONO	SOVEREIGN DEBT	209,777.17	-2,346.00
06/30/2010	FIXED INCOME	BANCOLOMBIA SA CNV PFD COP500	COLOMBIA	1,925,977.50	533,204.11
06/30/2010	FIXED INCOME	BANK AMER CORP MEDIUM TERM NTS	BANKS & FINANCE	4,643,819.78	146,142.90
06/30/2010	FIXED INCOME	BANK AMER CORP MTN SER L	BANKS & FINANCE	5,535,301.95	137,772.12
06/30/2010	FIXED INCOME	BANK AMER CORP NT	BANKS & FINANCE	41,872,197.56	-125,758.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	1,343,202.74	-1,872.95
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	5,273,127.33	86,465.50
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	3,742,274.87	193,437.23
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	5,823,267.61	169,617.57
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT FLTG RATE	BANKS & FINANCE	4,900,529.33	-102,350.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB NT	BANKS & FINANCE	5,056,205.89	-881,181.12
06/30/2010	FIXED INCOME	BANK AMER FDG CORP MED TERM	BANKS & FINANCE	3,565,383.78	147,001.11
06/30/2010	FIXED INCOME	BANK NEW YORK INC MEDIUM TERM	BANKS & FINANCE	2,215,928.66	193,163.95
06/30/2010	FIXED INCOME	BANK OF AMERICA COML 06-2 A4	INTEREST ONLY	19,492,197.20	656,771.53

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	9,820,014.65	286,841.95
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	10,221,476.53	479,340.34
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	9,652,829.16	1,044,612.94
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	50,475,918.01	449,898.96
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	13,339,186.34	143,336.54
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	10,230,524.33	637,727.41
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP SER K	BANKS & FINANCE	33,305.70	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA NA	BANKS & FINANCE	954,459.43	239,782.76
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	BANKS & FINANCE	16,315,416.46	1,206,816.46
06/30/2010	FIXED INCOME	BANK OF NOVA SCOTIA	YANKEE BONDS - CORPS	4,413,107.98	45,232.12
06/30/2010	FIXED INCOME	BANK OF NOVA SCOTIA	YANKEE BONDS - CORPS	2,902,349.91	49,718.38
06/30/2010	FIXED INCOME	BANK OF THE WEST SAN FRANCISCO	BANKS & FINANCE	3,149,924.31	80,859.43
06/30/2010	FIXED INCOME	BANK ONE CAP III PFD	BANKS & FINANCE	3,591,146.24	580,056.24
06/30/2010	FIXED INCOME	BANK ONE CORP SUB NT	BANKS & FINANCE	651,275.14	16,931.24
06/30/2010	FIXED INCOME	BANK ONE CORP SUB NT	BANKS & FINANCE	1,348,454.25	-234,275.60
06/30/2010	FIXED INCOME	BANKAMERICA CAP II NTS	BANKS & FINANCE	1,333,771.11	3,425.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	21,249,260.38	1,217,411.69
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	2,225,799.23	117,327.43
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	1,796,508.02	-8,071.80
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	14,473,679.68	91,065.51
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	2,031,497.12	13,397.12
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	1,948,512.50	127,875.00
06/30/2010	FIXED INCOME	BARRICK AUSTRALIA FINANC	YANKEE BONDS - CORPS	5,805,377.23	346,264.07
06/30/2010	FIXED INCOME	BARRICK GOLD CORP NT	YANKEE BONDS - CORPS	4,495,559.16	782,460.96
06/30/2010	FIXED INCOME	BARRICK GOLD FINANCECO LLC GTD	INDUSTRIALS	3,876,761.51	416,191.45
06/30/2010	FIXED INCOME	BASIC ENERGY SERVICES INC	INDUSTRIALS	703,982.30	0.00
06/30/2010	FIXED INCOME	BASS PRO GROUP TLB	TERM LOANS	324,753.60	0.00
06/30/2010	FIXED INCOME	BAUSCH & LOMB DELAY-DRAW TL	TERM LOANS	1,058,172.04	0.00
06/30/2010	FIXED INCOME	BAXTER INTERNATIONAL INC	INDUSTRIALS	1,248,234.18	70,878.23
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	9,196,287.57	1,087,121.57
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	556,300.46	35,896.39
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	2,265,726.97	262,628.64
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	7,325,075.14	371,456.40
06/30/2010	FIXED INCOME	BB&T CORP SUB NT	BANKS & FINANCE	652,834.76	35,829.83
06/30/2010	FIXED INCOME	BB&T CORPORATION	BANKS & FINANCE	20,296,651.28	423,157.42
06/30/2010	FIXED INCOME	BB&T CORPORATION	BANKS & FINANCE	14,553,159.60	439,619.60
06/30/2010	FIXED INCOME	BBVA BANCOMER SA TEXAS	YANKEE BONDS - CORPS	256,123.09	-4,950.49
06/30/2010	FIXED INCOME	BCRR 2009-1 1A1	COMMERCIAL MORTGAGES	2,025,117.82	25,166.44
06/30/2010	FIXED INCOME	BE AEROSPACE INC SR NT	INDUSTRIALS	7,505,475.00	137,070.84
06/30/2010	FIXED INCOME	BEAR STEARN COML MTG 00-WF2 A2	COMMERCIAL MORTGAGES	69,065.02	-10,822.48

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BEAR STEARNS ALT A 05-2 IIA4	CMO CORPORATE	189,329.43	-12,938.37
06/30/2010	FIXED INCOME	BEAR STEARNS ARM TR 04-10 I2A3	CMO CORPORATE	287,322.07	14,306.84
06/30/2010	FIXED INCOME	BEAR STEARNS COML 02-TOP6 A 2	CMO CORPORATE	634,199.06	-38,372.25
06/30/2010	FIXED INCOME	BEAR STEARNS COML 02-TOP8 A2	COMMERCIAL MORTGAGES	631,532.39	20,589.76
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR4 A3	CMO CORPORATE	534,295.23	8,825.06
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR6	COMMERCIAL MORTGAGES	7,387,848.93	1,210,304.78
06/30/2010	FIXED INCOME	BEAR STEARNS COML 05-TOP18 A-4	CMO CORPORATE	17,111,561.88	1,332,392.75
06/30/2010	FIXED INCOME	BEAR STEARNS COML 07-PW17 A4	COMMERCIAL MORTGAGES	12,568,729.00	1,429,568.53
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC	BANKS & FINANCE	5,726,306.98	716,362.73
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC GLOBAL NT	BANKS & FINANCE	1,325,564.50	-5,835.70
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC SR NT	BANKS & FINANCE	4,116,378.82	372,389.87
06/30/2010	FIXED INCOME	BEAR STEARNS COS LLC	BANKS & FINANCE	5,490,134.47	147,536.72
06/30/2010	FIXED INCOME	BEAR STEARNS COS LLC/THE	BANKS & FINANCE	14,974,384.92	1,854,563.27
06/30/2010	FIXED INCOME	BEAR STEARNS 05-PWR9 CL A-3	COMMERCIAL MORTGAGES	23,772,767.07	6,054,716.07
06/30/2010	FIXED INCOME	BEAR STEARNS 06 CL A-4	COMMERCIAL MORTGAGES	17,855,358.93	1,785,591.94
06/30/2010	FIXED INCOME	BEAR STEARNS 06-HE10 CL 1A1	HOME EQUITY	134,239.56	10,007.17
06/30/2010	FIXED INCOME	BEAR STEARNS 07 TOP28 CL A-4	COMMERCIAL MORTGAGES	5,256,361.25	1,897,296.25
06/30/2010	FIXED INCOME	BEAR STEARNS 07-HE6 CL 1-A-1	CMO CORPORATE	2,511,046.69	-683,914.15
06/30/2010	FIXED INCOME	BEAR STEARNS 07-PW15 CL A4	COMMERCIAL MORTGAGES	5,983,666.14	482,948.64
06/30/2010	FIXED INCOME	BELDEN & BLAKE CORP SR SECD NT	INDUSTRIALS	722,627.61	0.00
06/30/2010	FIXED INCOME	BELDEN INC	INDUSTRIALS	2,866,831.53	-55,693.75
06/30/2010	FIXED INCOME	BELLA VISTA MTG TR 2004-2 1A1	CMO CORPORATE	1,602,347.50	-85,641.52
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	289,145.57	9,470.10
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	7,952,485.81	696,322.82
06/30/2010	FIXED INCOME	BELLSOUTH TELECOMMUNICAT BNDS	UTILITIES	5,394,892.50	185,674.98
06/30/2010	FIXED INCOME	BELO CORP	INDUSTRIALS	1,556,583.33	62,744.25
06/30/2010	FIXED INCOME	BELVOIR LD LLC MILITARY 144A I	INDUSTRIALS	1,390,228.61	-194,170.90
06/30/2010	FIXED INCOME	BERKLEY W R CORP SR NT	BANKS & FINANCE	1,758,009.87	-32,866.76
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN	BANKS & FINANCE	3,003,263.50	480.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN	BANKS & FINANCE	856,509.93	41,557.23
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN CORP	BANKS & FINANCE	3,701,354.19	285,585.75
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY INC DEL NT	BANKS & FINANCE	3,157,035.08	199,189.72
06/30/2010	FIXED INCOME	BERKSHIRE HATHWAY FIN	BANKS & FINANCE	459,568.10	23,181.17
06/30/2010	FIXED INCOME	BERKSHIRE HATHWY BRK	BANKS & FINANCE	12,624,170.19	353,286.98
06/30/2010	FIXED INCOME	BERRY PETROLEUM CO	INDUSTRIALS	559,792.91	0.00
06/30/2010	FIXED INCOME	BERRY PLASTICS CORP SR SECD NT	INDUSTRIALS	4,887,367.74	289,499.41
06/30/2010	FIXED INCOME	BERRY PLASTICS HOLDING CORP TL	TERM LOANS	1,021,311.79	0.00
06/30/2010	FIXED INCOME	BHP FIN USA LTD GTD DEB	YANKEE BONDS - CORPS	5,993,764.98	-171,247.54
06/30/2010	FIXED INCOME	BIG WEST OIL (2/10) EXIT TLB	TERM LOANS	341,275.00	6,975.00
06/30/2010	FIXED INCOME	BIO-RAD LABS	INDUSTRIALS	2,398,625.00	135,000.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BIOGEN IDEC INC SR NT	INDUSTRIALS	5,875,753.53	801,970.20
06/30/2010	FIXED INCOME	BIOMET INC	INDUSTRIALS	4,634,440.50	588,900.35
06/30/2010	FIXED INCOME	BIOMET INC	INDUSTRIALS	1,896,737.53	100,025.20
06/30/2010	FIXED INCOME	BIOMET INC	INDUSTRIALS	8,323,451.63	504,134.52
06/30/2010	FIXED INCOME	BIOMET INC TERM LOAN B	TERM LOANS	2,002,978.18	83,500.18
06/30/2010	FIXED INCOME	BJ SVCS CO SR NT	INDUSTRIALS	2,235,521.86	234,661.86
06/30/2010	FIXED INCOME	BL FREESCALE TLB	TERM LOANS	1,554,787.96	185,456.72
06/30/2010	FIXED INCOME	BLOCK FINL CORP GTD NT	BANKS & FINANCE	3,629,887.69	-108,161.41
06/30/2010	FIXED INCOME	BLYTH INC SR NT	INDUSTRIALS	2,484,781.25	120,806.25
06/30/2010	FIXED INCOME	BNP PARIBAS	YANKEE BONDS - CORPS	3,475,422.60	-47,994.34
06/30/2010	FIXED INCOME	BOAMS 2005-H 2A3	CMO CORPORATE	2,568,109.01	134,906.78
06/30/2010	FIXED INCOME	BOEING CAP CORP SR NT	BANKS & FINANCE	5,269,366.67	-329,548.77
06/30/2010	FIXED INCOME	BOEING CAPITAL CORP	BANKS & FINANCE	22,783,620.97	761,636.78
06/30/2010	FIXED INCOME	BOEING CAPITAL CORP	BANKS & FINANCE	1,893,817.04	130,437.32
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	1,146,164.09	147,169.65
06/30/2010	FIXED INCOME	BOEING CO/THE	INDUSTRIALS	4,210,065.90	409,918.47
06/30/2010	FIXED INCOME	BOLIVARIAN REP OF VZLA	SOVEREIGN DEBT	90,915.17	-22,846.80
06/30/2010	FIXED INCOME	BON TON DEPT STORES INC SR NT	INDUSTRIALS	1,545,263.20	-6,562.50
06/30/2010	FIXED INCOME	BOSTON PROPERTIES LP	BANKS & FINANCE	5,189,845.07	209,756.27
06/30/2010	FIXED INCOME	BOSTON SCIENTIFIC CORP	INDUSTRIALS	5,651,404.97	-20,332.70
06/30/2010	FIXED INCOME	BOSTON SCIENTIFIC CORP	INDUSTRIALS	12,546,659.31	-28,757.70
06/30/2010	FIXED INCOME	BOSTON SCIENTIFIC CORP NT	INDUSTRIALS	1,918,593.91	53,814.80
06/30/2010	FIXED INCOME	BOSTON SCIENTIFIC CORP NT	INDUSTRIALS	2,043,681.18	-86,361.60
06/30/2010	FIXED INCOME	BOTTLING GROUP LLC SR NT	INDUSTRIALS	5,178,397.50	623,047.50
06/30/2010	FIXED INCOME	BOWATER CDA FINANCE CORP	YANKEE BONDS - CORPS	1,716.60	0.00
06/30/2010	FIXED INCOME	BOWATER INC DEB	INDUSTRIALS	1,221,000.00	-1,965,107.14
06/30/2010	FIXED INCOME	BOYD GAMING CORP	INDUSTRIALS	1,333,875.00	107,460.00
06/30/2010	FIXED INCOME	BOYD GAMING CORP	INDUSTRIALS	433,141.78	11,222.99
06/30/2010	FIXED INCOME	BP CAP MKTS P L C GTD NT	BANKS & FINANCE	1,699,291.67	-324,640.00
06/30/2010	FIXED INCOME	BP CAP MKTS P L C GTD NT	BANKS & FINANCE	3,587,458.86	-775,840.90
06/30/2010	FIXED INCOME	BP CAPITAL MARKETS PLC	YANKEE BONDS - CORPS	6,084,652.50	-502,599.00
06/30/2010	FIXED INCOME	BP CAPITAL MARKETS PLC	YANKEE BONDS - CORPS	2,596,010.42	-420,000.00
06/30/2010	FIXED INCOME	BRAND ENERGY & INFRASTRUCTURE	TERM LOANS	443,423.71	0.00
06/30/2010	FIXED INCOME	BRANDYWINE OPER PARTNERSHIP	BANKS & FINANCE	2,067,051.25	19,983.70
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP	SOVEREIGN DEBT	517,883.33	-1,150.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP	SOVEREIGN DEBT	1,837,948.36	84,263.12
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	678,125.00	773.50
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	11,867,544.62	1,311,725.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GLOBAL	SOVEREIGN DEBT	16,390,372.69	984,894.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE US & GLOBAL	SOVEREIGN DEBT	468,235.63	-465.00



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BRICKMAN GROUP HLDG HYBRID TLB	TERM LOANS	116.04	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO DEBS	INDUSTRIALS	3,229,366.12	325,229.07
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO NT	INDUSTRIALS	1,167,847.34	192,089.01
06/30/2010	FIXED INCOME	BRISTOW GROUP INC	INDUSTRIALS	1,221,354.17	-71,875.00
06/30/2010	FIXED INCOME	BRITISH COLUMBIA PROV CDA GBL	SOVEREIGN DEBT	1,334,629.02	110,892.50
06/30/2010	FIXED INCOME	BRITISH COLUMBIA PROV OF	SOVEREIGN DEBT	3,626,478.33	123,970.00
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS NT	YANKEE BONDS - CORPS	5,191,377.78	-885,838.82
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	11,756,057.52	517,938.08
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	6,444,030.57	-165,539.69
06/30/2010	FIXED INCOME	BROOKFIELD ASSET MGMT INC NT	BANKS & FINANCE	2,034,174.85	18,308.18
06/30/2010	FIXED INCOME	BROWN FORMAN CORP	INDUSTRIALS	598,971.01	44,611.54
06/30/2010	FIXED INCOME	BROWNING-FERRIS	INDUSTRIALS	1,223,657.99	60,937.72
06/30/2010	FIXED INCOME	BUCKEYE PARTNERS L P NT	INDUSTRIALS	2,825,734.65	139,228.23
06/30/2010	FIXED INCOME	BUNGE LIMITED FINANCE CO	INDUSTRIALS	11,938.61	1,901.13
06/30/2010	FIXED INCOME	BUNGE LTD FIN CORP GTD SR NT	INDUSTRIALS	2,138,476.95	263,892.52
06/30/2010	FIXED INCOME	BURLINGTN NORTH SANTA FE	INDUSTRIALS	5,098,410.89	290,890.14
06/30/2010	FIXED INCOME	BURLINGTON NORTH SANTA FE DEB	INDUSTRIALS	14,142,938.44	521,101.00
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE COR	INDUSTRIALS	5,581,938.58	537,355.25
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE COR	INDUSTRIALS	1,000,563.12	52,055.12
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE DEB	INDUSTRIALS	2,929,056.97	84,088.20
06/30/2010	FIXED INCOME	BURLINGTON NOTHN SANTA FE CORP	INDUSTRIALS	3,479,384.43	285,066.58
06/30/2010	FIXED INCOME	BURLINGTON RES INC DEB	INDUSTRIALS	6,005,911.11	269,650.00
06/30/2010	FIXED INCOME	BURLINGTON RESOURCES FINANCE	INDUSTRIALS	724,976.53	-6,687.47
06/30/2010	FIXED INCOME	C BASS 2007-CB4 P/T CL A-2B	HOME EQUITY	1,444,566.97	-1,017,117.51
06/30/2010	FIXED INCOME	CA INC	INDUSTRIALS	1,058,945.26	62,846.09
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	8,134,841.25	728,767.25
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	6,189,915.00	493,417.50
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	6,064,721.50	188,123.50
06/30/2010	FIXED INCOME	CALLIDUS DEBT CL A-1T 144A	YANKEE BONDS - CORPS	16,674,348.17	157,241.86
06/30/2010	FIXED INCOME	CALPINE CORP ESCROW	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	CALPINE CORP ESCROW	BANKS & FINANCE	0.00	0.00
06/30/2010	FIXED INCOME	CALPINE CORP TL	TERM LOANS	306.08	0.00
06/30/2010	FIXED INCOME	CAMERON INTL CORP SR NT	INDUSTRIALS	2,118,398.91	9,377.49
06/30/2010	FIXED INCOME	CAMPBELL SOUP CO	INDUSTRIALS	3,207,311.73	170,741.73
06/30/2010	FIXED INCOME	CANADA GOVERNMENT	SOVEREIGN DEBT	10,388,309.16	372,580.00
06/30/2010	FIXED INCOME	CANADA MTG & HSG CORP BD	SOVEREIGN DEBT	3,936,509.50	48,856.50
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	5,424,367.53	623,672.86
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	3,399,807.22	299,679.04
06/30/2010	FIXED INCOME	CANADIAN NATL RES LTD NT	YANKEE BONDS - CORPS	1,878,705.77	204,750.77
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	11,622,363.50	1,550,613.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	2,300,014.27	296,647.60
06/30/2010	FIXED INCOME	CANADIAN NATURAL RESOURCES LT	YANKEE BONDS - CORPS	982,012.09	18,751.09
06/30/2010	FIXED INCOME	CAPITAL ONE BANK USA NA	BANKS & FINANCE	1,228,286.53	110,308.02
06/30/2010	FIXED INCOME	CAPITAL ONE CAPITAL V	BANKS & FINANCE	2,543,126.89	-206,400.15
06/30/2010	FIXED INCOME	CAPITAL ONE CAPITAL VI	BANKS & FINANCE	1,759,933.15	12,334.63
06/30/2010	FIXED INCOME	CAPITAL ONE FINANCIAL CO	BANKS & FINANCE	5,156,536.78	-70,774.47
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP SR NT	BANKS & FINANCE	2,646,226.61	100,918.28
06/30/2010	FIXED INCOME	CAPITAL ONE 07-5 CL A	CARDS	4,606,479.34	318,648.00
06/30/2010	FIXED INCOME	CARDTRONICS INC SR SUB NT	INDUSTRIALS	266,460.83	10,200.00
06/30/2010	FIXED INCOME	CARDTRONICS INC SR SUB NT	INDUSTRIALS	914,326.39	32,813.08
06/30/2010	FIXED INCOME	CAREFUSION CORP	INDUSTRIALS	6,790,611.85	254,275.22
06/30/2010	FIXED INCOME	CARMIKE CINEMAS 1/10 TLB	TERM LOANS	691,669.74	0.00
06/30/2010	FIXED INCOME	CAROLINA PWR & LT CO 1ST MTG	UTILITIES	558,465.02	37,101.88
06/30/2010	FIXED INCOME	CASCADES INC	YANKEE BONDS - CORPS	1,460,936.25	-25,187.50
06/30/2010	FIXED INCOME	CASCADES INC	YANKEE BONDS - CORPS	3,564,446.67	-8,606.80
06/30/2010	FIXED INCOME	CASE NEW HOLLAND INC	INDUSTRIALS	2,418,030.18	44,250.00
06/30/2010	FIXED INCOME	CASELLA WASTE SYSTEMS INC	INDUSTRIALS	2,081,250.00	-50,950.00
06/30/2010	FIXED INCOME	CASTLE HILL III A-1A 144A 3C7	OTHER	7,707,605.93	167,350.73
06/30/2010	FIXED INCOME	CATERPILLAR FINL MTN #TR00780	BANKS & FINANCE	6,140,948.81	760,790.75
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS #TR00799	BANKS & FINANCE	30,164,311.11	1,571,822.33
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	732,201.63	60,796.10
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	1,517,912.65	173,810.21
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	7,664,764.88	897,368.06
06/30/2010	FIXED INCOME	CATERPILLAR INC DEB	INDUSTRIALS	6,414,833.78	149,097.53
06/30/2010	FIXED INCOME	CATERPILLAR INC NT	INDUSTRIALS	3,519,988.86	511,375.53
06/30/2010	FIXED INCOME	CBA COML 04-1 144A IO	COMMERCIAL MORTGAGES	1,081,937.12	-51,163.80
06/30/2010	FIXED INCOME	CBS CORP	INDUSTRIALS	6,457,231.42	267,847.87
06/30/2010	FIXED INCOME	CBS CORP	INDUSTRIALS	2,555,334.82	580,954.26
06/30/2010	FIXED INCOME	CCCIT 2009-A3 A3	CARDS	6,829,850.47	94,905.47
06/30/2010	FIXED INCOME	CCCIT 2009-A5 A5	CARDS	15,572,385.00	329,247.50
06/30/2010	FIXED INCOME	CCH II LLC / CCH II CAPITAL CO	INDUSTRIALS	4,510,290.24	-114,006.25
06/30/2010	FIXED INCOME	CCM MERGER INC MOTORCITY TLB	TERM LOANS	2,060,945.06	31,001.79
06/30/2010	FIXED INCOME	CD 2005 C1 2005-C1 CL A4	CMO CORPORATE	26,859,493.71	2,428,696.62
06/30/2010	FIXED INCOME	CD 2006-CD2 COML 2006-CD2 A4	COMMERCIAL MORTGAGES	3,600,030.51	257,230.25
06/30/2010	FIXED INCOME	CDC COML MTG TR 02-FX1 CL B	COMMERCIAL MORTGAGES	13,529,050.25	400,428.79
06/30/2010	FIXED INCOME	CDW CORP TLB	TERM LOANS	4,699.85	0.00
06/30/2010	FIXED INCOME	CEDAR FAIR LP	INDUSTRIALS	185,772.70	0.00
06/30/2010	FIXED INCOME	CEDAR FAIR LP (US BORROWER)	TERM LOANS	51,370.82	-168,941.73
06/30/2010	FIXED INCOME	CEDAR FAIR LP EXTENDED TLB	TERM LOANS	140.19	0.02
06/30/2010	FIXED INCOME	CELLCO PART/VERI WIRELSS	INDUSTRIALS	10,490,708.50	255,102.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CELLCO PART/VERI WIRELSS	INDUSTRIALS	26,106,629.12	4,488,153.86
06/30/2010	FIXED INCOME	CEMEX FINANCE LLC	BANKS & FINANCE	184,202.36	3,800.00
06/30/2010	FIXED INCOME	CENOVUS ENERGY INC	INDUSTRIALS	-140,587.20	-1,036.10
06/30/2010	FIXED INCOME	CENTEL CAP CORP NTS	BANKS & FINANCE	18,978,857.45	2,198,750.05
06/30/2010	FIXED INCOME	CENTENE CORP DEL SR NT	INDUSTRIALS	4,305,650.63	83,662.58
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY INC SR NT	UTILITIES	5,186,788.25	-283,510.50
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY RES CORP SR	INDUSTRIALS	2,170,531.85	171,778.52
06/30/2010	FIXED INCOME	CENTEX HOME EQ LN 03-A AF-4	HOME EQUITY	69,200.81	-924.45
06/30/2010	FIXED INCOME	CENTRAL GARDEN & PET CO	INDUSTRIALS	3,275,209.58	-45,306.25
06/30/2010	FIXED INCOME	CENVEO CORP	INDUSTRIALS	2,101,545.35	-69,651.10
06/30/2010	FIXED INCOME	CENVEO CORP DELAYED DRAW TL	TERM LOANS	41.16	0.00
06/30/2010	FIXED INCOME	CENVEO CORP SR SUB NT	INDUSTRIALS	1,449,843.75	18,750.00
06/30/2010	FIXED INCOME	CENVEO CORPORATION TLC	TERM LOANS	0.13	0.01
06/30/2010	FIXED INCOME	CENVEO CORPORATION TLC	TERM LOANS	1,162.95	0.00
06/30/2010	FIXED INCOME	CERIDIAN CORP NEW SR TOGGLE NT	INDUSTRIALS	252,549.55	0.00
06/30/2010	FIXED INCOME	CF INDUSTRIES INC	INDUSTRIALS	4,643,779.93	81,502.21
06/30/2010	FIXED INCOME	CF INDUSTRIES INC	INDUSTRIALS	3,265,376.85	53,025.00
06/30/2010	FIXED INCOME	CGCMT 2007-C6 A4	COMMERCIAL MORTGAGES	24,001,306.08	1,695,082.77
06/30/2010	FIXED INCOME	CHAPARRAL ENERGY INC SR NT	INDUSTRIALS	937,083.33	10,000.00
06/30/2010	FIXED INCOME	CHARTER COMM HOLDING EXT TLB	TERM LOANS	1,714,982.53	0.00
06/30/2010	FIXED INCOME	CHARTER COMM OPERATING TL B	TERM LOANS	222,646.48	0.02
06/30/2010	FIXED INCOME	CHASE CAP II CAP SECS SER B	BANKS & FINANCE	1,520,479.83	558,105.80
06/30/2010	FIXED INCOME	CHASE FDG MTG LN 03-5 CL 1A-4	HOME EQUITY	191,668.93	-2,374.35
06/30/2010	FIXED INCOME	CHASE FDG MTG LN 04-2 CL IA-4	HOME EQUITY	132,033.55	-2,964.81
06/30/2010	FIXED INCOME	CHASE FDG MTG 03-6 IIA-2	HOME EQUITY	1,120,793.61	88,765.67
06/30/2010	FIXED INCOME	CHASE ISSUANCE TR 06-2 B	CARDS	7,994,318.90	92,720.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE 07-17 CL A	CARDS	3,930,407.56	246,889.67
06/30/2010	FIXED INCOME	CHASE ISSUANCE 08-11 CL A	CARDS	19,236,216.00	1,895,301.50
06/30/2010	FIXED INCOME	CHASEFLEX TR SER 07-1 CL 2-A8	CMO CORPORATE	2,017,978.80	-39,498.66
06/30/2010	FIXED INCOME	CHASEFLEX TR SER 07-3 I-A2	CMO CORPORATE	15,131,834.29	-2,573,591.26
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP	INDUSTRIALS	2,302,486.15	45,775.36
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	2,043,585.29	314,625.00
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	1,502,156.01	146,768.75
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	14,603.64	0.00
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	2,152,983.02	23,429.01
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	36,704.40	0.00
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	3,582,520.25	115,609.54
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	13,240,015.56	672,152.31
06/30/2010	FIXED INCOME	CHEVRON CORP NT	INDUSTRIALS	4,462,807.12	186,707.12
06/30/2010	FIXED INCOME	CHG HOLDINGS INC PFD STK	US PREFERRED STOCK	0.00	-2,401,000.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CHICAGO ILL MET WTR RECLAMATIO	US TAXABLE MUNI BONDS	4,391,961.17	245,852.44
06/30/2010	FIXED INCOME	CHILE REP NT	SOVEREIGN DEBT	2,338,359.23	-124,287.07
06/30/2010	FIXED INCOME	CHL MTG P/T 2007-14 CL A-19	CMO CORPORATE	8,266,872.58	1,472,420.19
06/30/2010	FIXED INCOME	CHS/COMMUNITY HEALTH SYSTEMS I	INDUSTRIALS	8,663,162.78	223,885.15
06/30/2010	FIXED INCOME	CHUBB CORP DIRECTLY ISSUED SUB	BANKS & FINANCE	3,813,833.33	-178,480.00
06/30/2010	FIXED INCOME	CHUBB CORP NT	BANKS & FINANCE	640,928.40	-12,936.40
06/30/2010	FIXED INCOME	CHUBB CORP SR NT	BANKS & FINANCE	968,580.89	61,458.89
06/30/2010	FIXED INCOME	CIE GEN GEOPHYSIQUE	YANKEE BONDS - CORPS	513,569.44	22,740.00
06/30/2010	FIXED INCOME	CIGNA CORP	INDUSTRIALS	2,937,138.26	119,312.31
06/30/2010	FIXED INCOME	CIGNA CORP SR NT	BANKS & FINANCE	2,296,259.80	261,105.36
06/30/2010	FIXED INCOME	CIMAREX ENERGY CO SR NT	INDUSTRIALS	4,957,265.63	47,630.12
06/30/2010	FIXED INCOME	CINCINNATI BELL INC	INDUSTRIALS	1,539,885.42	-138,509.70
06/30/2010	FIXED INCOME	CINCINNATI BELL TEL COMPANY	UTILITIES	201,338.59	0.00
06/30/2010	FIXED INCOME	CINCINNATI BILL INC	INDUSTRIALS	142,862.50	-12,375.00
06/30/2010	FIXED INCOME	CISCO SYS INC SR NT	INDUSTRIALS	2,232,017.66	188,139.88
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	8,217,114.62	1,077,399.69
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	3,235,367.02	143,321.33
06/30/2010	FIXED INCOME	CIT GROUP INC NEW SECD SER A	BANKS & FINANCE	23,536,062.18	-864,869.92
06/30/2010	FIXED INCOME	CIT GROUP INC NEW SECD SER A	BANKS & FINANCE	4,843,204.88	289,708.94
06/30/2010	FIXED INCOME	CIT GROUP INC NEW SECD SER A	BANKS & FINANCE	447,573.06	121,192.45
06/30/2010	FIXED INCOME	CIT GROUP INC NEW SECD SER A	BANKS & FINANCE	96,349.80	0.00
06/30/2010	FIXED INCOME	CIT GROUP INC TLB	TERM LOANS	224,015.31	0.00
06/30/2010	FIXED INCOME	CIT HOME EQ LN TR 03 1 A 4	HOME EQUITY	132,265.20	-3,509.31
06/30/2010	FIXED INCOME	CITIBANK CR CARD 03-A7 A7	CARDS	328,985.50	33,901.50
06/30/2010	FIXED INCOME	CITIBANK CR CARD 06-C2 NT	CARDS	671,390.42	-6,703.13
06/30/2010	FIXED INCOME	CITIBANK CR CARD 07-B5	CARDS	5,380,221.17	-23,274.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 2005-A9	CARDS	7,907,441.94	1,311,392.98
06/30/2010	FIXED INCOME	CITIBANK NA	BANKS & FINANCE	26,365,336.09	552,078.36
06/30/2010	FIXED INCOME	CITIFINANCIAL MTG 03-4 AF-4	HOME EQUITY	91,779.63	-4,893.94
06/30/2010	FIXED INCOME	CITIGROUP CAPITAL XII	US PREFERRED STOCK	4,294,741.90	-2,202.50
06/30/2010	FIXED INCOME	CITIGROUP COML 06-C5 CL A-J	COMMERCIAL MORTGAGES	2,102,867.06	371,193.53
06/30/2010	FIXED INCOME	CITIGROUP COML 07 C6 CL A-M	INTEREST ONLY	3,415,959.03	443,053.12
06/30/2010	FIXED INCOME	CITIGROUP COML 08-C7 A-J	COMMERCIAL MORTGAGES	1,545,288.29	-76,817.99
06/30/2010	FIXED INCOME	CITIGROUP COML 08-C7 CL A-M	CMO CORPORATE	1,681,508.02	-32,031.25
06/30/2010	FIXED INCOME	CITIGROUP COML 08-C7 CL A4	CMO CORPORATE	5,324,922.49	507,498.95
06/30/2010	FIXED INCOME	CITIGROUP COMMERCIAL MOR C1 A4	COMMERCIAL MORTGAGES	751,083.85	8,740.54
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	15,600,879.39	498,377.83
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	3,711,521.31	104,078.12
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	21,133,379.25	459,423.05
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	47,567,797.24	1,110,218.77

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CITIGROUP GLOBAL MARKETS	YANKEE BONDS - CORPS	981,765.79	-52,930.38
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	7,749,196.13	227,656.65
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	13,889,251.52	19,089.70
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	14,789,263.47	241,992.62
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	1,339,377.75	50,979.53
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	15,445,718.59	553,358.63
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	2,916,439.52	507,768.47
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	14,971,453.57	1,761,229.15
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	13,864,189.26	745,412.59
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	7,382,826.80	184,464.38
06/30/2010	FIXED INCOME	CITIGROUP INC FDIC GTD TGLP GT	BANKS & FINANCE	16,078,635.92	432,695.87
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	3,027,613.57	149,696.57
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	4,149,573.89	72,800.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	9,205,752.26	595,751.49
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	10,761,279.97	682,333.14
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	4,944,050.45	731,650.05
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	3,489,629.80	-744,275.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	7,501,336.90	321,180.13
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	1,162,994.13	-184,645.24
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	2,879,506.18	-457,860.42
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	2,000,000.06	-2,864.09
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	11,543,153.18	421,501.69
06/30/2010	FIXED INCOME	CITIGROUP INC SR NT	BANKS & FINANCE	3,708,553.16	145,257.60
06/30/2010	FIXED INCOME	CITIGROUP INC SR NT	BANKS & FINANCE	16,012,412.62	1,440,107.47
06/30/2010	FIXED INCOME	CITIGROUP MTG LN TR 07 2 1A2	CMO CORPORATE	5,111,877.47	-389,201.96
06/30/2010	FIXED INCOME	CITIGROUP/DEUTSCHE BANK CD4 A4	COMMERCIAL MORTGAGES	2,183,792.40	-87,282.70
06/30/2010	FIXED INCOME	CITIGROUP/DEUTSCHE BANK CD5 A4	COMMERCIAL MORTGAGES	6,129,364.38	683,528.13
06/30/2010	FIXED INCOME	CLARK CNTY NEV ARPT REV	US TAXABLE MUNI BONDS	2,201,615.63	96,601.45
06/30/2010	FIXED INCOME	CLEVELAND ELEC ILLUM CO SR NT	UTILITIES	9,257,970.67	844,840.67
06/30/2010	FIXED INCOME	CLEVELAND ELEC ILLUM CO SR NT	UTILITIES	15,937,183.25	1,380,115.89
06/30/2010	FIXED INCOME	CLEVELAND ELECTRIC ILLUM	UTILITIES	720,761.40	40,418.09
06/30/2010	FIXED INCOME	CLIFFS NATURAL RESOURCES	INDUSTRIALS	14,337,634.96	614,358.17
06/30/2010	FIXED INCOME	CLOROX CO NT	INDUSTRIALS	4,846,536.01	-238,428.60
06/30/2010	FIXED INCOME	CMP SUSQUEHANNA CORP TLB	TERM LOANS	638,496.97	0.00
06/30/2010	FIXED INCOME	CMS ENERGY CORP	UTILITIES	3,803,925.06	-158,053.20
06/30/2010	FIXED INCOME	CNH 2009-C A3	EQUIPMENT LOANS	5,055,811.11	51,788.50
06/30/2010	FIXED INCOME	COCA COLA CO NT	INDUSTRIALS	7,476,827.09	942,077.37
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC DEB	INDUSTRIALS	753,365.57	45,343.64
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISE	INDUSTRIALS	10,153,985.60	955,365.60
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISES	INDUSTRIALS	4,535,965.55	338,511.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISES INC	INDUSTRIALS	3,044,079.48	486,220.45
06/30/2010	FIXED INCOME	COELT 2005-B A2	STUDENT	9,643,305.74	71,927.95
06/30/2010	FIXED INCOME	COLOMBIA REP GLOBAL BD	SOVEREIGN DEBT	135,825.13	-445.00
06/30/2010	FIXED INCOME	COLOMBIA REP NT	SOVEREIGN DEBT	3,491,116.14	243,065.00
06/30/2010	FIXED INCOME	COLUMBIA HEALTHCARE CORP DEB	INDUSTRIALS	799,500.00	76,500.00
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTH CARE DEBS	INDUSTRIALS	35,967.49	-2,200.00
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTH TR 00010	INDUSTRIALS	1,335,812.50	44,237.50
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTHCARE CORP	INDUSTRIALS	556,318.75	71,500.00
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTHCARE CORP	INDUSTRIALS	1,980,143.97	116,525.00
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTHCARE DEBS	INDUSTRIALS	45,499.66	0.00
06/30/2010	FIXED INCOME	COLUMBUS MCKINNON CORP N Y SR	INDUSTRIALS	741,161.46	-29,000.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	INDUSTRIALS	13,325,314.36	861,834.36
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	UTILITIES	674,994.62	28,664.88
06/30/2010	FIXED INCOME	COMCAST CABLE COMMUNICATIONS H	INDUSTRIALS	8,737,243.34	-127,272.28
06/30/2010	FIXED INCOME	COMCAST CABLE COMMUNICATIONS L	INDUSTRIALS	4,694,039.08	-428,646.80
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	1,678,292.59	126,491.76
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	5,726,040.27	158,186.76
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	13,721,186.92	1,019,218.31
06/30/2010	FIXED INCOME	COMCAST CORP NEW GTD NT	INDUSTRIALS	9,906,847.26	656,733.03
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	11,093,313.49	925,586.61
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	2,843,811.85	325,324.35
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	4,887,919.38	567,774.96
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	4,522,315.32	394,653.51
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	2,279,432.68	268,152.68
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	1,360,052.78	-25,140.70
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	701,209.75	24,010.55
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	1,170,819.92	143,747.70
06/30/2010	FIXED INCOME	COMCAST CORP NEW NTS	INDUSTRIALS	9,353,997.78	642,381.57
06/30/2010	FIXED INCOME	COMCAST CORP SR SUB DEB	INDUSTRIALS	3,365,389.73	-53,946.00
06/30/2010	FIXED INCOME	COMERICA CAP TR 11 GTD SECS	BANKS & FINANCE	1,494,376.33	17,500.00
06/30/2010	FIXED INCOME	COMM 2004 LNB3 COML MTG P/T A4	COMMERCIAL MORTGAGES	10,169,102.37	227,829.45
06/30/2010	FIXED INCOME	COMM 2004-1 2004-LNB2 A4	COMMERCIAL MORTGAGES	50,611,237.13	4,658,976.00
06/30/2010	FIXED INCOME	COMM 2004-1 2004-LNB2 CL A3	COMMERCIAL MORTGAGES	7,351,761.21	327,165.33
06/30/2010	FIXED INCOME	COMM 2006-C7 MTG TR 06-C7 A4	COMMERCIAL MORTGAGES	6,453,599.67	676,217.89
06/30/2010	FIXED INCOME	COMM 2006-C8 A4	COMMERCIAL MORTGAGES	11,891,715.09	446,089.78
06/30/2010	FIXED INCOME	COMM 2007-C9 CL F	COMMERCIAL MORTGAGES	592,595.16	-1,858,087.23
06/30/2010	FIXED INCOME	COMMERCIAL CR GROUP INC	BANKS & FINANCE	5,373,354.17	246,550.00
06/30/2010	FIXED INCOME	COMMERCIAL METALS CO NT	INDUSTRIALS	2,048,366.08	-9,698.36
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE LO LS1 A4B	COMMERCIAL MORTGAGES	14,100,058.93	1,123,005.27
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE PA LB3A A5	CMO CORPORATE	53,703,660.74	3,526,781.60

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE PASS C9 A4	COMMERCIAL MORTGAGES	27,027,664.96	1,842,775.95
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07-GG9 CL A2	COMMERCIAL MORTGAGES	52,370,893.05	1,060,013.94
06/30/2010	FIXED INCOME	COMMERCIAL MTG 99-C1 CL A-3	COMMERCIAL MORTGAGES	2,953,629.61	-156,334.86
06/30/2010	FIXED INCOME	COMMERCIAL MTG 99-C1 CL A-4	COMMERCIAL MORTGAGES	657,264.68	-44,149.72
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SF	FHLMC	58,966,918.50	527,122.59
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	2,847,691.89	5,684.25
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	103,509,784.78	576,682.78
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	97,821,006.12	325,141.09
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	39,144,869.55	-64,748.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	80,387,262.50	832,321.09
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	56,410,766.10	1,045,779.59
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	64,606,743.00	-100,530.41
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	17,223,869.70	91,708.77
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	6,513,360.00	90,547.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	5,395,750.00	52,277.74
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	60,018,024.00	-109,780.97
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	22,650,396.70	166,309.98
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	30,518,779.30	368,404.31
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	17,650,449.00	14,737.98
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	66,739,050.40	361,350.39
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	649,032.00	469.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	23,865,082.65	136,687.32
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	18,094,916.00	-8,084.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	13,823,678.20	89,400.86
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	13,830,561.00	56,561.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	23,532,881.25	242,929.68
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	43,055,841.00	254,278.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	1,765,500.00	-3,538.87
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	127,599,812.80	1,196,269.03
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	59,992,086.40	243,701.62
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	70,619,497.50	857,181.28
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	10,055,344.00	25,082.28
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	41,151,501.00	119,855.19
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	117,394,160.70	2,139,856.78
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	124,295,776.04	842,068.01
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	104,803,525.00	925,250.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	103,171,984.00	501,911.33
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	101,591,100.00	253,310.92
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	121,098,357.24	472,144.14
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	42,760,054.17	-24,937.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	139,505,675.79	1,451,207.88
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	104,413,455.23	75,779.87
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	181,059,528.50	1,394,961.31
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	29,407,437.00	69,715.12
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	10,835,533.33	-9,362.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	GNMA	89,241,191.10	1,279,177.65
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	106,387,603.67	632,127.62
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	37,754,248.45	215,129.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	0.01	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	51,438,225.00	249,256.25
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	2,203,782.22	12,185.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	10,241,665.00	17,883.75
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	28,689,602.22	135,305.34
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	9,491,132.70	24,960.78
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	9,740,500.00	142,312.50
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	212,564.00	1,470.25
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	34,190,338.00	366,310.57
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	4,059,400.00	15,650.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	45,516,172.00	467,762.94
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	17,544,009.00	94,659.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	24,879,539.30	147,478.36
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	10,465,197.00	59,181.37
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	16,723,256.99	84,475.75
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	84,777,672.00	653,468.87
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	76,891,519.99	320,457.50
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	62,076,846.34	227,883.93
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	34,670,195.00	145,070.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	15,551,136.00	22,536.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	UTILITIES	667,080.11	24,258.61
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	UTILITIES	4,472,893.44	509,717.48
06/30/2010	FIXED INCOME	COMMUNICATIONS & PWR INDS INC	INDUSTRIALS	644,270.83	-1,562.50
06/30/2010	FIXED INCOME	COMMUNITY DENTAL AMENDED SR NT	INDUSTRIALS	15,897,457.94	-10,102,542.06
06/30/2010	FIXED INCOME	COMMUNITY DENTAL SERVICES	INDUSTRIALS	0.00	-15,000,000.00
06/30/2010	FIXED INCOME	COMMUNITY DENTAL SERVICES INC	INDUSTRIALS	4,579,046.00	2,729,046.00
06/30/2010	FIXED INCOME	COMMUNITY DENTAL SERVICES INC	BANKS & FINANCE	11,018,625.98	1,268,625.98
06/30/2010	FIXED INCOME	COMMUNITY HEALTH SYS INC	TERM LOANS	2,909,890.70	-15,050.77
06/30/2010	FIXED INCOME	COMMUNITY HEALTH SYS INC DD	TERM LOANS	68,806.59	-1,556.03
06/30/2010	FIXED INCOME	COMPAGNIE GENERALE DE GEOPHYS	YANKEE BONDS - CORPS	168,462.33	0.00
06/30/2010	FIXED INCOME	COMPAGNIE GENERALE DE SR NT	YANKEE BONDS - CORPS	2,787,188.32	-114,575.00
06/30/2010	FIXED INCOME	COMPANHIA BRASILEIRA DE BEBIDAS	YANKEE BONDS - CORPS	600,381.90	89,129.96



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMPLETE PRODTN SVCS INC SR NT	INDUSTRIALS	3,600,337.78	-43,907.57
06/30/2010	FIXED INCOME	CONAGRA FOODS INC SR NT	INDUSTRIALS	796,635.57	83,194.76
06/30/2010	FIXED INCOME	CONCOPHILLIPS GTD NT	INDUSTRIALS	964,113.04	84,423.90
06/30/2010	FIXED INCOME	CONOCO INC SR NTS	INDUSTRIALS	15,388,147.88	1,036,297.24
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	1,509,019.05	34,508.25
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	4,728,369.57	287,655.80
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	2,708,743.49	163,470.85
06/30/2010	FIXED INCOME	CONOCOPHILLIPS GTD NT	INDUSTRIALS	1,340,659.64	135,748.36
06/30/2010	FIXED INCOME	CONS EDISON CO OF NY	UTILITIES	1,571,386.27	42,071.27
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y	UTILITIES	960,344.15	183,517.09
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y INC	UTILITIES	1,180,726.65	162,496.65
06/30/2010	FIXED INCOME	CONSOLIDATED NAT GAS CO SR NT	UTILITIES	5,499,683.33	563,950.00
06/30/2010	FIXED INCOME	CONSOLIDATED NATURAL GAS NTS	UTILITIES	615,622.00	-45,558.00
06/30/2010	FIXED INCOME	CONSTELLATION BRANDS INC SR NT	INDUSTRIALS	7,005,474.17	246,037.50
06/30/2010	FIXED INCOME	CONSTELLATION BRANDS INC SR NT	INDUSTRIALS	3,069,041.67	143,937.50
06/30/2010	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	UTILITIES	2,108,529.30	7,884.86
06/30/2010	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	UTILITIES	4,534,707.70	296,518.05
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	2,809,818.33	255,564.11
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	852,061.17	129,523.34
06/30/2010	FIXED INCOME	CONTINENTAL AIRLINES INC	INDUSTRIALS	7,105,355.93	366,849.47
06/30/2010	FIXED INCOME	CONTINENTAL AIRLINES INC	INDUSTRIALS	455,823.33	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLINES 98-1A	INDUSTRIALS	352,534.12	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS PASSTHRU TR	INDUSTRIALS	656,764.32	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS PASSTHRU TR	INDUSTRIALS	33,320.65	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS PASSTHRU TR	INDUSTRIALS	7,062,409.44	973,376.05
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS 00-2 CL C	OTHER	11,460.57	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS 01-1 CL A 2	INDUSTRIALS	206,013.71	0.00
06/30/2010	FIXED INCOME	COOPER COS INC SR NT	INDUSTRIALS	1,312,506.25	42,234.38
06/30/2010	FIXED INCOME	COOPER US INC GTD SR NT	INDUSTRIALS	10,810,605.93	783,622.60
06/30/2010	FIXED INCOME	COPANO ENERGY L L C	INDUSTRIALS	11,173,400.00	-298,450.00
06/30/2010	FIXED INCOME	COPANO ENERGY LLC / FIN CORP	INDUSTRIALS	2,473,791.67	-138,270.00
06/30/2010	FIXED INCOME	CORP ANDINA DE FOMENTO	SUPRANATIONALS	320,695.38	59,566.00
06/30/2010	FIXED INCOME	CORP DURANGO SAB DE CV	YANKEE BONDS - CORPS	851,286.33	7,645.92
06/30/2010	FIXED INCOME	CORRECTIONS CORP OF AMERICA	INDUSTRIALS	3,231,051.04	202,248.35
06/30/2010	FIXED INCOME	COSTCO WHSL CORP NEW SR NT	INDUSTRIALS	10,123,506.62	1,293,210.04
06/30/2010	FIXED INCOME	COUNCIL DEV & RECON LEBANON	SOVEREIGN DEBT	2,467,401.86	-5,357.73
06/30/2010	FIXED INCOME	COUNTRYWIDE ALTERNATIV 49CB A5	CMO CORPORATE	4,998,165.44	1,199,490.09
06/30/2010	FIXED INCOME	COUNTRYWIDE CAP III SER B	BANKS & FINANCE	88,393.87	0.00
06/30/2010	FIXED INCOME	COUNTRYWIDE FINL CORP SUB NT	BANKS & FINANCE	3,169,858.66	228,681.73
06/30/2010	FIXED INCOME	COUNTRYWIDE HOME MTN #TR00313	BANKS & FINANCE	2,470,176.00	97,906.82

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COVIDIEN INTERNATIONAL FINANCE	YANKEE BONDS - CORPS	2,330,053.95	306,180.62
06/30/2010	FIXED INCOME	COVIDIEN INTL FIN S A SR NT	INDUSTRIALS	9,345,644.48	-4,062.74
06/30/2010	FIXED INCOME	COVIDIEN INTL FINANCE SA	YANKEE BONDS - CORPS	4,510,369.90	52,722.27
06/30/2010	FIXED INCOME	COVIDIEN INTL FINANCE SA	YANKEE BONDS - CORPS	6,506,081.50	151,487.50
06/30/2010	FIXED INCOME	COX COMMUNICATIONS INC	INDUSTRIALS	5,205,735.84	223,042.97
06/30/2010	FIXED INCOME	COX COMMUNICATIONS INC NEW NT	UTILITIES	5,266,325.00	-223,009.70
06/30/2010	FIXED INCOME	CPG INTL I INC	INDUSTRIALS	2,927,762.50	622,848.07
06/30/2010	FIXED INCOME	CPI HOLDCO INC SR NT	BANKS & FINANCE	624,585.86	-14,611.50
06/30/2010	FIXED INCOME	CRC HEALTH (AMEND 4/07) TLB	TERM LOANS	432,331.24	0.00
06/30/2010	FIXED INCOME	CRC HEALTH CORP SR SUB NT	INDUSTRIALS	119,409.90	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE	YANKEE BONDS - CORPS	3,499,586.95	7,373.80
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C1 A-M	COMMERCIAL MORTGAGES	1,280,084.20	-389,494.92
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C2 A2	COMMERCIAL MORTGAGES	2,088,255.12	60,530.11
06/30/2010	FIXED INCOME	CREDIT SUISSE FB	BANKS & FINANCE	13,585,041.86	1,175,613.20
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC	BANKS & FINANCE	3,063,066.49	237,200.10
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC NT	BANKS & FINANCE	4,170,346.90	-163,891.44
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC SR NT	BANKS & FINANCE	1,047,337.67	121,599.61
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 02 CKN2 CL A3	COMMERCIAL MORTGAGES	634,968.15	-24,625.30
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 02 CP5 CL A2	COMMERCIAL MORTGAGES	22,587,068.32	1,093,984.96
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03 CPN1 A 2	COMMERCIAL MORTGAGES	314,740.40	15,069.75
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03-C3 CL A-5	COMMERCIAL MORTGAGES	623,835.88	53,610.17
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C1 CL A-3	COMMERCIAL MORTGAGES	6,519,929.85	417,004.04
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C1 CL A-4	COMMERCIAL MORTGAGES	45,320,470.95	3,923,914.91
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C6 A-1	CMO CORPORATE	3,111,433.36	160,936.48
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOS CK1 A3	COMMERCIAL MORTGAGES	231,517.69	-23,554.57
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOST C2 A2	COMMERCIAL MORTGAGES	316,246.34	9,468.35
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOSTON N Y	YANKEE BONDS - CORPS	21,780,432.00	1,445,809.50
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST 2006-C1 A3	COMMERCIAL MORTGAGES	4,018,857.96	967,481.42
06/30/2010	FIXED INCOME	CREDIT SUISSE MORTGAGE C C5 A3	COMMERCIAL MORTGAGES	6,841,778.74	391,628.02
06/30/2010	FIXED INCOME	CREDIT SUISSE NEW YORK	YANKEE BONDS - CORPS	4,317,137.63	232,810.96
06/30/2010	FIXED INCOME	CREDIT SUISSE SER 07-C3 CL A4	INTEREST ONLY	10,954,960.99	-45,116.92
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	328,387.22	15,946.84
06/30/2010	FIXED INCOME	CREDIT SUISSE 06-C5 CL AM	COMMERCIAL MORTGAGES	2,419,492.16	-269,025.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 07 C5 CL A-4	COMMERCIAL MORTGAGES	14,195,516.90	-91,100.29
06/30/2010	FIXED INCOME	CREDIT SUISSE 2005-C2 CL A-4	CMO CORPORATE	9,018,752.58	869,313.69
06/30/2010	FIXED INCOME	CREDIT SUISSE 2005-C4 CL A5	COMMERCIAL MORTGAGES	4,386,940.15	302,250.57
06/30/2010	FIXED INCOME	CRH AMER INC GTD NT	INDUSTRIALS	3,286,814.88	-25,136.79
06/30/2010	FIXED INCOME	CRH AMER INC NT	INDUSTRIALS	3,569,898.61	562,322.30
06/30/2010	FIXED INCOME	CRH AMER INC NT	INDUSTRIALS	1,911,270.90	280,766.57
06/30/2010	FIXED INCOME	CRICKET COMMUNICATIONS I	UTILITIES	5,369,404.45	152,461.40

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CROSSTEX ENERGY LP/CROSS	INDUSTRIALS	2,301,401.54	38,277.60
06/30/2010	FIXED INCOME	CROWN AMERS LLC SR NT	INDUSTRIALS	3,561,169.44	-25,563.24
06/30/2010	FIXED INCOME	CROWN CASTLE INTL CORP	INDUSTRIALS	3,305,007.29	-4,075.00
06/30/2010	FIXED INCOME	CROWN CASTLE INTL CORP SR NT	INDUSTRIALS	1,407,819.00	90,301.19
06/30/2010	FIXED INCOME	CRUM & FORSTER HLDGS CORP SR	INDUSTRIALS	13,110,766.66	437,500.00
06/30/2010	FIXED INCOME	CSC HLDGS INC SR DEB NT	INDUSTRIALS	523,204.86	114,375.00
06/30/2010	FIXED INCOME	CSC HLDGS INC SR NT	INDUSTRIALS	1,044,062.50	18,750.00
06/30/2010	FIXED INCOME	CSC HLDGS INC SR NT	INDUSTRIALS	4,165,522.50	325,500.00
06/30/2010	FIXED INCOME	CSC HOLDINGS INC TERM LOAN	TERM LOANS	444,744.61	16,088.01
06/30/2010	FIXED INCOME	CSC HOLDINGS LLC	INDUSTRIALS	3,107,102.22	240,518.75
06/30/2010	FIXED INCOME	CSC HOLDINGS LLC	INDUSTRIALS	1,734,133.33	150,005.78
06/30/2010	FIXED INCOME	CSC HOLDINGS LLC	INDUSTRIALS	4,036,353.14	-112,350.00
06/30/2010	FIXED INCOME	CSFB REBATE INTEREST	JAPAN	-50,865.22	0.00
06/30/2010	FIXED INCOME	CSMC 2006-C4 A3	CMO CORPORATE	8,674,615.87	997,823.87
06/30/2010	FIXED INCOME	CSX CORP MTN	INDUSTRIALS	1,481,800.67	57,135.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	4,475,462.83	544,758.59
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	1,113,326.02	105,822.69
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	905,626.03	24,989.25
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	4,365,972.81	55,558.45
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	5,840,910.70	421,871.48
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	11,358,234.56	1,234,757.69
06/30/2010	FIXED INCOME	CVS CAREMARK CORP ENHANCED CAP	INDUSTRIALS	1,387,640.08	-99,873.14
06/30/2010	FIXED INCOME	CVS CAREMARK CORP SR NT	INDUSTRIALS	5,480,585.59	421,478.80
06/30/2010	FIXED INCOME	CVS CAREMARK CORP SR NT	INDUSTRIALS	16,880,835.70	2,223,190.70
06/30/2010	FIXED INCOME	CVS CORP SR NT	INDUSTRIALS	952,014.86	27,769.17
06/30/2010	FIXED INCOME	CVS PASS-THROUGH TRUST	INDUSTRIALS	4,435,428.06	412,090.98
06/30/2010	FIXED INCOME	CWABS AB CTFS 07-13 CL 2A1	HOME EQUITY	366,611.91	-778.61
06/30/2010	FIXED INCOME	CWABS INC 04-10 ASSET AF-5A	HOME EQUITY	246,327.92	-24,337.17
06/30/2010	FIXED INCOME	CWABS INC 05-1 ASSET CL AF-6	OTHER	3,123,006.62	-229,628.25
06/30/2010	FIXED INCOME	CWALT ALERTIVE 06-OA22 CL A1	CMO CORPORATE	1,346,379.62	-48,624.18
06/30/2010	FIXED INCOME	CWALT INC 04-J9 3-A-4	CMO CORPORATE	645,202.71	212,852.30
06/30/2010	FIXED INCOME	CWALT INC 05-24 MTG P/T 4-A1	CMO CORPORATE	1,415,437.80	-121,111.29
06/30/2010	FIXED INCOME	CWALT INC 05-38 MTG P/T CL A-3	CMO CORPORATE	471,316.36	-41,898.42
06/30/2010	FIXED INCOME	CWALT INC 2005-56 CL 4A1	CMO CORPORATE	1,252,897.50	-91,337.36
06/30/2010	FIXED INCOME	CWALT INC 2006-OA6 P/T 1A-1A	CMO CORPORATE	1,373,854.58	-4,730.25
06/30/2010	FIXED INCOME	CWHEQ INC 05-G REVOLVING 2-A	HOME EQUITY	412,836.81	-23,919.69
06/30/2010	FIXED INCOME	CWHEQ REVOLVING 07 G	HOME EQUITY	331,479.37	25,218.63
06/30/2010	FIXED INCOME	CWMBS INC 05-R3 MTG AF 144A	CMO CORPORATE	308,658.96	-4,067.23
06/30/2010	FIXED INCOME	CWMBS INC 2004-HYB3 CL 3-A	CMO CORPORATE	5,899,910.57	429,790.84
06/30/2010	FIXED INCOME	CWMBS INC 2004-R1 144A 1A-F	CMO CORPORATE	72,173.34	6,176.52

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CWMBS INC 2004-25 CHLCL 2-A-3	CMO CORPORATE	4,490,858.03	-700,104.11
06/30/2010	FIXED INCOME	CWMBS INC 2004-29 CL 3-A-1	CMO CORPORATE	15,904,442.02	29,689.32
06/30/2010	FIXED INCOME	CWMBS INC 2005-R1 REPERFORMING	CMO CORPORATE	1,112,700.88	56,330.46
06/30/2010	FIXED INCOME	DAIMLER FINANCE NORTH AMERICA	INDUSTRIALS	3,794,389.47	9,215.42
06/30/2010	FIXED INCOME	DAIMLER FINANCE NORTH AMERICA	INDUSTRIALS	9,564,521.77	298,160.01
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER N A #TR00043	INDUSTRIALS	22,062,956.65	643,949.53
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER N A HLDG CORP	INDUSTRIALS	6,872,706.09	54,152.50
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 06-C CL A4	CARS	1,124,173.82	-19,448.73
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 07 A CL A-3A	CARS	2,105,843.05	-20,018.96
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 08-B CL A-3A	CARS	3,581,265.99	61,916.49
06/30/2010	FIXED INCOME	DAISHIN SECURITIES CO PREF	SOUTH KOREA	124,806.21	0.00
06/30/2010	FIXED INCOME	DALLAS TEX AREA RAPID TRAN SAL	US TAXABLE MUNI BONDS	2,169,002.88	209,254.50
06/30/2010	FIXED INCOME	DANA HOLDING CORP 1/08 TLB	TERM LOANS	463,139.76	0.00
06/30/2010	FIXED INCOME	DANAHER CORP SR NT	INDUSTRIALS	2,696,857.04	351,207.79
06/30/2010	FIXED INCOME	DARDEN RESTAURANTS INC SR NT	INDUSTRIALS	5,049,568.11	314,616.46
06/30/2010	FIXED INCOME	DAVITA INC SR SUB NT	INDUSTRIALS	5,780,825.28	41,504.44
06/30/2010	FIXED INCOME	DCENT 2009-A1 A1	CARDS	9,468,672.15	-13,988.27
06/30/2010	FIXED INCOME	DCP MIDSTREAM LLC NT 144A	INDUSTRIALS	2,662,547.63	-12,960.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MEDIUM	BANKS & FINANCE	5,030,593.80	20,550.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MTN	BANKS & FINANCE	5,436,581.26	315,970.15
06/30/2010	FIXED INCOME	DEERE JOHN CAP MEDIUM TERM NTS	BANKS & FINANCE	2,262,946.19	250,332.86
06/30/2010	FIXED INCOME	DELHAIZE AMER INC DEB	INDUSTRIALS	9,530.64	0.00
06/30/2010	FIXED INCOME	DELHAIZE GROUP SA SR NT	BANKS & FINANCE	5,695,990.16	623,869.23
06/30/2010	FIXED INCOME	DELL COMPUTER CORP DEBS	INDUSTRIALS	2,399,490.10	-156,459.90
06/30/2010	FIXED INCOME	DELTA AIR LINES	INDUSTRIALS	4,520,000.00	-19,775.00
06/30/2010	FIXED INCOME	DELTA AIR LINES	INDUSTRIALS	223,127.63	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES	TREASURIES	5,524,398.15	384,345.95
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	BANKS & FINANCE	0.00	-335,125.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	BANKS & FINANCE	0.00	-550,750.67
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	BANKS & FINANCE	0.00	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC EXIT TLB	TERM LOANS	340,142.36	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC 02 1 CL G1	INDUSTRIALS	787,823.63	214,477.64
06/30/2010	FIXED INCOME	DELTA AIR LINES INC/OLD	INDUSTRIALS	3,945,607.45	849,628.05
06/30/2010	FIXED INCOME	DELTA AIR LINES SER 07-1B	INDUSTRIALS	1,417,226.58	-50,784.12
06/30/2010	FIXED INCOME	DELTA AIR LINES 9/09 TLB	TERM LOANS	224,600.06	0.00
06/30/2010	FIXED INCOME	DELTAL TECHNOLOGY HOLDINGS LLC	US PREFERRED STOCK	0.00	-9,352,045.00
06/30/2010	FIXED INCOME	DELUXE CORP	INDUSTRIALS	399,458.33	-6,500.00
06/30/2010	FIXED INCOME	DELUXE CORP NT	BANKS & FINANCE	4,152,656.25	383,625.00

## FRS DB

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DENBURY RESOURCES INC	INDUSTRIALS	4,697,287.93	177,840.00
06/30/2010	FIXED INCOME	DENBURY RESOURCES INC	INDUSTRIALS	4,188,562.50	549,628.35
06/30/2010	FIXED INCOME	DENTAL TECHNOLOGY HOLDINGS LLC	US PREFERRED STOCK	0.00	-26,500,000.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 2	REAL ESTATE MORTGAGES	2,628,550.30	0.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 3	REAL ESTATE MORTGAGES	2,844,501.68	0.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 6	REAL ESTATE MORTGAGES	2,009,848.83	0.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 7	REAL ESTATE MORTGAGES	2,946,861.19	0.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 9	REAL ESTATE MORTGAGES	2,291,972.25	0.00
06/30/2010	FIXED INCOME	DENVER 21	REAL ESTATE MORTGAGES	95,633.65	0.00
06/30/2010	FIXED INCOME	DENVER 22	REAL ESTATE MORTGAGES	626,043.13	0.00
06/30/2010	FIXED INCOME	DENVERBLD25/26	COMMERCIAL MORTGAGES	1,290,551.72	0.00
06/30/2010	FIXED INCOME	DENVERBLD26 FRSFR104672	OTHER FIXED INCOME	1,117,138.64	0.00
06/30/2010	FIXED INCOME	DESARROLLADORA HOMEX SA DEV CV	YANKEE BONDS - CORPS	334,626.25	87,675.00
06/30/2010	FIXED INCOME	DEUTSCHE BANK AG/LONDON	YANKEE BONDS - CORPS	29,129,527.44	2,191,107.44
06/30/2010	FIXED INCOME	DEUTSCHE BK AG GLOBAL MEDIUM	YANKEE BONDS - CORPS	2,306,210.28	168,488.89
06/30/2010	FIXED INCOME	DEUTSCHE BK AG GLOBAL MEDIUM	BANKS & FINANCE	3,785,155.85	245,832.86
06/30/2010	FIXED INCOME	DEUTSCHE BK FINL LLC MTN 144A	BANKS & FINANCE	647,877.83	11,080.00
06/30/2010	FIXED INCOME	DEUTSCHE TELECOM INTL FIN BV	YANKEE BONDS - CORPS	6,256,233.58	368,532.18
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN B V	YANKEE BONDS - CORPS	2,684,896.17	195,057.54
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	YANKEE BONDS - CORPS	17,737,833.06	486,801.92
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	YANKEE BONDS - CORPS	15,239,760.81	1,324,094.14
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	YANKEE BONDS - CORPS	1,162,655.40	-17,442.50
06/30/2010	FIXED INCOME	DEVELOPERS DIVERSIFIED R	BANKS & FINANCE	3,734,834.00	-94,853.50
06/30/2010	FIXED INCOME	DEVELOPMENT BK JAPAN GTD BD	SOVEREIGN DEBT	19,708,320.43	2,498,639.60
06/30/2010	FIXED INCOME	DEVON ENERGY CORP	INDUSTRIALS	617,535.08	59,630.84
06/30/2010	FIXED INCOME	DEVON ENERGY CORP SR DEB	INDUSTRIALS	4,681,776.31	89,050.98
06/30/2010	FIXED INCOME	DEVON FING CORP ULC DEB	INDUSTRIALS	766,055.52	1,941.57
06/30/2010	FIXED INCOME	DEX MEDIA WEST LLC TLA	TERM LOANS	612,841.13	0.00
06/30/2010	FIXED INCOME	DEX ONE CORP	INDUSTRIALS	181,154.07	0.00
06/30/2010	FIXED INCOME	DIAGEO CAP PLC GTD NT	INDUSTRIALS	1,482,100.15	116,720.25
06/30/2010	FIXED INCOME	DIAGEO CAPITAL PLC NT	YANKEE BONDS - CORPS	7,500,029.10	418,559.23
06/30/2010	FIXED INCOME	DIAGEO FIN BV GTD NT	INDUSTRIALS	13,207,197.77	1,590,838.24
06/30/2010	FIXED INCOME	DIAGEO FINANCE BV	YANKEE BONDS - CORPS	5,413,937.96	160,485.90
06/30/2010	FIXED INCOME	DIAMOND OFFSHORE DRILL	INDUSTRIALS	912,280.83	-93,192.50
06/30/2010	FIXED INCOME	DIGITALGLOBE INC	INDUSTRIALS	1,671,525.00	171,834.30
06/30/2010	FIXED INCOME	DIRECTV HLDGS LLC / DIRECTV	INDUSTRIALS	6,587,497.25	245,047.46
06/30/2010	FIXED INCOME	DIRECTV HOLDINGS LLC	INDUSTRIALS	1,391,472.15	52,650.42
06/30/2010	FIXED INCOME	DIRECTV HOLDINGS LLC	INDUSTRIALS	16,661,378.75	15,470.93
06/30/2010	FIXED INCOME	DIRECTV HOLDINGS/FING	INDUSTRIALS	10,326,076.48	492,782.23
06/30/2010	FIXED INCOME	DISCOVER BANK	BANKS & FINANCE	8,671,952.57	-91,113.31

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DISCOVER BANK	BANKS & FINANCE	8,648,881.75	7,128.78
06/30/2010	FIXED INCOME	DISCOVER FINANCIAL SVS	BANKS & FINANCE	8,778,090.95	-129,118.90
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	1,583,148.93	62,118.71
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	2,597,977.99	44,439.16
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	5,607,004.62	322,393.66
06/30/2010	FIXED INCOME	DISH DBS CORP	INDUSTRIALS	8,064,075.79	33,725.00
06/30/2010	FIXED INCOME	DISNEY WALT CO MTN #TR 00046	INDUSTRIALS	16,602,586.05	-66,593.95
06/30/2010	FIXED INCOME	DISNEY WALT CO NEW MTN	INDUSTRIALS	896,918.99	115,850.67
06/30/2010	FIXED INCOME	DJO FINANCE LLC / DJO FINANCE	INDUSTRIALS	1,595,843.75	251,826.93
06/30/2010	FIXED INCOME	DLJ COML MTG CORP 00-CKP1 A-1B	COMMERCIAL MORTGAGES	1,774,041.35	-154,952.03
06/30/2010	FIXED INCOME	DOLE FOOD COMPANY INC 2/10 TLB	TERM LOANS	87,100.45	0.00
06/30/2010	FIXED INCOME	DOLE FOOD COMPANY INC 2/10 TLC	TERM LOANS	8,997.11	0.00
06/30/2010	FIXED INCOME	DOLE FOODS CO LOC	TERM LOANS	41,304.18	1,997.11
06/30/2010	FIXED INCOME	DOLLAR GEN CORP SR NT	INDUSTRIALS	1,831,817.12	-24,374.53
06/30/2010	FIXED INCOME	DOMINION RES INC DEL NT	UTILITIES	9,154,233.48	422,396.85
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	BANKS & FINANCE	7,003,579.01	305,995.70
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	UTILITIES	2,526,509.44	260,589.44
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	UTILITIES	651,267.15	35,902.82
06/30/2010	FIXED INCOME	DOMINION RESOURCES INC	UTILITIES	2,204,672.65	168,003.76
06/30/2010	FIXED INCOME	DOMTAR CORP NT	INDUSTRIALS	3,363,806.25	157,204.18
06/30/2010	FIXED INCOME	DOVER CORP DEB	INDUSTRIALS	1,315,392.27	149,055.60
06/30/2010	FIXED INCOME	DOW CHEM CO NT	INDUSTRIALS	15,857,602.19	379,358.82
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	17,650,773.21	955,473.83
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	881,269.78	41,277.70
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	27,023,329.96	4,619,909.66
06/30/2010	FIXED INCOME	DOW CHEMICAL CO/THE	INDUSTRIALS	6,890,644.77	926,592.44
06/30/2010	FIXED INCOME	DR PEPPER SNAPPLE GROUP	INDUSTRIALS	4,428,944.54	72,713.04
06/30/2010	FIXED INCOME	DR PEPPER SNAPPLE GROUP INC	INDUSTRIALS	2,614,885.13	420,544.96
06/30/2010	FIXED INCOME	DRESDNER BK AG SUB NT	BANKS & FINANCE	38,034,976.94	447,693.48
06/30/2010	FIXED INCOME	DRESSER RAND GROUP INC	INDUSTRIALS	3,036,875.00	-57,834.44
06/30/2010	FIXED INCOME	DRUMMOND CO INC	INDUSTRIALS	1,146,915.42	79,406.36
06/30/2010	FIXED INCOME	DRYPERS CORP SR NTS SER B	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	DTE ENERGY CO SR NT	UTILITIES	651,943.23	23,699.83
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	651,497.34	37,304.86
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	2,335,956.45	180,655.34
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	1,041,104.50	142,263.67
06/30/2010	FIXED INCOME	DUKE CAP LLC SR NT	INDUSTRIALS	5,510,550.37	425,488.15
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC	UTILITIES	8,572,361.95	976,755.28
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC	UTILITIES	4,100,079.80	673,436.35
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC 1ST	UTILITIES	2,459,166.83	255,241.64

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DUKE ENERGY CORP	UTILITIES	4,861,982.61	16,105.19
06/30/2010	FIXED INCOME	DUKE ENERGY CORP	UTILITIES	7,282,832.83	272,527.84
06/30/2010	FIXED INCOME	DUKE ENERGY CORP	UTILITIES	3,023,339.36	131,820.57
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	1,155,866.62	131,496.62
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	8,783,538.80	478,923.70
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	4,984,281.88	180,062.15
06/30/2010	FIXED INCOME	DUKE ENERGY CORP 1ST & REF MTG	UTILITIES	682,389.65	52,773.65
06/30/2010	FIXED INCOME	DUKE ENERGY FIELD SVCS LLC NT	UTILITIES	852,913.01	-66,229.86
06/30/2010	FIXED INCOME	DUKE RLTY LTD PARTNERSHIP SR	BANKS & FINANCE	2,175,202.92	122,458.48
06/30/2010	FIXED INCOME	DYCOM INVT INC GTD SR SUB NT	INDUSTRIALS	7,821,802.43	-123,616.25
06/30/2010	FIXED INCOME	DYNEGY HLDGS INC SR NT	INDUSTRIALS	3,830,418.75	-386,652.88
06/30/2010	FIXED INCOME	DYNEGY ROSETON / DANSKAMMER PA	INDUSTRIALS	7,246,826.53	-867,695.55
06/30/2010	FIXED INCOME	EA HOLDING LLC (OGLE SCHOOLS)	BANKS & FINANCE	563,721.15	0.00
06/30/2010	FIXED INCOME	EAGLE GEOPHYSICAL SR NT ESC	OTHER FIXED INCOME	0.00	0.00
06/30/2010	FIXED INCOME	EASTMAN CHEM CO DEB	INDUSTRIALS	6,235,302.76	240,794.40
06/30/2010	FIXED INCOME	EASTMAN KODAK CO	INDUSTRIALS	8,586,810.56	-130,200.00
06/30/2010	FIXED INCOME	ECHOSTAR DBS CORP NT	INDUSTRIALS	1,300,062.50	-14,337.50
06/30/2010	FIXED INCOME	ECHOSTAR DBS CORP SR NT	INDUSTRIALS	7,215,248.33	811,417.29
06/30/2010	FIXED INCOME	ECHOSTAR DBS CORP SR NT	INDUSTRIALS	4,541,625.00	122,250.00
06/30/2010	FIXED INCOME	ECOPETROL SA	YANKEE BONDS - CORPS	289,168.49	2,956.25
06/30/2010	FIXED INCOME	EDGENET HOLDING CORPORATION	US PREFERRED STOCK	0.00	-29,247,667.00
06/30/2010	FIXED INCOME	EDGENET HOLDING CORPORATION	US PREFERRED STOCK	9,950,859.01	-5,361,175.99
06/30/2010	FIXED INCOME	EDGENET HOLDINGS CORP SER B	US PREFERRED STOCK	0.00	-18,000,000.00
06/30/2010	FIXED INCOME	EDGENET INC 2008-A SR TERM	BANKS & FINANCE	6,762,649.98	762,649.98
06/30/2010	FIXED INCOME	EDGENET INC 2008-B SR TERM	BANKS & FINANCE	18,363,559.03	2,066,489.59
06/30/2010	FIXED INCOME	EDGENET SENIOR TERM PROM NT	INDUSTRIALS	6,000,000.00	0.00
06/30/2010	FIXED INCOME	EDGENET SUBORDINATED DEBT	BANKS & FINANCE	187,729.18	0.00
06/30/2010	FIXED INCOME	EDGETNET HLDGS CORP STOCK PUR	US PREFERRED STOCK	0.00	0.00
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY	UTILITIES	710,594.17	-38,325.00
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY SR NT	UTILITIES	118,295.42	0.00
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY SR NT	UTILITIES	6,582,916.67	-183,750.00
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY SR NT	UTILITIES	5,632,588.90	-3,591,371.65
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY SR NT	UTILITIES	377,789.26	0.00
06/30/2010	FIXED INCOME	EDISON SCHOOLS INC SENIOR	BANKS & FINANCE	55,000,000.00	0.00
06/30/2010	FIXED INCOME	EDUCATION FDG CAP TR 04-1 A2	STUDENT	4,821,347.48	21,990.28
06/30/2010	FIXED INCOME	EDUCATION MANAGEMENT LLC / EDU	INDUSTRIALS	2,260,781.25	35,625.00
06/30/2010	FIXED INCOME	EI DU PONT DE NEMOURS & CO	INDUSTRIALS	166,505.30	12,777.38
06/30/2010	FIXED INCOME	EKSPORTFINANA A S USD GBL NT	YANKEE BONDS - CORPS	11,246,213.44	1,596,139.44
06/30/2010	FIXED INCOME	EKSPORTFINANS A S A MEDIUM	YANKEE BONDS - CORPS	2,470,939.08	455,370.22
06/30/2010	FIXED INCOME	EKSPORTFINANS A/S	YANKEE BONDS - CORPS	18,274,358.66	616,562.33

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	EL PASO CORP	INDUSTRIALS	235,145.09	0.00
06/30/2010	FIXED INCOME	EL PASO CORP SR DEB	UTILITIES	8,701.29	0.00
06/30/2010	FIXED INCOME	EL PASO CORP SR NT	UTILITIES	2,017,483.33	5,400.00
06/30/2010	FIXED INCOME	EL PASO CORP SR NT	UTILITIES	4,014,861.47	128,642.81
06/30/2010	FIXED INCOME	EL PASO CORP SR NT	UTILITIES	351,248.79	0.00
06/30/2010	FIXED INCOME	EL PASO CORP SR NT	UTILITIES	347,798.17	0.00
06/30/2010	FIXED INCOME	EL PASO ENERGY MTN #TR 00004	INDUSTRIALS	10,175,835.75	87,836.84
06/30/2010	FIXED INCOME	EL PASO ENERGY MTN #TR 00005	UTILITIES	193,809.35	0.00
06/30/2010	FIXED INCOME	EL PASO NAT GAS CO NT	UTILITIES	31,986.12	8,054.35
06/30/2010	FIXED INCOME	EL PASO NAT GAS SR NT	INDUSTRIALS	1,404,377.93	-27,971.58
06/30/2010	FIXED INCOME	EL PASO NATURAL GAS DEB	UTILITIES	490,605.08	44,121.75
06/30/2010	FIXED INCOME	EL PASO PIPELINE PART OP	INDUSTRIALS	3,450,587.10	70,955.50
06/30/2010	FIXED INCOME	EL POLLO LOCO INC	INDUSTRIALS	4,820,589.08	91,000.00
06/30/2010	FIXED INCOME	EL SALVADOR (REP OF REGS	SOVEREIGN DEBT	1,236,011.56	162,987.50
06/30/2010	FIXED INCOME	EL SALVADOR (REPUBLIC OF) REGS	SOVEREIGN DEBT	1,286,714.00	123,418.75
06/30/2010	FIXED INCOME	ELAN FIN PLC / ELAN FIN CORP	YANKEE BONDS - CORPS	4,529,382.81	149,318.31
06/30/2010	FIXED INCOME	ELAN FIN PLC ELAN FIN CORP	INDUSTRIALS	3,825,955.94	235,212.50
06/30/2010	FIXED INCOME	ELI LILLY & CO	INDUSTRIALS	5,554,777.95	235,441.69
06/30/2010	FIXED INCOME	ELWOOD ENERGY LLC SR SECD BD	UTILITIES	1,056,076.60	131,344.05
06/30/2010	FIXED INCOME	EMBOTELLA ANDINA PRF 'R'NPV	CHILE	1,599,551.80	0.00
06/30/2010	FIXED INCOME	EMBOTELLA ANDINA PRF'A'NPV	CHILE	1,046,802.49	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	1,126,591.26	120,109.59
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	7,416,480.65	933,397.26
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	20,791,196.70	2,638,496.70
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	2,309,907.12	308,892.68
06/30/2010	FIXED INCOME	ENBRIDGE ENERGY PARTNERS	INDUSTRIALS	3,896,957.20	101,403.60
06/30/2010	FIXED INCOME	ENBRIDGE ENERGY PARTNERS L P	INDUSTRIALS	4,239,640.65	390,125.24
06/30/2010	FIXED INCOME	ENBRIDGE INC SR NT	YANKEE BONDS - CORPS	2,808,744.52	304,650.08
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	759,224.80	51,705.56
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	1,148,550.27	130,482.49
06/30/2010	FIXED INCOME	ENCANA HLDGS FIN CORP NT	YANKEE BONDS - CORPS	8,806,614.52	831,634.68
06/30/2010	FIXED INCOME	ENCORE ACQUISITION CO	INDUSTRIALS	2,743,375.00	-63,562.50
06/30/2010	FIXED INCOME	ENERGY EAST CORP NT	INDUSTRIALS	645,718.26	-33,462.54
06/30/2010	FIXED INCOME	ENERGY FUTURE HLDGS CORP SR NT	UTILITIES	3,811,673.14	-511,652.80
06/30/2010	FIXED INCOME	ENERGY FUTURE HOLDINGS CORP	UTILITIES	24,166,925.29	-7,185,337.69
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	1,191,295.68	172,335.68
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	3,745,941.14	636,721.78
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	9,152,495.96	260,008.53
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	UTILITIES	3,527,804.93	237,852.93
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS LP SR	INDUSTRIALS	3,205,235.20	227,798.34



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ENERGY XXI GULF COAST IN	INDUSTRIALS	2,191,386.90	-45,813.88
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LLC GTD	INDUSTRIALS	2,987,206.57	54,475.90
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LLC NT	INDUSTRIALS	6,798,091.26	215,553.26
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LP GTD	INDUSTRIALS	453,227.60	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LP LP	INDUSTRIALS	4,855,298.86	554,306.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	6,298,759.85	142,821.43
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	11,474,779.94	251,968.37
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	5,687,148.41	660,214.94
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	2,326,637.90	8,867.52
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	6,706,033.36	217,312.73
06/30/2010	FIXED INCOME	EOG RESOURCES INC	INDUSTRIALS	2,043,853.54	41,234.10
06/30/2010	FIXED INCOME	EQUINIX INC	INDUSTRIALS	2,203,177.08	47,250.00
06/30/2010	FIXED INCOME	ESI TRACTEBEL ACQUISITION CORP	INDUSTRIALS	659,173.62	19,584.50
06/30/2010	FIXED INCOME	ESTEE LAUDER COS INC SR NT	INDUSTRIALS	7,587,991.77	725,169.90
06/30/2010	FIXED INCOME	EURO-BOBL FUTURE (EUX)	EURO	438,146.73	438,146.73
06/30/2010	FIXED INCOME	EURO-BUND FUTURE (EUX)	EURO	-563.45	-563.45
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	5,084,635.94	61,429.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	3,136,554.75	141,433.50
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	4,021,403.33	234,326.25
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	5,558,790.42	67,980.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	9,420,524.70	368,264.70
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	6,128,088.33	48,120.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	5,096,529.17	42,600.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	4,173,971.73	178,318.40
06/30/2010	FIXED INCOME	EVRAZ GROUP SA REGS	YANKEE BONDS - CORPS	284,305.19	140.00
06/30/2010	FIXED INCOME	EXCO RES INC SR NT	UTILITIES	2,061,861.11	-42,665.00
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC	UTILITIES	3,865,844.61	209,455.33
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC	UTILITIES	5,057,052.43	239,399.18
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC SR NT	UTILITIES	2,271,534.52	245,414.52
06/30/2010	FIXED INCOME	EXPORT DEV CDA USD BD	YANKEE BONDS - CORPS	3,801,907.20	291,582.20
06/30/2010	FIXED INCOME	EXPORT IMPORT BK KOREA NT	YANKEE BONDS - CORPS	19,255,464.28	1,068,344.28
06/30/2010	FIXED INCOME	EXPORT-IMPORT BK KOREA	YANKEE BONDS - CORPS	251,459.90	3,316.22
06/30/2010	FIXED INCOME	EXPORT-IMPORT BK KOREA	SOVEREIGN DEBT	10,275,634.04	200,800.70
06/30/2010	FIXED INCOME	EXPORT-IMPORT BK KOREA	YANKEE BONDS - CORPS	1,114,589.44	93,239.16
06/30/2010	FIXED INCOME	EXPRESS SCRIPTS INC	INDUSTRIALS	2,813,250.32	316,955.88
06/30/2010	FIXED INCOME	FAIRFAX FINL HLDGS LTD NT	YANKEE BONDS - CORPS	2,297,735.21	598,162.50
06/30/2010	FIXED INCOME	FAIRFAX FINL HLDGS LTD NT	YANKEE BONDS - CORPS	2,604,590.29	1,127,690.00
06/30/2010	FIXED INCOME	FANNIE MAE	AGENCIES & OTHER GOVT OBL	3,836,139.18	328,328.35
06/30/2010	FIXED INCOME	FED REPUBLIC OF BRAZIL	SOVEREIGN DEBT	2,812,432.41	30,709.00
06/30/2010	FIXED INCOME	FED REPUBLIC OF BRAZIL	SOVEREIGN DEBT	13,688,915.63	200,745.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	10,053,229.67	82,138.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BKS CONS BD	AGENCIES & OTHER GOVT OBL	4,184,561.67	120,400.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BKS CONS SYS	AGENCIES & OTHER GOVT OBL	17,864,960.00	1,738,560.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BKS CONS SYS	AGENCIES & OTHER GOVT OBL	3,819,376.40	301,491.40
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CHICAGO SUB	AGENCIES & OTHER GOVT OBL	7,957,347.37	595,470.56
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	44,520,602.01	5,574,196.25
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	5,868,604.67	763,988.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	27,251,374.05	260,587.80
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	4,109,155.33	201,248.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	10,709,499.19	522,035.31
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	7,668,073.35	598,659.60
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS # TR 00425	AGENCIES & OTHER GOVT OBL	63,194,223.65	5,854,929.52
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	11,567,660.18	76,919.85
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	2,257,486.33	264,208.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	2,629,964.28	237,694.28
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	13,327,809.98	1,826,052.40
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	7,631,767.25	20,079.75
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	10,981,906.78	889,829.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	11,426,882.33	921,201.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	5,910,817.28	628,289.35
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	25,485,531.66	2,277,818.27
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CONS BD	AGENCIES & OTHER GOVT OBL	42,948,002.80	4,877,542.80
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	6,386,569.20	325,489.20
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	6,658,439.40	455,312.87
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEB	AGENCIES & OTHER GOVT OBL	57,071,209.56	6,138,289.45
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEB	AGENCIES & OTHER GOVT OBL	2,647,466.20	237,836.28
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEB	AGENCIES & OTHER GOVT OBL	2,631,867.75	-129,241.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEBS	AGENCIES & OTHER GOVT OBL	859,326.93	-118,488.36
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	19,547,105.91	1,492,308.30
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	10,616,860.17	932,417.35
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	9,086,360.00	500,348.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	7,216,456.96	201,443.90
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	28,477,617.30	1,689,661.30
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REFER	AGENCIES & OTHER GOVT OBL	3,143,874.10	124,514.10
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG DEB	AGENCIES & OTHER GOVT OBL	8,283,449.41	-68,756.15
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG NTS	AGENCIES & OTHER GOVT OBL	16,293,052.06	680,730.40
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	52,435,454.42	1,921,376.65
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	10,717,801.56	-97,804.30
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	32,274,408.53	271,859.20
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	17,938,764.64	271,305.60

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	5,555,095.02	135,668.52
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	27,304,452.00	314,455.50
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	6,742,311.19	335,258.30
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN CAP DEB	AGENCIES & OTHER GOVT OBL	796,001.79	82,210.89
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	4,011,079.50	1,353,629.60
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	9,050,172.23	622,740.95
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	6,260,241.06	520,685.50
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	10,550,883.67	-636,022.93
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	4,040,589.08	521,441.30
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	34,009,295.00	2,859,588.05
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	10,319,868.78	-1,201,366.43
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	8,891,148.98	-228,663.69
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	4,188,552.98	166,035.20
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	16,915,351.33	2,338,953.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	11,245,761.39	809,836.10
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	11,402,060.12	749,355.06
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	17,445,427.91	1,129,632.77
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	4,594,590.58	590,412.80
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	2,924,705.58	401,184.75
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN GTD MTG	AGENCIES & OTHER GOVT OBL	9,337,400.04	856,145.60
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN MTN	AGENCIES & OTHER GOVT OBL	5,767,966.84	195,287.40
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN MTN	AGENCIES & OTHER GOVT OBL	12,257,690.40	125,150.40
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN MTN	AGENCIES & OTHER GOVT OBL	1,188,966.90	169,479.40
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN PFD	US PREFERRED STOCK	62,571.01	-4,013,415.00
06/30/2010	FIXED INCOME	FEDERATED RETAIL HLDGS INC GTD	INDUSTRIALS	3,744,000.10	1,027,770.81
06/30/2010	FIXED INCOME	FEDEX CORP NT	INDUSTRIALS	638,285.33	-67,734.00
06/30/2010	FIXED INCOME	FENWAL INC TERM LOAN	TERM LOANS	995,880.12	0.00
06/30/2010	FIXED INCOME	FERRELLGAS L P	INDUSTRIALS	9,892,675.00	1,562,217.76
06/30/2010	FIXED INCOME	FERRELLGAS L P / FERRELLGAS	BANKS & FINANCE	1,313,406.25	264,875.00
06/30/2010	FIXED INCOME	FERRELLGAS PARTNERS LP	INDUSTRIALS	803,066.67	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A0-0839	FHLMC	50.86	1.02
06/30/2010	FIXED INCOME	FHLMC POOL #A0-0843	FHLMC	29,076.95	2,491.91
06/30/2010	FIXED INCOME	FHLMC POOL #A0-0922	FHLMC	73,481.00	6,616.15
06/30/2010	FIXED INCOME	FHLMC POOL #A0-1054	FHLMC	14,255.62	1,046.60
06/30/2010	FIXED INCOME	FHLMC POOL #A0-1323	FHLMC	10,741.47	753.09
06/30/2010	FIXED INCOME	FHLMC POOL #A0-1824	FHLMC	72.38	1.74
06/30/2010	FIXED INCOME	FHLMC POOL #A1-2093	FHLMC	151,427.10	12,418.36
06/30/2010	FIXED INCOME	FHLMC POOL #A1-2367	FHLMC	1,864,649.32	129,438.97
06/30/2010	FIXED INCOME	FHLMC POOL #A1-2452	FHLMC	2,613,306.02	157,784.43
06/30/2010	FIXED INCOME	FHLMC POOL #A1-2620	FHLMC	603,114.16	37,707.10

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #A1-2635	FHLMC	1,335,091.22	69,623.91
06/30/2010	FIXED INCOME	FHLMC POOL #A1-2953	FHLMC	514,132.11	32,143.91
06/30/2010	FIXED INCOME	FHLMC POOL #A1-3214	FHLMC	363,574.89	22,730.99
06/30/2010	FIXED INCOME	FHLMC POOL #A1-3256	FHLMC	30,005.81	1,556.55
06/30/2010	FIXED INCOME	FHLMC POOL #A1-3333	FHLMC	9,995.33	518.49
06/30/2010	FIXED INCOME	FHLMC POOL #A1-3385	FHLMC	255,307.02	15,961.98
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4201	FHLMC	46,523.57	2,413.41
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4257	FHLMC	4,800,341.16	251,435.81
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4282	FHLMC	6,569,574.15	554,169.47
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4440	FHLMC	658,915.03	52,334.80
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4460	FHLMC	1,043,956.51	72,469.26
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4529	FHLMC	382,531.69	20,444.13
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4769	FHLMC	215,909.74	17,148.78
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4805	FHLMC	1,364,003.58	111,860.29
06/30/2010	FIXED INCOME	FHLMC POOL #A1-5284	FHLMC	8,621.53	684.77
06/30/2010	FIXED INCOME	FHLMC POOL #A1-5351	FHLMC	33,074.05	1,715.72
06/30/2010	FIXED INCOME	FHLMC POOL #A1-5475	FHLMC	195,108.95	15,496.67
06/30/2010	FIXED INCOME	FHLMC POOL #A1-5825	FHLMC	97,713.21	5,068.86
06/30/2010	FIXED INCOME	FHLMC POOL #A1-6197	FHLMC	17,192.94	931.08
06/30/2010	FIXED INCOME	FHLMC POOL #A1-6316	FHLMC	105,517.13	7,497.53
06/30/2010	FIXED INCOME	FHLMC POOL #A1-6317	FHLMC	5,018.81	359.83
06/30/2010	FIXED INCOME	FHLMC POOL #A1-6556	FHLMC	4,925.79	341.41
06/30/2010	FIXED INCOME	FHLMC POOL #A1-6752	FHLMC	361,709.95	29,663.39
06/30/2010	FIXED INCOME	FHLMC POOL #A1-6779	FHLMC	847,045.03	36,979.68
06/30/2010	FIXED INCOME	FHLMC POOL #A1-6908	FHLMC	98,645.28	5,371.46
06/30/2010	FIXED INCOME	FHLMC POOL #A1-7263	FHLMC	124,732.95	6,470.52
06/30/2010	FIXED INCOME	FHLMC POOL #A1-8210	FHLMC	65,930.85	2,984.99
06/30/2010	FIXED INCOME	FHLMC POOL #A2-0041	FHLMC	868,498.89	70,231.96
06/30/2010	FIXED INCOME	FHLMC POOL #A2-0155	FHLMC	1,949,580.26	178,114.03
06/30/2010	FIXED INCOME	FHLMC POOL #A2-1081	FHLMC	6,028.51	405.36
06/30/2010	FIXED INCOME	FHLMC POOL #A2-1683	FHLMC	611,958.79	42,207.98
06/30/2010	FIXED INCOME	FHLMC POOL #A2-2019	FHLMC	575,059.24	34,009.62
06/30/2010	FIXED INCOME	FHLMC POOL #A2-2253	FHLMC	993,695.42	58,768.18
06/30/2010	FIXED INCOME	FHLMC POOL #A2-2287	FHLMC	742,541.44	43,914.67
06/30/2010	FIXED INCOME	FHLMC POOL #A2-2398	FHLMC	342,507.22	20,256.22
06/30/2010	FIXED INCOME	FHLMC POOL #A2-3639	FHLMC	1,204,678.66	81,766.06
06/30/2010	FIXED INCOME	FHLMC POOL #A2-3737	FHLMC	147,731.03	11,946.39
06/30/2010	FIXED INCOME	FHLMC POOL #A2-3884	FHLMC	251,342.13	20,325.01
06/30/2010	FIXED INCOME	FHLMC POOL #A2-4611	FHLMC	445,192.81	30,705.80
06/30/2010	FIXED INCOME	FHLMC POOL #A2-4635	FHLMC	2,271,610.82	183,695.87

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #A2-4734	FHLMC	74,649.72	5,148.73
06/30/2010	FIXED INCOME	FHLMC POOL #A2-4747	FHLMC	3,463.01	232.88
06/30/2010	FIXED INCOME	FHLMC POOL #A2-4819	FHLMC	678,128.68	58,086.63
06/30/2010	FIXED INCOME	FHLMC POOL #A2-5838	FHLMC	128,434.97	8,525.84
06/30/2010	FIXED INCOME	FHLMC POOL #A2-6079	FHLMC	7,206,880.65	572,411.62
06/30/2010	FIXED INCOME	FHLMC POOL #A2-6263	FHLMC	341,673.98	22,975.07
06/30/2010	FIXED INCOME	FHLMC POOL #A2-6757	FHLMC	8,732.91	587.21
06/30/2010	FIXED INCOME	FHLMC POOL #A2-7220	FHLMC	2,407.05	161.87
06/30/2010	FIXED INCOME	FHLMC POOL #A2-7705	FHLMC	25,270.22	1,585.60
06/30/2010	FIXED INCOME	FHLMC POOL #A2-8246	FHLMC	749,351.92	54,294.36
06/30/2010	FIXED INCOME	FHLMC POOL #A2-8466	FHLMC	2,314,306.88	179,342.65
06/30/2010	FIXED INCOME	FHLMC POOL #A2-8920	FHLMC	660,334.61	58,821.52
06/30/2010	FIXED INCOME	FHLMC POOL #A3-0276	FHLMC	245,600.30	16,514.81
06/30/2010	FIXED INCOME	FHLMC POOL #A3-0527	FHLMC	523,210.86	37,909.30
06/30/2010	FIXED INCOME	FHLMC POOL #A3-0560	FHLMC	31,882.47	2,170.51
06/30/2010	FIXED INCOME	FHLMC POOL #A3-1491	FHLMC	2,543,976.26	127,600.41
06/30/2010	FIXED INCOME	FHLMC POOL #A3-3929	FHLMC	469,078.68	30,501.63
06/30/2010	FIXED INCOME	FHLMC POOL #A3-3930	FHLMC	427,241.14	29,882.18
06/30/2010	FIXED INCOME	FHLMC POOL #A3-5948	FHLMC	707,861.78	75,730.75
06/30/2010	FIXED INCOME	FHLMC POOL #A3-6463	FHLMC	1,619,110.73	21,171.13
06/30/2010	FIXED INCOME	FHLMC POOL #A3-8996	FHLMC	2,037,630.62	143,950.73
06/30/2010	FIXED INCOME	FHLMC POOL #A3-9575	FHLMC	69,886.10	6,440.10
06/30/2010	FIXED INCOME	FHLMC POOL #A3-9726	FHLMC	2,213,893.33	204,013.55
06/30/2010	FIXED INCOME	FHLMC POOL #A3-9800	FHLMC	1,048,427.09	96,614.12
06/30/2010	FIXED INCOME	FHLMC POOL #A3-9805	FHLMC	362,256.51	33,382.46
06/30/2010	FIXED INCOME	FHLMC POOL #A4-1143	FHLMC	2,262,220.90	202,798.77
06/30/2010	FIXED INCOME	FHLMC POOL #A4-3129	FHLMC	4,368.38	140.27
06/30/2010	FIXED INCOME	FHLMC POOL #A4-4445	FHLMC	999,473.67	21,877.17
06/30/2010	FIXED INCOME	FHLMC POOL #A4-7038	FHLMC	1,768,119.45	162,934.83
06/30/2010	FIXED INCOME	FHLMC POOL #A4-7332	FHLMC	6,337,058.02	583,969.26
06/30/2010	FIXED INCOME	FHLMC POOL #A4-7333	FHLMC	968,643.17	89,261.91
06/30/2010	FIXED INCOME	FHLMC POOL #A4-7604	FHLMC	1,876,791.16	172,949.09
06/30/2010	FIXED INCOME	FHLMC POOL #A4-8574	FHLMC	1,116,444.86	65,766.51
06/30/2010	FIXED INCOME	FHLMC POOL #A4-9840	FHLMC	82,698.34	2,811.62
06/30/2010	FIXED INCOME	FHLMC POOL #A5-1717	FHLMC	489,910.28	34,259.40
06/30/2010	FIXED INCOME	FHLMC POOL #A5-1893	FHLMC	4,027,797.00	249,085.94
06/30/2010	FIXED INCOME	FHLMC POOL #A5-2409	FHLMC	386,851.76	27,052.52
06/30/2010	FIXED INCOME	FHLMC POOL #A5-2658	FHLMC	1,748,959.75	168,364.61
06/30/2010	FIXED INCOME	FHLMC POOL #A5-3262	FHLMC	492,456.67	34,437.46
06/30/2010	FIXED INCOME	FHLMC POOL #A5-4412	FHLMC	55,040.07	3,848.97

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #A5-5275	FHLMC	1,147,413.12	42,416.46
06/30/2010	FIXED INCOME	FHLMC POOL #A5-6641	FHLMC	649,956.35	50,009.25
06/30/2010	FIXED INCOME	FHLMC POOL #A5-8434	FHLMC	3,390,309.75	181,172.89
06/30/2010	FIXED INCOME	FHLMC POOL #A6-0696	FHLMC	1,393,875.19	138,571.00
06/30/2010	FIXED INCOME	FHLMC POOL #A6-0699	FHLMC	1,215,837.58	120,871.55
06/30/2010	FIXED INCOME	FHLMC POOL #A6-1800	FHLMC	2,196,723.52	220,894.90
06/30/2010	FIXED INCOME	FHLMC POOL #A6-5456	FHLMC	24,506.96	1,053.38
06/30/2010	FIXED INCOME	FHLMC POOL #A6-5518	FHLMC	493,271.65	33,918.98
06/30/2010	FIXED INCOME	FHLMC POOL #A6-5582	FHLMC	46,443.52	1,996.30
06/30/2010	FIXED INCOME	FHLMC POOL #A6-5583	FHLMC	67,364.46	2,895.52
06/30/2010	FIXED INCOME	FHLMC POOL #A6-5954	FHLMC	59,016.92	2,536.74
06/30/2010	FIXED INCOME	FHLMC POOL #A6-5958	FHLMC	50,418.94	2,167.16
06/30/2010	FIXED INCOME	FHLMC POOL #A6-5968	FHLMC	38,753.64	1,665.76
06/30/2010	FIXED INCOME	FHLMC POOL #A6-5969	FHLMC	37,750.28	1,622.62
06/30/2010	FIXED INCOME	FHLMC POOL #A6-6369	FHLMC	495,656.29	34,437.90
06/30/2010	FIXED INCOME	FHLMC POOL #A6-7145	FHLMC	4,654,069.10	69,189.89
06/30/2010	FIXED INCOME	FHLMC POOL #A6-7245	FHLMC	684,458.25	34,223.63
06/30/2010	FIXED INCOME	FHLMC POOL #A6-7397	FHLMC	1,053,818.94	56,913.75
06/30/2010	FIXED INCOME	FHLMC POOL #A6-7877	FHLMC	24,459.00	1,051.34
06/30/2010	FIXED INCOME	FHLMC POOL #A6-8043	FHLMC	611,013.91	42,015.31
06/30/2010	FIXED INCOME	FHLMC POOL #A6-9271	FHLMC	3,313,127.34	161,548.23
06/30/2010	FIXED INCOME	FHLMC POOL #A6-9303	FHLMC	631,544.09	35,105.49
06/30/2010	FIXED INCOME	FHLMC POOL #A6-9654	FHLMC	502,842.46	30,400.01
06/30/2010	FIXED INCOME	FHLMC POOL #A6-9939	FHLMC	1,053,402.07	53,156.56
06/30/2010	FIXED INCOME	FHLMC POOL #A7-0561	FHLMC	57,726.01	3,117.62
06/30/2010	FIXED INCOME	FHLMC POOL #A7-1453	FHLMC	1,166,349.69	68,174.55
06/30/2010	FIXED INCOME	FHLMC POOL #A7-1624	FHLMC	588,010.02	64,131.96
06/30/2010	FIXED INCOME	FHLMC POOL #A7-3177	FHLMC	5,649,576.56	432,980.14
06/30/2010	FIXED INCOME	FHLMC POOL #A7-6182	FHLMC	737,833.58	40,483.07
06/30/2010	FIXED INCOME	FHLMC POOL #A7-6537	FHLMC	274,546.75	16,401.65
06/30/2010	FIXED INCOME	FHLMC POOL #A7-8347	FHLMC	8,199,859.54	453,230.90
06/30/2010	FIXED INCOME	FHLMC POOL #A7-8987	FHLMC	1.51	0.11
06/30/2010	FIXED INCOME	FHLMC POOL #A7-9026	FHLMC	579,579.56	39,858.11
06/30/2010	FIXED INCOME	FHLMC POOL #A7-9027	FHLMC	678,513.13	46,661.83
06/30/2010	FIXED INCOME	FHLMC POOL #A7-9755	FHLMC	974,150.55	58,196.52
06/30/2010	FIXED INCOME	FHLMC POOL #A7-9866	FHLMC	2,559,921.78	151,008.08
06/30/2010	FIXED INCOME	FHLMC POOL #A8-0370	FHLMC	2,174,502.49	201,707.81
06/30/2010	FIXED INCOME	FHLMC POOL #A8-0747	FHLMC	700,340.10	48,162.93
06/30/2010	FIXED INCOME	FHLMC POOL #A8-0820	FHLMC	470,196.27	32,335.73
06/30/2010	FIXED INCOME	FHLMC POOL #A8-1439	FHLMC	5,863,222.52	419,179.17

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #A8-1998	FHLMC	277,658.81	8,272.36
06/30/2010	FIXED INCOME	FHLMC POOL #A8-2263	FHLMC	1,948,645.84	109,228.78
06/30/2010	FIXED INCOME	FHLMC POOL #A8-2308	FHLMC	1,254,024.34	69,747.29
06/30/2010	FIXED INCOME	FHLMC POOL #A8-2343	FHLMC	936,272.46	55,933.67
06/30/2010	FIXED INCOME	FHLMC POOL #A8-2435	FHLMC	575,252.69	34,366.06
06/30/2010	FIXED INCOME	FHLMC POOL #A8-2623	FHLMC	79,010.13	4,720.13
06/30/2010	FIXED INCOME	FHLMC POOL #A8-2776	FHLMC	11,662.89	492.81
06/30/2010	FIXED INCOME	FHLMC POOL #A8-3928	FHLMC	45,644.22	1,928.65
06/30/2010	FIXED INCOME	FHLMC POOL #A8-3935	FHLMC	49,229.31	2,080.16
06/30/2010	FIXED INCOME	FHLMC POOL #A8-4083	FHLMC	32,241.12	1,396.18
06/30/2010	FIXED INCOME	FHLMC POOL #A8-4100	FHLMC	17,274.03	729.91
06/30/2010	FIXED INCOME	FHLMC POOL #A8-4146	FHLMC	14,572.02	631.04
06/30/2010	FIXED INCOME	FHLMC POOL #A8-5122	FHLMC	1,476,104.57	42,944.72
06/30/2010	FIXED INCOME	FHLMC POOL #A8-5162	FHLMC	874,205.24	24,410.89
06/30/2010	FIXED INCOME	FHLMC POOL #A8-6077	FHLMC	83,822.55	2,087.99
06/30/2010	FIXED INCOME	FHLMC POOL #A8-6141	FHLMC	201,476.78	5,018.73
06/30/2010	FIXED INCOME	FHLMC POOL #A8-6245	FHLMC	3,686,741.12	127,607.71
06/30/2010	FIXED INCOME	FHLMC POOL #A8-6285	FHLMC	73,541.77	1,831.90
06/30/2010	FIXED INCOME	FHLMC POOL #A8-6459	FHLMC	69,858.01	1,740.15
06/30/2010	FIXED INCOME	FHLMC POOL #A8-6489	FHLMC	74,246.89	1,849.47
06/30/2010	FIXED INCOME	FHLMC POOL #A8-6517	FHLMC	13,419,375.81	685,587.67
06/30/2010	FIXED INCOME	FHLMC POOL #A8-6862	FHLMC	6,560,870.66	225,901.20
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7059	FHLMC	4,830,360.75	166,383.41
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7062	FHLMC	9,098,812.35	329,647.63
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7438	FHLMC	2,017,031.08	66,478.71
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7443	FHLMC	2,199,169.64	76,603.92
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7449	FHLMC	1,272,438.99	21,968.70
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7465	FHLMC	159,389.03	3,970.34
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7564	FHLMC	154,855.48	3,857.42
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7625	FHLMC	202,643.09	5,047.79
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7706	FHLMC	173,348.57	4,318.07
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7854	FHLMC	150,369.06	4,010.91
06/30/2010	FIXED INCOME	FHLMC POOL #A8-7963	FHLMC	122,219.93	3,044.46
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8026	FHLMC	3,010,706.75	81,375.78
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8050	FHLMC	1,363,968.27	33,928.26
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8118	FHLMC	424,676.17	11,327.75
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8142	FHLMC	1,383,858.29	29,792.27
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8305	FHLMC	4,457,348.66	131,017.36
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8343	FHLMC	6,230,042.05	183,123.15
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8374	FHLMC	819,816.83	21,143.17

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8401	FHLMC	249,291.82	6,649.57
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8411	FHLMC	763,887.27	19,700.76
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8440	FHLMC	307,588.74	7,932.74
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8458	FHLMC	557,126.09	10,847.37
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8460	FHLMC	663,515.08	13,991.80
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8467	FHLMC	2,017,361.99	49,226.20
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8468	FHLMC	8,170,138.64	177,091.24
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8472	FHLMC	4,060,745.18	103,202.80
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8473	FHLMC	812,332.77	20,652.96
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8518	FHLMC	686,643.69	14,479.52
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8612	FHLMC	204,839.45	5,207.89
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8627	FHLMC	537,493.59	11,334.33
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8649	FHLMC	2,515,221.31	71,665.45
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8656	FHLMC	288,704.53	6,088.03
06/30/2010	FIXED INCOME	FHLMC POOL #A8-8882	FHLMC	2,220,547.43	63,269.40
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9025	FHLMC	178,611.55	3,766.46
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9026	FHLMC	151,313.53	2,946.13
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9036	FHLMC	630,370.87	13,292.87
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9037	FHLMC	429,968.03	8,371.58
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9179	FHLMC	768,314.03	13,700.94
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9327	FHLMC	101,633.22	1,812.37
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9328	FHLMC	2,962,555.07	46,139.93
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9331	FHLMC	202,921.95	3,801.40
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9332	FHLMC	5,297,510.28	92,629.86
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9379	FHLMC	6,131,373.99	183,445.01
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9714	FHLMC	602,159.32	14,556.99
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9726	FHLMC	653,614.40	15,800.89
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9745	FHLMC	58,598.79	1,416.61
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9785	FHLMC	19,220,184.09	214,012.53
06/30/2010	FIXED INCOME	FHLMC POOL #A9-0037	FHLMC	4,209,195.17	71,900.44
06/30/2010	FIXED INCOME	FHLMC POOL #A9-0317	FHLMC	17,210,619.08	367,987.12
06/30/2010	FIXED INCOME	FHLMC POOL #A9-0333	FHLMC	2,668,782.13	60,985.77
06/30/2010	FIXED INCOME	FHLMC POOL #A9-0406	FHLMC	1,987,943.84	65,446.99
06/30/2010	FIXED INCOME	FHLMC POOL #A9-0619	FHLMC	1,269,993.27	30,701.65
06/30/2010	FIXED INCOME	FHLMC POOL #A9-0974	FHLMC	2,929,213.29	74,023.87
06/30/2010	FIXED INCOME	FHLMC POOL #A9-1660	FHLMC	3,829,642.17	140,474.73
06/30/2010	FIXED INCOME	FHLMC POOL #A9-1703	FHLMC	11,374,015.80	296,823.49
06/30/2010	FIXED INCOME	FHLMC POOL #A9-1723	FHLMC	7,470,373.49	210,653.11
06/30/2010	FIXED INCOME	FHLMC POOL #A9-1944	FHLMC	27,222,509.36	559,644.96
06/30/2010	FIXED INCOME	FHLMC POOL #A9-2144	FHLMC	136,010.81	1,783.14



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #A9-2167	FHLMC	6,473,489.38	90,700.32
06/30/2010	FIXED INCOME	FHLMC POOL #A9-2450	FHLMC	3,684,268.88	51,620.44
06/30/2010	FIXED INCOME	FHLMC POOL #B1-0666	FHLMC	442,472.22	19,903.22
06/30/2010	FIXED INCOME	FHLMC POOL #B1-0904	FHLMC	2,101,831.28	103,689.47
06/30/2010	FIXED INCOME	FHLMC POOL #B1-1311	FHLMC	1,192,572.19	68,075.53
06/30/2010	FIXED INCOME	FHLMC POOL #B1-1824	FHLMC	2,863,567.13	141,302.66
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2406	FHLMC	1,778,346.42	102,865.95
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2425	FHLMC	1,507,976.83	105,152.45
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2928	FHLMC	250,878.27	14,303.34
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3052	FHLMC	959,796.44	66,927.36
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3649	FHLMC	405,853.92	29,299.57
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3735	FHLMC	774,892.62	75,086.55
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3894	FHLMC	531,990.73	29,600.05
06/30/2010	FIXED INCOME	FHLMC POOL #B1-5243	FHLMC	5,972,313.47	551,202.72
06/30/2010	FIXED INCOME	FHLMC POOL #B1-6186	FHLMC	228,560.08	16,632.71
06/30/2010	FIXED INCOME	FHLMC POOL #B1-6393	FHLMC	720,009.07	32,631.92
06/30/2010	FIXED INCOME	FHLMC POOL #B1-7000	FHLMC	193,821.17	13,962.97
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9568	FHLMC	116,283.59	8,257.64
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9672	FHLMC	667,206.94	47,380.31
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9703	FHLMC	241,038.60	17,116.88
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9705	FHLMC	843,792.63	59,920.21
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9721	FHLMC	490,885.47	34,859.21
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9724	FHLMC	621,908.89	44,163.57
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9736	FHLMC	37,865.41	2,688.94
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9749	FHLMC	1,016,596.91	72,191.53
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9756	FHLMC	860,191.07	61,084.68
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9780	FHLMC	537,677.84	38,182.08
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9786	FHLMC	289,761.89	20,576.84
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9788	FHLMC	147,167.62	10,450.79
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9854	FHLMC	267,325.63	18,983.56
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9861	FHLMC	770,301.23	54,701.36
06/30/2010	FIXED INCOME	FHLMC POOL #B1-9875	FHLMC	189,933.93	13,487.76
06/30/2010	FIXED INCOME	FHLMC POOL #B9-0062	FHLMC	17,842.00	360.48
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0020	FHLMC	19,303.61	2,428.14
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0028	FHLMC	103,980.39	12,303.67
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0096	FHLMC	1,356.91	154.31
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0166	FHLMC	5,914.56	538.50
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0248	FHLMC	63,579.18	10,432.25
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0269	FHLMC	55,300.92	6,969.69
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0308	FHLMC	17,429.13	1,379.43

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0404	FHLMC	20,046.07	1,970.89
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0665	FHLMC	30,970.84	1,807.49
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0742	FHLMC	378,352.61	20,412.31
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0785	FHLMC	462,586.87	24,815.46
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0835	FHLMC	130,182.61	6,983.13
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0854	FHLMC	768.33	87.74
06/30/2010	FIXED INCOME	FHLMC POOL #C0-1416	FHLMC	98,936.35	4,241.50
06/30/2010	FIXED INCOME	FHLMC POOL #C0-1418	FHLMC	4,911,918.82	399,011.20
06/30/2010	FIXED INCOME	FHLMC POOL #C0-1810	FHLMC	48,969.24	2,666.46
06/30/2010	FIXED INCOME	FHLMC POOL #C0-1844	FHLMC	989,178.18	32,221.52
06/30/2010	FIXED INCOME	FHLMC POOL #C0-2964	FHLMC	2,611.15	112.23
06/30/2010	FIXED INCOME	FHLMC POOL #C0-3404	FHLMC	12,023,962.59	318,223.26
06/30/2010	FIXED INCOME	FHLMC POOL #C0-3410	FHLMC	2,020,853.63	46,179.61
06/30/2010	FIXED INCOME	FHLMC POOL #C0-3499	FHLMC	10,441,601.95	137,675.83
06/30/2010	FIXED INCOME	FHLMC POOL #C0-3500	FHLMC	18,534,615.08	223,030.53
06/30/2010	FIXED INCOME	FHLMC POOL #C1-0260	FHLMC	3,571.00	392.70
06/30/2010	FIXED INCOME	FHLMC POOL #C1-1314	FHLMC	464.61	50.90
06/30/2010	FIXED INCOME	FHLMC POOL #C1-4075	FHLMC	238,361.08	25,054.55
06/30/2010	FIXED INCOME	FHLMC POOL #C1-5694	FHLMC	856.48	94.25
06/30/2010	FIXED INCOME	FHLMC POOL #C1-8305	FHLMC	40,545.78	4,457.85
06/30/2010	FIXED INCOME	FHLMC POOL #C1-8810	FHLMC	969,424.49	65,840.08
06/30/2010	FIXED INCOME	FHLMC POOL #C2-1400	FHLMC	26,964.42	2,855.72
06/30/2010	FIXED INCOME	FHLMC POOL #C2-2748	FHLMC	38,130.17	4,172.14
06/30/2010	FIXED INCOME	FHLMC POOL #C2-7584	FHLMC	29,634.74	3,242.58
06/30/2010	FIXED INCOME	FHLMC POOL #C2-8039	FHLMC	158,155.68	8,484.23
06/30/2010	FIXED INCOME	FHLMC POOL #C2-8580	FHLMC	38,093.95	4,168.17
06/30/2010	FIXED INCOME	FHLMC POOL #C2-8606	FHLMC	6,069.47	664.13
06/30/2010	FIXED INCOME	FHLMC POOL #C2-8701	FHLMC	15,020.44	1,643.52
06/30/2010	FIXED INCOME	FHLMC POOL #C2-8810	FHLMC	87,391.86	9,562.28
06/30/2010	FIXED INCOME	FHLMC POOL #C3-0011	FHLMC	14,043.06	1,536.59
06/30/2010	FIXED INCOME	FHLMC POOL #C3-0263	FHLMC	12,673.62	1,386.72
06/30/2010	FIXED INCOME	FHLMC POOL #C3-0283	FHLMC	29,280.68	3,203.85
06/30/2010	FIXED INCOME	FHLMC POOL #C3-2238	FHLMC	178.44	18.00
06/30/2010	FIXED INCOME	FHLMC POOL #C3-2998	FHLMC	5,726.21	653.91
06/30/2010	FIXED INCOME	FHLMC POOL #C3-3041	FHLMC	7,453.09	789.32
06/30/2010	FIXED INCOME	FHLMC POOL #C3-3115	FHLMC	62,960.12	6,667.86
06/30/2010	FIXED INCOME	FHLMC POOL #C3-4753	FHLMC	120,728.28	12,785.86
06/30/2010	FIXED INCOME	FHLMC POOL #C3-4794	FHLMC	58,804.86	6,227.80
06/30/2010	FIXED INCOME	FHLMC POOL #C3-4885	FHLMC	16,337.02	1,730.18
06/30/2010	FIXED INCOME	FHLMC POOL #C4-1498	FHLMC	7,376.92	780.22

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #C4-7981	FHLMC	93,764.21	5,481.59
06/30/2010	FIXED INCOME	FHLMC POOL #C4-8492	FHLMC	37,026.34	1,657.84
06/30/2010	FIXED INCOME	FHLMC POOL #C5-4709	FHLMC	651.40	35.11
06/30/2010	FIXED INCOME	FHLMC POOL #C5-4835	FHLMC	8,071.24	844.03
06/30/2010	FIXED INCOME	FHLMC POOL #C5-5819	FHLMC	641,636.90	51,620.43
06/30/2010	FIXED INCOME	FHLMC POOL #C5-5974	FHLMC	57,086.38	2,494.87
06/30/2010	FIXED INCOME	FHLMC POOL #C5-6016	FHLMC	58,391.55	4,669.96
06/30/2010	FIXED INCOME	FHLMC POOL #C5-6521	FHLMC	30,360.91	1,718.38
06/30/2010	FIXED INCOME	FHLMC POOL #C5-6836	FHLMC	108,481.50	6,489.23
06/30/2010	FIXED INCOME	FHLMC POOL #C5-7150	FHLMC	1,384,247.50	108,535.41
06/30/2010	FIXED INCOME	FHLMC POOL #C5-7574	FHLMC	748.11	32.72
06/30/2010	FIXED INCOME	FHLMC POOL #C5-8480	FHLMC	274.55	12.00
06/30/2010	FIXED INCOME	FHLMC POOL #C5-9202	FHLMC	13,546.92	592.05
06/30/2010	FIXED INCOME	FHLMC POOL #C5-9364	FHLMC	639,469.84	36,551.06
06/30/2010	FIXED INCOME	FHLMC POOL #C5-9894	FHLMC	238,915.40	16,912.52
06/30/2010	FIXED INCOME	FHLMC POOL #C6-0408	FHLMC	19,539.44	853.96
06/30/2010	FIXED INCOME	FHLMC POOL #C6-1369	FHLMC	129,306.96	10,554.89
06/30/2010	FIXED INCOME	FHLMC POOL #C6-1459	FHLMC	40,831.53	2,916.44
06/30/2010	FIXED INCOME	FHLMC POOL #C6-2216	FHLMC	17,892.41	800.28
06/30/2010	FIXED INCOME	FHLMC POOL #C6-2298	FHLMC	195,042.37	15,927.76
06/30/2010	FIXED INCOME	FHLMC POOL #C6-2603	FHLMC	19,711.46	881.70
06/30/2010	FIXED INCOME	FHLMC POOL #C6-2757	FHLMC	632,560.25	45,789.35
06/30/2010	FIXED INCOME	FHLMC POOL #C6-3838	FHLMC	369,369.66	21,116.98
06/30/2010	FIXED INCOME	FHLMC POOL #C6-4073	FHLMC	15,989.66	685.45
06/30/2010	FIXED INCOME	FHLMC POOL #C6-4421	FHLMC	87,142.12	3,735.72
06/30/2010	FIXED INCOME	FHLMC POOL #C6-4451	FHLMC	25,849.75	1,834.53
06/30/2010	FIXED INCOME	FHLMC POOL #C6-4547	FHLMC	10,499.37	745.12
06/30/2010	FIXED INCOME	FHLMC POOL #C6-4765	FHLMC	266,534.86	19,313.71
06/30/2010	FIXED INCOME	FHLMC POOL #C6-5739	FHLMC	18,721.68	802.59
06/30/2010	FIXED INCOME	FHLMC POOL #C6-6483	FHLMC	76,175.27	3,162.58
06/30/2010	FIXED INCOME	FHLMC POOL #C6-6709	FHLMC	44,240.51	2,555.42
06/30/2010	FIXED INCOME	FHLMC POOL #C6-6828	FHLMC	839,260.41	51,927.90
06/30/2010	FIXED INCOME	FHLMC POOL #C6-7207	FHLMC	250,392.28	13,371.41
06/30/2010	FIXED INCOME	FHLMC POOL #C6-7214	FHLMC	38,125.82	1,634.40
06/30/2010	FIXED INCOME	FHLMC POOL #C6-7313	FHLMC	6,250.15	443.57
06/30/2010	FIXED INCOME	FHLMC POOL #C6-7421	FHLMC	102,806.01	6,418.51
06/30/2010	FIXED INCOME	FHLMC POOL #C6-7546	FHLMC	321,354.08	16,390.14
06/30/2010	FIXED INCOME	FHLMC POOL #C6-7755	FHLMC	136,378.90	8,514.57
06/30/2010	FIXED INCOME	FHLMC POOL #C6-7786	FHLMC	79,533.93	3,390.36
06/30/2010	FIXED INCOME	FHLMC POOL #C6-7999	FHLMC	55,850.51	2,394.38

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #C6-8290	FHLMC	47,745.28	2,046.81
06/30/2010	FIXED INCOME	FHLMC POOL #C6-8300	FHLMC	201,388.82	8,633.42
06/30/2010	FIXED INCOME	FHLMC POOL #C6-8303	FHLMC	48,439.06	2,064.84
06/30/2010	FIXED INCOME	FHLMC POOL #C6-8657	FHLMC	2,079.91	111.07
06/30/2010	FIXED INCOME	FHLMC POOL #C6-9069	FHLMC	12,484.08	535.19
06/30/2010	FIXED INCOME	FHLMC POOL #C6-9277	FHLMC	373,734.74	23,333.44
06/30/2010	FIXED INCOME	FHLMC POOL #C6-9596	FHLMC	381,049.67	20,348.76
06/30/2010	FIXED INCOME	FHLMC POOL #C6-9803	FHLMC	214,996.67	11,481.22
06/30/2010	FIXED INCOME	FHLMC POOL #C7-0091	FHLMC	25,545.09	1,095.10
06/30/2010	FIXED INCOME	FHLMC POOL #C7-0868	FHLMC	173,851.84	14,241.76
06/30/2010	FIXED INCOME	FHLMC POOL #C7-0980	FHLMC	965.39	51.59
06/30/2010	FIXED INCOME	FHLMC POOL #C7-1231	FHLMC	1,037.76	55.42
06/30/2010	FIXED INCOME	FHLMC POOL #C7-1249	FHLMC	78,692.72	3,453.23
06/30/2010	FIXED INCOME	FHLMC POOL #C7-1288	FHLMC	356,323.66	29,189.69
06/30/2010	FIXED INCOME	FHLMC POOL #C7-2866	FHLMC	2,724.54	145.50
06/30/2010	FIXED INCOME	FHLMC POOL #C7-3044	FHLMC	313,606.79	21,350.01
06/30/2010	FIXED INCOME	FHLMC POOL #C7-3697	FHLMC	78,209.46	3,431.28
06/30/2010	FIXED INCOME	FHLMC POOL #C7-4862	FHLMC	732,490.65	37,222.14
06/30/2010	FIXED INCOME	FHLMC POOL #C7-5714	FHLMC	264,515.36	18,220.55
06/30/2010	FIXED INCOME	FHLMC POOL #C7-7186	FHLMC	28,814.96	1,966.54
06/30/2010	FIXED INCOME	FHLMC POOL #C7-7214	FHLMC	252,727.37	19,815.75
06/30/2010	FIXED INCOME	FHLMC POOL #C7-7577	FHLMC	4,197,449.89	242,058.48
06/30/2010	FIXED INCOME	FHLMC POOL #C7-7675	FHLMC	1,256,390.79	75,857.52
06/30/2010	FIXED INCOME	FHLMC POOL #C7-8907	FHLMC	5,205,353.73	439,092.11
06/30/2010	FIXED INCOME	FHLMC POOL #C7-9142	FHLMC	257,606.05	16,105.69
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0242	FHLMC	139,212.41	5,887.20
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0524	FHLMC	37,050.27	1,894.84
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0588	FHLMC	969,852.63	49,834.12
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0600	FHLMC	156,425.35	7,367.26
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0698	FHLMC	1,138,577.96	78,174.84
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0699	FHLMC	1,194,623.83	72,262.28
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0779	FHLMC	470,155.06	28,438.58
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0797	GNMA	119,509.38	7,098.23
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0842	FHLMC	625,619.89	37,158.60
06/30/2010	FIXED INCOME	FHLMC POOL #C9-0846	FHLMC	661,145.79	34,897.01
06/30/2010	FIXED INCOME	FHLMC POOL #D0-1757	FHLMC	982.12	120.32
06/30/2010	FIXED INCOME	FHLMC POOL #D1-3482	FHLMC	11,273.53	1,265.61
06/30/2010	FIXED INCOME	FHLMC POOL #D2-3774	FHLMC	3,359.43	-149.03
06/30/2010	FIXED INCOME	FHLMC POOL #D3-2312	FHLMC	7,004.18	-22.05
06/30/2010	FIXED INCOME	FHLMC POOL #D4-4532	FHLMC	26,511.18	3,361.90

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #D4-6220	FHLMC	173,815.35	8,520.90
06/30/2010	FIXED INCOME	FHLMC POOL #D6-2428	FHLMC	62,990.00	2,752.23
06/30/2010	FIXED INCOME	FHLMC POOL #D6-6475	FHLMC	16,631.26	900.59
06/30/2010	FIXED INCOME	FHLMC POOL #D6-6835	FHLMC	34,824.21	3,154.71
06/30/2010	FIXED INCOME	FHLMC POOL #D6-7785	FHLMC	86,297.43	3,787.38
06/30/2010	FIXED INCOME	FHLMC POOL #D7-7790	FHLMC	7,502.11	770.33
06/30/2010	FIXED INCOME	FHLMC POOL #D9-5902	FHLMC	278,701.29	13,124.91
06/30/2010	FIXED INCOME	FHLMC POOL #D9-6266	FHLMC	410,482.61	21,802.00
06/30/2010	FIXED INCOME	FHLMC POOL #D9-6344	FHLMC	239,190.71	14,468.54
06/30/2010	FIXED INCOME	FHLMC POOL #D9-6428	FHLMC	292,435.45	17,369.16
06/30/2010	FIXED INCOME	FHLMC POOL #D9-8323	FHLMC	1,168,346.96	19,138.34
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1054	FHLMC	738,466.48	28,017.50
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1098	FHLMC	9,092.58	735.60
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1386	FHLMC	287,112.22	14,155.42
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1488	FHLMC	770,137.98	44,547.55
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1490	FHLMC	516,785.96	29,892.74
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1538	FHLMC	362,041.83	20,941.77
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1678	FHLMC	207,180.90	8,839.13
06/30/2010	FIXED INCOME	FHLMC POOL #E7-2093	FHLMC	76,919.77	2,351.07
06/30/2010	FIXED INCOME	FHLMC POOL #E7-3454	FHLMC	403,510.22	15,938.55
06/30/2010	FIXED INCOME	FHLMC POOL #E8-3240	FHLMC	235,116.35	19,838.20
06/30/2010	FIXED INCOME	FHLMC POOL #E8-6936	FHLMC	513,431.97	43,321.41
06/30/2010	FIXED INCOME	FHLMC POOL #E8-7677	FHLMC	510,098.51	34,948.92
06/30/2010	FIXED INCOME	FHLMC POOL #E8-7761	FHLMC	344,745.40	29,571.21
06/30/2010	FIXED INCOME	FHLMC POOL #E8-7854	FHLMC	394,940.29	33,876.78
06/30/2010	FIXED INCOME	FHLMC POOL #E8-8106	FHLMC	14,991.40	541.55
06/30/2010	FIXED INCOME	FHLMC POOL #E8-8349	FHLMC	859.79	43.82
06/30/2010	FIXED INCOME	FHLMC POOL #E8-8893	FHLMC	5,142.97	262.13
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0206	FHLMC	886,107.22	43,770.49
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0315	FHLMC	6,207.60	226.32
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0346	FHLMC	42,244.94	2,273.57
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0517	FHLMC	47,394.61	2,550.71
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0531	FHLMC	67,737.74	2,480.27
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0532	FHLMC	48,468.08	1,774.70
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0539	FHLMC	493,857.62	24,394.76
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0683	FHLMC	80,875.45	2,961.28
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0689	FHLMC	65,584.44	2,401.42
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0690	FHLMC	91,173.42	3,338.36
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0745	FHLMC	70,554.51	2,584.27
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0755	FHLMC	119,014.26	6,405.23

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0867	FHLMC	360,014.21	17,783.42
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0868	FHLMC	213,352.72	10,538.86
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0962	FHLMC	301,164.18	14,876.45
06/30/2010	FIXED INCOME	FHLMC POOL #E9-0980	FHLMC	14,458.90	527.18
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1278	FHLMC	55,334.36	2,026.45
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1280	FHLMC	12,437.32	453.49
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1325	FHLMC	17,460.88	636.67
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1432	FHLMC	6,202.87	226.17
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1434	FHLMC	59,915.40	3,224.60
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1483	FHLMC	6,420.71	234.09
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1658	FHLMC	8,729.24	466.45
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1759	FHLMC	312,124.29	16,677.92
06/30/2010	FIXED INCOME	FHLMC POOL #E9-3391	FHLMC	44,623.22	2,401.57
06/30/2010	FIXED INCOME	FHLMC POOL #E9-3462	FHLMC	492,998.70	21,568.15
06/30/2010	FIXED INCOME	FHLMC POOL #E9-3464	FHLMC	884,872.08	39,664.38
06/30/2010	FIXED INCOME	FHLMC POOL #E9-3609	FHLMC	258,654.44	11,675.79
06/30/2010	FIXED INCOME	FHLMC POOL #E9-4022	FHLMC	173,137.38	7,815.53
06/30/2010	FIXED INCOME	FHLMC POOL #E9-4081	FHLMC	172,740.67	7,557.21
06/30/2010	FIXED INCOME	FHLMC POOL #E9-5107	FHLMC	686,044.22	23,252.80
06/30/2010	FIXED INCOME	FHLMC POOL #E9-5108	FHLMC	1,084,873.35	36,770.70
06/30/2010	FIXED INCOME	FHLMC POOL #E9-5352	FHLMC	3,104,317.84	179,405.95
06/30/2010	FIXED INCOME	FHLMC POOL #E9-6027	FHLMC	570,901.30	56,481.46
06/30/2010	FIXED INCOME	FHLMC POOL #E9-6582	FHLMC	1,070,989.45	98,135.24
06/30/2010	FIXED INCOME	FHLMC POOL #E9-6726	FHLMC	909,160.70	31,723.36
06/30/2010	FIXED INCOME	FHLMC POOL #E9-8557	FHLMC	3,363,182.43	191,382.56
06/30/2010	FIXED INCOME	FHLMC POOL #E9-9745	FHLMC	80,877.35	-1,538.56
06/30/2010	FIXED INCOME	FHLMC POOL #G0-0084	FHLMC	6,929.76	448.96
06/30/2010	FIXED INCOME	FHLMC POOL #G0-0802	FHLMC	159,118.52	8,151.79
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1022	FHLMC	10,917.49	1,199.06
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1085	FHLMC	68,749.35	7,280.98
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1350	FHLMC	1,385,870.26	100,519.57
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1413	FHLMC	534,903.51	38,683.08
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1433	FHLMC	43,649.88	2,330.96
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1444	FHLMC	19,519.43	1,297.87
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1449	FHLMC	265,706.24	12,191.01
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1486	FHLMC	23,903.32	1,276.48
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1563	FHLMC	9,032,664.29	678,444.24
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1644	FHLMC	3,282,361.43	202,921.21
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1721	FHLMC	109,417.97	7,357.55
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1737	FHLMC	264,936.65	23,969.17

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1740	FHLMC	2,558,302.61	200,752.06
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1749	FHLMC	1,420,746.09	83,201.96
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1769	FHLMC	53,074,072.49	3,178,836.36
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1771	FHLMC	10,821,312.43	701,833.18
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1798	FHLMC	2,246,965.79	181,960.62
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1819	FHLMC	826,608.19	76,173.16
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1841	FHLMC	7,767,347.05	464,681.90
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1846	FHLMC	688,025.25	41,287.94
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1864	FHLMC	11,150,452.02	828,657.37
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1883	FHLMC	1,209,023.46	111,413.30
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1893	FHLMC	3,312,566.56	263,899.57
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1916	FHLMC	5,412,160.97	498,738.63
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1931	FHLMC	16,531,531.47	1,221,732.25
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1954	FHLMC	20,062,553.50	1,658,888.04
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1974	FHLMC	585,355.70	11,272.39
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1981	FHLMC	918,227.64	77,137.73
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2015	FHLMC	12,925,895.85	1,055,503.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2023	FHLMC	1,317,014.94	95,615.01
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2069	FHLMC	4,778,732.81	214,020.45
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2199	FHLMC	6,660,250.89	693,969.28
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2296	FHLMC	24,385,716.26	2,276,630.16
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2364	FHLMC	562,434.71	39,331.04
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2741	FHLMC	3,254,720.79	257,859.41
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2746	FHLMC	714,640.57	49,141.04
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2938	FHLMC	772,353.87	83,481.35
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2965	FHLMC	4,350,249.53	368,461.08
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2988	FHLMC	657,318.49	45,199.39
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3019	FHLMC	27,201,704.96	2,557,950.81
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3048	FHLMC	7,635,799.00	411,147.91
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3054	FHLMC	2,809,847.10	318,378.04
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3077	FHLMC	4,677,813.43	498,596.28
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3112	FHLMC	327,471.49	21,760.92
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3143	FHLMC	4,796.63	206.17
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3249	FHLMC	2,303,212.79	142,844.42
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3271	FHLMC	4,273,328.98	294,725.58
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3290	FHLMC	5,894,936.61	496,342.18
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3638	FHLMC	6,636,066.53	420,506.77
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3820	FHLMC	1,676,591.47	90,547.93
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3904	FHLMC	5,931,459.55	376,554.16
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3914	FHLMC	1,288,023.06	43,584.52

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4121	FHLMC	1,447,134.74	4,870.46
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4334	FHLMC	8,244,218.43	859,263.84
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4433	FHLMC	21,890,986.69	1,403,398.85
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4538	FHLMC	4,229,445.56	295,684.65
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4660	FHLMC	29,075,384.54	2,089,223.13
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4778	FHLMC	123,109.86	5,201.93
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4891	FHLMC	1,344,771.80	15,441.20
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4916	FHLMC	7,926,208.53	114,233.51
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5082	FHLMC	4,299,693.53	45,136.48
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5124	FHLMC	343,182.86	14,500.93
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5432	FHLMC	2,598,080.23	93,536.96
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5529	FHLMC	2,842,052.16	75,808.55
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5767	FHLMC	2,397,935.82	18,363.80
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5863	FHLMC	1,637,706.95	21,593.68
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5864	FHLMC	2,551,004.42	33,635.80
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5865	FHLMC	1,980,313.38	26,111.05
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5866	FHLMC	619,791.95	8,172.15
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5895	FHLMC	4,633,458.67	60,745.81
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5896	FHLMC	11,904,209.37	155,173.57
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8072	FHLMC	276,253.17	25,223.83
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8085	FHLMC	12,518,213.58	766,732.17
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8094	FHLMC	1,282,312.27	118,166.97
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8136	FHLMC	214,671.97	14,508.50
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8178	FHLMC	1,720,823.38	43,439.31
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8233	FHLMC	429,987.66	23,222.41
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8278	FHLMC	16,706,071.43	1,530,013.16
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8297	FHLMC	15,431,240.41	1,088,838.60
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8300	FHLMC	2,137,047.78	47,604.33
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8323	FHLMC	1,834,758.04	99,043.17
06/30/2010	FIXED INCOME	FHLMC POOL #G1-0435	FHLMC	3,747.55	-187.59
06/30/2010	FIXED INCOME	FHLMC POOL #G1-0660	FHLMC	42,344.68	-1,307.55
06/30/2010	FIXED INCOME	FHLMC POOL #G1-0661	FHLMC	9,667.69	-260.00
06/30/2010	FIXED INCOME	FHLMC POOL #G1-1107	FHLMC	15,294.27	800.95
06/30/2010	FIXED INCOME	FHLMC POOL #G1-1295	FHLMC	963,748.48	41,942.12
06/30/2010	FIXED INCOME	FHLMC POOL #G1-1431	FHLMC	16,248.82	874.52
06/30/2010	FIXED INCOME	FHLMC POOL #G1-1453	FHLMC	459,187.46	14,061.00
06/30/2010	FIXED INCOME	FHLMC POOL #G1-1720	FHLMC	453,279.71	32,188.71
06/30/2010	FIXED INCOME	FHLMC POOL #G1-1980	FHLMC	9,298,673.25	782,742.75
06/30/2010	FIXED INCOME	FHLMC POOL #G1-2032	FHLMC	525,385.73	22,332.00
06/30/2010	FIXED INCOME	FHLMC POOL #G1-2217	FHLMC	1,602,364.38	110,018.72



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #G1-2399	FHLMC	1,142,299.83	79,082.07
06/30/2010	FIXED INCOME	FHLMC POOL #G1-2465	FHLMC	3,363,282.36	232,217.89
06/30/2010	FIXED INCOME	FHLMC POOL #G1-2607	FHLMC	652,773.12	44,072.25
06/30/2010	FIXED INCOME	FHLMC POOL #G1-2878	FHLMC	7,502,886.09	566,979.43
06/30/2010	FIXED INCOME	FHLMC POOL #G1-2882	FHLMC	35,157,880.08	2,650,126.28
06/30/2010	FIXED INCOME	FHLMC POOL #G1-3030	FHLMC	1,104,130.58	67,975.41
06/30/2010	FIXED INCOME	FHLMC POOL #G1-3180	FHLMC	2,187,827.67	67,318.38
06/30/2010	FIXED INCOME	FHLMC POOL #G1-3562	FHLMC	985,074.31	13,929.13
06/30/2010	FIXED INCOME	FHLMC POOL #G1-8010	FHLMC	1,547,156.00	80,085.38
06/30/2010	FIXED INCOME	FHLMC POOL #G1-8068	FHLMC	961,382.70	68,270.57
06/30/2010	FIXED INCOME	FHLMC POOL #G1-8115	FHLMC	370,997.49	25,790.16
06/30/2010	FIXED INCOME	FHLMC POOL #G1-8295	FHLMC	2,478,372.68	58,359.13
06/30/2010	FIXED INCOME	FHLMC POOL #G3-0390	FHLMC	1,922,074.24	25,436.69
06/30/2010	FIXED INCOME	FHLMC POOL #H0-2785	FHLMC	1,028,380.87	21,756.26
06/30/2010	FIXED INCOME	FHLMC POOL #J0-0732	FHLMC	6,829,877.96	543,489.97
06/30/2010	FIXED INCOME	FHLMC POOL #J0-2410	FHLMC	365,228.10	25,935.93
06/30/2010	FIXED INCOME	FHLMC POOL #J0-2450	FHLMC	55,249.73	3,923.44
06/30/2010	FIXED INCOME	FHLMC POOL #J0-6832	FHLMC	1,419,525.58	70,719.91
06/30/2010	FIXED INCOME	FHLMC POOL #J0-7335	FHLMC	527,196.13	30,199.00
06/30/2010	FIXED INCOME	FHLMC POOL #J0-7874	FHLMC	1,566,286.26	48,419.52
06/30/2010	FIXED INCOME	FHLMC POOL #J0-8129	FHLMC	7,097,912.01	514,270.36
06/30/2010	FIXED INCOME	FHLMC POOL #J0-8525	FHLMC	732,056.03	9,183.06
06/30/2010	FIXED INCOME	FHLMC POOL #J0-9198	FHLMC	942,156.70	24,271.45
06/30/2010	FIXED INCOME	FHLMC POOL #J0-9305	FHLMC	1,367,306.66	13,061.34
06/30/2010	FIXED INCOME	FHLMC POOL #J0-9464	FHLMC	1,444,382.12	37,209.57
06/30/2010	FIXED INCOME	FHLMC POOL #J0-9637	FHLMC	3,292,580.58	84,822.10
06/30/2010	FIXED INCOME	FHLMC POOL #K3-0291	FHLMC	1,679,605.32	103,961.54
06/30/2010	FIXED INCOME	FHLMC POOL #K3-0293	FHLMC	585,852.50	35,841.00
06/30/2010	FIXED INCOME	FHLMC POOL #K3-0400	FNMA	782,747.22	53,176.00
06/30/2010	FIXED INCOME	FHLMC POOL #N7-0043	FHLMC	67,131.35	5,781.38
06/30/2010	FIXED INCOME	FHLMC POOL #N7-0060	FHLMC	36,470.14	2,122.38
06/30/2010	FIXED INCOME	FHLMC POOL #1B-2117	FHLMC	22,644.95	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #1B-3652	FHLMC	4,961,484.33	216,661.56
06/30/2010	FIXED INCOME	FHLMC POOL #1B-3676	FHLMC	6,225,353.52	306,103.21
06/30/2010	FIXED INCOME	FHLMC POOL #1B-7279	FHLMC	13,177,371.93	555,262.45
06/30/2010	FIXED INCOME	FHLMC POOL #1B-7325	FHLMC	1,102,957.02	47,420.55
06/30/2010	FIXED INCOME	FHLMC POOL #1B-7363	FHLMC	1,651,224.07	78,197.54
06/30/2010	FIXED INCOME	FHLMC POOL #1G-1471	FHLMC	6,637,912.31	161,643.90
06/30/2010	FIXED INCOME	FHLMC POOL #1G-1580	FHLMC	378,192.25	22,354.62
06/30/2010	FIXED INCOME	FHLMC POOL #1G-1698	FHLMC	234,016.67	14,020.31

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #1G-1973	FHLMC	16,923,992.46	1,103,007.55
06/30/2010	FIXED INCOME	FHLMC POOL #1G-2324	FHLMC	16,840,394.36	772,113.04
06/30/2010	FIXED INCOME	FHLMC POOL #1G-2415	FHLMC	9,641,713.61	409,297.91
06/30/2010	FIXED INCOME	FHLMC POOL #1H-1390	FHLMC	883,256.91	32,656.83
06/30/2010	FIXED INCOME	FHLMC POOL #1J-0345	FHLMC	2,529,949.95	89,869.89
06/30/2010	FIXED INCOME	FHLMC POOL #1J-0413	FHLMC	4,759,418.21	304,767.59
06/30/2010	FIXED INCOME	FHLMC POOL #1J-0459	FHLMC	1,781,261.26	67,528.90
06/30/2010	FIXED INCOME	FHLMC POOL #1J-1335	FHLMC	785,960.73	37,927.83
06/30/2010	FIXED INCOME	FHLMC POOL #1J-1371	FHLMC	3,025,345.88	134,993.47
06/30/2010	FIXED INCOME	FHLMC POOL #1J-1497	FHLMC	7,205,217.64	317,311.39
06/30/2010	FIXED INCOME	FHLMC POOL #1J-1608	FHLMC	317,257.07	19,126.56
06/30/2010	FIXED INCOME	FHLMC POOL #1J-2918	FHLMC	6,253,728.04	336,773.05
06/30/2010	FIXED INCOME	FHLMC POOL #1N-0248	FHLMC	4,664,347.03	208,938.29
06/30/2010	FIXED INCOME	FHLMC POOL #1N-1544	FHLMC	8,474,730.71	261,331.31
06/30/2010	FIXED INCOME	FHLMC POOL #1Q-0102	FHLMC	10,959,963.99	135,364.45
06/30/2010	FIXED INCOME	FHLMC POOL #1Q-0292	FHLMC	1,063,647.51	50,140.31
06/30/2010	FIXED INCOME	FHLMC POOL #12-8835	FHLMC	74,394,007.16	5,547,399.85
06/30/2010	FIXED INCOME	FHLMC POOL #17-0079	FHLMC	2,399.75	-97.22
06/30/2010	FIXED INCOME	FHLMC POOL #17-0148	FHLMC	6,373.23	490.43
06/30/2010	FIXED INCOME	FHLMC POOL #17-0157	FHLMC	2,191.55	177.39
06/30/2010	FIXED INCOME	FHLMC POOL #17-0175	FHLMC	544.08	31.77
06/30/2010	FIXED INCOME	FHLMC POOL #17-0199	FHLMC	1,532.06	68.37
06/30/2010	FIXED INCOME	FHLMC POOL #17-0212	FHLMC	3,606.55	265.17
06/30/2010	FIXED INCOME	FHLMC POOL #17-0217	FHLMC	2,793.30	250.15
06/30/2010	FIXED INCOME	FHLMC POOL #18-4100	FHLMC	1,116.56	-22.99
06/30/2010	FIXED INCOME	FHLMC POOL #18-6398	FHLMC	80.12	-8.70
06/30/2010	FIXED INCOME	FHLMC POOL #27-0666	FHLMC	4,732.43	363.69
06/30/2010	FIXED INCOME	FHLMC POOL #27-9844	FHLMC	19,115.47	1,500.76
06/30/2010	FIXED INCOME	FHLMC POOL #28-6447	FHLMC	1,674.98	155.37
06/30/2010	FIXED INCOME	FHLMC POOL #28-9644	FHLMC	396.43	37.32
06/30/2010	FIXED INCOME	FHLMC POOL #29-6996	FHLMC	11,794.93	894.13
06/30/2010	FIXED INCOME	FHLMC POOL #29-8173	FHLMC	44,666.03	7,180.89
06/30/2010	FIXED INCOME	FHLMC POOL #30-6582	FHLMC	4,255.64	335.77
06/30/2010	FIXED INCOME	FHLMC POOL #30-6585	FHLMC	4,524.33	10.13
06/30/2010	FIXED INCOME	FHLMC POOL #30-9589	FHLMC	1,171.95	126.83
06/30/2010	FIXED INCOME	FHLMC POOL #36-0063	FHLMC	2,020.39	221.23
06/30/2010	FIXED INCOME	FHLMC POOL #36-0101	FHLMC	1,008.02	75.29
06/30/2010	FIXED INCOME	FHLMC POOL #36-0117	FHLMC	12,639.32	907.01
06/30/2010	FIXED INCOME	FHLMC POOL #53-1016	FHLMC	267.84	33.05
06/30/2010	FIXED INCOME	FHLMC POOL #53-3364	FHLMC	1,655.68	157.68

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #53-7162	FHLMC	10,168.92	61.41
06/30/2010	FIXED INCOME	FHLMC POOL #55-3907	FHLMC	2,691.51	266.74
06/30/2010	FIXED INCOME	FHLMC POOL #55-5154	FHLMC	71,085.86	4,288.75
06/30/2010	FIXED INCOME	FHLMC POOL #55-5180	FHLMC	65,829.12	2,196.79
06/30/2010	FIXED INCOME	FHLMC POOL #78-2783	FHLMC	1,391,657.95	60,941.18
06/30/2010	FIXED INCOME	FHLMC GROUP #A0-0559	FHLMC	4,450.96	268.46
06/30/2010	FIXED INCOME	FHLMC GROUP #A0-0878	FHLMC	32,133.31	1,716.89
06/30/2010	FIXED INCOME	FHLMC GROUP #A0-0885	FHLMC	37,109.98	3,656.13
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0101	FHLMC	29,508.04	4,566.24
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0109	FHLMC	9,233.26	1,065.43
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0126	FHLMC	728.75	59.31
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0205	FHLMC	23,284.64	2,880.64
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0243	FHLMC	39,332.87	6,221.63
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0244	FHLMC	116,234.29	13,476.09
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0245	FHLMC	87,895.78	13,972.30
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0284	FHLMC	216,342.15	35,498.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0350	FHLMC	171,415.47	7,386.66
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0368	FHLMC	28,873.66	2,794.07
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0411	FHLMC	7,336.14	725.79
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0421	FHLMC	202,277.81	18,678.21
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0475	FHLMC	9,314.96	935.53
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0756	FHLMC	19,328.59	1,724.21
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0757	FHLMC	5,056.26	363.33
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0778	FHLMC	87,764.91	4,076.57
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0882	FHLMC	5,033.00	533.04
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0896	FHLMC	12,880.00	1,470.84
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0972	FHLMC	9,063.95	951.57
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-1010	FHLMC	3,448.38	448.80
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-4949	FHLMC	9,337.72	660.51
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-6039	FHLMC	38,275.94	2,034.66
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-6611	FHLMC	801.83	94.74
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-8188	FHLMC	52,132.89	2,771.25
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-9023	FHLMC	34,744.60	3,801.70
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-9140	FHLMC	9,224.83	1,004.16
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-1604	FHLMC	14,053.99	1,604.88
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-1786	FHLMC	1,667.03	190.36
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-1795	FHLMC	667.95	76.38
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-2230	FHLMC	6,094.32	695.96
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-3044	FHLMC	7,464.78	852.41
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-3075	FHLMC	7,068.43	748.58

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-4604	FHLMC	9,077.81	1,036.65
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-4657	FHLMC	23,176.62	2,646.68
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-4778	FHLMC	49,612.65	5,254.29
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-4889	FHLMC	3,607.57	411.96
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-5439	FHLMC	5,720.57	652.47
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-5683	FHLMC	6,804.44	361.69
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-5898	FHLMC	2,086.99	236.72
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-8677	FHLMC	821.51	30.31
06/30/2010	FIXED INCOME	FHLMC GROUP #C4-2426	FHLMC	72.72	2.61
06/30/2010	FIXED INCOME	FHLMC GROUP #C4-4732	FHLMC	483.64	17.84
06/30/2010	FIXED INCOME	FHLMC GROUP #C5-0925	FHLMC	5,393.14	385.22
06/30/2010	FIXED INCOME	FHLMC GROUP #C5-3726	FHLMC	13,679.02	977.04
06/30/2010	FIXED INCOME	FHLMC GROUP #C5-3798	FHLMC	28,573.65	2,040.88
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0080	FHLMC	224,494.10	11,758.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0090	FHLMC	66,834.56	7,864.86
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0161	FHLMC	7,633.29	775.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0226	FHLMC	15,992.47	1,527.44
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0243	FHLMC	30,045.58	1,207.95
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0244	FHLMC	22,462.27	2,143.15
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0304	FHLMC	39,976.82	3,897.75
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0345	FHLMC	133,052.96	12,138.40
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0355	FHLMC	42,760.27	4,164.19
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0358	FHLMC	21,825.16	1,083.89
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0365	FHLMC	19,043.55	964.33
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0391	FHLMC	4,240.33	483.11
06/30/2010	FIXED INCOME	FHLMC GROUP #D2-3250	FHLMC	24,095.47	2,314.26
06/30/2010	FIXED INCOME	FHLMC GROUP #D2-8490	FHLMC	5,722.15	380.39
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-7360	FHLMC	32,959.91	1,396.44
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-4528	FHLMC	82,580.87	3,986.74
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-6363	FHLMC	20,794.42	2,139.69
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-8299	FHLMC	25,964.36	2,478.27
06/30/2010	FIXED INCOME	FHLMC GROUP #E7-6190	FHLMC	22,803.66	1,129.20
06/30/2010	FIXED INCOME	FHLMC GROUP #E8-3720	FHLMC	10,852.99	915.74
06/30/2010	FIXED INCOME	FHLMC GROUP #G0-0566	FHLMC	2,617.95	263.60
06/30/2010	FIXED INCOME	FHLMC GROUP #G0-0736	FHLMC	31,288.15	3,000.20
06/30/2010	FIXED INCOME	FHLMC GROUP #G0-0796	FHLMC	1,622.66	208.35
06/30/2010	FIXED INCOME	FHLMC GROUP #G1-0754	FHLMC	2,127.38	-113.32
06/30/2010	FIXED INCOME	FHLMC GROUP #G1-1151	FHLMC	3,381.27	285.29
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0109	FHLMC	165.80	1.93
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0113	FHLMC	6,846.02	186.88

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0122	FHLMC	437.18	2.01
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0124	FHLMC	3,587.72	67.24
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0142	FHLMC	258.61	-16.45
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0155	FHLMC	37,515.25	1,338.94
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0161	FHLMC	469.59	18.76
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0170	FHLMC	132.38	7.97
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0171	FHLMC	158.96	9.76
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0216	FHLMC	848.38	35.07
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0225	FHLMC	1,901.43	156.88
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0230	FHLMC	1,608.93	176.80
06/30/2010	FIXED INCOME	FHLMC GROUP #27-5743	FHLMC	10,429.07	644.35
06/30/2010	FIXED INCOME	FHLMC GROUP #28-4369	FHLMC	950.50	162.29
06/30/2010	FIXED INCOME	FHLMC GROUP #28-4469	FHLMC	24,190.24	1,362.37
06/30/2010	FIXED INCOME	FHLMC GROUP #28-9816	FHLMC	7,719.06	1,003.37
06/30/2010	FIXED INCOME	FHLMC GROUP #29-0970	FHLMC	5,405.87	867.84
06/30/2010	FIXED INCOME	FHLMC GROUP #29-1948	FHLMC	532.98	89.51
06/30/2010	FIXED INCOME	FHLMC GROUP #29-3533	FHLMC	247.41	24.40
06/30/2010	FIXED INCOME	FHLMC GROUP #29-3663	FHLMC	2,269.32	366.19
06/30/2010	FIXED INCOME	FHLMC GROUP #29-3909	FHLMC	12,226.46	702.99
06/30/2010	FIXED INCOME	FHLMC GROUP #29-7058	FHLMC	2,464.27	231.02
06/30/2010	FIXED INCOME	FHLMC GROUP #30-4276	FHLMC	139,383.57	16,920.08
06/30/2010	FIXED INCOME	FHLMC GROUP #30-4306	FHLMC	2,466.24	411.77
06/30/2010	FIXED INCOME	FHLMC GROUP #30-6589	FHLMC	9,077.62	775.29
06/30/2010	FIXED INCOME	FHLMC GROUP #36-0002	FHLMC	1,238.14	207.71
06/30/2010	FIXED INCOME	FHLMC GROUP #36-0039	FHLMC	1,295.29	143.35
06/30/2010	FIXED INCOME	FHLMC GROUP #53-0949	FHLMC	1,884.97	168.37
06/30/2010	FIXED INCOME	FHLMC GROUP #53-0990	FHLMC	4,674.51	310.37
06/30/2010	FIXED INCOME	FHLMC GROUP #53-8262	FHLMC	8,087.97	774.34
06/30/2010	FIXED INCOME	FHLMC GROUP #53-8323	FHLMC	12,110.70	1,425.58
06/30/2010	FIXED INCOME	FHLMC GROUP #53-8353	FHLMC	1,810.10	193.02
06/30/2010	FIXED INCOME	FHLMC GROUP #54-2435	FHLMC	501.17	55.92
06/30/2010	FIXED INCOME	FHLMC GROUP #54-9845	FHLMC	5,278.74	670.06
06/30/2010	FIXED INCOME	FHLMC GROUP #55-5174	FHLMC	3,700.56	-55.04
06/30/2010	FIXED INCOME	FHLMC MULTI MTG 2535 PI IO	INTEREST ONLY	129,168.82	-100,633.90
06/30/2010	FIXED INCOME	FHLMC MULTI MTG 2649 ID IO	INTEREST ONLY	9,480.86	-78,484.70
06/30/2010	FIXED INCOME	FHLMC MULTI MTG 2649 QI IO	INTEREST ONLY	6,283.83	-29,467.35
06/30/2010	FIXED INCOME	FHLMC MULTI MTG 2875 IP IO	INTEREST ONLY	10,834.01	-94,304.04
06/30/2010	FIXED INCOME	FHLMC MULTI MTG 3098 BO PO	PRINCIPAL ONLY	1,246,197.77	244,694.19
06/30/2010	FIXED INCOME	FHLMC MULTI MTG 3260 BO PO	PRINCIPAL ONLY	2,459,379.19	476,767.22
06/30/2010	FIXED INCOME	FHLMC MULTI MTG 3320 IO IO	INTEREST ONLY	79,319.08	-29,227.43

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC MULTI MTG 3326 OG PO	PRINCIPAL ONLY	4,468,631.51	489,981.52
06/30/2010	FIXED INCOME	FHLMC MULTICLASS CTF 2617 GS	INTEREST ONLY	110,692.44	-8,952.34
06/30/2010	FIXED INCOME	FHLMC MULTICLASS CTF 2934 HI	INTEREST ONLY	206,526.67	-124,391.01
06/30/2010	FIXED INCOME	FHLMC MULTICLASS CTF 2934 KI	INTEREST ONLY	149,849.38	-86,735.00
06/30/2010	FIXED INCOME	FHLMC MULTICLASS CTF 2967 JI	INTEREST ONLY	278,728.43	-178,602.05
06/30/2010	FIXED INCOME	FHLMC MULTICLASS CTFS T-47 A6	FREDDIE MAC MULTICLASS	112,765.84	635.87
06/30/2010	FIXED INCOME	FHLMC MULTICLASS CTFS 2802 VE	FREDDIE MAC MULTICLASS	3,269,595.15	122,194.43
06/30/2010	FIXED INCOME	FHLMC MULTICLASS CTFS 2963 UB	FREDDIE MAC MULTICLASS	7,670,362.00	704,172.00
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MT	INTEREST ONLY	26,084.23	3,633.30
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	470,764.24	-106,928.62
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	154,786.92	-91,093.99
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	2,102,616.74	-539,092.91
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	525,813.30	-40,354.96
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	133,269.61	-68,254.59
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	702.30	-10,875.09
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	889,048.62	55,319.22
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	160,068.90	-56,959.17
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	434,703.99	-32,230.32
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	69,037.80	-29,929.28
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	53,819.23	-46,245.29
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	867,386.27	-155,051.27
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	838,287.50	-112,120.87
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	1,278.19	-7,549.63
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	70,353.95	-109,604.55
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	FREDDIE MAC MULTICLASS	4,373,430.27	439,809.42
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	47,896.97	-65,445.93
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	15,097.12	-926.92
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	16,613.78	-1,012.67
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	89,418.45	33,244.36
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG	INTEREST ONLY	29,060.56	8,025.58
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG K007 A2	FREDDIE MAC MULTICLASS	1,663,408.00	36,692.75
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 1611 L IO	INTEREST ONLY	186,127.69	-71,571.54
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 218 IO	INTEREST ONLY	391,442.50	26,177.33
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2470 SV	INTEREST ONLY	53,790.68	-16,962.14
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2483 ST	INTEREST ONLY	93,431.58	11,258.72
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2530 QI I	INTEREST ONLY	443,502.97	-32,415.24
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2552 MS I	INTEREST ONLY	54,571.15	-34,552.09
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2608 SJ	INTEREST ONLY	167,670.32	-55,096.40
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2637 SI	INTEREST ONLY	303,662.36	28,795.20
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2644 ES I	INTEREST ONLY	868,088.23	-143,960.96

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2646 ST I	INTEREST ONLY	77,210.28	-24,002.12
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2727 IO I	INTEREST ONLY	49,861.95	-51,999.19
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2748 AB	FREDDIE MAC MULTICLASS	4,961,000.81	52,317.89
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2759 SG	INTEREST ONLY	627,124.78	-348,466.23
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2778 CQ	FREDDIE MAC MULTICLASS	1,870,825.65	-2,658.46
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2795 EN	FREDDIE MAC MULTICLASS	2,933,534.68	-15,225.06
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2882 SJ I	INTEREST ONLY	495,253.54	27,259.47
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 2890 KA	CMO CORPORATE	2,508,477.14	9,023.21
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 3100 PO	PRINCIPAL ONLY	4,510,077.14	508,147.99
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 3204 TD I	INTEREST ONLY	54,701.27	-11,015.94
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 3560 KS	INTEREST ONLY	1,867,874.62	-62,235.46
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 3598 FA	FREDDIE MAC MULTICLASS	3,685,594.41	2,000.74
06/30/2010	FIXED INCOME	FHLT 2005-2 M1	HOME EQUITY	4,847,740.56	-19,353.91
06/30/2010	FIXED INCOME	FICO PRIN STRIP SER 8-INT PMT	AGENCIES & OTHER GOVT OBL	1,241,492.96	161,473.01
06/30/2010	FIXED INCOME	FICO PRIN STRIPS-19 INT 9.00%	BANKS & FINANCE	398,189.00	55,198.69
06/30/2010	FIXED INCOME	FICO STRIP PRN-7 PRIN	AGENCIES & OTHER GOVT OBL	2,368,772.00	327,270.87
06/30/2010	FIXED INCOME	FICO STRIPS SER B PMT ON 9.80%	AGENCIES & OTHER GOVT OBL	2,508,934.80	333,368.30
06/30/2010	FIXED INCOME	FICO STRIPS SER D 2019 BD	AGENCIES & OTHER GOVT OBL	149,207.10	21,667.54
06/30/2010	FIXED INCOME	FICO STRIPS SER D-PMT ON 10.35	AGENCIES & OTHER GOVT OBL	2,918,938.40	403,277.40
06/30/2010	FIXED INCOME	FICO STRIPS SER 1-PRIN PMT 10%	AGENCIES & OTHER GOVT OBL	3,103,258.80	413,914.69
06/30/2010	FIXED INCOME	FICO STRIPS SER 15 2019	BANKS & FINANCE	1,234,917.60	173,015.84
06/30/2010	FIXED INCOME	FICO STRIPS SER 6-PMT - 10.35%	AGENCIES & OTHER GOVT OBL	1,321,927.60	182,638.26
06/30/2010	FIXED INCOME	FICO STRIPS SER-E 9.65% 2018	AGENCIES & OTHER GOVT OBL	2,845,621.80	404,426.92
06/30/2010	FIXED INCOME	FICO STRIPS-11 PMT 9.40% 2018	AGENCIES & OTHER GOVT OBL	828,400.60	108,098.80
06/30/2010	FIXED INCOME	FIFTH THIRD BK CINCI OHIO MTN	BANKS & FINANCE	3,923,132.06	41,708.25
06/30/2010	FIXED INCOME	FINANCING CORP	BANKS & FINANCE	1,864,881.78	65,779.99
06/30/2010	FIXED INCOME	FINANCING CORP	BANKS & FINANCE	308,529.98	-4,630.01
06/30/2010	FIXED INCOME	FINANCING CORP	AGENCIES & OTHER GOVT OBL	578,502.48	-7,497.10
06/30/2010	FIXED INCOME	FINOVA GROUP INC SR SECD NT	BANKS & FINANCE	12,209.25	-5,218,375.20
06/30/2010	FIXED INCOME	FIRST DATA CORP	INDUSTRIALS	15,773.12	0.00
06/30/2010	FIXED INCOME	FIRST DATA CORPORATION	INDUSTRIALS	1,818,042.46	-262,592.06
06/30/2010	FIXED INCOME	FIRST DATA CORPORATION TERM B1	TERM LOANS	1,401,420.45	-29,005.32
06/30/2010	FIXED INCOME	FIRST DATA CORPORATION TL B2	TERM LOANS	1,038,710.77	0.00
06/30/2010	FIXED INCOME	FIRST FRANKLIN 07-FF1 CL A2B	HOME EQUITY	14,785,049.78	-79,106.37
06/30/2010	FIXED INCOME	FIRST HORIZON MTG 05-AA9 3A1	CMO CORPORATE	18,654,756.66	-3,795,287.49
06/30/2010	FIXED INCOME	FIRST UN NATL BK 01-C2 CL A 2	COMMERCIAL MORTGAGES	10,263,916.84	-206,574.39
06/30/2010	FIXED INCOME	FIRST UN NATL BK 02-C1 CL A 2	COMMERCIAL MORTGAGES	600,487.50	-33,378.81
06/30/2010	FIXED INCOME	FIRST UNION CAPITAL BDS	BANKS & FINANCE	326,325.12	-102.72
06/30/2010	FIXED INCOME	FIRST UNION NATIONAL BAN C1 A2	COMMERCIAL MORTGAGES	11,389,706.05	-144,999.39
06/30/2010	FIXED INCOME	FIRSTENERGY CORP	UTILITIES	213,005.11	-1,037.22

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FIRSTENERGY CORP NT SER C	UTILITIES	8,080,211.37	-490,134.59
06/30/2010	FIXED INCOME	FIRSTENERGY SOLUTIONS CO	UTILITIES	5,193,375.53	29,207.75
06/30/2010	FIXED INCOME	FIRSTENERGY SOLUTIONS CO	UTILITIES	1,064,635.94	46,942.61
06/30/2010	FIXED INCOME	FLEXTRONICS INTL LTD SR SUB NT	YANKEE BONDS - CORPS	1,680,816.67	-16,800.00
06/30/2010	FIXED INCOME	FLOORING AMER INC SR SUB NT B	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	FLORIDA HURRICANE CATASTROPHE	US TAXABLE MUNI BONDS	47,761,611.11	-2,263,500.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG	UTILITIES	2,274,186.96	256,246.96
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG BD	UTILITIES	5,820,390.43	723,632.10
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG BD	UTILITIES	1,158,339.87	144,169.87
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG BD	INDUSTRIALS	3,072,046.94	245,143.61
06/30/2010	FIXED INCOME	FLORIDA PWR CORP 1ST MTG BD	UTILITIES	1,199,398.21	182,020.99
06/30/2010	FIXED INCOME	FLORIDA PWR CORP 1ST MTG BD	UTILITIES	3,729,010.98	608,309.59
06/30/2010	FIXED INCOME	FMC CORP	INDUSTRIALS	2,103,028.60	105,106.38
06/30/2010	FIXED INCOME	FMC FIN III S A GTD SR NT	YANKEE BONDS - CORPS	2,121,717.63	35,797.50
06/30/2010	FIXED INCOME	FNLC 2005-3 AV4	HOME EQUITY	5,517,048.22	-50,883.22
06/30/2010	FIXED INCOME	FNMA POOL #0AA0145	FNMA	357,025.09	28,817.80
06/30/2010	FIXED INCOME	FNMA POOL #0AA0707	FNMA	5,939,678.83	186,642.58
06/30/2010	FIXED INCOME	FNMA POOL #0AA0784	FNMA	192,464.94	5,079.91
06/30/2010	FIXED INCOME	FNMA POOL #0AA1042	FNMA	426,146.70	11,177.32
06/30/2010	FIXED INCOME	FNMA POOL #0AA1321	FNMA	145,737.55	8,998.01
06/30/2010	FIXED INCOME	FNMA POOL #0AA1730	FNMA	1,230,041.12	57,134.47
06/30/2010	FIXED INCOME	FNMA POOL #0AA1734	FNMA	1,262,210.01	60,258.29
06/30/2010	FIXED INCOME	FNMA POOL #0AA2042	FNMA	142,654.25	3,765.23
06/30/2010	FIXED INCOME	FNMA POOL #0AA2218	FNMA	12,917,959.07	290,645.87
06/30/2010	FIXED INCOME	FNMA POOL #0AA2430	FNMA	1,038,034.17	31,917.01
06/30/2010	FIXED INCOME	FNMA POOL #0AA2431	FNMA	1,168,454.62	29,810.22
06/30/2010	FIXED INCOME	FNMA POOL #0AA3029	FNMA	152,893.78	4,035.47
06/30/2010	FIXED INCOME	FNMA POOL #0AA3171	FNMA	2,660,234.08	81,011.73
06/30/2010	FIXED INCOME	FNMA POOL #0AA3172	FNMA	28,413.43	530.35
06/30/2010	FIXED INCOME	FNMA POOL #0AA3307	FNMA	8,613,016.08	372,082.67
06/30/2010	FIXED INCOME	FNMA POOL #0AA3807	FNMA	125,823.37	2,348.51
06/30/2010	FIXED INCOME	FNMA POOL #0AA3908	FNMA	1,362,386.86	20,701.91
06/30/2010	FIXED INCOME	FNMA POOL #0AA3920	FNMA	449,599.12	12,396.75
06/30/2010	FIXED INCOME	FNMA POOL #0AA4106	FNMA	191,016.84	5,041.69
06/30/2010	FIXED INCOME	FNMA POOL #0AA4221	FNMA	515,871.35	14,224.09
06/30/2010	FIXED INCOME	FNMA POOL #0AA4314	FNMA	21,608,848.90	658,051.20
06/30/2010	FIXED INCOME	FNMA POOL #0AA4484	FNMA	12,812,424.40	275,090.40
06/30/2010	FIXED INCOME	FNMA POOL #0AA4666	FNMA	115,387.45	3,181.57
06/30/2010	FIXED INCOME	FNMA POOL #0AA4983	FNMA	249,282.33	6,873.44
06/30/2010	FIXED INCOME	FNMA POOL #0AA5083	FNMA	71,402.35	1,884.59



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0AA5414	FNMA	432,559.80	15,358.44
06/30/2010	FIXED INCOME	FNMA POOL #0AA5513	FNMA	3,127,843.90	101,794.31
06/30/2010	FIXED INCOME	FNMA POOL #0AA5718	FNMA	91,274.82	2,409.11
06/30/2010	FIXED INCOME	FNMA POOL #0AA5804	FNMA	371,423.62	13,187.73
06/30/2010	FIXED INCOME	FNMA POOL #0AA6002	FNMA	1,154,375.02	29,451.01
06/30/2010	FIXED INCOME	FNMA POOL #0AA6024	FNMA	862,601.67	29,359.74
06/30/2010	FIXED INCOME	FNMA POOL #0AA6061	FNMA	901,826.03	30,694.79
06/30/2010	FIXED INCOME	FNMA POOL #0AA6136	FNMA	121,894.81	3,217.29
06/30/2010	FIXED INCOME	FNMA POOL #0AA6151	FNMA	149,293.05	3,742.97
06/30/2010	FIXED INCOME	FNMA POOL #0AA6191	FNMA	999,787.88	25,437.65
06/30/2010	FIXED INCOME	FNMA POOL #0AA6382	FNMA	66,543.33	1,756.34
06/30/2010	FIXED INCOME	FNMA POOL #0AA6435	FNMA	14,120.10	277.03
06/30/2010	FIXED INCOME	FNMA POOL #0AA6579	FNMA	214,146.03	5,368.93
06/30/2010	FIXED INCOME	FNMA POOL #0AA6580	FNMA	312,577.83	11,098.36
06/30/2010	FIXED INCOME	FNMA POOL #0AA6663	FNMA	6,028,747.57	153,389.66
06/30/2010	FIXED INCOME	FNMA POOL #0AA6807	FNMA	11,351,688.62	280,040.08
06/30/2010	FIXED INCOME	FNMA POOL #0AA6851	FNMA	193,136.22	4,842.17
06/30/2010	FIXED INCOME	FNMA POOL #0AA6852	FNMA	542,505.38	19,262.17
06/30/2010	FIXED INCOME	FNMA POOL #0AA6935	FNMA	82,010.65	2,365.85
06/30/2010	FIXED INCOME	FNMA POOL #0AA6937	FNMA	170,421.44	4,498.10
06/30/2010	FIXED INCOME	FNMA POOL #0AA7078	FNMA	600,891.63	15,288.51
06/30/2010	FIXED INCOME	FNMA POOL #0AA7412	FNMA	743,533.85	26,399.85
06/30/2010	FIXED INCOME	FNMA POOL #0AA7452	FNMA	3,869,565.50	156,332.69
06/30/2010	FIXED INCOME	FNMA POOL #0AA7523	FNMA	343,630.84	6,413.89
06/30/2010	FIXED INCOME	FNMA POOL #0AA7681	FNMA	7,013,137.60	193,898.72
06/30/2010	FIXED INCOME	FNMA POOL #0AA7794	FNMA	96,796.09	672.12
06/30/2010	FIXED INCOME	FNMA POOL #0AA8222	FNMA	249,765.33	7,205.27
06/30/2010	FIXED INCOME	FNMA POOL #0AA8231	FNMA	186,439.55	4,674.27
06/30/2010	FIXED INCOME	FNMA POOL #0AA8232	FNMA	199,021.59	5,252.97
06/30/2010	FIXED INCOME	FNMA POOL #0AA8266	FNMA	3,440,249.49	138,988.05
06/30/2010	FIXED INCOME	FNMA POOL #0AA8270	FNMA	114,870.82	3,434.45
06/30/2010	FIXED INCOME	FNMA POOL #0AA8420	FNMA	131,979.63	3,807.38
06/30/2010	FIXED INCOME	FNMA POOL #0AA8422	FNMA	275,012.61	7,933.62
06/30/2010	FIXED INCOME	FNMA POOL #0AA8487	FNMA	4,011,754.90	144,923.40
06/30/2010	FIXED INCOME	FNMA POOL #0AA8965	FNMA	233,128.55	6,725.34
06/30/2010	FIXED INCOME	FNMA POOL #0AA8979	FNMA	382,446.66	13,579.12
06/30/2010	FIXED INCOME	FNMA POOL #0AA9006	FNMA	209,617.07	6,047.08
06/30/2010	FIXED INCOME	FNMA POOL #0AA9010	FNMA	200,892.22	5,036.61
06/30/2010	FIXED INCOME	FNMA POOL #0AA9011	FNMA	158,724.71	4,189.37
06/30/2010	FIXED INCOME	FNMA POOL #0AA9060	FNMA	57,005.32	395.82

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0AA9132	FNMA	242,215.81	6,987.49
06/30/2010	FIXED INCOME	FNMA POOL #0AA9133	FNMA	214,096.88	6,401.15
06/30/2010	FIXED INCOME	FNMA POOL #0AA9141	FNMA	197,702.70	4,956.66
06/30/2010	FIXED INCOME	FNMA POOL #0AA9142	FNMA	188,595.19	4,977.78
06/30/2010	FIXED INCOME	FNMA POOL #0AA9153	FNMA	134,799.78	3,888.74
06/30/2010	FIXED INCOME	FNMA POOL #0AA9154	FNMA	204,910.75	6,126.51
06/30/2010	FIXED INCOME	FNMA POOL #0AA9174	FNMA	126,592.97	3,651.98
06/30/2010	FIXED INCOME	FNMA POOL #0AA9186	FNMA	169,489.71	4,473.51
06/30/2010	FIXED INCOME	FNMA POOL #0AA9294	FNMA	203,930.24	5,112.77
06/30/2010	FIXED INCOME	FNMA POOL #0AA9296	FNMA	210,576.77	5,557.97
06/30/2010	FIXED INCOME	FNMA POOL #0AA9385	FNMA	40,853.21	568.68
06/30/2010	FIXED INCOME	FNMA POOL #0AA9386	FNMA	621,031.81	20,224.88
06/30/2010	FIXED INCOME	FNMA POOL #0AA9391	FNMA	577,111.88	19,812.35
06/30/2010	FIXED INCOME	FNMA POOL #0AA9794	FNMA	589,267.99	20,922.50
06/30/2010	FIXED INCOME	FNMA POOL #0AA9845	FNMA	2,532,265.80	73,241.22
06/30/2010	FIXED INCOME	FNMA POOL #0AA9872	FNMA	5,415,153.69	137,777.99
06/30/2010	FIXED INCOME	FNMA POOL #0AA9897	FNMA	129,486.41	3,735.44
06/30/2010	FIXED INCOME	FNMA POOL #0AA9997	FNMA	65,762.68	1,648.75
06/30/2010	FIXED INCOME	FNMA POOL #0AB0393	FNMA	2,625,254.06	37,128.15
06/30/2010	FIXED INCOME	FNMA POOL #0AB1045	FNMA	26,212,534.55	254,780.08
06/30/2010	FIXED INCOME	FNMA POOL #0AC0380	FNMA	7,568,879.28	200,179.29
06/30/2010	FIXED INCOME	FNMA POOL #0AC0488	FNMA	81,151.16	1,670.13
06/30/2010	FIXED INCOME	FNMA POOL #0AC0513	FNMA	65,393.28	1,955.15
06/30/2010	FIXED INCOME	FNMA POOL #0AC0719	FNMA	151,781.84	4,378.63
06/30/2010	FIXED INCOME	FNMA POOL #0AC0767	FNMA	81,410.08	565.28
06/30/2010	FIXED INCOME	FNMA POOL #0AC0769	FNMA	320,492.69	6,386.60
06/30/2010	FIXED INCOME	FNMA POOL #0AC0923	FNMA	76,972.18	2,220.51
06/30/2010	FIXED INCOME	FNMA POOL #0AC0999	FNMA	128,427.75	2,766.85
06/30/2010	FIXED INCOME	FNMA POOL #0AC1246	FNMA	397,986.96	2,763.47
06/30/2010	FIXED INCOME	FNMA POOL #0AC1450	FNMA	1,037,772.59	32,080.89
06/30/2010	FIXED INCOME	FNMA POOL #0AC1579	FNMA	880,900.58	6,116.64
06/30/2010	FIXED INCOME	FNMA POOL #0AC1785	FNMA	108,007.41	2,326.92
06/30/2010	FIXED INCOME	FNMA POOL #0AC2126	FNMA	108,079.34	2,852.65
06/30/2010	FIXED INCOME	FNMA POOL #0AC2141	FNMA	379,706.41	9,519.74
06/30/2010	FIXED INCOME	FNMA POOL #0AC2142	FNMA	252,305.30	6,659.35
06/30/2010	FIXED INCOME	FNMA POOL #0AC2224	FNMA	73,477.61	1,939.37
06/30/2010	FIXED INCOME	FNMA POOL #0AC2498	FNMA	90,894.98	2,399.09
06/30/2010	FIXED INCOME	FNMA POOL #0AC2861	FNMA	414,367.83	12,388.93
06/30/2010	FIXED INCOME	FNMA POOL #0AC2890	FNMA	137,533.07	2,963.02
06/30/2010	FIXED INCOME	FNMA POOL #0AC2891	FNMA	120,839.85	2,408.02

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0AC3027	FNMA	403,702.36	6,561.49
06/30/2010	FIXED INCOME	FNMA POOL #0AC3029	FNMA	625,988.61	11,324.36
06/30/2010	FIXED INCOME	FNMA POOL #0AC3128	FNMA	539,704.14	10,754.92
06/30/2010	FIXED INCOME	FNMA POOL #0AC3157	FNMA	450,829.77	9,712.71
06/30/2010	FIXED INCOME	FNMA POOL #0AC3165	FNMA	370,220.01	7,377.55
06/30/2010	FIXED INCOME	FNMA POOL #0AC3234	FNMA	1,021,725.41	24,564.84
06/30/2010	FIXED INCOME	FNMA POOL #0AC3235	FNMA	618,628.55	15,964.40
06/30/2010	FIXED INCOME	FNMA POOL #0AC3246	FNMA	537,947.62	14,044.29
06/30/2010	FIXED INCOME	FNMA POOL #0AC3247	FNMA	810,994.50	22,787.33
06/30/2010	FIXED INCOME	FNMA POOL #0AC3304	FNMA	723,744.54	18,677.04
06/30/2010	FIXED INCOME	FNMA POOL #0AC3310	FNMA	446,099.53	11,269.38
06/30/2010	FIXED INCOME	FNMA POOL #0AC3311	FNMA	809,572.25	22,747.39
06/30/2010	FIXED INCOME	FNMA POOL #0AC3316	FNMA	184,773.71	3,682.06
06/30/2010	FIXED INCOME	FNMA POOL #0AC3341	FNMA	70,726.52	1,773.19
06/30/2010	FIXED INCOME	FNMA POOL #0AC3434	FNMA	665,239.77	16,133.11
06/30/2010	FIXED INCOME	FNMA POOL #0AC3488	FNMA	126,569.43	3,489.89
06/30/2010	FIXED INCOME	FNMA POOL #0AC3658	FNMA	28,571.39	198.39
06/30/2010	FIXED INCOME	FNMA POOL #0AC3662	FNMA	3,423,056.45	73,746.60
06/30/2010	FIXED INCOME	FNMA POOL #0AC4088	FNMA	87,051.58	2,511.28
06/30/2010	FIXED INCOME	FNMA POOL #0AC4094	FNMA	81,868.68	2,160.83
06/30/2010	FIXED INCOME	FNMA POOL #0AC4327	FNMA	102,285.00	2,038.27
06/30/2010	FIXED INCOME	FNMA POOL #0AC4328	FNMA	152,331.50	3,281.84
06/30/2010	FIXED INCOME	FNMA POOL #0AC4847	FNMA	7,157,320.29	187,683.79
06/30/2010	FIXED INCOME	FNMA POOL #0AC5062	FNMA	2,333,117.41	45,035.78
06/30/2010	FIXED INCOME	FNMA POOL #0AC5063	FNMA	3,732,085.46	78,621.75
06/30/2010	FIXED INCOME	FNMA POOL #0AC5098	FNMA	2,989,872.31	46,491.53
06/30/2010	FIXED INCOME	FNMA POOL #0AC5107	FNMA	74,535.96	517.55
06/30/2010	FIXED INCOME	FNMA POOL #0AC5444	FNMA	17,178,478.85	468,556.50
06/30/2010	FIXED INCOME	FNMA POOL #0AC5481	FNMA	25,529.29	476.50
06/30/2010	FIXED INCOME	FNMA POOL #0AC5489	FNMA	13,171,113.13	308,923.83
06/30/2010	FIXED INCOME	FNMA POOL #0AC5579	FNMA	340,805.84	4,769.69
06/30/2010	FIXED INCOME	FNMA POOL #0AC5580	FNMA	1,237,052.45	591.80
06/30/2010	FIXED INCOME	FNMA POOL #0AC5621	FNMA	275,562.68	3,835.92
06/30/2010	FIXED INCOME	FNMA POOL #0AC5695	FNMA	3,932,196.11	64,175.70
06/30/2010	FIXED INCOME	FNMA POOL #0AC5795	FNMA	188,973.79	2,630.57
06/30/2010	FIXED INCOME	FNMA POOL #0AC5844	FNMA	356,227.07	4,958.80
06/30/2010	FIXED INCOME	FNMA POOL #0AC6121	FNMA	506,238.29	13,958.46
06/30/2010	FIXED INCOME	FNMA POOL #0AC6131	FNMA	2,512,324.71	40,170.27
06/30/2010	FIXED INCOME	FNMA POOL #0AC6173	FNMA	553,243.97	8,451.38
06/30/2010	FIXED INCOME	FNMA POOL #0AC6606	FNMA	1,419,783.01	22,701.31

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0AC6795	FNMA	3,071,679.51	101,055.24
06/30/2010	FIXED INCOME	FNMA POOL #0AC6985	FNMA	801,540.06	16,508.34
06/30/2010	FIXED INCOME	FNMA POOL #0AC7292	FNMA	4,859,728.46	76,761.67
06/30/2010	FIXED INCOME	FNMA POOL #0AC8372	FNMA	174,851.45	4,821.18
06/30/2010	FIXED INCOME	FNMA POOL #0AC8383	FNMA	128,628.00	3,546.64
06/30/2010	FIXED INCOME	FNMA POOL #0AC8553	FNMA	25,915,644.29	636,407.88
06/30/2010	FIXED INCOME	FNMA POOL #0AC8570	FNMA	14,924,137.84	320,430.09
06/30/2010	FIXED INCOME	FNMA POOL #0AC8571	FNMA	20,832,382.01	474,838.80
06/30/2010	FIXED INCOME	FNMA POOL #0AC8630	FNMA	2,744,734.60	84,222.30
06/30/2010	FIXED INCOME	FNMA POOL #0AC8734	FNMA	2,819,209.72	1,348.70
06/30/2010	FIXED INCOME	FNMA POOL #0AC8794	FNMA	330,868.63	9,147.57
06/30/2010	FIXED INCOME	FNMA POOL #0AC8939	FNMA	1,040,896.42	15,363.99
06/30/2010	FIXED INCOME	FNMA POOL #0AC9410	FNMA	10,146,984.96	240,765.51
06/30/2010	FIXED INCOME	FNMA POOL #0AC9528	FNMA	1,953,430.60	62,065.73
06/30/2010	FIXED INCOME	FNMA POOL #0AC9548	FNMA	1,821,223.02	54,832.95
06/30/2010	FIXED INCOME	FNMA POOL #0AC9550	FNMA	1,745,175.17	55,579.79
06/30/2010	FIXED INCOME	FNMA POOL #0AC9611	FNMA	1,039,924.59	42,401.75
06/30/2010	FIXED INCOME	FNMA POOL #0AC9711	FNMA	90,420.84	1,258.68
06/30/2010	FIXED INCOME	FNMA POOL #0AC9878	FNMA	60,794.34	1,127.33
06/30/2010	FIXED INCOME	FNMA POOL #0AD0207	FNMA	1,443,188.87	22,360.92
06/30/2010	FIXED INCOME	FNMA POOL #0AD0245	FNMA	6,702,257.64	68,715.84
06/30/2010	FIXED INCOME	FNMA POOL #0AD0578	FNMA	7,825,423.63	201,943.81
06/30/2010	FIXED INCOME	FNMA POOL #0AD0585	FNMA	2,229,662.24	80,880.37
06/30/2010	FIXED INCOME	FNMA POOL #0AD0586	FNMA	4,607,483.60	127,041.74
06/30/2010	FIXED INCOME	FNMA POOL #0AD0638	FNMA	773,938.28	15,600.76
06/30/2010	FIXED INCOME	FNMA POOL #0AD0699	FNMA	3,784,483.29	59,604.37
06/30/2010	FIXED INCOME	FNMA POOL #0AD0835	FNMA	1,220,720.27	26,978.32
06/30/2010	FIXED INCOME	FNMA POOL #0AD0896	FNMA	57,673,972.75	2,001,217.36
06/30/2010	FIXED INCOME	FNMA POOL #0AD1066	FNMA	8,374,931.18	198,718.59
06/30/2010	FIXED INCOME	FNMA POOL #0AD1187	FNMA	150,510.32	4,161.17
06/30/2010	FIXED INCOME	FNMA POOL #0AD1188	FNMA	134,025.66	3,705.42
06/30/2010	FIXED INCOME	FNMA POOL #0AD1351	FNMA	52,470.39	730.41
06/30/2010	FIXED INCOME	FNMA POOL #0AD1356	FNMA	274,479.93	7,588.59
06/30/2010	FIXED INCOME	FNMA POOL #0AD1656	FNMA	5,141,128.23	78,507.64
06/30/2010	FIXED INCOME	FNMA POOL #0AD1678	FNMA	1,106,165.69	21,739.35
06/30/2010	FIXED INCOME	FNMA POOL #0AD2276	FNMA	11,849,578.13	281,164.28
06/30/2010	FIXED INCOME	FNMA POOL #0AD2310	FNMA	7,962,727.63	188,937.92
06/30/2010	FIXED INCOME	FNMA POOL #0AD2509	FNMA	26,892.43	498.68
06/30/2010	FIXED INCOME	FNMA POOL #0AD2839	FNMA	116,505.22	1,621.79
06/30/2010	FIXED INCOME	FNMA POOL #0AD2963	FNMA	19,974,593.33	473,952.92

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0AD3070	FNMA	6,695,888.76	98,015.86
06/30/2010	FIXED INCOME	FNMA POOL #0AD3231	FNMA	251,331.47	3,517.47
06/30/2010	FIXED INCOME	FNMA POOL #0AD3281	FNMA	3,624,362.66	1,733.88
06/30/2010	FIXED INCOME	FNMA POOL #0AD3356	FNMA	72,109.76	1,003.80
06/30/2010	FIXED INCOME	FNMA POOL #0AD3389	FNMA	47,453.22	879.94
06/30/2010	FIXED INCOME	FNMA POOL #0AD3808	FNMA	10,364,402.76	284,213.77
06/30/2010	FIXED INCOME	FNMA POOL #0AD3832	FNMA	2,836,428.37	52,597.04
06/30/2010	FIXED INCOME	FNMA POOL #0AD3925	FNMA	54,808.01	762.94
06/30/2010	FIXED INCOME	FNMA POOL #0AD4039	FNMA	404,590.73	5,662.39
06/30/2010	FIXED INCOME	FNMA POOL #0AD4084	FNMA	12,900,597.21	353,761.57
06/30/2010	FIXED INCOME	FNMA POOL #0AD4122	FNMA	3,690,206.07	53,583.31
06/30/2010	FIXED INCOME	FNMA POOL #0AD5496	FNMA	479,140.10	6,669.79
06/30/2010	FIXED INCOME	FNMA POOL #0AD5690	FNMA	2,149,521.98	55,883.83
06/30/2010	FIXED INCOME	FNMA POOL #0AD5693	FNMA	1,001,327.06	18,568.01
06/30/2010	FIXED INCOME	FNMA POOL #0AD5767	FNMA	134,044.98	1,865.95
06/30/2010	FIXED INCOME	FNMA POOL #0AD6388	FNMA	7,577,952.63	65,688.86
06/30/2010	FIXED INCOME	FNMA POOL #0AD6438	FNMA	2,658,656.97	-7,814.39
06/30/2010	FIXED INCOME	FNMA POOL #0AD6447	FNMA	818,288.27	13,452.41
06/30/2010	FIXED INCOME	FNMA POOL #0AD6573	FNMA	73,056.77	1,016.97
06/30/2010	FIXED INCOME	FNMA POOL #0AD7052	FNMA	109,414.59	1,523.09
06/30/2010	FIXED INCOME	FNMA POOL #0AD8703	FNMA	1,195,540.73	10,363.45
06/30/2010	FIXED INCOME	FNMA POOL #0AE0028	FNMA	12,701,376.41	54,692.32
06/30/2010	FIXED INCOME	FNMA POOL #0MA0030	FNMA	1,638,258.59	51,193.21
06/30/2010	FIXED INCOME	FNMA POOL #0MA0203	FNMA	2,305,787.78	50,049.45
06/30/2010	FIXED INCOME	FNMA POOL #0MA0324	FNMA	2,790,807.24	53,440.24
06/30/2010	FIXED INCOME	FNMA POOL #0MA0446	FNMA	321,919.56	4,588.25
06/30/2010	FIXED INCOME	FNMA POOL #0MC0018	FNMA	1,220.68	37.36
06/30/2010	FIXED INCOME	FNMA POOL #00000X1	FNMA	1,445.48	28.73
06/30/2010	FIXED INCOME	FNMA POOL #0002459	FNMA	2,099.81	85.68
06/30/2010	FIXED INCOME	FNMA POOL #0039499	FNMA	24,964.44	1,029.05
06/30/2010	FIXED INCOME	FNMA POOL #0050588	FNMA	1,412.92	111.36
06/30/2010	FIXED INCOME	FNMA POOL #0050601	FNMA	40,199.35	3,821.56
06/30/2010	FIXED INCOME	FNMA POOL #0050765	FNMA	37,930.91	5,609.88
06/30/2010	FIXED INCOME	FNMA POOL #0050796	FNMA	11,357.69	760.13
06/30/2010	FIXED INCOME	FNMA POOL #0050930	FNMA	77,665.04	10,554.66
06/30/2010	FIXED INCOME	FNMA POOL #0050945	FNMA	1,658.54	195.28
06/30/2010	FIXED INCOME	FNMA POOL #0050965	FNMA	21,364.57	2,274.49
06/30/2010	FIXED INCOME	FNMA POOL #0051946	FNMA	1,080.24	3.20
06/30/2010	FIXED INCOME	FNMA POOL #0055421	FNMA	556.74	36.38
06/30/2010	FIXED INCOME	FNMA POOL #0055493	FNMA	19,688.19	1,111.19

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #00689LB	FNMA	3,441,431.81	181,565.73
06/30/2010	FIXED INCOME	FNMA POOL #0070181	FNMA	2,080.06	93.71
06/30/2010	FIXED INCOME	FNMA POOL #0070256	FNMA	80,671.52	3,106.28
06/30/2010	FIXED INCOME	FNMA POOL #0070406	FNMA	1,586.22	90.93
06/30/2010	FIXED INCOME	FNMA POOL #0070558	FNMA	195.35	4.82
06/30/2010	FIXED INCOME	FNMA POOL #0070692	FNMA	20,972.62	1,652.00
06/30/2010	FIXED INCOME	FNMA POOL #0112163	FNMA	39,614.27	2,701.05
06/30/2010	FIXED INCOME	FNMA POOL #0113251	FNMA	1,142.12	59.40
06/30/2010	FIXED INCOME	FNMA POOL #0114559	FNMA	38,354.09	1,652.27
06/30/2010	FIXED INCOME	FNMA POOL #0116420	FNMA	496.91	41.67
06/30/2010	FIXED INCOME	FNMA POOL #0124168	FNMA	52,240.42	1,844.13
06/30/2010	FIXED INCOME	FNMA POOL #0124462	FNMA	11,958.05	1,353.92
06/30/2010	FIXED INCOME	FNMA POOL #0125177	FNMA	15,024.16	1,701.06
06/30/2010	FIXED INCOME	FNMA POOL #0125311	FNMA	7,419.25	295.16
06/30/2010	FIXED INCOME	FNMA POOL #0125450	FNMA	35,208.70	1,526.44
06/30/2010	FIXED INCOME	FNMA POOL #0127848	FNMA	4,444.88	425.21
06/30/2010	FIXED INCOME	FNMA POOL #0138795	FNMA	6,819.31	100.26
06/30/2010	FIXED INCOME	FNMA POOL #0143144	FNMA	70,274.51	3,252.56
06/30/2010	FIXED INCOME	FNMA POOL #0183377	FNMA	934.51	60.83
06/30/2010	FIXED INCOME	FNMA POOL #0190047	FNMA	83,621.13	5,289.36
06/30/2010	FIXED INCOME	FNMA POOL #0190170	FNMA	7,061.72	-281.14
06/30/2010	FIXED INCOME	FNMA POOL #0190264	FNMA	147,320.84	5,878.99
06/30/2010	FIXED INCOME	FNMA POOL #0190299	FNMA	32,302.64	3,286.12
06/30/2010	FIXED INCOME	FNMA POOL #0190340	FNMA	31,125.51	1,131.02
06/30/2010	FIXED INCOME	FNMA POOL #0190344	FNMA	2,006,635.00	133,718.31
06/30/2010	FIXED INCOME	FNMA POOL #0190347	FNMA	42,064.72	1,528.52
06/30/2010	FIXED INCOME	FNMA POOL #0190353	FNMA	17,722,546.90	1,603,533.18
06/30/2010	FIXED INCOME	FNMA POOL #0190357	FNMA	591,516.84	53,113.99
06/30/2010	FIXED INCOME	FNMA POOL #0190360	FNMA	459,885.27	40,822.13
06/30/2010	FIXED INCOME	FNMA POOL #0190377	FNMA	21,489,208.52	1,926,651.74
06/30/2010	FIXED INCOME	FNMA POOL #0190533	FNMA	56,735.83	8,391.06
06/30/2010	FIXED INCOME	FNMA POOL #0190614	FNMA	32,802.45	2,343.00
06/30/2010	FIXED INCOME	FNMA POOL #0190898	FNMA	21,411.08	744.97
06/30/2010	FIXED INCOME	FNMA POOL #0192416	FNMA	7,436.05	407.95
06/30/2010	FIXED INCOME	FNMA POOL #0209526	FNMA	819.18	-2.13
06/30/2010	FIXED INCOME	FNMA POOL #0215778	FNMA	3,438.67	370.42
06/30/2010	FIXED INCOME	FNMA POOL #0216541	FNMA	29,018.58	3,125.92
06/30/2010	FIXED INCOME	FNMA POOL #0231509	FNMA	9,670.53	647.19
06/30/2010	FIXED INCOME	FNMA POOL #0232469	FNMA	43,837.38	1,675.24
06/30/2010	FIXED INCOME	FNMA POOL #0236601	FNMA	51,046.10	300.71

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0238116	FNMA	34,525.84	2,286.22
06/30/2010	FIXED INCOME	FNMA POOL #0238739	FNMA	2,111.67	312.31
06/30/2010	FIXED INCOME	FNMA POOL #0243203	FNMA	11,384.57	1,683.73
06/30/2010	FIXED INCOME	FNMA POOL #0247412	FNMA	15,469.42	1,024.33
06/30/2010	FIXED INCOME	FNMA POOL #0250004	FNMA	161,054.68	28,541.10
06/30/2010	FIXED INCOME	FNMA POOL #0250059	FNMA	12,630.50	1,635.23
06/30/2010	FIXED INCOME	FNMA POOL #0250066	FNMA	1,188.24	113.65
06/30/2010	FIXED INCOME	FNMA POOL #0250085	FNMA	128,965.82	5,067.64
06/30/2010	FIXED INCOME	FNMA POOL #0250086	FNMA	17,671.76	699.14
06/30/2010	FIXED INCOME	FNMA POOL #0250154	FNMA	39,459.97	1,552.27
06/30/2010	FIXED INCOME	FNMA POOL #0250211	FNMA	7,860.96	747.73
06/30/2010	FIXED INCOME	FNMA POOL #0250228	FNMA	9,662.44	191.70
06/30/2010	FIXED INCOME	FNMA POOL #0250339	FNMA	7,454.29	305.43
06/30/2010	FIXED INCOME	FNMA POOL #0250352	FNMA	123.29	-6.84
06/30/2010	FIXED INCOME	FNMA POOL #0250387	FNMA	291.74	-15.44
06/30/2010	FIXED INCOME	FNMA POOL #0250412	FNMA	7,564.93	-2.37
06/30/2010	FIXED INCOME	FNMA POOL #0250435	FNMA	233.59	-11.81
06/30/2010	FIXED INCOME	FNMA POOL #0250499	FNMA	584.93	-25.85
06/30/2010	FIXED INCOME	FNMA POOL #0250553	FNMA	4,041.03	533.90
06/30/2010	FIXED INCOME	FNMA POOL #0250697	FNMA	3,861.69	-123.95
06/30/2010	FIXED INCOME	FNMA POOL #0250700	FNMA	61,326.06	2,576.79
06/30/2010	FIXED INCOME	FNMA POOL #0250716	FNMA	1,861.70	64.32
06/30/2010	FIXED INCOME	FNMA POOL #0250727	FNMA	25,113.05	3,317.92
06/30/2010	FIXED INCOME	FNMA POOL #0250752	FNMA	807.34	82.64
06/30/2010	FIXED INCOME	FNMA POOL #0250757	FNMA	843.01	29.39
06/30/2010	FIXED INCOME	FNMA POOL #0250919	FNMA	5,188.51	-117.42
06/30/2010	FIXED INCOME	FNMA POOL #0250953	FNMA	15,274.41	-324.15
06/30/2010	FIXED INCOME	FNMA POOL #0250972	FNMA	45,068.43	2,053.06
06/30/2010	FIXED INCOME	FNMA POOL #0250993	FNMA	7,895.04	-156.79
06/30/2010	FIXED INCOME	FNMA POOL #0251118	FNMA	1,436.71	-26.63
06/30/2010	FIXED INCOME	FNMA POOL #0251142	FNMA	13,056.75	441.64
06/30/2010	FIXED INCOME	FNMA POOL #0251164	FNMA	19,966.93	658.22
06/30/2010	FIXED INCOME	FNMA POOL #0251196	FNMA	2,248.08	-38.80
06/30/2010	FIXED INCOME	FNMA POOL #0251248	FNMA	220.25	4.28
06/30/2010	FIXED INCOME	FNMA POOL #0251289	FNMA	26,144.18	-365.36
06/30/2010	FIXED INCOME	FNMA POOL #0251339	FNMA	40,951.79	-525.10
06/30/2010	FIXED INCOME	FNMA POOL #0251507	FNMA	18,032.61	966.68
06/30/2010	FIXED INCOME	FNMA POOL #0251568	FNMA	288,091.55	16,180.39
06/30/2010	FIXED INCOME	FNMA POOL #0251572	FNMA	637.45	-7.30
06/30/2010	FIXED INCOME	FNMA POOL #0251620	FNMA	8,299.39	157.27

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0251700	FNMA	2,394.70	54.56
06/30/2010	FIXED INCOME	FNMA POOL #0251729	FNMA	20,989.05	661.33
06/30/2010	FIXED INCOME	FNMA POOL #0251787	FNMA	16,112.89	866.96
06/30/2010	FIXED INCOME	FNMA POOL #0251825	FNMA	45,410.87	1,474.80
06/30/2010	FIXED INCOME	FNMA POOL #0251873	FNMA	5,913.28	294.68
06/30/2010	FIXED INCOME	FNMA POOL #0251982	FNMA	13,290.51	302.78
06/30/2010	FIXED INCOME	FNMA POOL #0251985	FNMA	5,847.25	393.85
06/30/2010	FIXED INCOME	FNMA POOL #0252023	FNMA	6,723.67	232.91
06/30/2010	FIXED INCOME	FNMA POOL #0252104	FNMA	51,775.65	1,793.44
06/30/2010	FIXED INCOME	FNMA POOL #0252111	FNMA	7,656.56	515.71
06/30/2010	FIXED INCOME	FNMA POOL #0252207	FNMA	19,830.88	755.07
06/30/2010	FIXED INCOME	FNMA POOL #0252210	FNMA	7,028.67	251.62
06/30/2010	FIXED INCOME	FNMA POOL #0252256	FNMA	53.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0252290	FNMA	43,280.68	2,707.83
06/30/2010	FIXED INCOME	FNMA POOL #0252348	FNMA	34,127.60	1,937.12
06/30/2010	FIXED INCOME	FNMA POOL #0252499	FNMA	26,194.89	971.08
06/30/2010	FIXED INCOME	FNMA POOL #0252806	FNMA	97,435.90	3,726.71
06/30/2010	FIXED INCOME	FNMA POOL #0253266	FNMA	1,198.82	127.99
06/30/2010	FIXED INCOME	FNMA POOL #0253708	FNMA	1,965.38	148.79
06/30/2010	FIXED INCOME	FNMA POOL #0253711	FNMA	158.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0253949	FNMA	187,967.38	11,682.24
06/30/2010	FIXED INCOME	FNMA POOL #0254229	FNMA	120,668.13	6,118.56
06/30/2010	FIXED INCOME	FNMA POOL #0254305	FNMA	116,773.43	6,067.66
06/30/2010	FIXED INCOME	FNMA POOL #0254378	FNMA	1,537,292.08	106,892.09
06/30/2010	FIXED INCOME	FNMA POOL #0254379	FNMA	438.03	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254417	FNMA	27,274.26	1,896.42
06/30/2010	FIXED INCOME	FNMA POOL #0254441	FNMA	106,564.67	5,537.84
06/30/2010	FIXED INCOME	FNMA POOL #0254448	FNMA	10,235.95	711.72
06/30/2010	FIXED INCOME	FNMA POOL #0254449	FNMA	311.97	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254475	FNMA	758,435.58	15,827.43
06/30/2010	FIXED INCOME	FNMA POOL #0254479	FNMA	24,758.28	1,721.50
06/30/2010	FIXED INCOME	FNMA POOL #0254511	FNMA	33,334.13	1,803.43
06/30/2010	FIXED INCOME	FNMA POOL #0254543	FNMA	955,799.27	48,398.36
06/30/2010	FIXED INCOME	FNMA POOL #0254548	FNMA	50,977.69	3,915.99
06/30/2010	FIXED INCOME	FNMA POOL #0254761	FNMA	1,266,119.83	102,446.76
06/30/2010	FIXED INCOME	FNMA POOL #0254765	FNMA	11,111.62	740.22
06/30/2010	FIXED INCOME	FNMA POOL #0254766	FNMA	18,803,846.91	759,132.67
06/30/2010	FIXED INCOME	FNMA POOL #0254793	FNMA	12,737,076.62	937,384.94
06/30/2010	FIXED INCOME	FNMA POOL #0254831	FNMA	1,088,553.19	65,356.63
06/30/2010	FIXED INCOME	FNMA POOL #0254865	FNMA	370,553.54	22,810.89



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0254905	FNMA	944,504.98	68,077.14
06/30/2010	FIXED INCOME	FNMA POOL #0254915	FNMA	581,742.46	39,615.34
06/30/2010	FIXED INCOME	FNMA POOL #0255034	FNMA	881,705.65	62,354.96
06/30/2010	FIXED INCOME	FNMA POOL #0255047	FNMA	79,524.52	4,148.06
06/30/2010	FIXED INCOME	FNMA POOL #0255068	FNMA	349,843.98	15,574.31
06/30/2010	FIXED INCOME	FNMA POOL #0255075	FNMA	210,668.33	10,989.40
06/30/2010	FIXED INCOME	FNMA POOL #0255080	FNMA	11,068.23	718.18
06/30/2010	FIXED INCOME	FNMA POOL #0255113	FNMA	498,453.20	29,925.70
06/30/2010	FIXED INCOME	FNMA POOL #0255160	FNMA	162,658.99	8,335.55
06/30/2010	FIXED INCOME	FNMA POOL #0255170	FNMA	492,540.07	28,819.25
06/30/2010	FIXED INCOME	FNMA POOL #0255269	FNMA	24,016.92	2,014.58
06/30/2010	FIXED INCOME	FNMA POOL #0255274	FNMA	2,396,101.20	169,541.49
06/30/2010	FIXED INCOME	FNMA POOL #0255453	FNMA	658,421.89	36,585.40
06/30/2010	FIXED INCOME	FNMA POOL #0255583	FNMA	854,361.27	55,736.47
06/30/2010	FIXED INCOME	FNMA POOL #0255624	FNMA	186,880.85	12,191.66
06/30/2010	FIXED INCOME	FNMA POOL #0255732	FNMA	360,774.17	44,205.88
06/30/2010	FIXED INCOME	FNMA POOL #0255807	FNMA	335,059.29	21,909.23
06/30/2010	FIXED INCOME	FNMA POOL #0255898	FNMA	24,997,987.81	462,118.79
06/30/2010	FIXED INCOME	FNMA POOL #0255934	FNMA	431,591.99	21,453.23
06/30/2010	FIXED INCOME	FNMA POOL #0255989	FNMA	167,712.91	10,966.60
06/30/2010	FIXED INCOME	FNMA POOL #0256199	FNMA	283,782.74	20,653.96
06/30/2010	FIXED INCOME	FNMA POOL #0256235	FNMA	551,920.57	46,934.09
06/30/2010	FIXED INCOME	FNMA POOL #0256440	FNMA	1,382,538.78	92,271.10
06/30/2010	FIXED INCOME	FNMA POOL #0256515	FNMA	394,140.67	27,626.51
06/30/2010	FIXED INCOME	FNMA POOL #0256882	FNMA	247,625.41	5,799.21
06/30/2010	FIXED INCOME	FNMA POOL #0256926	FNMA	4,655,505.52	274,695.58
06/30/2010	FIXED INCOME	FNMA POOL #0257043	FNMA	5,192,577.30	104,670.01
06/30/2010	FIXED INCOME	FNMA POOL #0257060	FNMA	191,821.64	11,724.19
06/30/2010	FIXED INCOME	FNMA POOL #0257144	FNMA	473,968.64	21,739.61
06/30/2010	FIXED INCOME	FNMA POOL #0257162	FNMA	4,283,422.19	233,987.08
06/30/2010	FIXED INCOME	FNMA POOL #0257198	FNMA	16,579.59	872.67
06/30/2010	FIXED INCOME	FNMA POOL #0257527	FNMA	323,987.47	7,587.55
06/30/2010	FIXED INCOME	FNMA POOL #0257579	FNMA	1,843,700.26	57,612.96
06/30/2010	FIXED INCOME	FNMA POOL #0259289	FNMA	41,981.82	2,874.70
06/30/2010	FIXED INCOME	FNMA POOL #0264119	FNMA	4,943.76	582.06
06/30/2010	FIXED INCOME	FNMA POOL #0266500	FNMA	4,841.86	570.11
06/30/2010	FIXED INCOME	FNMA POOL #0267184	FNMA	7,626.68	1,328.29
06/30/2010	FIXED INCOME	FNMA POOL #0267193	FNMA	7,523.28	885.80
06/30/2010	FIXED INCOME	FNMA POOL #0271096	FNMA	250,338.78	12,031.49
06/30/2010	FIXED INCOME	FNMA POOL #0271954	FNMA	80,547.48	1,712.34

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0273103	FNMA	15,009.06	2,926.43
06/30/2010	FIXED INCOME	FNMA POOL #0273284	FNMA	11,162.62	774.56
06/30/2010	FIXED INCOME	FNMA POOL #0274736	FNMA	8,925.51	1,553.01
06/30/2010	FIXED INCOME	FNMA POOL #0276056	FNMA	41,591.69	7,237.02
06/30/2010	FIXED INCOME	FNMA POOL #0278731	FNMA	7,533.79	727.31
06/30/2010	FIXED INCOME	FNMA POOL #0285280	FNMA	5,422.22	483.10
06/30/2010	FIXED INCOME	FNMA POOL #0289480	FNMA	13,416.95	551.43
06/30/2010	FIXED INCOME	FNMA POOL #0289482	FNMA	16,063.25	652.60
06/30/2010	FIXED INCOME	FNMA POOL #0289979	FNMA	4,911.34	479.23
06/30/2010	FIXED INCOME	FNMA POOL #0297827	FNMA	40,191.33	1,690.96
06/30/2010	FIXED INCOME	FNMA POOL #0298373	FNMA	56,918.58	7,369.08
06/30/2010	FIXED INCOME	FNMA POOL #0298475	FNMA	3,711.40	154.64
06/30/2010	FIXED INCOME	FNMA POOL #0298488	FNMA	17,242.98	698.30
06/30/2010	FIXED INCOME	FNMA POOL #0300562	FNMA	1,277.23	-64.53
06/30/2010	FIXED INCOME	FNMA POOL #0303113	FNMA	34,145.86	1,353.45
06/30/2010	FIXED INCOME	FNMA POOL #0303228	FNMA	207,591.99	14,361.13
06/30/2010	FIXED INCOME	FNMA POOL #0303236	FNMA	1,605.42	63.40
06/30/2010	FIXED INCOME	FNMA POOL #0303302	FNMA	2,124.02	274.98
06/30/2010	FIXED INCOME	FNMA POOL #0303513	FNMA	23,363.23	910.82
06/30/2010	FIXED INCOME	FNMA POOL #0303697	FNMA	1,554.85	0.35
06/30/2010	FIXED INCOME	FNMA POOL #0303777	FNMA	142.54	-7.54
06/30/2010	FIXED INCOME	FNMA POOL #0303906	FNMA	1,247.89	-57.30
06/30/2010	FIXED INCOME	FNMA POOL #0303998	FNMA	55,575.08	1,108.52
06/30/2010	FIXED INCOME	FNMA POOL #0304874	FNMA	199.63	-11.47
06/30/2010	FIXED INCOME	FNMA POOL #0306054	FNMA	15,267.97	294.75
06/30/2010	FIXED INCOME	FNMA POOL #0309234	FNMA	4,770.76	9.49
06/30/2010	FIXED INCOME	FNMA POOL #0309509	FNMA	610.27	-0.20
06/30/2010	FIXED INCOME	FNMA POOL #0309771	FNMA	46,419.77	6,009.86
06/30/2010	FIXED INCOME	FNMA POOL #0311307	FNMA	347.36	-17.55
06/30/2010	FIXED INCOME	FNMA POOL #0312149	FNMA	18,421.14	2,543.08
06/30/2010	FIXED INCOME	FNMA POOL #0313046	FNMA	67,132.98	1,382.19
06/30/2010	FIXED INCOME	FNMA POOL #0313131	FNMA	107,117.76	7,405.43
06/30/2010	FIXED INCOME	FNMA POOL #0313166	FNMA	97,001.58	14,213.93
06/30/2010	FIXED INCOME	FNMA POOL #0313224	FNMA	179.06	-5.75
06/30/2010	FIXED INCOME	FNMA POOL #0313225	FNMA	1,661.18	165.41
06/30/2010	FIXED INCOME	FNMA POOL #0313283	FNMA	263,055.79	24,576.70
06/30/2010	FIXED INCOME	FNMA POOL #0313386	FNMA	1,752.21	-50.38
06/30/2010	FIXED INCOME	FNMA POOL #0313392	FNMA	284,009.08	18,565.55
06/30/2010	FIXED INCOME	FNMA POOL #0313429	FNMA	3,513.79	-106.80
06/30/2010	FIXED INCOME	FNMA POOL #0313522	FNMA	813.85	-20.85

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0313557	FNMA	1,242.44	-29.99
06/30/2010	FIXED INCOME	FNMA POOL #0313757	FNMA	6,684.77	-123.93
06/30/2010	FIXED INCOME	FNMA POOL #0313795	FNMA	77,926.63	32.91
06/30/2010	FIXED INCOME	FNMA POOL #0313797	FNMA	40,758.82	-451.67
06/30/2010	FIXED INCOME	FNMA POOL #0313799	FNMA	47,886.28	1,535.89
06/30/2010	FIXED INCOME	FNMA POOL #0313800	FNMA	4,461.31	109.10
06/30/2010	FIXED INCOME	FNMA POOL #0313807	FNMA	5,861.70	219.49
06/30/2010	FIXED INCOME	FNMA POOL #0313812	FNMA	3,941.49	-94.94
06/30/2010	FIXED INCOME	FNMA POOL #0313813	FNMA	2,870,522.06	185,731.25
06/30/2010	FIXED INCOME	FNMA POOL #0313814	FNMA	87,902.63	4,848.76
06/30/2010	FIXED INCOME	FNMA POOL #0313815	FNMA	1,003.99	-44.53
06/30/2010	FIXED INCOME	FNMA POOL #0316653	FNMA	26,781.53	2,634.27
06/30/2010	FIXED INCOME	FNMA POOL #0317172	FNMA	8,323.54	744.61
06/30/2010	FIXED INCOME	FNMA POOL #0319716	FNMA	1,749.36	174.30
06/30/2010	FIXED INCOME	FNMA POOL #0319974	FNMA	182.31	-9.65
06/30/2010	FIXED INCOME	FNMA POOL #0320598	FNMA	662.95	21.07
06/30/2010	FIXED INCOME	FNMA POOL #0321125	FNMA	8.59	-0.48
06/30/2010	FIXED INCOME	FNMA POOL #0322239	FNMA	227.41	-12.62
06/30/2010	FIXED INCOME	FNMA POOL #0322368	FNMA	21,497.83	2,034.44
06/30/2010	FIXED INCOME	FNMA POOL #0322594	FNMA	675.68	-35.78
06/30/2010	FIXED INCOME	FNMA POOL #0322606	FNMA	808.08	25.70
06/30/2010	FIXED INCOME	FNMA POOL #0322609	FNMA	4,357.36	575.68
06/30/2010	FIXED INCOME	FNMA POOL #0322881	FNMA	3,756.95	-198.95
06/30/2010	FIXED INCOME	FNMA POOL #0323003	FNMA	4,300.64	218.94
06/30/2010	FIXED INCOME	FNMA POOL #0323287	FNMA	6,088.54	194.76
06/30/2010	FIXED INCOME	FNMA POOL #0323347	FNMA	236.28	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0323363	FNMA	10,848.61	315.91
06/30/2010	FIXED INCOME	FNMA POOL #0323405	FNMA	204,086.87	7,131.03
06/30/2010	FIXED INCOME	FNMA POOL #0323412	FNMA	408,282.70	22,509.10
06/30/2010	FIXED INCOME	FNMA POOL #0323437	FNMA	131,960.32	8,608.79
06/30/2010	FIXED INCOME	FNMA POOL #0323586	FNMA	212,376.82	13,824.65
06/30/2010	FIXED INCOME	FNMA POOL #0323621	FNMA	170,897.50	11,510.92
06/30/2010	FIXED INCOME	FNMA POOL #0323701	FNMA	592.22	-1.12
06/30/2010	FIXED INCOME	FNMA POOL #0323809	FNMA	12,125.82	471.82
06/30/2010	FIXED INCOME	FNMA POOL #0323842	FNMA	5,021.09	292.84
06/30/2010	FIXED INCOME	FNMA POOL #0323968	FNMA	250.10	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0324166	FNMA	6,359.20	202.21
06/30/2010	FIXED INCOME	FNMA POOL #0325792	FNMA	2,068.53	-114.77
06/30/2010	FIXED INCOME	FNMA POOL #0326077	FNMA	441.78	-23.11
06/30/2010	FIXED INCOME	FNMA POOL #0326317	FNMA	311.28	-15.72

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0326449	FNMA	150.06	-7.95
06/30/2010	FIXED INCOME	FNMA POOL #0326640	FNMA	601.54	-32.51
06/30/2010	FIXED INCOME	FNMA POOL #0327362	FNMA	229.85	-12.02
06/30/2010	FIXED INCOME	FNMA POOL #0327385	FNMA	594.25	-31.48
06/30/2010	FIXED INCOME	FNMA POOL #0328834	FNMA	6,766.66	13.46
06/30/2010	FIXED INCOME	FNMA POOL #0329100	FNMA	153.72	-7.67
06/30/2010	FIXED INCOME	FNMA POOL #0329162	FNMA	366.71	-18.53
06/30/2010	FIXED INCOME	FNMA POOL #0329211	FNMA	305.25	-15.98
06/30/2010	FIXED INCOME	FNMA POOL #0329802	FNMA	1,479.79	2.93
06/30/2010	FIXED INCOME	FNMA POOL #0330191	FNMA	30.76	-1.78
06/30/2010	FIXED INCOME	FNMA POOL #0333039	FNMA	3,165.44	290.53
06/30/2010	FIXED INCOME	FNMA POOL #0334268	FNMA	4,234.82	134.66
06/30/2010	FIXED INCOME	FNMA POOL #0335203	FNMA	138.71	4.41
06/30/2010	FIXED INCOME	FNMA POOL #0335367	FNMA	6,432.85	633.40
06/30/2010	FIXED INCOME	FNMA POOL #0336544	FNMA	5,307.91	168.78
06/30/2010	FIXED INCOME	FNMA POOL #0336916	FNMA	10,526.05	1,653.90
06/30/2010	FIXED INCOME	FNMA POOL #0337169	FNMA	2,516.79	235.44
06/30/2010	FIXED INCOME	FNMA POOL #0337190	FNMA	5,882.88	777.23
06/30/2010	FIXED INCOME	FNMA POOL #0337194	FNMA	9,512.66	1,256.80
06/30/2010	FIXED INCOME	FNMA POOL #0337316	FNMA	1,336.67	176.59
06/30/2010	FIXED INCOME	FNMA POOL #0337875	FNMA	3,251.98	133.93
06/30/2010	FIXED INCOME	FNMA POOL #0338036	FNMA	3,052.31	403.27
06/30/2010	FIXED INCOME	FNMA POOL #0338235	FNMA	2,419.53	205.03
06/30/2010	FIXED INCOME	FNMA POOL #0338682	FNMA	2,940.14	291.15
06/30/2010	FIXED INCOME	FNMA POOL #0339488	FNMA	33,137.16	4,578.13
06/30/2010	FIXED INCOME	FNMA POOL #0339758	FNMA	679.14	-14.40
06/30/2010	FIXED INCOME	FNMA POOL #0340674	FNMA	2,216.39	292.83
06/30/2010	FIXED INCOME	FNMA POOL #0340839	FNMA	4,803.43	634.61
06/30/2010	FIXED INCOME	FNMA POOL #0341574	FNMA	13,363.67	1,282.37
06/30/2010	FIXED INCOME	FNMA POOL #0341755	FNMA	2,119.40	67.38
06/30/2010	FIXED INCOME	FNMA POOL #0341814	FNMA	446.86	14.20
06/30/2010	FIXED INCOME	FNMA POOL #0341862	FNMA	392.91	12.50
06/30/2010	FIXED INCOME	FNMA POOL #0342393	FNMA	1,030.84	136.19
06/30/2010	FIXED INCOME	FNMA POOL #0343109	FNMA	2,952.49	93.88
06/30/2010	FIXED INCOME	FNMA POOL #0343150	FNMA	1,436.90	45.69
06/30/2010	FIXED INCOME	FNMA POOL #0343276	FNMA	306.83	9.75
06/30/2010	FIXED INCOME	FNMA POOL #0344335	FNMA	805.69	25.63
06/30/2010	FIXED INCOME	FNMA POOL #0344676	FNMA	3,955.10	522.53
06/30/2010	FIXED INCOME	FNMA POOL #0344743	FNMA	1,462.96	-57.81
06/30/2010	FIXED INCOME	FNMA POOL #0344771	FNMA	1,931.96	61.42

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0344966	FNMA	522.79	-19.76
06/30/2010	FIXED INCOME	FNMA POOL #0345213	FNMA	7,715.35	464.23
06/30/2010	FIXED INCOME	FNMA POOL #0345249	FNMA	53,547.14	4,363.59
06/30/2010	FIXED INCOME	FNMA POOL #0345280	FNMA	11,471.75	926.80
06/30/2010	FIXED INCOME	FNMA POOL #0345629	FNMA	39,701.38	5,385.93
06/30/2010	FIXED INCOME	FNMA POOL #0346275	FNMA	1,064.61	-39.98
06/30/2010	FIXED INCOME	FNMA POOL #0346479	FNMA	9,772.85	963.21
06/30/2010	FIXED INCOME	FNMA POOL #0346537	FNMA	1,039.91	33.08
06/30/2010	FIXED INCOME	FNMA POOL #0347039	FNMA	429.47	-17.00
06/30/2010	FIXED INCOME	FNMA POOL #0347593	FNMA	393.24	12.50
06/30/2010	FIXED INCOME	FNMA POOL #0348012	FNMA	665.43	65.98
06/30/2010	FIXED INCOME	FNMA POOL #0348833	FNMA	13,999.14	1,849.55
06/30/2010	FIXED INCOME	FNMA POOL #0348834	FNMA	5,652.32	746.79
06/30/2010	FIXED INCOME	FNMA POOL #0349769	FNMA	480.61	15.29
06/30/2010	FIXED INCOME	FNMA POOL #0349899	FNMA	1,418.23	187.37
06/30/2010	FIXED INCOME	FNMA POOL #0350030	FNMA	851.06	33.11
06/30/2010	FIXED INCOME	FNMA POOL #0351713	FNMA	3,598.17	-92.76
06/30/2010	FIXED INCOME	FNMA POOL #0352304	FNMA	4,021.85	137.67
06/30/2010	FIXED INCOME	FNMA POOL #0352317	FNMA	5,912.85	200.26
06/30/2010	FIXED INCOME	FNMA POOL #0352591	FNMA	33,401.18	4,715.93
06/30/2010	FIXED INCOME	FNMA POOL #0354416	FNMA	403.60	53.32
06/30/2010	FIXED INCOME	FNMA POOL #0356815	FNMA	22,742.07	3,004.64
06/30/2010	FIXED INCOME	FNMA POOL #0357289	FNMA	2,405,539.30	224,802.65
06/30/2010	FIXED INCOME	FNMA POOL #0357328	FNMA	2,344,203.01	109,610.96
06/30/2010	FIXED INCOME	FNMA POOL #0357458	FNMA	66,417.89	5,270.74
06/30/2010	FIXED INCOME	FNMA POOL #0357461	FNMA	2,407,550.06	156,216.97
06/30/2010	FIXED INCOME	FNMA POOL #0357663	FNMA	590,164.99	54,708.79
06/30/2010	FIXED INCOME	FNMA POOL #0357850	FNMA	205,862.88	6,825.21
06/30/2010	FIXED INCOME	FNMA POOL #0358468	FNMA	10,717.28	1,036.87
06/30/2010	FIXED INCOME	FNMA POOL #0358624	FNMA	838.08	82.78
06/30/2010	FIXED INCOME	FNMA POOL #0361101	FNMA	30,478.13	1,318.65
06/30/2010	FIXED INCOME	FNMA POOL #0363177	FNMA	423.44	-7.31
06/30/2010	FIXED INCOME	FNMA POOL #0363758	FNMA	1,145.99	115.88
06/30/2010	FIXED INCOME	FNMA POOL #0364360	FNMA	4,607.47	625.99
06/30/2010	FIXED INCOME	FNMA POOL #0365226	FNMA	8,875.02	-200.63
06/30/2010	FIXED INCOME	FNMA POOL #0365834	FNMA	152,930.73	7,188.95
06/30/2010	FIXED INCOME	FNMA POOL #0366201	FNMA	4,638.43	251.77
06/30/2010	FIXED INCOME	FNMA POOL #0367270	FNMA	1,595.67	153.96
06/30/2010	FIXED INCOME	FNMA POOL #0368181	FNMA	8,767.08	270.60
06/30/2010	FIXED INCOME	FNMA POOL #0368190	FNMA	1,015.42	-27.57

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0368822	FNMA	42,608.98	4,291.39
06/30/2010	FIXED INCOME	FNMA POOL #0369662	FNMA	9,928.64	978.69
06/30/2010	FIXED INCOME	FNMA POOL #0370320	FNMA	469.34	-10.62
06/30/2010	FIXED INCOME	FNMA POOL #0371845	FNMA	1,160.53	-29.76
06/30/2010	FIXED INCOME	FNMA POOL #0371922	FNMA	2,356.87	-56.89
06/30/2010	FIXED INCOME	FNMA POOL #0372208	FNMA	3,312.31	-65.79
06/30/2010	FIXED INCOME	FNMA POOL #0372432	FNMA	345.64	-7.82
06/30/2010	FIXED INCOME	FNMA POOL #0372439	FNMA	399.41	-9.04
06/30/2010	FIXED INCOME	FNMA POOL #0372515	FNMA	4,521.99	392.95
06/30/2010	FIXED INCOME	FNMA POOL #0374011	FNMA	151.30	-6.23
06/30/2010	FIXED INCOME	FNMA POOL #0374753	FNMA	128.48	-4.53
06/30/2010	FIXED INCOME	FNMA POOL #0376358	FNMA	14,292.01	1,487.88
06/30/2010	FIXED INCOME	FNMA POOL #0376612	FNMA	437.75	-9.88
06/30/2010	FIXED INCOME	FNMA POOL #0376623	FNMA	443.04	-8.21
06/30/2010	FIXED INCOME	FNMA POOL #0377755	FNMA	3,277.18	-65.03
06/30/2010	FIXED INCOME	FNMA POOL #0378696	FNMA	709.57	-15.04
06/30/2010	FIXED INCOME	FNMA POOL #0379352	FNMA	685.18	-15.49
06/30/2010	FIXED INCOME	FNMA POOL #0379855	FNMA	1,661.97	-30.49
06/30/2010	FIXED INCOME	FNMA POOL #0390002	FNMA	3,521.16	-74.75
06/30/2010	FIXED INCOME	FNMA POOL #0390185	FNMA	10,379.84	80.85
06/30/2010	FIXED INCOME	FNMA POOL #0390266	FNMA	5,846.68	-116.09
06/30/2010	FIXED INCOME	FNMA POOL #0390316	FNMA	463.93	-11.29
06/30/2010	FIXED INCOME	FNMA POOL #0391216	FNMA	32,778.97	-281.44
06/30/2010	FIXED INCOME	FNMA POOL #0392262	FNMA	10,682.71	-134.06
06/30/2010	FIXED INCOME	FNMA POOL #0392283	FNMA	174.45	-3.46
06/30/2010	FIXED INCOME	FNMA POOL #0392515	FNMA	7,850.91	-155.90
06/30/2010	FIXED INCOME	FNMA POOL #0394385	FNMA	350.92	-4.20
06/30/2010	FIXED INCOME	FNMA POOL #0394388	FNMA	9,729.61	-105.98
06/30/2010	FIXED INCOME	FNMA POOL #0394551	FNMA	5,537.81	571.95
06/30/2010	FIXED INCOME	FNMA POOL #0395224	FNMA	145.00	-2.51
06/30/2010	FIXED INCOME	FNMA POOL #0395464	FNMA	3,847.71	-76.38
06/30/2010	FIXED INCOME	FNMA POOL #0395494	FNMA	5,037.05	-113.92
06/30/2010	FIXED INCOME	FNMA POOL #0397454	FNMA	2,061.86	260.54
06/30/2010	FIXED INCOME	FNMA POOL #0398096	FNMA	647.90	-22.06
06/30/2010	FIXED INCOME	FNMA POOL #0398103	FNMA	3,244.49	-64.37
06/30/2010	FIXED INCOME	FNMA POOL #0398433	FNMA	725.88	1.24
06/30/2010	FIXED INCOME	FNMA POOL #0398578	FNMA	414.66	-5.68
06/30/2010	FIXED INCOME	FNMA POOL #0399121	FNMA	5,753.05	-78.75
06/30/2010	FIXED INCOME	FNMA POOL #0399123	FNMA	1,843.99	-31.86
06/30/2010	FIXED INCOME	FNMA POOL #0399535	FNMA	225.80	28.45

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0399902	FNMA	27,787.90	-604.19
06/30/2010	FIXED INCOME	FNMA POOL #0400027	FNMA	1,011.61	-21.47
06/30/2010	FIXED INCOME	FNMA POOL #0400347	FNMA	21,654.32	-271.04
06/30/2010	FIXED INCOME	FNMA POOL #0401442	FNMA	35,201.81	2,990.60
06/30/2010	FIXED INCOME	FNMA POOL #0401560	FNMA	10,891.16	-136.79
06/30/2010	FIXED INCOME	FNMA POOL #0401561	FNMA	1,726.32	-25.60
06/30/2010	FIXED INCOME	FNMA POOL #0401904	FNMA	795.75	-12.76
06/30/2010	FIXED INCOME	FNMA POOL #0401990	FNMA	7,493.78	-111.24
06/30/2010	FIXED INCOME	FNMA POOL #0402010	FNMA	14,749.72	-183.09
06/30/2010	FIXED INCOME	FNMA POOL #0402587	FNMA	13,122.89	-195.22
06/30/2010	FIXED INCOME	FNMA POOL #0402737	FNMA	3,267.00	-42.84
06/30/2010	FIXED INCOME	FNMA POOL #0403508	FNMA	2,446.34	-30.73
06/30/2010	FIXED INCOME	FNMA POOL #0403762	FNMA	56,533.83	-708.98
06/30/2010	FIXED INCOME	FNMA POOL #0403770	FNMA	11,579.91	-185.82
06/30/2010	FIXED INCOME	FNMA POOL #0404254	FNMA	684.55	-10.96
06/30/2010	FIXED INCOME	FNMA POOL #0404779	FNMA	1,412.26	-16.27
06/30/2010	FIXED INCOME	FNMA POOL #0404862	FNMA	4,511.07	-72.30
06/30/2010	FIXED INCOME	FNMA POOL #0405038	FNMA	5,432.78	-68.17
06/30/2010	FIXED INCOME	FNMA POOL #0405190	FNMA	5,362.25	-67.55
06/30/2010	FIXED INCOME	FNMA POOL #0405254	FNMA	3,923.20	-77.89
06/30/2010	FIXED INCOME	FNMA POOL #0405714	FNMA	6,357.17	-80.80
06/30/2010	FIXED INCOME	FNMA POOL #0405753	FNMA	25,728.22	-413.06
06/30/2010	FIXED INCOME	FNMA POOL #0405861	FNMA	4,330.25	87.19
06/30/2010	FIXED INCOME	FNMA POOL #0405869	FNMA	7,024.95	-80.51
06/30/2010	FIXED INCOME	FNMA POOL #0406640	FNMA	7,760.97	791.88
06/30/2010	FIXED INCOME	FNMA POOL #0406882	FNMA	4,215.57	-48.32
06/30/2010	FIXED INCOME	FNMA POOL #0408903	FNMA	1,390.50	-14.49
06/30/2010	FIXED INCOME	FNMA POOL #0409056	FNMA	7,850.33	87.88
06/30/2010	FIXED INCOME	FNMA POOL #0409303	FNMA	183,953.47	20,969.70
06/30/2010	FIXED INCOME	FNMA POOL #0409387	FNMA	412,076.37	38,850.30
06/30/2010	FIXED INCOME	FNMA POOL #0411029	FNMA	20,057.81	-169.36
06/30/2010	FIXED INCOME	FNMA POOL #0411459	FNMA	11,756.20	365.84
06/30/2010	FIXED INCOME	FNMA POOL #0412557	FNMA	8,047.79	401.21
06/30/2010	FIXED INCOME	FNMA POOL #0414888	FNMA	2,295.59	-19.36
06/30/2010	FIXED INCOME	FNMA POOL #0415231	FNMA	13,024.99	-121.99
06/30/2010	FIXED INCOME	FNMA POOL #0417124	FNMA	3,017.67	-48.03
06/30/2010	FIXED INCOME	FNMA POOL #0417924	FNMA	1,114.97	-11.79
06/30/2010	FIXED INCOME	FNMA POOL #0418483	FNMA	103,541.30	11,803.20
06/30/2010	FIXED INCOME	FNMA POOL #0419296	FNMA	16,413.18	-156.70
06/30/2010	FIXED INCOME	FNMA POOL #0419875	FNMA	3,009.50	-31.48

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0420019	FNMA	807.41	-5.89
06/30/2010	FIXED INCOME	FNMA POOL #0420033	FNMA	5,601.77	127.62
06/30/2010	FIXED INCOME	FNMA POOL #0420038	FNMA	8,050.29	-41.53
06/30/2010	FIXED INCOME	FNMA POOL #0420784	FNMA	3,535.35	199.74
06/30/2010	FIXED INCOME	FNMA POOL #0420838	FNMA	2,285.25	232.45
06/30/2010	FIXED INCOME	FNMA POOL #0421102	FNMA	5,684.09	543.38
06/30/2010	FIXED INCOME	FNMA POOL #0421513	FNMA	22,727.18	661.84
06/30/2010	FIXED INCOME	FNMA POOL #0422155	FNMA	5,560.25	374.51
06/30/2010	FIXED INCOME	FNMA POOL #0422945	FNMA	55,029.56	6,273.04
06/30/2010	FIXED INCOME	FNMA POOL #0423048	FNMA	175,091.32	8,889.02
06/30/2010	FIXED INCOME	FNMA POOL #0423174	FNMA	7,565.92	-41.80
06/30/2010	FIXED INCOME	FNMA POOL #0423370	FNMA	137,496.48	6,980.42
06/30/2010	FIXED INCOME	FNMA POOL #0425587	FNMA	15,533.43	481.07
06/30/2010	FIXED INCOME	FNMA POOL #0425899	FNMA	2,371.55	159.73
06/30/2010	FIXED INCOME	FNMA POOL #0425942	FNMA	8,885.50	-45.40
06/30/2010	FIXED INCOME	FNMA POOL #0426047	FNMA	11,386.86	1,298.03
06/30/2010	FIXED INCOME	FNMA POOL #0426132	FNMA	2,974.42	339.08
06/30/2010	FIXED INCOME	FNMA POOL #0426137	FNMA	6,750.45	769.52
06/30/2010	FIXED INCOME	FNMA POOL #0426684	FNMA	26,079.12	-130.58
06/30/2010	FIXED INCOME	FNMA POOL #0426869	FNMA	73,002.01	1,290.61
06/30/2010	FIXED INCOME	FNMA POOL #0427425	FNMA	116,388.59	13,267.69
06/30/2010	FIXED INCOME	FNMA POOL #0427442	FNMA	129,924.85	14,810.75
06/30/2010	FIXED INCOME	FNMA POOL #0427459	FNMA	133,368.10	15,203.26
06/30/2010	FIXED INCOME	FNMA POOL #0428002	FNMA	39,391.87	1,381.09
06/30/2010	FIXED INCOME	FNMA POOL #0428038	FNMA	6,325.27	337.51
06/30/2010	FIXED INCOME	FNMA POOL #0428063	FNMA	4,217.44	126.91
06/30/2010	FIXED INCOME	FNMA POOL #0428109	FNMA	17,969.35	2,048.43
06/30/2010	FIXED INCOME	FNMA POOL #0428211	FNMA	1,526.45	174.03
06/30/2010	FIXED INCOME	FNMA POOL #0428989	FNMA	37,334.42	2,514.68
06/30/2010	FIXED INCOME	FNMA POOL #0429001	FNMA	25,529.90	2,910.27
06/30/2010	FIXED INCOME	FNMA POOL #0429195	FNMA	13,338.46	743.86
06/30/2010	FIXED INCOME	FNMA POOL #0429267	FNMA	379.25	38.53
06/30/2010	FIXED INCOME	FNMA POOL #0429350	FNMA	330,475.47	23,439.19
06/30/2010	FIXED INCOME	FNMA POOL #0429560	FNMA	22,780.72	675.63
06/30/2010	FIXED INCOME	FNMA POOL #0429587	FNMA	67,584.21	3,322.04
06/30/2010	FIXED INCOME	FNMA POOL #0430000	FNMA	53,416.33	6,089.16
06/30/2010	FIXED INCOME	FNMA POOL #0430035	FNMA	39,621.97	4,516.68
06/30/2010	FIXED INCOME	FNMA POOL #0430040	FNMA	6,759.32	770.53
06/30/2010	FIXED INCOME	FNMA POOL #0430260	FNMA	18,759.47	2,138.46
06/30/2010	FIXED INCOME	FNMA POOL #0430519	FNMA	38,244.84	4,359.73



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0430792	FNMA	69,295.74	7,899.34
06/30/2010	FIXED INCOME	FNMA POOL #0430809	FNMA	66,309.38	7,558.91
06/30/2010	FIXED INCOME	FNMA POOL #0431014	FNMA	166,387.91	18,967.31
06/30/2010	FIXED INCOME	FNMA POOL #0431075	FNMA	21,009.85	2,395.02
06/30/2010	FIXED INCOME	FNMA POOL #0431385	FNMA	33,134.49	3,777.15
06/30/2010	FIXED INCOME	FNMA POOL #0431394	FNMA	11,061.92	1,261.01
06/30/2010	FIXED INCOME	FNMA POOL #0431400	FNMA	8,931.26	1,018.12
06/30/2010	FIXED INCOME	FNMA POOL #0431401	FNMA	2,300.66	154.97
06/30/2010	FIXED INCOME	FNMA POOL #0431417	FNMA	8,147.76	928.79
06/30/2010	FIXED INCOME	FNMA POOL #0431696	FNMA	31,959.08	3,643.14
06/30/2010	FIXED INCOME	FNMA POOL #0431748	FNMA	59,761.44	6,812.49
06/30/2010	FIXED INCOME	FNMA POOL #0431786	FNMA	102,466.44	11,680.60
06/30/2010	FIXED INCOME	FNMA POOL #0431993	FNMA	22,565.11	2,295.56
06/30/2010	FIXED INCOME	FNMA POOL #0432296	FNMA	3,482.05	89.80
06/30/2010	FIXED INCOME	FNMA POOL #0433721	FNMA	23,842.44	-45.30
06/30/2010	FIXED INCOME	FNMA POOL #0433799	FNMA	1,064.48	30.99
06/30/2010	FIXED INCOME	FNMA POOL #0434837	FNMA	10,902.63	377.62
06/30/2010	FIXED INCOME	FNMA POOL #0435759	FNMA	296.40	6.75
06/30/2010	FIXED INCOME	FNMA POOL #0436785	FNMA	610.88	-10.54
06/30/2010	FIXED INCOME	FNMA POOL #0436908	FNMA	132,802.92	6,551.12
06/30/2010	FIXED INCOME	FNMA POOL #0438883	FNMA	22,694.99	815.66
06/30/2010	FIXED INCOME	FNMA POOL #0440754	FNMA	17,846.94	1,161.75
06/30/2010	FIXED INCOME	FNMA POOL #0440798	FNMA	4,168.24	227.95
06/30/2010	FIXED INCOME	FNMA POOL #0440866	FNMA	1,158.97	33.74
06/30/2010	FIXED INCOME	FNMA POOL #0440873	FNMA	3,322.91	216.30
06/30/2010	FIXED INCOME	FNMA POOL #0441396	FNMA	1,635.93	89.43
06/30/2010	FIXED INCOME	FNMA POOL #0441455	FNMA	787.17	17.93
06/30/2010	FIXED INCOME	FNMA POOL #0441546	FNMA	26,190.20	1,764.06
06/30/2010	FIXED INCOME	FNMA POOL #0442794	FNMA	2,715.36	79.08
06/30/2010	FIXED INCOME	FNMA POOL #0442921	FNMA	42,584.97	2,868.36
06/30/2010	FIXED INCOME	FNMA POOL #0443707	FNMA	6,751.90	359.42
06/30/2010	FIXED INCOME	FNMA POOL #0444212	FNMA	1,048.03	70.59
06/30/2010	FIXED INCOME	FNMA POOL #0445839	FNMA	2,210.05	95.52
06/30/2010	FIXED INCOME	FNMA POOL #0445982	FNMA	4,377.17	284.92
06/30/2010	FIXED INCOME	FNMA POOL #0446457	FNMA	29,431.28	1,272.13
06/30/2010	FIXED INCOME	FNMA POOL #0446488	FNMA	201.43	8.72
06/30/2010	FIXED INCOME	FNMA POOL #0446494	FNMA	1,637.91	70.79
06/30/2010	FIXED INCOME	FNMA POOL #0446769	FNMA	4,168.75	180.18
06/30/2010	FIXED INCOME	FNMA POOL #0448048	FNMA	10,936.44	616.91
06/30/2010	FIXED INCOME	FNMA POOL #0448291	FNMA	1,229.93	53.15

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0448896	FNMA	682.89	19.90
06/30/2010	FIXED INCOME	FNMA POOL #0448954	FNMA	998.43	43.14
06/30/2010	FIXED INCOME	FNMA POOL #0448955	FNMA	3,794.63	164.01
06/30/2010	FIXED INCOME	FNMA POOL #0449173	FNMA	3,556.18	103.58
06/30/2010	FIXED INCOME	FNMA POOL #0449846	FNMA	7,787.94	819.55
06/30/2010	FIXED INCOME	FNMA POOL #0450667	FNMA	4,304.96	280.23
06/30/2010	FIXED INCOME	FNMA POOL #0450830	FNMA	38,035.02	2,561.88
06/30/2010	FIXED INCOME	FNMA POOL #0451070	FNMA	32,429.08	1,176.92
06/30/2010	FIXED INCOME	FNMA POOL #0451073	FNMA	10,073.21	365.55
06/30/2010	FIXED INCOME	FNMA POOL #0451957	FNMA	17,609.40	761.15
06/30/2010	FIXED INCOME	FNMA POOL #0452125	FNMA	5,298.77	229.03
06/30/2010	FIXED INCOME	FNMA POOL #0453817	FNMA	35,887.64	3,776.60
06/30/2010	FIXED INCOME	FNMA POOL #0453864	FNMA	712.80	99.55
06/30/2010	FIXED INCOME	FNMA POOL #0454247	FNMA	12,032.09	1,223.99
06/30/2010	FIXED INCOME	FNMA POOL #0455409	FNMA	5,885.52	171.39
06/30/2010	FIXED INCOME	FNMA POOL #0455979	FNMA	876.63	25.99
06/30/2010	FIXED INCOME	FNMA POOL #0456710	FNMA	160,056.23	10,780.69
06/30/2010	FIXED INCOME	FNMA POOL #0459718	FNMA	13,834.85	513.44
06/30/2010	FIXED INCOME	FNMA POOL #0459775	FNMA	31,285.88	1,748.04
06/30/2010	FIXED INCOME	FNMA POOL #0479046	FNMA	15,343.32	446.82
06/30/2010	FIXED INCOME	FNMA POOL #0479356	FNMA	1,646.56	61.10
06/30/2010	FIXED INCOME	FNMA POOL #0479539	FNMA	166.98	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0479543	FNMA	7,291.19	826.90
06/30/2010	FIXED INCOME	FNMA POOL #0480414	FNMA	19,369.43	2,219.86
06/30/2010	FIXED INCOME	FNMA POOL #0480534	FNMA	63,829.68	2,368.89
06/30/2010	FIXED INCOME	FNMA POOL #0480578	FNMA	71,591.14	7,568.22
06/30/2010	FIXED INCOME	FNMA POOL #0480581	FNMA	11,415.73	346.98
06/30/2010	FIXED INCOME	FNMA POOL #0480977	FNMA	454.66	13.82
06/30/2010	FIXED INCOME	FNMA POOL #0481317	FNMA	3,226.94	132.53
06/30/2010	FIXED INCOME	FNMA POOL #0482400	FNMA	2,884.84	116.96
06/30/2010	FIXED INCOME	FNMA POOL #0482469	FNMA	8,289.97	307.66
06/30/2010	FIXED INCOME	FNMA POOL #0483122	FNMA	28,239.95	4,135.51
06/30/2010	FIXED INCOME	FNMA POOL #0483728	FNMA	527.67	16.03
06/30/2010	FIXED INCOME	FNMA POOL #0484002	FNMA	16,885.24	513.21
06/30/2010	FIXED INCOME	FNMA POOL #0484194	FNMA	29,350.80	3,336.86
06/30/2010	FIXED INCOME	FNMA POOL #0484842	FNMA	12,367.88	375.92
06/30/2010	FIXED INCOME	FNMA POOL #0484973	FNMA	28,292.25	1,050.00
06/30/2010	FIXED INCOME	FNMA POOL #0484977	FNMA	241.27	16.37
06/30/2010	FIXED INCOME	FNMA POOL #0485316	FNMA	7,475.64	271.33
06/30/2010	FIXED INCOME	FNMA POOL #0487987	FNMA	24,169.15	877.17

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0488772	FNMA	41,741.81	4,783.85
06/30/2010	FIXED INCOME	FNMA POOL #0489145	FNMA	46,949.83	-303.66
06/30/2010	FIXED INCOME	FNMA POOL #0489183	FNMA	156,190.67	713.28
06/30/2010	FIXED INCOME	FNMA POOL #0489266	FNMA	4,971.43	151.09
06/30/2010	FIXED INCOME	FNMA POOL #0489774	FNMA	311,972.07	35,753.77
06/30/2010	FIXED INCOME	FNMA POOL #0489942	FNMA	38,055.27	5,572.88
06/30/2010	FIXED INCOME	FNMA POOL #0490105	FNMA	11,321.75	390.62
06/30/2010	FIXED INCOME	FNMA POOL #0490108	FNMA	47,932.18	3,002.15
06/30/2010	FIXED INCOME	FNMA POOL #0491028	FNMA	3,161.55	96.09
06/30/2010	FIXED INCOME	FNMA POOL #0491572	FNMA	8,249.57	383.71
06/30/2010	FIXED INCOME	FNMA POOL #0491685	FNMA	14,297.72	423.83
06/30/2010	FIXED INCOME	FNMA POOL #0492332	FNMA	8,718.66	350.30
06/30/2010	FIXED INCOME	FNMA POOL #0492681	FNMA	80,390.28	-148.32
06/30/2010	FIXED INCOME	FNMA POOL #0493649	FNMA	2,878.88	87.51
06/30/2010	FIXED INCOME	FNMA POOL #0493751	FNMA	3,556.18	131.98
06/30/2010	FIXED INCOME	FNMA POOL #0493773	FNMA	3,721.24	138.10
06/30/2010	FIXED INCOME	FNMA POOL #0494302	FNMA	30,607.35	3,905.09
06/30/2010	FIXED INCOME	FNMA POOL #0494540	FNMA	2,369.97	95.65
06/30/2010	FIXED INCOME	FNMA POOL #0494780	FNMA	5,994.70	182.19
06/30/2010	FIXED INCOME	FNMA POOL #0496812	FNMA	9,933.67	301.92
06/30/2010	FIXED INCOME	FNMA POOL #0496954	FNMA	66,524.39	304.07
06/30/2010	FIXED INCOME	FNMA POOL #0496955	FNMA	35,855.33	241.28
06/30/2010	FIXED INCOME	FNMA POOL #0496956	FNMA	79,309.69	608.06
06/30/2010	FIXED INCOME	FNMA POOL #0496995	FNMA	584.75	17.76
06/30/2010	FIXED INCOME	FNMA POOL #0497956	FNMA	8,608.39	261.65
06/30/2010	FIXED INCOME	FNMA POOL #0498085	FNMA	29,827.35	1,106.97
06/30/2010	FIXED INCOME	FNMA POOL #0498592	FNMA	3,804.20	257.96
06/30/2010	FIXED INCOME	FNMA POOL #0498617	FNMA	14,472.17	840.31
06/30/2010	FIXED INCOME	FNMA POOL #0498699	FNMA	6,028.50	683.70
06/30/2010	FIXED INCOME	FNMA POOL #0498701	FNMA	11,830.67	1,341.69
06/30/2010	FIXED INCOME	FNMA POOL #0499249	FNMA	3,724.58	252.54
06/30/2010	FIXED INCOME	FNMA POOL #0499308	FNMA	10,876.30	1,233.49
06/30/2010	FIXED INCOME	FNMA POOL #0499973	FNMA	80,693.98	3,021.14
06/30/2010	FIXED INCOME	FNMA POOL #0500102	FNMA	8,538.16	970.69
06/30/2010	FIXED INCOME	FNMA POOL #0500197	FNMA	47,707.47	1,770.54
06/30/2010	FIXED INCOME	FNMA POOL #0500214	FNMA	319,019.17	21,632.35
06/30/2010	FIXED INCOME	FNMA POOL #0500649	FNMA	1,004.22	30.49
06/30/2010	FIXED INCOME	FNMA POOL #0501049	FNMA	136,722.71	9,271.01
06/30/2010	FIXED INCOME	FNMA POOL #0503031	FNMA	9,980.64	303.34
06/30/2010	FIXED INCOME	FNMA POOL #0503315	FNMA	16,668.11	1,890.31

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0503544	FNMA	12,654.36	384.62
06/30/2010	FIXED INCOME	FNMA POOL #0503916	FNMA	8,931.79	1,012.96
06/30/2010	FIXED INCOME	FNMA POOL #0504313	FNMA	32,830.69	3,723.31
06/30/2010	FIXED INCOME	FNMA POOL #0504358	FNMA	24,672.80	749.92
06/30/2010	FIXED INCOME	FNMA POOL #0504584	FNMA	17,884.60	2,033.28
06/30/2010	FIXED INCOME	FNMA POOL #0504653	FNMA	21,838.41	1,091.83
06/30/2010	FIXED INCOME	FNMA POOL #0504777	FNMA	2,771.95	187.98
06/30/2010	FIXED INCOME	FNMA POOL #0504998	FNMA	563.49	63.93
06/30/2010	FIXED INCOME	FNMA POOL #0505069	FNMA	14,250.86	698.81
06/30/2010	FIXED INCOME	FNMA POOL #0505138	FNMA	24,125.40	-246.48
06/30/2010	FIXED INCOME	FNMA POOL #0505267	FNMA	55,853.24	3,197.81
06/30/2010	FIXED INCOME	FNMA POOL #0505309	FNMA	21,431.15	2,430.48
06/30/2010	FIXED INCOME	FNMA POOL #0505492	FNMA	27,341.37	1,586.80
06/30/2010	FIXED INCOME	FNMA POOL #0505661	FNMA	8,849.82	443.95
06/30/2010	FIXED INCOME	FNMA POOL #0505759	FNMA	65,469.40	3,145.66
06/30/2010	FIXED INCOME	FNMA POOL #0505764	FNMA	23,948.02	201.06
06/30/2010	FIXED INCOME	FNMA POOL #0505878	FNMA	18,242.75	2,073.97
06/30/2010	FIXED INCOME	FNMA POOL #0506287	FNMA	168,254.24	11,409.11
06/30/2010	FIXED INCOME	FNMA POOL #0506478	FNMA	102,934.40	6,979.88
06/30/2010	FIXED INCOME	FNMA POOL #0506603	FNMA	63,539.78	2,358.13
06/30/2010	FIXED INCOME	FNMA POOL #0506859	FNMA	51,209.58	5,821.94
06/30/2010	FIXED INCOME	FNMA POOL #0507026	FNMA	9,596.14	1,088.29
06/30/2010	FIXED INCOME	FNMA POOL #0507033	FNMA	17,093.38	1,938.57
06/30/2010	FIXED INCOME	FNMA POOL #0507352	FNMA	73,114.45	8,312.21
06/30/2010	FIXED INCOME	FNMA POOL #0507427	FNMA	30,925.71	3,507.25
06/30/2010	FIXED INCOME	FNMA POOL #0507445	FNMA	35,591.30	12.11
06/30/2010	FIXED INCOME	FNMA POOL #0509728	FNMA	11,836.04	663.74
06/30/2010	FIXED INCOME	FNMA POOL #0510386	FNMA	7,646.50	867.18
06/30/2010	FIXED INCOME	FNMA POOL #0510480	FNMA	9,675.76	1,097.32
06/30/2010	FIXED INCOME	FNMA POOL #0510943	FNMA	9,549.77	1,083.02
06/30/2010	FIXED INCOME	FNMA POOL #0511413	FNMA	28,222.98	1,913.76
06/30/2010	FIXED INCOME	FNMA POOL #0511414	FNMA	13,649.29	1,547.95
06/30/2010	FIXED INCOME	FNMA POOL #0511461	FNMA	2,943.38	333.81
06/30/2010	FIXED INCOME	FNMA POOL #0511912	FNMA	11,772.80	1,335.14
06/30/2010	FIXED INCOME	FNMA POOL #0514574	FNMA	100,440.76	3,845.05
06/30/2010	FIXED INCOME	FNMA POOL #0516134	FNMA	17,059.72	1,939.50
06/30/2010	FIXED INCOME	FNMA POOL #0516183	FNMA	6,026.63	683.46
06/30/2010	FIXED INCOME	FNMA POOL #0516345	FNMA	4,319.27	91.24
06/30/2010	FIXED INCOME	FNMA POOL #0521719	FNMA	63,424.21	2,374.72
06/30/2010	FIXED INCOME	FNMA POOL #0522572	FNMA	400.00	0.01

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0525725	FNMA	6,383.46	681.78
06/30/2010	FIXED INCOME	FNMA POOL #0526933	FNMA	38,365.54	330.31
06/30/2010	FIXED INCOME	FNMA POOL #0527289	FNMA	26,420.70	992.42
06/30/2010	FIXED INCOME	FNMA POOL #0528555	FNMA	289.44	10.74
06/30/2010	FIXED INCOME	FNMA POOL #0529500	FNMA	1,005.89	106.87
06/30/2010	FIXED INCOME	FNMA POOL #0531089	FNMA	19,588.99	1,328.30
06/30/2010	FIXED INCOME	FNMA POOL #0532573	FNMA	238.15	4.22
06/30/2010	FIXED INCOME	FNMA POOL #0532675	FNMA	2,814.65	51.95
06/30/2010	FIXED INCOME	FNMA POOL #0535170	FNMA	5,291.07	344.40
06/30/2010	FIXED INCOME	FNMA POOL #0535249	FNMA	308,745.32	21,876.96
06/30/2010	FIXED INCOME	FNMA POOL #0535276	FNMA	573,264.97	41,538.11
06/30/2010	FIXED INCOME	FNMA POOL #0535620	FNMA	21,160.97	786.47
06/30/2010	FIXED INCOME	FNMA POOL #0535703	FNMA	404,050.40	27,586.00
06/30/2010	FIXED INCOME	FNMA POOL #0535811	FNMA	131,685.81	9,090.59
06/30/2010	FIXED INCOME	FNMA POOL #0535834	FNMA	67,128.62	2,591.09
06/30/2010	FIXED INCOME	FNMA POOL #0535924	FNMA	221,301.93	15,277.02
06/30/2010	FIXED INCOME	FNMA POOL #0537244	FNMA	15,310.79	195.88
06/30/2010	FIXED INCOME	FNMA POOL #0537349	FNMA	16,895.06	2,192.33
06/30/2010	FIXED INCOME	FNMA POOL #0540827	FNMA	2,380.03	45.87
06/30/2010	FIXED INCOME	FNMA POOL #0544552	FNMA	18,110.42	1,228.04
06/30/2010	FIXED INCOME	FNMA POOL #0545121	FNMA	96,891.59	6,688.68
06/30/2010	FIXED INCOME	FNMA POOL #0545226	FNMA	258,990.67	5,339.96
06/30/2010	FIXED INCOME	FNMA POOL #0545304	FNMA	104,708.01	3,973.47
06/30/2010	FIXED INCOME	FNMA POOL #0545413	FNMA	130,660.42	6,482.78
06/30/2010	FIXED INCOME	FNMA POOL #0545556	FNMA	89.83	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0545557	FNMA	45,987.86	3,174.65
06/30/2010	FIXED INCOME	FNMA POOL #0545759	FNMA	61,670.00	4,288.11
06/30/2010	FIXED INCOME	FNMA POOL #0545812	FNMA	237,815.46	16,535.95
06/30/2010	FIXED INCOME	FNMA POOL #0545814	FNMA	269,442.61	18,735.07
06/30/2010	FIXED INCOME	FNMA POOL #0545815	FNMA	811.38	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0545834	FNMA	111,802.13	6,779.24
06/30/2010	FIXED INCOME	FNMA POOL #0545879	FNMA	17,390.27	1,209.19
06/30/2010	FIXED INCOME	FNMA POOL #0545883	FNMA	192,387.88	9,175.35
06/30/2010	FIXED INCOME	FNMA POOL #0545891	FNMA	99,725.42	6,884.29
06/30/2010	FIXED INCOME	FNMA POOL #0545904	FNMA	16,315.87	977.61
06/30/2010	FIXED INCOME	FNMA POOL #0545967	FNMA	982,021.03	81,899.58
06/30/2010	FIXED INCOME	FNMA POOL #0545977	FNMA	314,951.28	16,224.09
06/30/2010	FIXED INCOME	FNMA POOL #0545995	FNMA	3,487.51	240.75
06/30/2010	FIXED INCOME	FNMA POOL #0547818	FNMA	493.89	2.50
06/30/2010	FIXED INCOME	FNMA POOL #0548205	FNMA	141,077.83	2,430.01

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0548297	FNMA	8,380.56	166.85
06/30/2010	FIXED INCOME	FNMA POOL #0549373	FNMA	8,702.52	108.25
06/30/2010	FIXED INCOME	FNMA POOL #0549863	FNMA	341.36	6.79
06/30/2010	FIXED INCOME	FNMA POOL #0550002	FNMA	16,219.02	795.71
06/30/2010	FIXED INCOME	FNMA POOL #0550017	FNMA	495.01	18.37
06/30/2010	FIXED INCOME	FNMA POOL #0550866	FNMA	1,623.73	33.19
06/30/2010	FIXED INCOME	FNMA POOL #0553579	FNMA	6,939.17	107.52
06/30/2010	FIXED INCOME	FNMA POOL #0555171	FNMA	53,192.76	3,801.10
06/30/2010	FIXED INCOME	FNMA POOL #0555181	FNMA	93,283.70	5,607.20
06/30/2010	FIXED INCOME	FNMA POOL #0555254	FNMA	550,494.61	38,002.05
06/30/2010	FIXED INCOME	FNMA POOL #0555285	FNMA	243,246.67	16,301.44
06/30/2010	FIXED INCOME	FNMA POOL #0555291	FNMA	238,608.61	10,698.80
06/30/2010	FIXED INCOME	FNMA POOL #0555330	FNMA	2,867,234.16	225,911.81
06/30/2010	FIXED INCOME	FNMA POOL #0555456	FNMA	40,886.32	1,833.24
06/30/2010	FIXED INCOME	FNMA POOL #0555515	FNMA	282,024.90	7,266.29
06/30/2010	FIXED INCOME	FNMA POOL #0555531	FNMA	12,685.76	977.69
06/30/2010	FIXED INCOME	FNMA POOL #0555543	FNMA	2,264,724.82	173,446.29
06/30/2010	FIXED INCOME	FNMA POOL #0555579	FNMA	88.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0555692	FNMA	37,898.30	1,419.20
06/30/2010	FIXED INCOME	FNMA POOL #0555783	FNMA	931,585.97	66,276.91
06/30/2010	FIXED INCOME	FNMA POOL #0557126	FNMA	696.50	9.80
06/30/2010	FIXED INCOME	FNMA POOL #0557393	FNMA	51,821.79	966.17
06/30/2010	FIXED INCOME	FNMA POOL #0559324	FNMA	669.43	12.81
06/30/2010	FIXED INCOME	FNMA POOL #0559454	FNMA	34,472.03	1,249.38
06/30/2010	FIXED INCOME	FNMA POOL #0559566	FNMA	6,639.18	95.53
06/30/2010	FIXED INCOME	FNMA POOL #0559613	FNMA	7,538.66	511.29
06/30/2010	FIXED INCOME	FNMA POOL #0561921	FNMA	15,712.06	770.84
06/30/2010	FIXED INCOME	FNMA POOL #0562191	FNMA	84,236.09	1,519.00
06/30/2010	FIXED INCOME	FNMA POOL #0562320	FNMA	141.77	0.01
06/30/2010	FIXED INCOME	FNMA POOL #0562423	FNMA	9,181.61	452.16
06/30/2010	FIXED INCOME	FNMA POOL #0562425	FNMA	1,706.39	61.84
06/30/2010	FIXED INCOME	FNMA POOL #0562629	FNMA	8,377.42	889.62
06/30/2010	FIXED INCOME	FNMA POOL #0562786	FNMA	9,722.54	1,032.45
06/30/2010	FIXED INCOME	FNMA POOL #0566175	FNMA	25,025.80	1,637.35
06/30/2010	FIXED INCOME	FNMA POOL #0566485	FNMA	22,255.66	458.64
06/30/2010	FIXED INCOME	FNMA POOL #0566649	FNMA	482,683.70	51,257.60
06/30/2010	FIXED INCOME	FNMA POOL #0566892	FNMA	818.49	14.16
06/30/2010	FIXED INCOME	FNMA POOL #0566973	FNMA	13,689.25	274.21
06/30/2010	FIXED INCOME	FNMA POOL #0567169	FNMA	141.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0567595	FNMA	67,544.15	4,662.73

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0568412	FNMA	5,990.31	144.93
06/30/2010	FIXED INCOME	FNMA POOL #0568432	FNMA	42,122.59	4,473.13
06/30/2010	FIXED INCOME	FNMA POOL #0568689	FNMA	262.31	0.01
06/30/2010	FIXED INCOME	FNMA POOL #0569888	FNMA	22,999.26	1,587.71
06/30/2010	FIXED INCOME	FNMA POOL #0571399	FNMA	12,723.28	610.21
06/30/2010	FIXED INCOME	FNMA POOL #0572018	FNMA	78,630.34	8,349.99
06/30/2010	FIXED INCOME	FNMA POOL #0572165	FNMA	92,824.40	6,294.32
06/30/2010	FIXED INCOME	FNMA POOL #0573300	FNMA	19,319.13	2,051.55
06/30/2010	FIXED INCOME	FNMA POOL #0574890	FNMA	60,176.00	6,308.51
06/30/2010	FIXED INCOME	FNMA POOL #0578163	FNMA	17,493.98	1,207.65
06/30/2010	FIXED INCOME	FNMA POOL #0580165	FNMA	93,011.83	4,206.81
06/30/2010	FIXED INCOME	FNMA POOL #0581121	FNMA	2,667.29	56.90
06/30/2010	FIXED INCOME	FNMA POOL #0581450	FNMA	1,761.29	121.59
06/30/2010	FIXED INCOME	FNMA POOL #0581486	FNMA	128.99	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0581975	FNMA	31,628.09	2,183.38
06/30/2010	FIXED INCOME	FNMA POOL #0583050	FNMA	16,889.62	1,165.93
06/30/2010	FIXED INCOME	FNMA POOL #0588101	FNMA	18,920.11	487.63
06/30/2010	FIXED INCOME	FNMA POOL #0588132	FNMA	7,447.54	514.13
06/30/2010	FIXED INCOME	FNMA POOL #0589468	FNMA	5,858.29	141.61
06/30/2010	FIXED INCOME	FNMA POOL #0589502	FNMA	2,285.96	157.82
06/30/2010	FIXED INCOME	FNMA POOL #0590107	FNMA	2,591.67	178.92
06/30/2010	FIXED INCOME	FNMA POOL #0594435	FNMA	47,975.18	3,311.87
06/30/2010	FIXED INCOME	FNMA POOL #0594719	FNMA	6,661.66	459.88
06/30/2010	FIXED INCOME	FNMA POOL #0597025	FNMA	166.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0598248	FNMA	14,337.98	378.50
06/30/2010	FIXED INCOME	FNMA POOL #0601151	FNMA	115.31	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0601196	FNMA	4,603.22	113.04
06/30/2010	FIXED INCOME	FNMA POOL #0602090	FNMA	79,136.06	4,944.36
06/30/2010	FIXED INCOME	FNMA POOL #0604615	FNMA	110.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0604620	FNMA	160.96	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0606803	FNMA	14,416.03	995.17
06/30/2010	FIXED INCOME	FNMA POOL #0607476	FNMA	17,041.90	1,176.45
06/30/2010	FIXED INCOME	FNMA POOL #0610005	FNMA	17,311.20	1,195.04
06/30/2010	FIXED INCOME	FNMA POOL #0610325	FNMA	62.37	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0611017	FNMA	17,890.99	877.99
06/30/2010	FIXED INCOME	FNMA POOL #0613994	FNMA	30,860.27	1,815.09
06/30/2010	FIXED INCOME	FNMA POOL #0614994	FNMA	13,863.82	957.06
06/30/2010	FIXED INCOME	FNMA POOL #0615842	FNMA	22,941.66	1,496.66
06/30/2010	FIXED INCOME	FNMA POOL #0617103	FNMA	11,838.79	567.79
06/30/2010	FIXED INCOME	FNMA POOL #0617585	FNMA	13,021.41	898.90

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0617740	FNMA	11,924.34	829.13
06/30/2010	FIXED INCOME	FNMA POOL #0618052	FNMA	16,167.89	793.46
06/30/2010	FIXED INCOME	FNMA POOL #0618231	FNMA	35,989.44	2,484.45
06/30/2010	FIXED INCOME	FNMA POOL #0619206	FNMA	483,539.81	33,932.47
06/30/2010	FIXED INCOME	FNMA POOL #0619824	FNMA	178.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0622527	FNMA	15,131.04	725.68
06/30/2010	FIXED INCOME	FNMA POOL #0623336	FNMA	144,535.74	7,093.06
06/30/2010	FIXED INCOME	FNMA POOL #0623863	FNMA	298,448.79	20,751.97
06/30/2010	FIXED INCOME	FNMA POOL #0624131	FNMA	14,264.62	984.72
06/30/2010	FIXED INCOME	FNMA POOL #0624502	FNMA	25,500.10	1,299.01
06/30/2010	FIXED INCOME	FNMA POOL #0625848	FNMA	7,658.61	467.17
06/30/2010	FIXED INCOME	FNMA POOL #0626798	FNMA	10,035.49	247.17
06/30/2010	FIXED INCOME	FNMA POOL #0627001	FNMA	287,359.13	19,980.87
06/30/2010	FIXED INCOME	FNMA POOL #0627855	FNMA	479.14	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0628562	FNMA	42,797.46	2,975.81
06/30/2010	FIXED INCOME	FNMA POOL #0628752	FNMA	92.62	0.01
06/30/2010	FIXED INCOME	FNMA POOL #0628910	FNMA	11,635.56	809.06
06/30/2010	FIXED INCOME	FNMA POOL #0629169	FNMA	23,012.81	1,600.17
06/30/2010	FIXED INCOME	FNMA POOL #0629683	FNMA	13,380.43	923.67
06/30/2010	FIXED INCOME	FNMA POOL #0629911	FNMA	73,483.09	5,109.46
06/30/2010	FIXED INCOME	FNMA POOL #0630154	FNMA	16,263.97	798.16
06/30/2010	FIXED INCOME	FNMA POOL #0630338	FNMA	25,150.01	1,748.74
06/30/2010	FIXED INCOME	FNMA POOL #0630401	FNMA	149,652.21	10,405.75
06/30/2010	FIXED INCOME	FNMA POOL #0630753	FNMA	2,124.97	147.74
06/30/2010	FIXED INCOME	FNMA POOL #0631120	FNMA	34,527.69	1,689.47
06/30/2010	FIXED INCOME	FNMA POOL #0632479	FNMA	174,861.48	12,158.60
06/30/2010	FIXED INCOME	FNMA POOL #0632579	FNMA	293.94	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0633395	FNMA	2,512.46	116.92
06/30/2010	FIXED INCOME	FNMA POOL #0633817	FNMA	32,425.22	1,591.28
06/30/2010	FIXED INCOME	FNMA POOL #0634418	FNMA	2,214.29	138.89
06/30/2010	FIXED INCOME	FNMA POOL #0634494	FNMA	14,221.12	697.88
06/30/2010	FIXED INCOME	FNMA POOL #0635879	FNMA	13,534.95	941.12
06/30/2010	FIXED INCOME	FNMA POOL #0636698	FNMA	222,531.59	15,473.23
06/30/2010	FIXED INCOME	FNMA POOL #0636897	FNMA	7,024.64	488.45
06/30/2010	FIXED INCOME	FNMA POOL #0636908	FNMA	20,170.19	1,402.50
06/30/2010	FIXED INCOME	FNMA POOL #0637059	FNMA	20,067.50	899.78
06/30/2010	FIXED INCOME	FNMA POOL #0637270	FNMA	48,731.28	3,388.42
06/30/2010	FIXED INCOME	FNMA POOL #0637528	FNMA	22,400.33	1,141.15
06/30/2010	FIXED INCOME	FNMA POOL #0637674	FNMA	33,177.31	1,487.61
06/30/2010	FIXED INCOME	FNMA POOL #0638023	FNMA	309,642.22	21,530.28



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0638061	FNMA	51.03	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0638265	FNMA	5,474.25	380.66
06/30/2010	FIXED INCOME	FNMA POOL #0638813	FNMA	6,797.35	472.63
06/30/2010	FIXED INCOME	FNMA POOL #0638883	FNMA	111,996.36	7,787.42
06/30/2010	FIXED INCOME	FNMA POOL #0639050	FNMA	194,094.63	13,349.64
06/30/2010	FIXED INCOME	FNMA POOL #0639393	FNMA	331.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0640068	FNMA	108,242.14	6,217.33
06/30/2010	FIXED INCOME	FNMA POOL #0641087	FNMA	33,767.39	2,347.94
06/30/2010	FIXED INCOME	FNMA POOL #0641250	FNMA	279,643.31	19,444.35
06/30/2010	FIXED INCOME	FNMA POOL #0641369	FNMA	107,728.35	6,322.72
06/30/2010	FIXED INCOME	FNMA POOL #0641523	FNMA	6,311.92	438.89
06/30/2010	FIXED INCOME	FNMA POOL #0641548	FNMA	3,101.53	215.67
06/30/2010	FIXED INCOME	FNMA POOL #0642039	FNMA	65,045.48	4,522.81
06/30/2010	FIXED INCOME	FNMA POOL #0642051	FNMA	3,701.80	109.75
06/30/2010	FIXED INCOME	FNMA POOL #0642345	FNMA	23,234.64	1,615.56
06/30/2010	FIXED INCOME	FNMA POOL #0642398	FNMA	319,899.22	22,243.47
06/30/2010	FIXED INCOME	FNMA POOL #0643137	FNMA	142.98	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0643140	FNMA	59.09	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0644062	FNMA	23,525.41	1,635.79
06/30/2010	FIXED INCOME	FNMA POOL #0644125	FNMA	35,253.79	2,451.32
06/30/2010	FIXED INCOME	FNMA POOL #0644171	FNMA	304.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0644316	FNMA	8,656.40	601.90
06/30/2010	FIXED INCOME	FNMA POOL #0644358	FNMA	5,981.84	278.36
06/30/2010	FIXED INCOME	FNMA POOL #0644368	FNMA	92.80	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0644590	FNMA	44,815.82	3,116.16
06/30/2010	FIXED INCOME	FNMA POOL #0644741	FNMA	64.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0644956	FNMA	107.43	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0644974	FNMA	169,935.71	11,816.09
06/30/2010	FIXED INCOME	FNMA POOL #0645030	FNMA	72.20	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0645179	FNMA	69.08	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0645568	FNMA	1,021.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0645589	FNMA	41.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0646025	FNMA	24,173.23	1,680.83
06/30/2010	FIXED INCOME	FNMA POOL #0646376	FNMA	9,805.49	596.67
06/30/2010	FIXED INCOME	FNMA POOL #0646821	FNMA	45,503.79	2,177.02
06/30/2010	FIXED INCOME	FNMA POOL #0646914	FNMA	10,694.68	497.66
06/30/2010	FIXED INCOME	FNMA POOL #0647416	FNMA	33.36	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0647998	FNMA	120.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0648060	FNMA	101,440.11	7,053.41
06/30/2010	FIXED INCOME	FNMA POOL #0648596	FNMA	1,706.39	100.69

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0648671	FNMA	286,187.66	19,023.21
06/30/2010	FIXED INCOME	FNMA POOL #0648768	FNMA	25,608.98	1,780.67
06/30/2010	FIXED INCOME	FNMA POOL #0649169	FNMA	10,520.40	731.53
06/30/2010	FIXED INCOME	FNMA POOL #0649186	FNMA	201.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0649202	FNMA	12,477.36	616.37
06/30/2010	FIXED INCOME	FNMA POOL #0649407	FNMA	9,295.44	646.36
06/30/2010	FIXED INCOME	FNMA POOL #0649699	FNMA	83.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0650140	FNMA	103,044.43	7,164.96
06/30/2010	FIXED INCOME	FNMA POOL #0650173	FNMA	379,649.24	26,166.07
06/30/2010	FIXED INCOME	FNMA POOL #0650516	FNMA	44,402.30	3,087.42
06/30/2010	FIXED INCOME	FNMA POOL #0650517	FNMA	34,031.62	2,366.31
06/30/2010	FIXED INCOME	FNMA POOL #0650526	FNMA	20,544.79	1,195.13
06/30/2010	FIXED INCOME	FNMA POOL #0650527	FNMA	21,668.89	1,254.18
06/30/2010	FIXED INCOME	FNMA POOL #0650947	FNMA	15,641.71	1,087.61
06/30/2010	FIXED INCOME	FNMA POOL #0651242	FNMA	2,355.10	163.76
06/30/2010	FIXED INCOME	FNMA POOL #0652398	FNMA	7,390.59	513.88
06/30/2010	FIXED INCOME	FNMA POOL #0652599	FNMA	714,099.80	26,958.07
06/30/2010	FIXED INCOME	FNMA POOL #0653663	FNMA	12,580.64	585.44
06/30/2010	FIXED INCOME	FNMA POOL #0653931	FNMA	12,482.14	867.91
06/30/2010	FIXED INCOME	FNMA POOL #0654349	FNMA	25.36	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0654613	FNMA	377,700.16	29,773.25
06/30/2010	FIXED INCOME	FNMA POOL #0655013	FNMA	252.24	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0655112	FNMA	4,485.69	311.90
06/30/2010	FIXED INCOME	FNMA POOL #0656083	FNMA	181,186.80	12,598.40
06/30/2010	FIXED INCOME	FNMA POOL #0656117	FNMA	75,784.93	5,269.53
06/30/2010	FIXED INCOME	FNMA POOL #0656125	FNMA	199,548.38	11,161.61
06/30/2010	FIXED INCOME	FNMA POOL #0656434	FNMA	34,291.13	2,384.37
06/30/2010	FIXED INCOME	FNMA POOL #0657580	FNMA	29,471.26	1,896.11
06/30/2010	FIXED INCOME	FNMA POOL #0657624	FNMA	18,593.89	1,314.24
06/30/2010	FIXED INCOME	FNMA POOL #0658819	FNMA	3,309.35	230.10
06/30/2010	FIXED INCOME	FNMA POOL #0659429	FNMA	2,819,665.12	222,267.84
06/30/2010	FIXED INCOME	FNMA POOL #0659833	FNMA	7,060.51	490.94
06/30/2010	FIXED INCOME	FNMA POOL #0659911	FNMA	14,914.73	1,037.06
06/30/2010	FIXED INCOME	FNMA POOL #0660036	FNMA	77,033.87	4,501.61
06/30/2010	FIXED INCOME	FNMA POOL #0660311	FNMA	11,016.99	766.03
06/30/2010	FIXED INCOME	FNMA POOL #0660655	FNMA	9,770.63	478.08
06/30/2010	FIXED INCOME	FNMA POOL #0661968	FNMA	13,092.22	910.34
06/30/2010	FIXED INCOME	FNMA POOL #0662563	FNMA	193,659.23	8,683.37
06/30/2010	FIXED INCOME	FNMA POOL #0663747	FNMA	146,041.08	10,154.64
06/30/2010	FIXED INCOME	FNMA POOL #0664034	FNMA	511,550.58	34,357.92

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0664036	FNMA	304,605.74	20,458.59
06/30/2010	FIXED INCOME	FNMA POOL #0664970	FNMA	294.15	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0665638	FNMA	317.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0667032	FNMA	1,628,869.27	123,110.58
06/30/2010	FIXED INCOME	FNMA POOL #0667317	FNMA	3,782.20	230.14
06/30/2010	FIXED INCOME	FNMA POOL #0667993	FNMA	131,785.04	9,314.68
06/30/2010	FIXED INCOME	FNMA POOL #0668807	FNMA	514,685.02	19,762.49
06/30/2010	FIXED INCOME	FNMA POOL #0669952	FNMA	438,617.28	34,575.21
06/30/2010	FIXED INCOME	FNMA POOL #0670241	FNMA	538.13	31.49
06/30/2010	FIXED INCOME	FNMA POOL #0670390	FNMA	319,594.45	11,762.78
06/30/2010	FIXED INCOME	FNMA POOL #0670405	FNMA	16,420.60	1,141.78
06/30/2010	FIXED INCOME	FNMA POOL #0670551	FNMA	10,645.10	740.17
06/30/2010	FIXED INCOME	FNMA POOL #0671263	FNMA	1,216,286.77	76,028.80
06/30/2010	FIXED INCOME	FNMA POOL #0671776	FNMA	548,404.45	32,104.33
06/30/2010	FIXED INCOME	FNMA POOL #0672414	FNMA	12,070.56	839.30
06/30/2010	FIXED INCOME	FNMA POOL #0673314	FNMA	2,404,726.82	189,559.19
06/30/2010	FIXED INCOME	FNMA POOL #0673391	FNMA	10,130.44	704.41
06/30/2010	FIXED INCOME	FNMA POOL #0673961	FNMA	8,757.17	532.89
06/30/2010	FIXED INCOME	FNMA POOL #0675231	FNMA	29,699.29	2,065.07
06/30/2010	FIXED INCOME	FNMA POOL #0676016	FNMA	87,228.20	6,065.20
06/30/2010	FIXED INCOME	FNMA POOL #0676544	FNMA	224,638.03	17,707.72
06/30/2010	FIXED INCOME	FNMA POOL #0676580	FNMA	3,274,334.30	258,108.38
06/30/2010	FIXED INCOME	FNMA POOL #0677303	FNMA	228,962.81	18,048.62
06/30/2010	FIXED INCOME	FNMA POOL #0678025	FNMA	232,739.81	14,162.54
06/30/2010	FIXED INCOME	FNMA POOL #0678403	FNMA	9,165.44	722.49
06/30/2010	FIXED INCOME	FNMA POOL #0679093	FNMA	18,988.83	1,506.89
06/30/2010	FIXED INCOME	FNMA POOL #0681139	FNMA	6,503.95	491.49
06/30/2010	FIXED INCOME	FNMA POOL #0681347	FNMA	1,819,912.12	139,379.84
06/30/2010	FIXED INCOME	FNMA POOL #0681808	FNMA	50,978.20	1,433.04
06/30/2010	FIXED INCOME	FNMA POOL #0682079	FNMA	145,737.55	9,769.76
06/30/2010	FIXED INCOME	FNMA POOL #0682588	FNMA	379,616.63	21,872.89
06/30/2010	FIXED INCOME	FNMA POOL #0683378	FNMA	174,891.86	8,505.41
06/30/2010	FIXED INCOME	FNMA POOL #0683820	FNMA	21,714.61	1,640.95
06/30/2010	FIXED INCOME	FNMA POOL #0684126	FNMA	180,444.49	9,323.67
06/30/2010	FIXED INCOME	FNMA POOL #0685166	FNMA	33,841.33	1,879.30
06/30/2010	FIXED INCOME	FNMA POOL #0685200	FNMA	244,267.50	18,707.47
06/30/2010	FIXED INCOME	FNMA POOL #0685331	FNMA	50,097.57	2,861.56
06/30/2010	FIXED INCOME	FNMA POOL #0686323	FNMA	245,226.02	17,199.39
06/30/2010	FIXED INCOME	FNMA POOL #0686330	FNMA	6,625,601.71	511,907.71
06/30/2010	FIXED INCOME	FNMA POOL #0686348	FNMA	1,449,226.82	111,970.27

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0686355	FNMA	93,325.51	7,551.35
06/30/2010	FIXED INCOME	FNMA POOL #0686386	FNMA	471,201.34	33,048.62
06/30/2010	FIXED INCOME	FNMA POOL #0686397	FNMA	29,933.20	2,158.55
06/30/2010	FIXED INCOME	FNMA POOL #0686404	FNMA	263,793.58	20,784.52
06/30/2010	FIXED INCOME	FNMA POOL #0686568	FNMA	2,056,639.48	103,038.43
06/30/2010	FIXED INCOME	FNMA POOL #0687298	FNMA	161,181.74	12,785.39
06/30/2010	FIXED INCOME	FNMA POOL #0688310	FNMA	349,669.88	27,550.80
06/30/2010	FIXED INCOME	FNMA POOL #0688578	FNMA	1,319,911.25	101,086.78
06/30/2010	FIXED INCOME	FNMA POOL #0688711	FNMA	1,328,455.24	101,741.12
06/30/2010	FIXED INCOME	FNMA POOL #0688980	FNMA	3,071.04	111.67
06/30/2010	FIXED INCOME	FNMA POOL #0689022	FNMA	774,962.36	16,451.60
06/30/2010	FIXED INCOME	FNMA POOL #0689080	FNMA	2,073,127.71	158,772.61
06/30/2010	FIXED INCOME	FNMA POOL #0693642	FNMA	23,686.06	1,196.44
06/30/2010	FIXED INCOME	FNMA POOL #0694183	FNMA	221,476.37	15,747.79
06/30/2010	FIXED INCOME	FNMA POOL #0694306	FNMA	1,032,168.99	81,325.46
06/30/2010	FIXED INCOME	FNMA POOL #0695303	FNMA	53,045.08	3,232.86
06/30/2010	FIXED INCOME	FNMA POOL #0695713	FNMA	10,288.12	685.38
06/30/2010	FIXED INCOME	FNMA POOL #0695873	FNMA	296,576.58	18,256.96
06/30/2010	FIXED INCOME	FNMA POOL #0696976	FNMA	649,387.18	21,535.27
06/30/2010	FIXED INCOME	FNMA POOL #0697915	FNMA	1,582,004.19	121,159.41
06/30/2010	FIXED INCOME	FNMA POOL #0699425	FNMA	342,805.71	16,594.28
06/30/2010	FIXED INCOME	FNMA POOL #0702129	FNMA	268,268.88	18,653.47
06/30/2010	FIXED INCOME	FNMA POOL #0702459	FNMA	2,681,821.89	211,303.01
06/30/2010	FIXED INCOME	FNMA POOL #0703000	FNMA	99,700.49	4,826.22
06/30/2010	FIXED INCOME	FNMA POOL #0703444	FNMA	1,675,187.18	88,256.67
06/30/2010	FIXED INCOME	FNMA POOL #0703445	FNMA	1,420,129.31	108,762.07
06/30/2010	FIXED INCOME	FNMA POOL #0705601	FNMA	231,707.16	21,303.36
06/30/2010	FIXED INCOME	FNMA POOL #0705849	FNMA	119,118.11	9,308.11
06/30/2010	FIXED INCOME	FNMA POOL #0708479	FNMA	31,979.51	1,842.62
06/30/2010	FIXED INCOME	FNMA POOL #0708533	FNMA	11,405.19	777.69
06/30/2010	FIXED INCOME	FNMA POOL #0708691	FNMA	295,750.06	7,741.52
06/30/2010	FIXED INCOME	FNMA POOL #0709023	FNMA	951,764.66	32,169.65
06/30/2010	FIXED INCOME	FNMA POOL #0709050	FNMA	1,085,580.24	44,492.45
06/30/2010	FIXED INCOME	FNMA POOL #0709191	FNMA	2,289,794.81	175,366.28
06/30/2010	FIXED INCOME	FNMA POOL #0709452	FNMA	18,003.87	654.22
06/30/2010	FIXED INCOME	FNMA POOL #0709482	FNMA	1,743.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0709781	FNMA	149,936.08	10,748.75
06/30/2010	FIXED INCOME	FNMA POOL #0709795	FNMA	2,700,495.27	182,898.14
06/30/2010	FIXED INCOME	FNMA POOL #0709805	FNMA	4,269,969.44	368,739.45
06/30/2010	FIXED INCOME	FNMA POOL #0711130	FNMA	1,044,874.46	70,766.90

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0711359	FNMA	6,567,231.94	567,122.90
06/30/2010	FIXED INCOME	FNMA POOL #0711569	FNMA	233,114.29	7,828.49
06/30/2010	FIXED INCOME	FNMA POOL #0711895	FNMA	521,668.30	32,359.47
06/30/2010	FIXED INCOME	FNMA POOL #0712129	FNMA	1,051,952.88	80,022.52
06/30/2010	FIXED INCOME	FNMA POOL #0713667	FNMA	1,996,574.21	135,223.26
06/30/2010	FIXED INCOME	FNMA POOL #0713700	FNMA	5,007,732.34	353,980.96
06/30/2010	FIXED INCOME	FNMA POOL #0713830	FNMA	446,083.06	25,988.42
06/30/2010	FIXED INCOME	FNMA POOL #0720054	FNMA	581,474.87	35,629.05
06/30/2010	FIXED INCOME	FNMA POOL #0720342	FNMA	2,741,239.50	209,940.65
06/30/2010	FIXED INCOME	FNMA POOL #0720902	FNMA	110,164.86	6,781.63
06/30/2010	FIXED INCOME	FNMA POOL #0722973	FNMA	216,782.04	14,682.15
06/30/2010	FIXED INCOME	FNMA POOL #0723355	FNMA	765,633.47	46,244.93
06/30/2010	FIXED INCOME	FNMA POOL #0723577	FNMA	48,633.97	3,239.95
06/30/2010	FIXED INCOME	FNMA POOL #0724879	FNMA	847.10	0.01
06/30/2010	FIXED INCOME	FNMA POOL #0725027	FNMA	8,660,714.22	88,578.72
06/30/2010	FIXED INCOME	FNMA POOL #0725033	FNMA	260,576.70	18,276.03
06/30/2010	FIXED INCOME	FNMA POOL #0725072	FNMA	230,120.52	10,318.20
06/30/2010	FIXED INCOME	FNMA POOL #0725162	FNMA	2,998,260.87	231,098.65
06/30/2010	FIXED INCOME	FNMA POOL #0725185	FNMA	1,215,735.09	69,157.69
06/30/2010	FIXED INCOME	FNMA POOL #0725232	FNMA	2,687,410.62	199,356.73
06/30/2010	FIXED INCOME	FNMA POOL #0725248	FNMA	1,879,679.28	129,649.83
06/30/2010	FIXED INCOME	FNMA POOL #0725356	FNMA	34,309.61	1,538.39
06/30/2010	FIXED INCOME	FNMA POOL #0725401	FNMA	94,683.03	6,583.58
06/30/2010	FIXED INCOME	FNMA POOL #0725425	FNMA	4,077,626.39	350,230.85
06/30/2010	FIXED INCOME	FNMA POOL #0725519	FNMA	1,196,655.00	96,397.09
06/30/2010	FIXED INCOME	FNMA POOL #0725558	FNMA	1,724,759.96	107,506.55
06/30/2010	FIXED INCOME	FNMA POOL #0725690	FNMA	5,624,582.46	384,729.47
06/30/2010	FIXED INCOME	FNMA POOL #0725703	FNMA	1,839,115.39	116,357.93
06/30/2010	FIXED INCOME	FNMA POOL #0725704	FNMA	88,436.88	7,053.35
06/30/2010	FIXED INCOME	FNMA POOL #0725773	FNMA	20,509,450.71	1,464,708.12
06/30/2010	FIXED INCOME	FNMA POOL #0725902	FNMA	973,729.90	39,573.56
06/30/2010	FIXED INCOME	FNMA POOL #0725931	FNMA	1,291,682.86	101,222.16
06/30/2010	FIXED INCOME	FNMA POOL #0725939	FNMA	97,639.36	6,789.11
06/30/2010	FIXED INCOME	FNMA POOL #0725946	FNMA	23,616,233.50	1,724,873.08
06/30/2010	FIXED INCOME	FNMA POOL #0725950	FNMA	1,733,093.88	131,999.21
06/30/2010	FIXED INCOME	FNMA POOL #0725973	FNMA	1,582,782.40	49,823.76
06/30/2010	FIXED INCOME	FNMA POOL #0726493	FNMA	28,557.33	1,902.46
06/30/2010	FIXED INCOME	FNMA POOL #0726903	FNMA	4,550.87	329.89
06/30/2010	FIXED INCOME	FNMA POOL #0727181	FNMA	507,811.35	18,452.50
06/30/2010	FIXED INCOME	FNMA POOL #0727191	FNMA	926,777.29	82,468.43

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0727319	FNMA	516,490.49	41,791.28
06/30/2010	FIXED INCOME	FNMA POOL #0727322	FNMA	524,333.60	18,358.04
06/30/2010	FIXED INCOME	FNMA POOL #0727385	FNMA	727,218.17	35,065.89
06/30/2010	FIXED INCOME	FNMA POOL #0728634	FNMA	717,651.38	48,604.81
06/30/2010	FIXED INCOME	FNMA POOL #0728648	FNMA	48,782.74	1,142.94
06/30/2010	FIXED INCOME	FNMA POOL #0728720	FNMA	403,148.95	24,175.11
06/30/2010	FIXED INCOME	FNMA POOL #0728954	FNMA	43,773.09	1,590.60
06/30/2010	FIXED INCOME	FNMA POOL #0729457	FNMA	2,672,748.23	210,588.09
06/30/2010	FIXED INCOME	FNMA POOL #0729605	FNMA	4,279,780.17	292,460.64
06/30/2010	FIXED INCOME	FNMA POOL #0730281	FNMA	1,009,222.57	41,502.65
06/30/2010	FIXED INCOME	FNMA POOL #0730553	FNMA	1,093,926.97	74,089.11
06/30/2010	FIXED INCOME	FNMA POOL #0730727	FNMA	130,868.48	4,755.41
06/30/2010	FIXED INCOME	FNMA POOL #0730779	FNMA	173,066.44	11,721.38
06/30/2010	FIXED INCOME	FNMA POOL #0730816	FNMA	472,207.91	42,619.23
06/30/2010	FIXED INCOME	FNMA POOL #0730856	FNMA	459,286.85	41,453.04
06/30/2010	FIXED INCOME	FNMA POOL #0731421	FNMA	176,205.93	11,934.00
06/30/2010	FIXED INCOME	FNMA POOL #0732030	FNMA	37,073.11	1,347.14
06/30/2010	FIXED INCOME	FNMA POOL #0732114	FNMA	29,411.92	2,222.63
06/30/2010	FIXED INCOME	FNMA POOL #0732244	FNMA	18,030.82	1,275.67
06/30/2010	FIXED INCOME	FNMA POOL #0732267	FNMA	227,697.51	15,421.41
06/30/2010	FIXED INCOME	FNMA POOL #0733760	FNMA	43,768.86	3,490.84
06/30/2010	FIXED INCOME	FNMA POOL #0734830	FNMA	904,187.53	34,292.23
06/30/2010	FIXED INCOME	FNMA POOL #0735061	FNMA	408,583.18	24,981.10
06/30/2010	FIXED INCOME	FNMA POOL #0735141	FNMA	38,279,841.13	3,191,560.55
06/30/2010	FIXED INCOME	FNMA POOL #0735221	FNMA	11,664.88	811.09
06/30/2010	FIXED INCOME	FNMA POOL #0735224	FNMA	21,177,361.14	1,651,064.02
06/30/2010	FIXED INCOME	FNMA POOL #0735227	FNMA	2,026,688.34	168,460.57
06/30/2010	FIXED INCOME	FNMA POOL #0735389	FNMA	211,658.77	15,981.18
06/30/2010	FIXED INCOME	FNMA POOL #0735405	FNMA	81,890.90	6,626.12
06/30/2010	FIXED INCOME	FNMA POOL #0735417	FNMA	132,552.18	9,216.71
06/30/2010	FIXED INCOME	FNMA POOL #0735454	FNMA	1,949,979.67	104,376.59
06/30/2010	FIXED INCOME	FNMA POOL #0735455	FNMA	27,867.01	1,012.61
06/30/2010	FIXED INCOME	FNMA POOL #0735500	FNMA	6,171,521.65	593,660.53
06/30/2010	FIXED INCOME	FNMA POOL #0735502	FNMA	3,121,869.28	239,197.78
06/30/2010	FIXED INCOME	FNMA POOL #0735503	FNMA	6,424,270.55	492,227.89
06/30/2010	FIXED INCOME	FNMA POOL #0735504	FNMA	3,625,240.83	236,050.54
06/30/2010	FIXED INCOME	FNMA POOL #0735575	FNMA	1,040,394.80	56,735.15
06/30/2010	FIXED INCOME	FNMA POOL #0735582	FNMA	17,181.24	1,194.66
06/30/2010	FIXED INCOME	FNMA POOL #0735592	FNMA	1,545,315.06	135,148.63
06/30/2010	FIXED INCOME	FNMA POOL #0735611	FNMA	12,650,816.23	1,160,221.41

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0735649	FNMA	938,668.68	62,228.36
06/30/2010	FIXED INCOME	FNMA POOL #0735676	FNMA	46,008,835.98	1,597,980.92
06/30/2010	FIXED INCOME	FNMA POOL #0735725	FNMA	7,916.23	632.42
06/30/2010	FIXED INCOME	FNMA POOL #0735795	FNMA	12,545,647.57	1,029,823.49
06/30/2010	FIXED INCOME	FNMA POOL #0735843	FNMA	7,954,541.51	763,371.75
06/30/2010	FIXED INCOME	FNMA POOL #0735846	FNMA	4,633,808.24	412,175.80
06/30/2010	FIXED INCOME	FNMA POOL #0735859	FNMA	128,043.66	15,689.28
06/30/2010	FIXED INCOME	FNMA POOL #0735893	FNMA	129,167,443.60	8,018,743.88
06/30/2010	FIXED INCOME	FNMA POOL #0735920	FNMA	6,489,215.07	761,201.51
06/30/2010	FIXED INCOME	FNMA POOL #0735925	FNMA	82,949,810.89	1,655,389.98
06/30/2010	FIXED INCOME	FNMA POOL #0735989	FNMA	2,749,378.45	216,625.86
06/30/2010	FIXED INCOME	FNMA POOL #0736573	FNMA	26,467.66	2,025.79
06/30/2010	FIXED INCOME	FNMA POOL #0736728	FNMA	475,104.40	28,696.72
06/30/2010	FIXED INCOME	FNMA POOL #0738449	FNMA	502,075.30	39,233.26
06/30/2010	FIXED INCOME	FNMA POOL #0738507	FNMA	605,092.14	37,534.31
06/30/2010	FIXED INCOME	FNMA POOL #0738565	FNMA	338,954.16	26,706.51
06/30/2010	FIXED INCOME	FNMA POOL #0738729	FNMA	475,638.06	16,664.30
06/30/2010	FIXED INCOME	FNMA POOL #0738918	FNMA	464,007.59	36,559.55
06/30/2010	FIXED INCOME	FNMA POOL #0739009	FNMA	602,613.57	29,057.55
06/30/2010	FIXED INCOME	FNMA POOL #0739207	FNMA	2,261,584.25	134,367.82
06/30/2010	FIXED INCOME	FNMA POOL #0739397	FNMA	467,906.85	31,690.25
06/30/2010	FIXED INCOME	FNMA POOL #0739539	FNMA	160,352.12	10,671.28
06/30/2010	FIXED INCOME	FNMA POOL #0739731	FNMA	16,394.36	1,092.16
06/30/2010	FIXED INCOME	FNMA POOL #0740191	FNMA	24,749.36	899.33
06/30/2010	FIXED INCOME	FNMA POOL #0740257	FNMA	16,251.34	590.51
06/30/2010	FIXED INCOME	FNMA POOL #0740309	FNMA	7,073,586.03	557,333.78
06/30/2010	FIXED INCOME	FNMA POOL #0740512	FNMA	173,961.96	11,287.74
06/30/2010	FIXED INCOME	FNMA POOL #0740931	FNMA	639,296.50	57,699.82
06/30/2010	FIXED INCOME	FNMA POOL #0740987	FNMA	589,501.78	47,698.94
06/30/2010	FIXED INCOME	FNMA POOL #0741478	FNMA	115,660.90	7,705.05
06/30/2010	FIXED INCOME	FNMA POOL #0741526	FNMA	787,930.75	46,813.43
06/30/2010	FIXED INCOME	FNMA POOL #0741616	FNMA	21,144.28	1,372.00
06/30/2010	FIXED INCOME	FNMA POOL #0741834	FNMA	8,301,843.42	416,680.14
06/30/2010	FIXED INCOME	FNMA POOL #0741862	FNMA	44,566.02	1,849.34
06/30/2010	FIXED INCOME	FNMA POOL #0741897	FNMA	264,586.36	20,675.35
06/30/2010	FIXED INCOME	FNMA POOL #0741908	FNMA	41,599.60	1,511.63
06/30/2010	FIXED INCOME	FNMA POOL #0742088	FNMA	1,081,665.69	87,144.29
06/30/2010	FIXED INCOME	FNMA POOL #0743377	FNMA	163,706.75	3,926.44
06/30/2010	FIXED INCOME	FNMA POOL #0743640	FNMA	2,894.41	221.53
06/30/2010	FIXED INCOME	FNMA POOL #0743734	FNMA	626,622.78	50,702.55

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0744347	FNMA	1,124,977.76	79,559.43
06/30/2010	FIXED INCOME	FNMA POOL #0744939	FNMA	1,543,469.91	118,208.21
06/30/2010	FIXED INCOME	FNMA POOL #0745154	FNMA	2,018,238.92	154,113.30
06/30/2010	FIXED INCOME	FNMA POOL #0745182	FNMA	13,713,431.22	1,281,548.65
06/30/2010	FIXED INCOME	FNMA POOL #0745193	FNMA	1,193,654.35	96,155.37
06/30/2010	FIXED INCOME	FNMA POOL #0745275	FNMA	18,677,087.66	233,207.23
06/30/2010	FIXED INCOME	FNMA POOL #0745281	FNMA	1,905,875.74	94,735.76
06/30/2010	FIXED INCOME	FNMA POOL #0745339	FNMA	3,316,228.97	257,825.32
06/30/2010	FIXED INCOME	FNMA POOL #0745347	FNMA	1,198,610.11	71,998.49
06/30/2010	FIXED INCOME	FNMA POOL #0745355	FNMA	1,582,925.20	115,141.65
06/30/2010	FIXED INCOME	FNMA POOL #0745387	FNMA	2,151,694.61	164,789.75
06/30/2010	FIXED INCOME	FNMA POOL #0745418	FNMA	7,339,428.88	701,208.36
06/30/2010	FIXED INCOME	FNMA POOL #0745470	FNMA	7,085,893.45	255,547.21
06/30/2010	FIXED INCOME	FNMA POOL #0745499	FNMA	13,969,675.88	1,040,080.18
06/30/2010	FIXED INCOME	FNMA POOL #0745515	FNMA	3,055,810.10	222,728.27
06/30/2010	FIXED INCOME	FNMA POOL #0745516	FNMA	10,645,965.19	809,233.39
06/30/2010	FIXED INCOME	FNMA POOL #0745534	FNMA	1,230,496.35	150,773.45
06/30/2010	FIXED INCOME	FNMA POOL #0745592	FNMA	1,416,805.15	107,909.40
06/30/2010	FIXED INCOME	FNMA POOL #0745691	FNMA	19,775,309.37	1,005,726.18
06/30/2010	FIXED INCOME	FNMA POOL #0745738	FNMA	340,800.39	23,936.05
06/30/2010	FIXED INCOME	FNMA POOL #0745743	FNMA	306,444.50	34,519.54
06/30/2010	FIXED INCOME	FNMA POOL #0745877	FNMA	17,169,481.95	1,476,895.92
06/30/2010	FIXED INCOME	FNMA POOL #0745932	FNMA	2,080,940.87	143,594.92
06/30/2010	FIXED INCOME	FNMA POOL #0745959	FNMA	21,722,789.33	1,685,996.51
06/30/2010	FIXED INCOME	FNMA POOL #0745964	FNMA	1,900,627.48	61,670.72
06/30/2010	FIXED INCOME	FNMA POOL #0746378	FNMA	400,389.44	23,326.29
06/30/2010	FIXED INCOME	FNMA POOL #0746466	FNMA	9,284.09	602.40
06/30/2010	FIXED INCOME	FNMA POOL #0747329	FNMA	84,764.99	6,487.66
06/30/2010	FIXED INCOME	FNMA POOL #0747335	FNMA	20,986.44	1,398.07
06/30/2010	FIXED INCOME	FNMA POOL #0747528	FNMA	794,785.00	62,106.22
06/30/2010	FIXED INCOME	FNMA POOL #0747820	FNMA	163,445.69	10,605.38
06/30/2010	FIXED INCOME	FNMA POOL #0747996	FNMA	26,725.01	2,135.05
06/30/2010	FIXED INCOME	FNMA POOL #0748501	FNMA	29,408.55	1,068.63
06/30/2010	FIXED INCOME	FNMA POOL #0749179	FNMA	10,419.31	378.61
06/30/2010	FIXED INCOME	FNMA POOL #0749326	FNMA	229,560.73	16,165.45
06/30/2010	FIXED INCOME	FNMA POOL #0749605	FNMA	28,533.79	1,888.94
06/30/2010	FIXED INCOME	FNMA POOL #0750328	FNMA	18,425.18	669.52
06/30/2010	FIXED INCOME	FNMA POOL #0750478	FNMA	65,858.48	4,066.20
06/30/2010	FIXED INCOME	FNMA POOL #0750747	FNMA	185,743.28	11,258.29
06/30/2010	FIXED INCOME	FNMA POOL #0750790	FNMA	500,303.15	39,419.29



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0750857	FNMA	2,326,372.86	183,296.89
06/30/2010	FIXED INCOME	FNMA POOL #0751135	FNMA	70,582.86	4,970.39
06/30/2010	FIXED INCOME	FNMA POOL #0752964	FNMA	702,177.42	43,225.31
06/30/2010	FIXED INCOME	FNMA POOL #0752976	FNMA	5,762,267.82	408,266.70
06/30/2010	FIXED INCOME	FNMA POOL #0752997	FNMA	35,813.97	2,385.89
06/30/2010	FIXED INCOME	FNMA POOL #0753049	FNMA	4,886.11	341.96
06/30/2010	FIXED INCOME	FNMA POOL #0753554	FNMA	2,680,043.97	187,007.47
06/30/2010	FIXED INCOME	FNMA POOL #0753589	FNMA	313,843.89	24,020.69
06/30/2010	FIXED INCOME	FNMA POOL #0753710	FNMA	109,844.51	6,242.00
06/30/2010	FIXED INCOME	FNMA POOL #0753717	FNMA	2,625.32	200.96
06/30/2010	FIXED INCOME	FNMA POOL #0753943	FNMA	8,310,711.43	654,807.92
06/30/2010	FIXED INCOME	FNMA POOL #0753949	FNMA	61,867.23	3,496.70
06/30/2010	FIXED INCOME	FNMA POOL #0754140	FNMA	168,173.06	13,412.81
06/30/2010	FIXED INCOME	FNMA POOL #0754222	FNMA	35,880.90	1,343.65
06/30/2010	FIXED INCOME	FNMA POOL #0754265	FNMA	56,092.34	4,473.68
06/30/2010	FIXED INCOME	FNMA POOL #0755362	FNMA	6,837.59	546.27
06/30/2010	FIXED INCOME	FNMA POOL #0756207	FNMA	13,447.89	488.66
06/30/2010	FIXED INCOME	FNMA POOL #0756241	FNMA	100,123.98	7,080.29
06/30/2010	FIXED INCOME	FNMA POOL #0756907	FNMA	295,579.58	19,179.04
06/30/2010	FIXED INCOME	FNMA POOL #0757869	FNMA	358,801.83	20,483.13
06/30/2010	FIXED INCOME	FNMA POOL #0758578	FNMA	551,749.60	34,595.29
06/30/2010	FIXED INCOME	FNMA POOL #0758777	FNMA	11,789.47	764.43
06/30/2010	FIXED INCOME	FNMA POOL #0758796	FNMA	43,473.89	1,579.73
06/30/2010	FIXED INCOME	FNMA POOL #0759503	FNMA	10,562.10	499.11
06/30/2010	FIXED INCOME	FNMA POOL #0759515	FNMA	42,291.55	3,050.77
06/30/2010	FIXED INCOME	FNMA POOL #0761280	FNMA	249,104.62	16,250.99
06/30/2010	FIXED INCOME	FNMA POOL #0761492	FNMA	1,203,428.08	60,613.79
06/30/2010	FIXED INCOME	FNMA POOL #0762309	FNMA	240,371.69	18,417.30
06/30/2010	FIXED INCOME	FNMA POOL #0762511	FNMA	1,206.62	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0763704	FNMA	2,104,926.91	161,194.19
06/30/2010	FIXED INCOME	FNMA POOL #0764694	FNMA	195.89	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0764785	FNMA	1,065,633.04	81,162.76
06/30/2010	FIXED INCOME	FNMA POOL #0765944	FNMA	33,544.31	2,188.34
06/30/2010	FIXED INCOME	FNMA POOL #0765945	FNMA	1,080,171.78	53,734.48
06/30/2010	FIXED INCOME	FNMA POOL #0766072	FNMA	715,728.18	55,868.75
06/30/2010	FIXED INCOME	FNMA POOL #0766197	FNMA	55,919.91	2,194.18
06/30/2010	FIXED INCOME	FNMA POOL #0767182	FNMA	195,253.00	17,870.69
06/30/2010	FIXED INCOME	FNMA POOL #0767923	FNMA	4,176,491.02	151,259.87
06/30/2010	FIXED INCOME	FNMA POOL #0768022	FNMA	415.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0768293	FNMA	1,277,551.20	40,717.89

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0768294	FNMA	1,430,811.50	45,602.59
06/30/2010	FIXED INCOME	FNMA POOL #0768966	FNMA	8,305.54	389.43
06/30/2010	FIXED INCOME	FNMA POOL #0769240	FNMA	16,684.31	768.69
06/30/2010	FIXED INCOME	FNMA POOL #0770037	FNMA	27,007.05	1,761.90
06/30/2010	FIXED INCOME	FNMA POOL #0770412	FNMA	828,936.59	66,783.20
06/30/2010	FIXED INCOME	FNMA POOL #0770759	FNMA	813,945.20	74,496.93
06/30/2010	FIXED INCOME	FNMA POOL #0771677	FNMA	166,962.63	12,606.50
06/30/2010	FIXED INCOME	FNMA POOL #0771808	FNMA	113.25	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0771849	FNMA	223,348.73	20,268.46
06/30/2010	FIXED INCOME	FNMA POOL #0772377	FNMA	159,450.30	14,301.79
06/30/2010	FIXED INCOME	FNMA POOL #0773066	FNMA	511,253.43	42,514.33
06/30/2010	FIXED INCOME	FNMA POOL #0773072	FNMA	392,048.70	32,885.76
06/30/2010	FIXED INCOME	FNMA POOL #0773160	FNMA	1,396,884.92	78,860.25
06/30/2010	FIXED INCOME	FNMA POOL #0773532	FNMA	448,406.01	36,125.77
06/30/2010	FIXED INCOME	FNMA POOL #0773700	FNMA	1,272,688.69	71,848.82
06/30/2010	FIXED INCOME	FNMA POOL #0774151	FNMA	141,643.62	7,174.99
06/30/2010	FIXED INCOME	FNMA POOL #0774924	FNMA	336,024.25	35,271.86
06/30/2010	FIXED INCOME	FNMA POOL #0775544	FNMA	55,411.12	3,918.41
06/30/2010	FIXED INCOME	FNMA POOL #0775776	FNMA	137,513.32	4,837.63
06/30/2010	FIXED INCOME	FNMA POOL #0776277	FNMA	106,410.14	4,902.12
06/30/2010	FIXED INCOME	FNMA POOL #0776974	FNMA	8,972.12	352.05
06/30/2010	FIXED INCOME	FNMA POOL #0777358	FNMA	1,929,759.81	146,923.00
06/30/2010	FIXED INCOME	FNMA POOL #0777484	FNMA	531,237.44	44,561.14
06/30/2010	FIXED INCOME	FNMA POOL #0777533	FNMA	79,819.95	6,374.43
06/30/2010	FIXED INCOME	FNMA POOL #0778051	FNMA	354,202.46	22,842.81
06/30/2010	FIXED INCOME	FNMA POOL #0778519	FNMA	22,335.90	1,457.14
06/30/2010	FIXED INCOME	FNMA POOL #0779185	FNMA	529,201.36	44,167.07
06/30/2010	FIXED INCOME	FNMA POOL #0779381	FNMA	499,629.07	41,547.66
06/30/2010	FIXED INCOME	FNMA POOL #0779695	FNMA	377,622.42	24,635.17
06/30/2010	FIXED INCOME	FNMA POOL #0780539	FNMA	459,814.50	38,436.76
06/30/2010	FIXED INCOME	FNMA POOL #0780863	FNMA	392.80	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0781629	FNMA	581,063.51	22,799.67
06/30/2010	FIXED INCOME	FNMA POOL #0781752	FNMA	513,271.87	47,580.74
06/30/2010	FIXED INCOME	FNMA POOL #0781886	FNMA	10,933.94	666.95
06/30/2010	FIXED INCOME	FNMA POOL #0782005	FNMA	346,996.73	43,060.83
06/30/2010	FIXED INCOME	FNMA POOL #0782070	FNMA	582,195.51	46,904.50
06/30/2010	FIXED INCOME	FNMA POOL #0782605	FNMA	1,926,466.25	136,311.43
06/30/2010	FIXED INCOME	FNMA POOL #0783839	FNMA	463,497.72	38,879.00
06/30/2010	FIXED INCOME	FNMA POOL #0785382	FNMA	243,898.73	30,266.79
06/30/2010	FIXED INCOME	FNMA POOL #0785568	FNMA	96,829.31	7,809.21

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0785720	FNMA	328,491.75	26,492.72
06/30/2010	FIXED INCOME	FNMA POOL #0785757	FNMA	108,078.45	11,447.45
06/30/2010	FIXED INCOME	FNMA POOL #0785776	FNMA	14,693.62	702.30
06/30/2010	FIXED INCOME	FNMA POOL #0787112	FNMA	656,938.38	55,105.13
06/30/2010	FIXED INCOME	FNMA POOL #0788033	FNMA	622,209.31	57,679.35
06/30/2010	FIXED INCOME	FNMA POOL #0788212	FNMA	1,914,921.08	145,693.16
06/30/2010	FIXED INCOME	FNMA POOL #0788646	FNMA	421,386.40	35,346.62
06/30/2010	FIXED INCOME	FNMA POOL #0789004	FNMA	429,480.36	34,637.44
06/30/2010	FIXED INCOME	FNMA POOL #0789904	FNMA	57,290.78	3,737.52
06/30/2010	FIXED INCOME	FNMA POOL #0789940	FNMA	531,684.09	44,453.94
06/30/2010	FIXED INCOME	FNMA POOL #0790340	FNMA	395,968.23	31,934.66
06/30/2010	FIXED INCOME	FNMA POOL #0790591	FNMA	485,411.13	44,998.04
06/30/2010	FIXED INCOME	FNMA POOL #0791168	FNMA	13,800.58	1,115.99
06/30/2010	FIXED INCOME	FNMA POOL #0791324	FNMA	343,820.09	31,872.44
06/30/2010	FIXED INCOME	FNMA POOL #0791824	FNMA	876,880.25	81,287.56
06/30/2010	FIXED INCOME	FNMA POOL #0791837	FNMA	77,543.53	7,188.36
06/30/2010	FIXED INCOME	FNMA POOL #0793033	FNMA	24,427.33	1,593.59
06/30/2010	FIXED INCOME	FNMA POOL #0793180	FNMA	60,102.23	3,920.94
06/30/2010	FIXED INCOME	FNMA POOL #0793567	FNMA	212,683.20	13,874.94
06/30/2010	FIXED INCOME	FNMA POOL #0794056	FNMA	70,585.48	4,991.47
06/30/2010	FIXED INCOME	FNMA POOL #0794149	FNMA	265,475.58	17,319.00
06/30/2010	FIXED INCOME	FNMA POOL #0794371	FNMA	213,919.57	19,830.54
06/30/2010	FIXED INCOME	FNMA POOL #0795043	FNMA	396,190.09	28,016.64
06/30/2010	FIXED INCOME	FNMA POOL #0795747	FNMA	549,356.84	37,002.32
06/30/2010	FIXED INCOME	FNMA POOL #0797239	FNMA	26,163.72	2,425.41
06/30/2010	FIXED INCOME	FNMA POOL #0797437	FNMA	681,938.49	76,762.79
06/30/2010	FIXED INCOME	FNMA POOL #0797449	FNMA	1,048,013.10	16,935.57
06/30/2010	FIXED INCOME	FNMA POOL #0797751	FNMA	342,160.65	41,925.15
06/30/2010	FIXED INCOME	FNMA POOL #0797822	FNMA	1,470,793.01	151,746.06
06/30/2010	FIXED INCOME	FNMA POOL #0797845	FNMA	238,674.09	16,184.24
06/30/2010	FIXED INCOME	FNMA POOL #0798065	FNMA	452,257.77	22,329.64
06/30/2010	FIXED INCOME	FNMA POOL #0798595	FNMA	20,472.08	1,568.58
06/30/2010	FIXED INCOME	FNMA POOL #0799809	FNMA	3,362,073.04	153,160.30
06/30/2010	FIXED INCOME	FNMA POOL #0799975	FNMA	267,585.44	19,429.39
06/30/2010	FIXED INCOME	FNMA POOL #0801532	FNMA	35,037.22	2,285.74
06/30/2010	FIXED INCOME	FNMA POOL #0801560	FNMA	194,991.09	20,653.08
06/30/2010	FIXED INCOME	FNMA POOL #0801609	FNMA	999,442.37	66,995.93
06/30/2010	FIXED INCOME	FNMA POOL #0802382	FNMA	257,537.00	15,705.01
06/30/2010	FIXED INCOME	FNMA POOL #0804104	FNMA	119,107.41	11,041.35
06/30/2010	FIXED INCOME	FNMA POOL #0804366	FNMA	1,283,831.30	119,012.28

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0805012	FNMA	3,984,470.13	186,380.12
06/30/2010	FIXED INCOME	FNMA POOL #0806098	FNMA	21,558.04	1,142.25
06/30/2010	FIXED INCOME	FNMA POOL #0806551	FNMA	16,606.68	1,068.79
06/30/2010	FIXED INCOME	FNMA POOL #0807632	FNMA	366,641.39	23,918.83
06/30/2010	FIXED INCOME	FNMA POOL #0808338	FNMA	2,327,156.11	175,021.94
06/30/2010	FIXED INCOME	FNMA POOL #0809640	FNMA	1,188,082.75	129,676.60
06/30/2010	FIXED INCOME	FNMA POOL #0809888	FNMA	709,461.42	77,436.19
06/30/2010	FIXED INCOME	FNMA POOL #0809904	FNMA	79,251.60	6,104.21
06/30/2010	FIXED INCOME	FNMA POOL #0811539	FNMA	245,241.65	20,854.80
06/30/2010	FIXED INCOME	FNMA POOL #0811773	FNMA	15,266.74	506.16
06/30/2010	FIXED INCOME	FNMA POOL #0813227	FNMA	141,592.06	17,349.37
06/30/2010	FIXED INCOME	FNMA POOL #0813385	FNMA	216,789.96	26,902.70
06/30/2010	FIXED INCOME	FNMA POOL #0813714	FNMA	1,109,680.40	33,551.75
06/30/2010	FIXED INCOME	FNMA POOL #0813870	FNMA	213,158.54	26,118.45
06/30/2010	FIXED INCOME	FNMA POOL #0813911	FNMA	2,532,342.90	182,592.77
06/30/2010	FIXED INCOME	FNMA POOL #0813969	FNMA	310,934.27	38,098.96
06/30/2010	FIXED INCOME	FNMA POOL #0815073	FNMA	78,977.94	3,925.78
06/30/2010	FIXED INCOME	FNMA POOL #0815098	FNMA	1,997,227.84	153,832.45
06/30/2010	FIXED INCOME	FNMA POOL #0815986	FNMA	613,842.29	70,437.95
06/30/2010	FIXED INCOME	FNMA POOL #0817281	FNMA	20,690.62	685.97
06/30/2010	FIXED INCOME	FNMA POOL #0818771	FNMA	255,314.99	18,054.65
06/30/2010	FIXED INCOME	FNMA POOL #0819371	FNMA	186,673.86	22,873.27
06/30/2010	FIXED INCOME	FNMA POOL #0819710	FNMA	150,026.47	18,382.84
06/30/2010	FIXED INCOME	FNMA POOL #0820204	FNMA	796,038.23	91,344.82
06/30/2010	FIXED INCOME	FNMA POOL #0820242	FNMA	59,399.20	1,534.73
06/30/2010	FIXED INCOME	FNMA POOL #0820278	FNMA	23,390.45	1,594.87
06/30/2010	FIXED INCOME	FNMA POOL #0821303	FNMA	2,035,803.83	156,803.70
06/30/2010	FIXED INCOME	FNMA POOL #0821491	FNMA	133,277.93	16,330.63
06/30/2010	FIXED INCOME	FNMA POOL #0822444	FNMA	502,013.12	32,826.19
06/30/2010	FIXED INCOME	FNMA POOL #0822688	FNMA	345,483.59	42,332.28
06/30/2010	FIXED INCOME	FNMA POOL #0822815	FNMA	240,896.00	7,986.71
06/30/2010	FIXED INCOME	FNMA POOL #0822995	FNMA	3,137,859.64	215,098.63
06/30/2010	FIXED INCOME	FNMA POOL #0824605	FNMA	2,402,018.74	184,042.80
06/30/2010	FIXED INCOME	FNMA POOL #0825088	FNMA	2,461,321.48	190,198.04
06/30/2010	FIXED INCOME	FNMA POOL #0825493	FNMA	3,751,920.78	356,278.27
06/30/2010	FIXED INCOME	FNMA POOL #0825759	FNMA	384,760.34	25,159.14
06/30/2010	FIXED INCOME	FNMA POOL #0826003	FNMA	538,111.08	26,748.00
06/30/2010	FIXED INCOME	FNMA POOL #0826052	FNMA	4,537,929.23	187,616.37
06/30/2010	FIXED INCOME	FNMA POOL #0826063	FNMA	2,946,460.38	272,375.55
06/30/2010	FIXED INCOME	FNMA POOL #0826420	FNMA	709,338.58	79,903.73

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0826602	FNMA	1,113,464.29	72,808.42
06/30/2010	FIXED INCOME	FNMA POOL #0829053	FNMA	151,187.99	18,525.16
06/30/2010	FIXED INCOME	FNMA POOL #0831052	FNMA	230,016.33	20,396.24
06/30/2010	FIXED INCOME	FNMA POOL #0831110	FNMA	21,337.50	707.43
06/30/2010	FIXED INCOME	FNMA POOL #0831190	FNMA	17,447.67	1,274.49
06/30/2010	FIXED INCOME	FNMA POOL #0831284	FNMA	170,056.59	8,111.66
06/30/2010	FIXED INCOME	FNMA POOL #0831360	FNMA	548,653.54	43,780.89
06/30/2010	FIXED INCOME	FNMA POOL #0831361	FNMA	453,443.88	37,637.94
06/30/2010	FIXED INCOME	FNMA POOL #0831483	FNMA	2,354,567.95	192,343.53
06/30/2010	FIXED INCOME	FNMA POOL #0831494	FNMA	65,563.80	4,286.32
06/30/2010	FIXED INCOME	FNMA POOL #0831800	FNMA	2,535,753.82	153,403.33
06/30/2010	FIXED INCOME	FNMA POOL #0832214	FNMA	142,803.52	16,086.18
06/30/2010	FIXED INCOME	FNMA POOL #0832305	FNMA	1,960,596.38	186,176.06
06/30/2010	FIXED INCOME	FNMA POOL #0832483	FNMA	923,539.85	87,546.11
06/30/2010	FIXED INCOME	FNMA POOL #0832705	FNMA	4,389,645.12	416,835.89
06/30/2010	FIXED INCOME	FNMA POOL #0832897	FNMA	1,802,080.65	106,187.65
06/30/2010	FIXED INCOME	FNMA POOL #0833030	FNMA	222,232.83	27,230.31
06/30/2010	FIXED INCOME	FNMA POOL #0833202	FNMA	1,596,410.93	94,296.72
06/30/2010	FIXED INCOME	FNMA POOL #0833210	FNMA	2,108,809.35	200,250.20
06/30/2010	FIXED INCOME	FNMA POOL #0833375	FNMA	9,135.77	454.13
06/30/2010	FIXED INCOME	FNMA POOL #0833958	FNMA	15,089.46	389.87
06/30/2010	FIXED INCOME	FNMA POOL #0834513	FNMA	18,265.10	471.92
06/30/2010	FIXED INCOME	FNMA POOL #0835144	FNMA	2,034,790.77	31,333.00
06/30/2010	FIXED INCOME	FNMA POOL #0835158	FNMA	6,278,366.17	572,074.40
06/30/2010	FIXED INCOME	FNMA POOL #0835632	FNMA	222,063.97	27,209.67
06/30/2010	FIXED INCOME	FNMA POOL #0835738	FNMA	17,042.79	440.34
06/30/2010	FIXED INCOME	FNMA POOL #0836180	FNMA	1,288,804.88	127,746.54
06/30/2010	FIXED INCOME	FNMA POOL #0836565	FNMA	356,026.96	23,280.27
06/30/2010	FIXED INCOME	FNMA POOL #0836783	FNMA	217,293.01	19,267.98
06/30/2010	FIXED INCOME	FNMA POOL #0836838	FNMA	4,475,719.34	347,971.68
06/30/2010	FIXED INCOME	FNMA POOL #0836905	FNMA	389,642.67	33,225.00
06/30/2010	FIXED INCOME	FNMA POOL #0837191	FNMA	206,433.27	15,079.22
06/30/2010	FIXED INCOME	FNMA POOL #0837280	FNMA	3,770,456.71	293,570.97
06/30/2010	FIXED INCOME	FNMA POOL #0838452	FNMA	74,592.43	2,776.41
06/30/2010	FIXED INCOME	FNMA POOL #0841928	FNMA	537,432.48	45,827.07
06/30/2010	FIXED INCOME	FNMA POOL #0843949	FNMA	399,599.15	37,120.35
06/30/2010	FIXED INCOME	FNMA POOL #0844042	FNMA	1,019.20	46.73
06/30/2010	FIXED INCOME	FNMA POOL #0844071	FNMA	89,723.82	6,401.10
06/30/2010	FIXED INCOME	FNMA POOL #0844085	FNMA	659,134.55	59,865.45
06/30/2010	FIXED INCOME	FNMA POOL #0844181	FNMA	1,167,459.68	58,031.16

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0844415	FNMA	2,564,209.77	209,414.76
06/30/2010	FIXED INCOME	FNMA POOL #0844444	FNMA	5,933,118.00	541,488.30
06/30/2010	FIXED INCOME	FNMA POOL #0845085	FNMA	18,098,214.92	1,409,702.34
06/30/2010	FIXED INCOME	FNMA POOL #0845088	FNMA	5,812,347.10	452,734.12
06/30/2010	FIXED INCOME	FNMA POOL #0845130	FNMA	2,204,971.30	248,379.92
06/30/2010	FIXED INCOME	FNMA POOL #0845152	FNMA	502,821.63	43,599.08
06/30/2010	FIXED INCOME	FNMA POOL #0845444	FNMA	1,079,646.87	92,321.87
06/30/2010	FIXED INCOME	FNMA POOL #0845469	FNMA	1,617,194.60	117,700.84
06/30/2010	FIXED INCOME	FNMA POOL #0846447	FNMA	285,664.18	20,790.89
06/30/2010	FIXED INCOME	FNMA POOL #0846888	FNMA	119,459.51	8,726.11
06/30/2010	FIXED INCOME	FNMA POOL #0847829	FNMA	19,740.66	1,290.17
06/30/2010	FIXED INCOME	FNMA POOL #0847844	FNMA	146,445.94	10,658.46
06/30/2010	FIXED INCOME	FNMA POOL #0847932	FNMA	526,251.30	45,630.62
06/30/2010	FIXED INCOME	FNMA POOL #0848529	FNMA	25,619.70	1,871.45
06/30/2010	FIXED INCOME	FNMA POOL #0848812	FNMA	1,437,000.71	80,465.34
06/30/2010	FIXED INCOME	FNMA POOL #0848961	FNMA	362,158.76	30,881.43
06/30/2010	FIXED INCOME	FNMA POOL #0849239	FNMA	617,922.37	52,690.48
06/30/2010	FIXED INCOME	FNMA POOL #0849467	FNMA	1,325,929.04	103,278.98
06/30/2010	FIXED INCOME	FNMA POOL #0850811	FNMA	511,963.58	44,391.73
06/30/2010	FIXED INCOME	FNMA POOL #0851262	FNMA	51,192.59	3,725.86
06/30/2010	FIXED INCOME	FNMA POOL #0851707	FNMA	74,909.56	5,165.67
06/30/2010	FIXED INCOME	FNMA POOL #0863018	FNMA	370,159.42	17,236.99
06/30/2010	FIXED INCOME	FNMA POOL #0863150	FNMA	1,329,095.43	149,716.52
06/30/2010	FIXED INCOME	FNMA POOL #0865167	FNMA	1,735,373.49	68,409.15
06/30/2010	FIXED INCOME	FNMA POOL #0865171	FNMA	1,661.86	58.61
06/30/2010	FIXED INCOME	FNMA POOL #0865854	FNMA	177,444.60	9,810.92
06/30/2010	FIXED INCOME	FNMA POOL #0865952	FNMA	2,254,251.38	16,160.69
06/30/2010	FIXED INCOME	FNMA POOL #0866034	FNMA	14,911.35	974.86
06/30/2010	FIXED INCOME	FNMA POOL #0866549	FNMA	6,452.91	307.79
06/30/2010	FIXED INCOME	FNMA POOL #0867397	FNMA	65,076.63	4,736.32
06/30/2010	FIXED INCOME	FNMA POOL #0867440	FNMA	2,199,926.75	182,112.42
06/30/2010	FIXED INCOME	FNMA POOL #0868319	FNMA	4,825,802.63	175,840.36
06/30/2010	FIXED INCOME	FNMA POOL #0869734	FNMA	623,499.85	51,753.32
06/30/2010	FIXED INCOME	FNMA POOL #0869865	FNMA	1,927,550.11	163,352.90
06/30/2010	FIXED INCOME	FNMA POOL #0869866	FNMA	253,435.81	21,551.62
06/30/2010	FIXED INCOME	FNMA POOL #0870801	FNMA	474,305.88	10,858.78
06/30/2010	FIXED INCOME	FNMA POOL #0871807	FNMA	1,148,364.17	83,728.13
06/30/2010	FIXED INCOME	FNMA POOL #0872454	FNMA	4,117,908.53	403,597.35
06/30/2010	FIXED INCOME	FNMA POOL #0878059	FNMA	2,583,985.80	-4,793.28
06/30/2010	FIXED INCOME	FNMA POOL #0878118	FNMA	163,730.54	13,923.28

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0879096	FNMA	1,771,500.39	122,519.88
06/30/2010	FIXED INCOME	FNMA POOL #0879397	FNMA	509,392.23	43,016.41
06/30/2010	FIXED INCOME	FNMA POOL #0879532	FNMA	2,029.76	61.08
06/30/2010	FIXED INCOME	FNMA POOL #0879603	FNMA	232,288.03	18,203.49
06/30/2010	FIXED INCOME	FNMA POOL #0880125	FNMA	180,503.19	7,743.97
06/30/2010	FIXED INCOME	FNMA POOL #0880487	FNMA	140,185.28	9,164.77
06/30/2010	FIXED INCOME	FNMA POOL #0880622	FNMA	5,568,967.98	44,787.13
06/30/2010	FIXED INCOME	FNMA POOL #0880770	FNMA	333,728.42	27,700.97
06/30/2010	FIXED INCOME	FNMA POOL #0880986	FNMA	1,179,917.37	80,243.90
06/30/2010	FIXED INCOME	FNMA POOL #0881578	FNMA	931,596.50	77,326.73
06/30/2010	FIXED INCOME	FNMA POOL #0881682	FNMA	140,589.64	10,232.24
06/30/2010	FIXED INCOME	FNMA POOL #0883205	FNMA	86,491.41	6,066.73
06/30/2010	FIXED INCOME	FNMA POOL #0883568	FNMA	1,241,693.19	87,210.05
06/30/2010	FIXED INCOME	FNMA POOL #0883924	FNMA	434,550.29	17,334.10
06/30/2010	FIXED INCOME	FNMA POOL #0884005	FNMA	776,961.19	64,491.32
06/30/2010	FIXED INCOME	FNMA POOL #0884604	FNMA	26,462.09	1,871.70
06/30/2010	FIXED INCOME	FNMA POOL #0885071	FNMA	343,872.18	28,542.94
06/30/2010	FIXED INCOME	FNMA POOL #0885561	FNMA	234,549.68	7,610.57
06/30/2010	FIXED INCOME	FNMA POOL #0886558	FNMA	1,288,023.68	48,766.97
06/30/2010	FIXED INCOME	FNMA POOL #0888120	FNMA	985,777.90	36,485.45
06/30/2010	FIXED INCOME	FNMA POOL #0888130	FNMA	7,926,847.39	530,733.01
06/30/2010	FIXED INCOME	FNMA POOL #0888146	FNMA	3,207,416.60	250,366.51
06/30/2010	FIXED INCOME	FNMA POOL #0888160	FNMA	1,769,425.94	51,895.44
06/30/2010	FIXED INCOME	FNMA POOL #0888209	FNMA	12,395,585.69	963,713.88
06/30/2010	FIXED INCOME	FNMA POOL #0888366	FNMA	2,446.91	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0888367	FNMA	1,546,321.17	82,941.30
06/30/2010	FIXED INCOME	FNMA POOL #0888405	FNMA	2,973,651.43	26,084.07
06/30/2010	FIXED INCOME	FNMA POOL #0888430	FNMA	34,756,002.25	3,388,863.76
06/30/2010	FIXED INCOME	FNMA POOL #0888472	FNMA	3,461,040.83	72,497.85
06/30/2010	FIXED INCOME	FNMA POOL #0888481	FNMA	11,084,596.47	1,100,882.92
06/30/2010	FIXED INCOME	FNMA POOL #0888538	FNMA	6,816,270.32	85,396.85
06/30/2010	FIXED INCOME	FNMA POOL #0888564	FNMA	2,967,247.65	215,881.60
06/30/2010	FIXED INCOME	FNMA POOL #0888566	FNMA	7,471,036.53	577,322.57
06/30/2010	FIXED INCOME	FNMA POOL #0888580	FNMA	3,717,487.27	219,348.32
06/30/2010	FIXED INCOME	FNMA POOL #0888592	FNMA	2,990,272.03	227,300.00
06/30/2010	FIXED INCOME	FNMA POOL #0888651	FNMA	40,313,106.02	3,339,649.20
06/30/2010	FIXED INCOME	FNMA POOL #0888673	FNMA	1,545,493.96	103,572.75
06/30/2010	FIXED INCOME	FNMA POOL #0888688	FNMA	1,132,489.96	90,452.18
06/30/2010	FIXED INCOME	FNMA POOL #0888743	FNMA	4,596,443.21	325,308.31
06/30/2010	FIXED INCOME	FNMA POOL #0888789	FNMA	18,310.47	473.10

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0888890	FNMA	2,540,242.00	124,049.03
06/30/2010	FIXED INCOME	FNMA POOL #0888893	FNMA	13,794,237.08	1,059,931.46
06/30/2010	FIXED INCOME	FNMA POOL #0889326	FNMA	1,716,706.44	133,547.92
06/30/2010	FIXED INCOME	FNMA POOL #0889535	FNMA	4,896,719.87	461,786.48
06/30/2010	FIXED INCOME	FNMA POOL #0889553	FNMA	1,368,462.72	27,933.04
06/30/2010	FIXED INCOME	FNMA POOL #0889579	FNMA	1,634,828.58	40,534.73
06/30/2010	FIXED INCOME	FNMA POOL #0889604	FNMA	5,009,311.49	418,737.70
06/30/2010	FIXED INCOME	FNMA POOL #0889692	FNMA	1,384,925.17	47,432.60
06/30/2010	FIXED INCOME	FNMA POOL #0889698	FNMA	3,316,571.88	190,687.35
06/30/2010	FIXED INCOME	FNMA POOL #0889745	FNMA	1,475,570.37	106,680.48
06/30/2010	FIXED INCOME	FNMA POOL #0889762	FNMA	5,825,906.14	250,787.09
06/30/2010	FIXED INCOME	FNMA POOL #0889774	FNMA	23,561,367.60	1,442,548.68
06/30/2010	FIXED INCOME	FNMA POOL #0889842	FNMA	1,909,420.01	149,558.92
06/30/2010	FIXED INCOME	FNMA POOL #0889859	FNMA	7,053,521.99	106,642.13
06/30/2010	FIXED INCOME	FNMA POOL #0889970	FNMA	15,445,601.89	231,028.42
06/30/2010	FIXED INCOME	FNMA POOL #0889977	FNMA	9,791,346.67	118,403.11
06/30/2010	FIXED INCOME	FNMA POOL #0889996	FNMA	12,933,488.83	442,961.82
06/30/2010	FIXED INCOME	FNMA POOL #0890006	FNMA	7,594,544.72	69,144.84
06/30/2010	FIXED INCOME	FNMA POOL #0892920	FNMA	8,828.50	534.09
06/30/2010	FIXED INCOME	FNMA POOL #0893285	FNMA	48,460.73	3,396.74
06/30/2010	FIXED INCOME	FNMA POOL #0893369	FNMA	28,759.26	1,045.03
06/30/2010	FIXED INCOME	FNMA POOL #0893537	FNMA	177,872.29	11,628.63
06/30/2010	FIXED INCOME	FNMA POOL #0894097	FNMA	2,299,175.02	168,033.95
06/30/2010	FIXED INCOME	FNMA POOL #0894823	FNMA	38,564.83	2,708.59
06/30/2010	FIXED INCOME	FNMA POOL #0895061	FNMA	505,716.63	11,361.97
06/30/2010	FIXED INCOME	FNMA POOL #0895653	FNMA	174,469.69	10,554.74
06/30/2010	FIXED INCOME	FNMA POOL #0896344	FNMA	2,300,364.82	168,203.24
06/30/2010	FIXED INCOME	FNMA POOL #0896497	FNMA	32,954.31	1,993.61
06/30/2010	FIXED INCOME	FNMA POOL #0896509	FNMA	37,292.81	2,256.07
06/30/2010	FIXED INCOME	FNMA POOL #0897558	FNMA	2,769,572.09	196,429.72
06/30/2010	FIXED INCOME	FNMA POOL #0897728	FNMA	1,409,278.34	50,626.40
06/30/2010	FIXED INCOME	FNMA POOL #0897736	FNMA	1,790,231.43	110,134.91
06/30/2010	FIXED INCOME	FNMA POOL #0897935	FNMA	305,048.93	9,898.11
06/30/2010	FIXED INCOME	FNMA POOL #0898417	FNMA	1,744,482.69	38,491.19
06/30/2010	FIXED INCOME	FNMA POOL #0898565	FNMA	14,946.34	904.19
06/30/2010	FIXED INCOME	FNMA POOL #0899119	FNMA	13,650.49	504.26
06/30/2010	FIXED INCOME	FNMA POOL #0899275	FNMA	405,119.44	21,729.74
06/30/2010	FIXED INCOME	FNMA POOL #0899584	FNMA	272,873.28	2,877.06
06/30/2010	FIXED INCOME	FNMA POOL #0899708	FNMA	470,946.42	9,493.16
06/30/2010	FIXED INCOME	FNMA POOL #0899727	FNMA	300,199.75	6,051.31



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0899865	FNMA	389,481.27	20,566.96
06/30/2010	FIXED INCOME	FNMA POOL #0899980	FNMA	4,344,293.98	273,615.27
06/30/2010	FIXED INCOME	FNMA POOL #0899983	FNMA	1,080,962.70	90,810.18
06/30/2010	FIXED INCOME	FNMA POOL #0900134	FNMA	181,350.00	4,001.40
06/30/2010	FIXED INCOME	FNMA POOL #0901493	FNMA	93,064.67	5,630.05
06/30/2010	FIXED INCOME	FNMA POOL #0901640	FNMA	844,223.06	18,627.38
06/30/2010	FIXED INCOME	FNMA POOL #0902318	FNMA	1,103,564.87	73,652.27
06/30/2010	FIXED INCOME	FNMA POOL #0902336	FNMA	7,352,907.09	522,903.86
06/30/2010	FIXED INCOME	FNMA POOL #0902504	FNMA	182,950.47	15,396.78
06/30/2010	FIXED INCOME	FNMA POOL #0902984	FNMA	770,287.89	56,590.02
06/30/2010	FIXED INCOME	FNMA POOL #0903132	FNMA	4,070,039.89	298,185.21
06/30/2010	FIXED INCOME	FNMA POOL #0903242	FNMA	8,787,846.04	624,949.91
06/30/2010	FIXED INCOME	FNMA POOL #0903699	FNMA	42,748.43	2,794.75
06/30/2010	FIXED INCOME	FNMA POOL #0904029	FNMA	39,956.05	805.42
06/30/2010	FIXED INCOME	FNMA POOL #0904108	FNMA	973,005.67	76,532.96
06/30/2010	FIXED INCOME	FNMA POOL #0905186	FNMA	2,838,256.89	115,387.11
06/30/2010	FIXED INCOME	FNMA POOL #0905190	FNMA	5,093,454.14	193,298.45
06/30/2010	FIXED INCOME	FNMA POOL #0906256	FNMA	30,225.06	945.00
06/30/2010	FIXED INCOME	FNMA POOL #0906270	FNMA	1,251,197.21	15,601.42
06/30/2010	FIXED INCOME	FNMA POOL #0906271	FNMA	8,548,665.90	652,124.30
06/30/2010	FIXED INCOME	FNMA POOL #0906596	FNMA	141,972.08	8,588.76
06/30/2010	FIXED INCOME	FNMA POOL #0906657	FNMA	621,964.85	22,111.36
06/30/2010	FIXED INCOME	FNMA POOL #0907501	FNMA	135,337.69	8,187.41
06/30/2010	FIXED INCOME	FNMA POOL #0907525	FNMA	370,629.13	25,558.11
06/30/2010	FIXED INCOME	FNMA POOL #0907549	FNMA	690,231.89	48,820.80
06/30/2010	FIXED INCOME	FNMA POOL #0907616	FNMA	3,161,516.28	120,801.84
06/30/2010	FIXED INCOME	FNMA POOL #0907659	FNMA	1,661,292.22	110,791.92
06/30/2010	FIXED INCOME	FNMA POOL #0907837	FNMA	741.56	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0909356	FNMA	800,334.34	76,654.12
06/30/2010	FIXED INCOME	FNMA POOL #0909443	FNMA	217,372.12	4,381.71
06/30/2010	FIXED INCOME	FNMA POOL #0909469	FNMA	1,552,713.30	63,175.31
06/30/2010	FIXED INCOME	FNMA POOL #0909521	FNMA	47,775.87	3,182.65
06/30/2010	FIXED INCOME	FNMA POOL #0909899	FNMA	931,763.06	62,070.98
06/30/2010	FIXED INCOME	FNMA POOL #0910382	FNMA	4,522,363.21	328,972.13
06/30/2010	FIXED INCOME	FNMA POOL #0910891	FNMA	78,432.51	9,292.41
06/30/2010	FIXED INCOME	FNMA POOL #0911432	FNMA	3,155,358.75	232,746.08
06/30/2010	FIXED INCOME	FNMA POOL #0911576	FNMA	2,447.77	86.49
06/30/2010	FIXED INCOME	FNMA POOL #0912282	FNMA	1,533,199.90	31,923.74
06/30/2010	FIXED INCOME	FNMA POOL #0912841	FNMA	290,166.22	5,849.07
06/30/2010	FIXED INCOME	FNMA POOL #0914281	FNMA	5,024,020.82	175,414.70

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0915508	FNMA	2,618,585.42	95,413.22
06/30/2010	FIXED INCOME	FNMA POOL #0915607	FNMA	102,762.46	1,083.48
06/30/2010	FIXED INCOME	FNMA POOL #0915780	FNMA	2,510,084.38	181,342.52
06/30/2010	FIXED INCOME	FNMA POOL #0915831	FNMA	10,726.85	632.93
06/30/2010	FIXED INCOME	FNMA POOL #0916492	FNMA	8,109,065.87	330,246.18
06/30/2010	FIXED INCOME	FNMA POOL #0916932	FNMA	34,218.42	1,069.87
06/30/2010	FIXED INCOME	FNMA POOL #0917995	FNMA	30,719.89	960.48
06/30/2010	FIXED INCOME	FNMA POOL #0918619	FNMA	52,622.33	1,650.49
06/30/2010	FIXED INCOME	FNMA POOL #0918698	FNMA	70,164.27	739.78
06/30/2010	FIXED INCOME	FNMA POOL #0919528	FNMA	1,739,039.53	169,529.38
06/30/2010	FIXED INCOME	FNMA POOL #0920549	FNMA	1,651,519.62	49,320.22
06/30/2010	FIXED INCOME	FNMA POOL #0920828	FNMA	5,380,213.55	209,247.64
06/30/2010	FIXED INCOME	FNMA POOL #0922392	FNMA	6,548,311.41	481,078.65
06/30/2010	FIXED INCOME	FNMA POOL #0922680	FNMA	11,401,382.62	351,041.80
06/30/2010	FIXED INCOME	FNMA POOL #0922754	FNMA	53,770.83	703.89
06/30/2010	FIXED INCOME	FNMA POOL #0923135	FNMA	114,149.14	4,897.23
06/30/2010	FIXED INCOME	FNMA POOL #0926173	FNMA	92,349.30	1,840.28
06/30/2010	FIXED INCOME	FNMA POOL #0928062	FNMA	8,954.41	330.79
06/30/2010	FIXED INCOME	FNMA POOL #0928408	FNMA	1,962,292.88	147,367.86
06/30/2010	FIXED INCOME	FNMA POOL #0928483	FNMA	995,295.06	20,183.66
06/30/2010	FIXED INCOME	FNMA POOL #0928752	FNMA	1,284,466.86	80,538.51
06/30/2010	FIXED INCOME	FNMA POOL #0929118	FNMA	117,729.60	1,271.54
06/30/2010	FIXED INCOME	FNMA POOL #0929182	FNMA	26,528,167.20	2,805,304.90
06/30/2010	FIXED INCOME	FNMA POOL #0929188	FNMA	8,605,668.40	369,302.81
06/30/2010	FIXED INCOME	FNMA POOL #0929234	OTHER US GOVT MTG	62,729.85	7,518.92
06/30/2010	FIXED INCOME	FNMA POOL #0929631	FNMA	27,634,545.29	2,146,933.13
06/30/2010	FIXED INCOME	FNMA POOL #0929633	FNMA	871,368.98	13,473.77
06/30/2010	FIXED INCOME	FNMA POOL #0929735	FNMA	2,373,767.16	191,139.68
06/30/2010	FIXED INCOME	FNMA POOL #0929828	FNMA	13,324,107.62	1,072,879.33
06/30/2010	FIXED INCOME	FNMA POOL #0929847	FNMA	5,840,541.03	346,695.95
06/30/2010	FIXED INCOME	FNMA POOL #0929953	FNMA	8,200,643.81	351,921.64
06/30/2010	FIXED INCOME	FNMA POOL #0930383	FNMA	684.37	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0930562	FNMA	209,158.61	4,970.47
06/30/2010	FIXED INCOME	FNMA POOL #0930612	FNMA	3,722,022.34	63,816.84
06/30/2010	FIXED INCOME	FNMA POOL #0930671	FNMA	561,660.44	15,486.61
06/30/2010	FIXED INCOME	FNMA POOL #0930673	FNMA	3,888,926.43	27,003.25
06/30/2010	FIXED INCOME	FNMA POOL #0930698	FNMA	6,952,298.16	253,235.72
06/30/2010	FIXED INCOME	FNMA POOL #0930702	FNMA	10,211,398.07	220,745.57
06/30/2010	FIXED INCOME	FNMA POOL #0930858	FNMA	346,891.30	6,474.74
06/30/2010	FIXED INCOME	FNMA POOL #0930954	FNMA	47,217.71	1,122.08

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0930962	FNMA	70,751.69	2,368.44
06/30/2010	FIXED INCOME	FNMA POOL #0930971	FNMA	58,385.08	1,825.46
06/30/2010	FIXED INCOME	FNMA POOL #0931045	FNMA	37,776.27	997.06
06/30/2010	FIXED INCOME	FNMA POOL #0931132	FNMA	2,334,900.17	26,847.36
06/30/2010	FIXED INCOME	FNMA POOL #0931138	FNMA	19,981,972.78	770,791.89
06/30/2010	FIXED INCOME	FNMA POOL #0931147	FNMA	605,562.48	15,983.21
06/30/2010	FIXED INCOME	FNMA POOL #0931148	FNMA	6,784,975.56	146,176.07
06/30/2010	FIXED INCOME	FNMA POOL #0931154	FNMA	327,450.48	8,642.73
06/30/2010	FIXED INCOME	FNMA POOL #0931208	FNMA	7,467,127.93	269,187.52
06/30/2010	FIXED INCOME	FNMA POOL #0931225	FNMA	2,266,288.16	26,109.04
06/30/2010	FIXED INCOME	FNMA POOL #0931239	FNMA	106,397.60	2,808.25
06/30/2010	FIXED INCOME	FNMA POOL #0931331	FNMA	6,375,685.71	137,358.31
06/30/2010	FIXED INCOME	FNMA POOL #0931378	FNMA	275,255.49	7,940.62
06/30/2010	FIXED INCOME	FNMA POOL #0931507	FNMA	5,539,255.98	163,537.21
06/30/2010	FIXED INCOME	FNMA POOL #0931559	FNMA	53,657,590.53	1,998,741.14
06/30/2010	FIXED INCOME	FNMA POOL #0931665	FNMA	2,021,663.94	10,626.71
06/30/2010	FIXED INCOME	FNMA POOL #0931757	FNMA	39,560.84	274.70
06/30/2010	FIXED INCOME	FNMA POOL #0931758	FNMA	7,131,035.81	126,382.95
06/30/2010	FIXED INCOME	FNMA POOL #0931989	FNMA	915,454.32	6,356.57
06/30/2010	FIXED INCOME	FNMA POOL #0932127	FNMA	1,643,483.62	11,411.73
06/30/2010	FIXED INCOME	FNMA POOL #0932179	FNMA	33,241.42	230.81
06/30/2010	FIXED INCOME	FNMA POOL #0933274	FNMA	2,390,323.27	42,071.17
06/30/2010	FIXED INCOME	FNMA POOL #0933294	FNMA	1,980,411.50	35,444.51
06/30/2010	FIXED INCOME	FNMA POOL #0933730	FNMA	46,885.98	5,619.85
06/30/2010	FIXED INCOME	FNMA POOL #0933753	FNMA	55,787.04	6,686.75
06/30/2010	FIXED INCOME	FNMA POOL #0933782	FNMA	215,423.87	17,388.24
06/30/2010	FIXED INCOME	FNMA POOL #0933924	FNMA	5,892,350.66	451,511.64
06/30/2010	FIXED INCOME	FNMA POOL #0934412	FNMA	26,541.32	418.02
06/30/2010	FIXED INCOME	FNMA POOL #0934476	FNMA	2,394,322.26	217,870.38
06/30/2010	FIXED INCOME	FNMA POOL #0934582	FNMA	427,212.69	6,728.47
06/30/2010	FIXED INCOME	FNMA POOL #0934943	FNMA	118,586.56	823.42
06/30/2010	FIXED INCOME	FNMA POOL #0935039	FNMA	3,654,983.06	146,292.54
06/30/2010	FIXED INCOME	FNMA POOL #0935221	FNMA	605,523.17	20,609.75
06/30/2010	FIXED INCOME	FNMA POOL #0935541	FNMA	199,738.19	5,271.88
06/30/2010	FIXED INCOME	FNMA POOL #0935693	FNMA	57,280.29	397.73
06/30/2010	FIXED INCOME	FNMA POOL #0936470	FNMA	2,029,885.05	144,937.21
06/30/2010	FIXED INCOME	FNMA POOL #0936895	FNMA	3,628,949.74	74,973.56
06/30/2010	FIXED INCOME	FNMA POOL #0936898	FNMA	409,051.50	24,414.13
06/30/2010	FIXED INCOME	FNMA POOL #0936899	FNMA	1,133,621.99	67,659.90
06/30/2010	FIXED INCOME	FNMA POOL #0936902	FNMA	546,686.97	33,437.30

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0937018	FNMA	718,976.53	14,853.95
06/30/2010	FIXED INCOME	FNMA POOL #0937289	FNMA	14,539.04	225.27
06/30/2010	FIXED INCOME	FNMA POOL #0937906	FNMA	69,683.67	2,482.95
06/30/2010	FIXED INCOME	FNMA POOL #0938079	FNMA	7,538.53	444.81
06/30/2010	FIXED INCOME	FNMA POOL #0938488	FNMA	17,561.60	620.64
06/30/2010	FIXED INCOME	FNMA POOL #0938578	FNMA	2,115,150.54	211,527.26
06/30/2010	FIXED INCOME	FNMA POOL #0938932	FNMA	766,448.09	15,834.70
06/30/2010	FIXED INCOME	FNMA POOL #0939493	FNMA	6,187.20	228.57
06/30/2010	FIXED INCOME	FNMA POOL #0939560	FNMA	251,199.49	2,648.55
06/30/2010	FIXED INCOME	FNMA POOL #0939606	FNMA	15,446.40	482.95
06/30/2010	FIXED INCOME	FNMA POOL #0939984	FNMA	825,162.00	16,970.12
06/30/2010	FIXED INCOME	FNMA POOL #0940403	FNMA	498,248.85	13,910.32
06/30/2010	FIXED INCOME	FNMA POOL #0940536	FNMA	403,935.77	8,142.39
06/30/2010	FIXED INCOME	FNMA POOL #0940624	FNMA	379,810.11	7,656.08
06/30/2010	FIXED INCOME	FNMA POOL #0940841	FNMA	1,037.03	36.64
06/30/2010	FIXED INCOME	FNMA POOL #0941180	FNMA	1,079,822.51	49,994.55
06/30/2010	FIXED INCOME	FNMA POOL #0942392	FNMA	286,496.23	4,439.00
06/30/2010	FIXED INCOME	FNMA POOL #0942903	FNMA	1,741,937.32	36,488.07
06/30/2010	FIXED INCOME	FNMA POOL #0943021	FNMA	10,114,376.35	302,296.19
06/30/2010	FIXED INCOME	FNMA POOL #0943436	FNMA	263,008.70	20,848.54
06/30/2010	FIXED INCOME	FNMA POOL #0943462	FNMA	391,975.70	13,966.78
06/30/2010	FIXED INCOME	FNMA POOL #0943618	FNMA	814,831.60	8,591.25
06/30/2010	FIXED INCOME	FNMA POOL #0943619	FNMA	317,471.97	6,399.47
06/30/2010	FIXED INCOME	FNMA POOL #0944005	FNMA	108,880.03	1,655.75
06/30/2010	FIXED INCOME	FNMA POOL #0944082	FNMA	283,257.75	12,941.77
06/30/2010	FIXED INCOME	FNMA POOL #0944219	FNMA	14,182.35	285.89
06/30/2010	FIXED INCOME	FNMA POOL #0944225	FNMA	60,942.76	642.55
06/30/2010	FIXED INCOME	FNMA POOL #0944358	FNMA	252,638.91	16,829.98
06/30/2010	FIXED INCOME	FNMA POOL #0944962	FNMA	930,935.38	9,867.23
06/30/2010	FIXED INCOME	FNMA POOL #0946123	FNMA	1,579,232.28	105,262.10
06/30/2010	FIXED INCOME	FNMA POOL #0946146	FNMA	304,292.12	6,133.81
06/30/2010	FIXED INCOME	FNMA POOL #0946404	FNMA	3,675,038.39	224,200.95
06/30/2010	FIXED INCOME	FNMA POOL #0946558	FNMA	2,387,766.01	110,864.85
06/30/2010	FIXED INCOME	FNMA POOL #0946594	FNMA	3,861,506.65	80,886.34
06/30/2010	FIXED INCOME	FNMA POOL #0946923	FNMA	965,777.44	19,467.78
06/30/2010	FIXED INCOME	FNMA POOL #0947117	FNMA	52,802.47	1,064.37
06/30/2010	FIXED INCOME	FNMA POOL #0947371	FNMA	540,795.21	11,172.75
06/30/2010	FIXED INCOME	FNMA POOL #0948013	FNMA	2,027,393.81	144,288.44
06/30/2010	FIXED INCOME	FNMA POOL #0948383	FNMA	484,770.33	5,111.21
06/30/2010	FIXED INCOME	FNMA POOL #0948456	FNMA	2,139,717.19	79,799.91

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0948593	FNMA	182,161.68	12,419.26
06/30/2010	FIXED INCOME	FNMA POOL #0949037	FNMA	208,664.92	4,206.20
06/30/2010	FIXED INCOME	FNMA POOL #0949377	FNMA	642,145.90	46,076.39
06/30/2010	FIXED INCOME	FNMA POOL #0950175	FNMA	182,296.34	3,674.66
06/30/2010	FIXED INCOME	FNMA POOL #0950842	FNMA	1,249,985.19	13,179.34
06/30/2010	FIXED INCOME	FNMA POOL #0950983	FNMA	517,033.78	10,422.18
06/30/2010	FIXED INCOME	FNMA POOL #0952279	FNMA	476,586.84	9,606.87
06/30/2010	FIXED INCOME	FNMA POOL #0952412	FNMA	1,405,281.82	14,816.71
06/30/2010	FIXED INCOME	FNMA POOL #0953290	FNMA	142,969.57	7,549.67
06/30/2010	FIXED INCOME	FNMA POOL #0954104	FNMA	108,879.41	1,655.74
06/30/2010	FIXED INCOME	FNMA POOL #0954896	FNMA	265,402.16	5,349.88
06/30/2010	FIXED INCOME	FNMA POOL #0955171	FNMA	342,354.96	6,901.06
06/30/2010	FIXED INCOME	FNMA POOL #0955764	FNMA	333,155.33	3,512.66
06/30/2010	FIXED INCOME	FNMA POOL #0956106	FNMA	3,145,187.39	223,841.15
06/30/2010	FIXED INCOME	FNMA POOL #0956420	FNMA	4,217,920.27	142,218.66
06/30/2010	FIXED INCOME	FNMA POOL #0956740	FNMA	22,295.62	1,177.34
06/30/2010	FIXED INCOME	FNMA POOL #0956757	FNMA	185,597.29	3,741.21
06/30/2010	FIXED INCOME	FNMA POOL #0959249	FNMA	198,815.11	15,759.93
06/30/2010	FIXED INCOME	FNMA POOL #0959796	FNMA	142,569.36	2,873.86
06/30/2010	FIXED INCOME	FNMA POOL #0959972	FNMA	1,100,988.36	50,974.51
06/30/2010	FIXED INCOME	FNMA POOL #0959973	FNMA	277,952.42	12,868.88
06/30/2010	FIXED INCOME	FNMA POOL #0959983	FNMA	337,517.56	6,973.07
06/30/2010	FIXED INCOME	FNMA POOL #0960008	FNMA	720,962.21	7,601.53
06/30/2010	FIXED INCOME	FNMA POOL #0960009	FNMA	925,036.32	9,753.20
06/30/2010	FIXED INCOME	FNMA POOL #0960038	FNMA	65,938.31	695.23
06/30/2010	FIXED INCOME	FNMA POOL #0960245	FNMA	293,847.83	3,098.21
06/30/2010	FIXED INCOME	FNMA POOL #0960480	FNMA	2,595,071.13	58,454.65
06/30/2010	FIXED INCOME	FNMA POOL #0960658	FNMA	11,147,327.72	860,189.46
06/30/2010	FIXED INCOME	FNMA POOL #0960663	FNMA	9,352,708.20	661,927.85
06/30/2010	FIXED INCOME	FNMA POOL #0960758	FNMA	161,466.62	3,335.87
06/30/2010	FIXED INCOME	FNMA POOL #0961279	FNMA	8,872,165.89	445,152.84
06/30/2010	FIXED INCOME	FNMA POOL #0961300	FNMA	4,205,358.74	211,000.04
06/30/2010	FIXED INCOME	FNMA POOL #0961509	FNMA	2,511,042.91	125,989.30
06/30/2010	FIXED INCOME	FNMA POOL #0961514	FNMA	35,439.01	1,186.33
06/30/2010	FIXED INCOME	FNMA POOL #0961578	FNMA	214,139.46	17,284.56
06/30/2010	FIXED INCOME	FNMA POOL #0961588	FNMA	168,594.70	20,257.74
06/30/2010	FIXED INCOME	FNMA POOL #0961921	FNMA	420,150.28	50,400.18
06/30/2010	FIXED INCOME	FNMA POOL #0962122	FNMA	60,583.25	2,028.07
06/30/2010	FIXED INCOME	FNMA POOL #0962440	FNMA	185,168.19	14,946.12
06/30/2010	FIXED INCOME	FNMA POOL #0962911	FNMA	2,630,858.88	56,154.24

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0963009	FNMA	186,441.08	15,048.85
06/30/2010	FIXED INCOME	FNMA POOL #0963030	FNMA	251,927.24	20,334.69
06/30/2010	FIXED INCOME	FNMA POOL #0963255	FNMA	1,003,738.54	15,808.56
06/30/2010	FIXED INCOME	FNMA POOL #0963607	FNMA	6,952.04	260.97
06/30/2010	FIXED INCOME	FNMA POOL #0963726	FNMA	42,240.85	5,063.06
06/30/2010	FIXED INCOME	FNMA POOL #0963827	FNMA	13,157,084.28	868,384.58
06/30/2010	FIXED INCOME	FNMA POOL #0963939	FNMA	289,507.94	23,368.05
06/30/2010	FIXED INCOME	FNMA POOL #0964117	FNMA	6,406,901.91	437,050.97
06/30/2010	FIXED INCOME	FNMA POOL #0964336	FNMA	31,997.01	3,835.22
06/30/2010	FIXED INCOME	FNMA POOL #0964358	FNMA	440,233.45	52,767.26
06/30/2010	FIXED INCOME	FNMA POOL #0964524	FNMA	17,113,381.30	1,337,666.00
06/30/2010	FIXED INCOME	FNMA POOL #0964551	FNMA	11,474,490.40	935,608.03
06/30/2010	FIXED INCOME	FNMA POOL #0964810	FNMA	169,461.69	7,714.01
06/30/2010	FIXED INCOME	FNMA POOL #0964834	FNMA	55,440.74	2,523.68
06/30/2010	FIXED INCOME	FNMA POOL #0964852	FNMA	1,417,147.60	42,861.23
06/30/2010	FIXED INCOME	FNMA POOL #0964873	FNMA	3,722,303.23	223,626.75
06/30/2010	FIXED INCOME	FNMA POOL #0964886	FNMA	330,395.05	26,668.32
06/30/2010	FIXED INCOME	FNMA POOL #0964930	FNMA	10,817.94	421.83
06/30/2010	FIXED INCOME	FNMA POOL #0964983	FNMA	2,153,584.83	33,831.89
06/30/2010	FIXED INCOME	FNMA POOL #0965215	FNMA	275,907.17	22,270.27
06/30/2010	FIXED INCOME	FNMA POOL #0965574	FNMA	248,165.85	5,065.56
06/30/2010	FIXED INCOME	FNMA POOL #0965873	FNMA	2,137,615.15	122,040.56
06/30/2010	FIXED INCOME	FNMA POOL #0966009	FNMA	2,342,442.20	124,332.51
06/30/2010	FIXED INCOME	FNMA POOL #0966012	FNMA	2,021,869.02	105,849.16
06/30/2010	FIXED INCOME	FNMA POOL #0966023	FNMA	67,439.14	8,103.24
06/30/2010	FIXED INCOME	FNMA POOL #0966175	FNMA	2,574,421.83	179,779.39
06/30/2010	FIXED INCOME	FNMA POOL #0966176	FNMA	1,171,936.97	84,555.63
06/30/2010	FIXED INCOME	FNMA POOL #0966403	FNMA	3,484.02	128.71
06/30/2010	FIXED INCOME	FNMA POOL #0966608	FNMA	6,554.86	256.57
06/30/2010	FIXED INCOME	FNMA POOL #0966724	FNMA	173,843.92	11,580.91
06/30/2010	FIXED INCOME	FNMA POOL #0966775	FNMA	527,681.86	10,807.78
06/30/2010	FIXED INCOME	FNMA POOL #0966890	FNMA	2,642,580.80	161,515.23
06/30/2010	FIXED INCOME	FNMA POOL #0966989	FNMA	4,401,860.01	246,021.15
06/30/2010	FIXED INCOME	FNMA POOL #0967063	FNMA	8,072,682.16	435,970.73
06/30/2010	FIXED INCOME	FNMA POOL #0967619	FNMA	18,622.04	375.38
06/30/2010	FIXED INCOME	FNMA POOL #0967761	FNMA	345,091.74	3,638.51
06/30/2010	FIXED INCOME	FNMA POOL #0968117	FNMA	6,255,545.21	226,177.15
06/30/2010	FIXED INCOME	FNMA POOL #0968227	FNMA	147,390.03	11,896.82
06/30/2010	FIXED INCOME	FNMA POOL #0968236	FNMA	5,141,340.81	328,793.00
06/30/2010	FIXED INCOME	FNMA POOL #0968275	FNMA	134,004.30	9,013.18

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0968333	FNMA	2,679,954.15	191,376.92
06/30/2010	FIXED INCOME	FNMA POOL #0968371	FNMA	18,112.25	686.00
06/30/2010	FIXED INCOME	FNMA POOL #0968650	FNMA	263,638.77	17,562.74
06/30/2010	FIXED INCOME	FNMA POOL #0968662	FNMA	3,173,329.19	142,811.82
06/30/2010	FIXED INCOME	FNMA POOL #0968941	FNMA	3,130,317.35	29,573.56
06/30/2010	FIXED INCOME	FNMA POOL #0968970	FNMA	574,224.37	6,054.39
06/30/2010	FIXED INCOME	FNMA POOL #0968984	FNMA	1,401,227.66	73,993.32
06/30/2010	FIXED INCOME	FNMA POOL #0968985	FNMA	348,876.49	18,422.81
06/30/2010	FIXED INCOME	FNMA POOL #0969007	FNMA	70,153.88	5,662.58
06/30/2010	FIXED INCOME	FNMA POOL #0969028	FNMA	6,002,483.37	383,863.79
06/30/2010	FIXED INCOME	FNMA POOL #0969670	FNMA	22,466,083.70	1,417,387.33
06/30/2010	FIXED INCOME	FNMA POOL #0969881	FNMA	198,458.84	23,846.07
06/30/2010	FIXED INCOME	FNMA POOL #0969963	FNMA	127,019.16	15,224.78
06/30/2010	FIXED INCOME	FNMA POOL #0969979	FNMA	175,098.32	14,133.33
06/30/2010	FIXED INCOME	FNMA POOL #0969997	FNMA	196,672.90	15,874.74
06/30/2010	FIXED INCOME	FNMA POOL #0970131	FNMA	19,067.37	746.27
06/30/2010	FIXED INCOME	FNMA POOL #0970594	FNMA	4,520,738.56	300,836.20
06/30/2010	FIXED INCOME	FNMA POOL #0970645	FNMA	2,577,264.54	171,506.16
06/30/2010	FIXED INCOME	FNMA POOL #0970665	FNMA	7,161,792.63	476,587.27
06/30/2010	FIXED INCOME	FNMA POOL #0970746	FNMA	6,767,692.59	445,617.89
06/30/2010	FIXED INCOME	FNMA POOL #0970805	FNMA	4,101,243.12	176,000.35
06/30/2010	FIXED INCOME	FNMA POOL #0970861	FNMA	2,222,949.46	113,795.21
06/30/2010	FIXED INCOME	FNMA POOL #0970965	FNMA	173,234.55	3,536.06
06/30/2010	FIXED INCOME	FNMA POOL #0971049	FNMA	1,712,180.46	61,353.40
06/30/2010	FIXED INCOME	FNMA POOL #0972109	FNMA	432,900.80	34,942.22
06/30/2010	FIXED INCOME	FNMA POOL #0972384	FNMA	126,164.44	15,159.45
06/30/2010	FIXED INCOME	FNMA POOL #0972493	FNMA	73,212.51	790.73
06/30/2010	FIXED INCOME	FNMA POOL #0972541	FNMA	478,179.70	7,393.98
06/30/2010	FIXED INCOME	FNMA POOL #0972570	FNMA	28,375.21	711.88
06/30/2010	FIXED INCOME	FNMA POOL #0972699	FNMA	188,014.20	22,535.76
06/30/2010	FIXED INCOME	FNMA POOL #0973047	FNMA	136,507.92	7,185.16
06/30/2010	FIXED INCOME	FNMA POOL #0973074	FNMA	2,560,414.78	172,214.38
06/30/2010	FIXED INCOME	FNMA POOL #0973241	FNMA	486,377.89	58,298.26
06/30/2010	FIXED INCOME	FNMA POOL #0973260	FNMA	700,659.04	51,140.10
06/30/2010	FIXED INCOME	FNMA POOL #0973570	FNMA	486,320.18	27,590.31
06/30/2010	FIXED INCOME	FNMA POOL #0973662	FNMA	16,309.36	332.91
06/30/2010	FIXED INCOME	FNMA POOL #0973771	FNMA	5,073,956.71	191,956.81
06/30/2010	FIXED INCOME	FNMA POOL #0973892	FNMA	639,622.67	76,666.48
06/30/2010	FIXED INCOME	FNMA POOL #0974634	FNMA	30,594.89	3,667.17
06/30/2010	FIXED INCOME	FNMA POOL #0974728	FNMA	282,774.88	22,824.58

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0974746	FNMA	147,805.06	11,930.31
06/30/2010	FIXED INCOME	FNMA POOL #0974747	FNMA	599,414.04	71,847.00
06/30/2010	FIXED INCOME	FNMA POOL #0974762	FNMA	26,193.16	3,139.56
06/30/2010	FIXED INCOME	FNMA POOL #0975580	FNMA	1,002.70	39.22
06/30/2010	FIXED INCOME	FNMA POOL #0975668	FNMA	204,229.24	-76.27
06/30/2010	FIXED INCOME	FNMA POOL #0975819	FNMA	49,762.09	1,665.80
06/30/2010	FIXED INCOME	FNMA POOL #0976192	FNMA	407,698.97	32,908.02
06/30/2010	FIXED INCOME	FNMA POOL #0976395	FNMA	26,886.36	499.17
06/30/2010	FIXED INCOME	FNMA POOL #0976735	FNMA	455,369.14	36,755.78
06/30/2010	FIXED INCOME	FNMA POOL #0977009	FNMA	157,077.30	12,678.72
06/30/2010	FIXED INCOME	FNMA POOL #0977076	FNMA	5,959,307.01	88,260.46
06/30/2010	FIXED INCOME	FNMA POOL #0979597	FNMA	127,744.57	15,311.73
06/30/2010	FIXED INCOME	FNMA POOL #0979942	FNMA	717,616.33	13,669.99
06/30/2010	FIXED INCOME	FNMA POOL #0981198	FNMA	671,637.99	32,393.11
06/30/2010	FIXED INCOME	FNMA POOL #0981211	FNMA	96,039.77	5,055.10
06/30/2010	FIXED INCOME	FNMA POOL #0981231	FNMA	1,954,049.49	157,343.31
06/30/2010	FIXED INCOME	FNMA POOL #0981313	FNMA	14,290.36	536.48
06/30/2010	FIXED INCOME	FNMA POOL #0981319	FNMA	200,784.74	16,206.64
06/30/2010	FIXED INCOME	FNMA POOL #0981366	FNMA	22,002.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0981469	FNMA	501,266.02	40,460.41
06/30/2010	FIXED INCOME	FNMA POOL #0981476	FNMA	2,436,000.04	163,846.18
06/30/2010	FIXED INCOME	FNMA POOL #0981493	FNMA	5,275,333.49	337,361.94
06/30/2010	FIXED INCOME	FNMA POOL #0981517	FNMA	1,626.74	63.44
06/30/2010	FIXED INCOME	FNMA POOL #0981607	FNMA	226,044.60	18,245.52
06/30/2010	FIXED INCOME	FNMA POOL #0981662	FNMA	245,491.01	19,815.17
06/30/2010	FIXED INCOME	FNMA POOL #0981709	FNMA	231,605.30	18,694.36
06/30/2010	FIXED INCOME	FNMA POOL #0981753	FNMA	360,355.85	29,086.65
06/30/2010	FIXED INCOME	FNMA POOL #0982132	FNMA	917,695.66	73,894.39
06/30/2010	FIXED INCOME	FNMA POOL #0982324	FNMA	36,872.19	4,419.56
06/30/2010	FIXED INCOME	FNMA POOL #0982455	FNMA	280,946.81	22,677.04
06/30/2010	FIXED INCOME	FNMA POOL #0982794	FNMA	33,787.46	4,049.83
06/30/2010	FIXED INCOME	FNMA POOL #0983003	FNMA	5,778.23	226.16
06/30/2010	FIXED INCOME	FNMA POOL #0983235	FNMA	62,889.55	7,538.07
06/30/2010	FIXED INCOME	FNMA POOL #0983623	FNMA	187,051.91	15,098.16
06/30/2010	FIXED INCOME	FNMA POOL #0983629	FNMA	27,044.88	502.12
06/30/2010	FIXED INCOME	FNMA POOL #0983820	FNMA	142,062.05	17,027.84
06/30/2010	FIXED INCOME	FNMA POOL #0983912	FNMA	309,862.96	4,791.35
06/30/2010	FIXED INCOME	FNMA POOL #0984346	FNMA	3,324.15	130.09
06/30/2010	FIXED INCOME	FNMA POOL #0984832	FNMA	7,749,340.05	332,554.42
06/30/2010	FIXED INCOME	FNMA POOL #0985096	FNMA	893,306.51	40,724.50



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0985108	FNMA	21,527.33	839.42
06/30/2010	FIXED INCOME	FNMA POOL #0985156	FNMA	3,330,124.15	198,035.29
06/30/2010	FIXED INCOME	FNMA POOL #0985332	FNMA	4,295,962.34	263,021.01
06/30/2010	FIXED INCOME	FNMA POOL #0985747	FNMA	1,577,300.72	127,006.87
06/30/2010	FIXED INCOME	FNMA POOL #0985822	FNMA	238,620.23	19,260.57
06/30/2010	FIXED INCOME	FNMA POOL #0985895	FNMA	19,945.03	314.14
06/30/2010	FIXED INCOME	FNMA POOL #0986174	FNMA	249,878.27	20,169.27
06/30/2010	FIXED INCOME	FNMA POOL #0986198	FNMA	16,223,851.54	1,213,787.24
06/30/2010	FIXED INCOME	FNMA POOL #0986991	FNMA	43,240.30	475.79
06/30/2010	FIXED INCOME	FNMA POOL #0987032	FNMA	17,768.47	692.86
06/30/2010	FIXED INCOME	FNMA POOL #0987297	FNMA	3,017,318.40	62,906.52
06/30/2010	FIXED INCOME	FNMA POOL #0987414	FNMA	2,962.53	115.53
06/30/2010	FIXED INCOME	FNMA POOL #0987445	FNMA	2,974,850.04	212,435.62
06/30/2010	FIXED INCOME	FNMA POOL #0987815	FNMA	1,668.55	65.07
06/30/2010	FIXED INCOME	FNMA POOL #0987826	FNMA	22,369.16	1,024.62
06/30/2010	FIXED INCOME	FNMA POOL #0987886	FNMA	4,881,655.82	109,798.69
06/30/2010	FIXED INCOME	FNMA POOL #0987924	FNMA	816,032.03	12,618.13
06/30/2010	FIXED INCOME	FNMA POOL #0988029	FNMA	17,160,258.70	1,961,955.80
06/30/2010	FIXED INCOME	FNMA POOL #0988479	FNMA	680,429.56	39,121.52
06/30/2010	FIXED INCOME	FNMA POOL #0988550	FNMA	3,856,288.08	310,514.73
06/30/2010	FIXED INCOME	FNMA POOL #0988551	FNMA	4,775,343.69	384,518.62
06/30/2010	FIXED INCOME	FNMA POOL #0990039	FNMA	5,559,506.72	125,044.96
06/30/2010	FIXED INCOME	FNMA POOL #0990096	FNMA	3,926,970.09	81,871.42
06/30/2010	FIXED INCOME	FNMA POOL #0990241	FNMA	521,542.18	8,214.12
06/30/2010	FIXED INCOME	FNMA POOL #0991094	FNMA	507,036.32	38,964.61
06/30/2010	FIXED INCOME	FNMA POOL #0991266	FNMA	5,965,906.04	182,245.76
06/30/2010	FIXED INCOME	FNMA POOL #0991487	FNMA	26,399.45	883.73
06/30/2010	FIXED INCOME	FNMA POOL #0991526	FNMA	319,353.11	14,558.83
06/30/2010	FIXED INCOME	FNMA POOL #0991557	FNMA	84,336.22	3,190.59
06/30/2010	FIXED INCOME	FNMA POOL #0991735	FNMA	108,091.48	6,150.03
06/30/2010	FIXED INCOME	FNMA POOL #0992856	FNMA	4,948,926.95	172,418.76
06/30/2010	FIXED INCOME	FNMA POOL #0993050	FNMA	9,449.51	368.47
06/30/2010	FIXED INCOME	FNMA POOL #0993076	FNMA	106,895.69	1,683.59
06/30/2010	FIXED INCOME	FNMA POOL #0993588	FNMA	671,320.87	18,510.28
06/30/2010	FIXED INCOME	FNMA POOL #0993718	FNMA	2,073,090.30	63,569.00
06/30/2010	FIXED INCOME	FNMA POOL #0994119	FNMA	5,474,495.32	234,931.95
06/30/2010	FIXED INCOME	FNMA POOL #0994197	FNMA	25,724.96	405.16
06/30/2010	FIXED INCOME	FNMA POOL #0994690	FNMA	164,625.33	4,345.11
06/30/2010	FIXED INCOME	FNMA POOL #0994810	FNMA	18,363.36	202.07
06/30/2010	FIXED INCOME	FNMA POOL #0995050	FNMA	1,871,454.91	41,292.76

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0995077	FNMA	6,762,986.14	319,958.63
06/30/2010	FIXED INCOME	FNMA POOL #0995230	FNMA	7,440,502.31	93,994.89
06/30/2010	FIXED INCOME	FNMA POOL #0995429	FNMA	3,363,070.45	145,308.54
06/30/2010	FIXED INCOME	FNMA POOL #0995430	FNMA	2,519,571.51	104,141.02
06/30/2010	FIXED INCOME	FNMA POOL #0995432	FNMA	1,062,249.47	42,527.42
06/30/2010	FIXED INCOME	FNMA POOL #0995446	FNMA	348,430.30	3,673.70
06/30/2010	FIXED INCOME	FNMA POOL #0995674	FNMA	1,035,866.49	16,049.82
06/30/2010	FIXED INCOME	FNMA POOL #0995681	FNMA	765,151.31	15,423.64
06/30/2010	FIXED INCOME	FNMA POOL #0995692	FNMA	355,515.07	6,600.47
06/30/2010	FIXED INCOME	FNMA POOL #0995752	FNMA	9,025,714.38	340,269.59
06/30/2010	FIXED INCOME	FNMA POOL #0995879	FNMA	169,290.82	3,412.50
06/30/2010	FIXED INCOME	FNMA GTD REM P/T 06-124 LO PO	PRINCIPAL ONLY	835,428.39	119,247.86
06/30/2010	FIXED INCOME	FNMA GTD REMIC CTF 99-51 PI IO	INTEREST ONLY	45,168.97	592.48
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	940,965.98	-293,829.21
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	1,360,590.21	-247,054.06
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	260.03	0.00
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	FANNIE MAE REMIC	584,944.46	-191,984.89
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	0.00	0.00
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	391,657.78	-158,000.60
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	124,699.27	-42,671.84
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	89,681.87	-38,140.98
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	152,430.75	-64,885.26
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	180,547.07	-75,320.98
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	311,271.73	-135,490.67
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	159,368.88	-45,021.02
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	161,388.57	-88,266.99
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	252,169.68	-181,824.19
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	207,294.99	-89,312.52
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	854,966.16	-262,841.99
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	164,358.99	38,568.88
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	FANNIE MAE REMIC	293,586.18	87,478.24
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	FANNIE MAE REMIC	60,934.34	5,703.43
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	227,917.59	33,903.52
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	1,229,245.97	-1,105,480.59
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	42,876.60	-18,898.81
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	1,435,307.72	-31,545.89
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	373,082.19	1,217.22
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T	INTEREST ONLY	1,588,632.88	-121,965.37
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 02-38 SM IO	INTEREST ONLY	85,496.32	-20,417.28
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 03-W4 4A	FANNIE MAE REMIC	370,932.47	19,399.91

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 03-26 QS IO	INTEREST ONLY	190,193.64	-62,049.98
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 03-30 SA IO	INTEREST ONLY	106,102.47	-58,178.80
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 03-49 SV IO	INTEREST ONLY	482,272.04	-357,802.43
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 03-67 TS IO	INTEREST ONLY	442,037.62	-141,489.85
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 03-73 SM IO	INTEREST ONLY	401,568.50	-9,585.91
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 04-T1 1A2	REMIC OBS	1,974,101.52	160,950.18
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 04-49 SQ IO	INTEREST ONLY	442,146.05	-42,590.28
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 04-64 SW IO	INTEREST ONLY	1,488,951.21	-57,292.46
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 04-66 SE IO	INTEREST ONLY	425,942.32	-27,103.14
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 05-118 MC	FANNIE MAE REMIC	6,543,536.44	-32,772.66
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 05-12 SC IO	INTEREST ONLY	640,960.28	18,124.08
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 05-17 EP	FANNIE MAE REMIC	5,427,586.90	395,440.12
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 05-29 SC IO	INTEREST ONLY	1,289,784.16	248,618.44
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 05-45 SR IO	INTEREST ONLY	796,684.70	-14,316.18
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 05-66 GS	INTEREST ONLY	364,001.93	37,336.53
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 05-67 SM IO	INTEREST ONLY	320,896.57	-28,281.01
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 06-101 SE I	INTEREST ONLY	1,164,660.40	52,485.76
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 07-44 A0	PRINCIPAL ONLY	2,804,478.88	456,338.91
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 07-59 AO PO	PRINCIPAL ONLY	914,523.71	188,841.36
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 07-81 PI IO	INTEREST ONLY	345,701.45	-104,014.04
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 07-84 DS IO	INTEREST ONLY	849,706.67	-106,442.15
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 07-86 SB IO	INTEREST ONLY	580,506.13	157,684.24
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 07-91 HI IO	INTEREST ONLY	162,030.49	-77,998.89
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 08-34 SM IO	INTEREST ONLY	1,671,014.94	-4,881.06
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 09-111 IO	INTEREST ONLY	891,699.87	32,295.87
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 09-12 LK	FANNIE MAE REMIC	2,009,120.81	55,562.34
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 09-24 LC	FANNIE MAE REMIC	1,807,108.59	56,744.31
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 09-42 SI IO	INTEREST ONLY	630,945.60	108,341.21
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 09-78 LI IO	INTEREST ONLY	359,213.34	-22,290.40
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 2002-W6 2A	REMIC OBS	154,318.23	11,433.27
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 2002-W8 A3	FANNIE MAE REMIC	799,655.22	40,694.22
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 2009-70 IN	INTEREST ONLY	2,114,835.90	-546,808.16
06/30/2010	FIXED INCOME	FNMA GTD REMIC P/T 97-89 E IO	INTEREST ONLY	241,479.47	7,288.99
06/30/2010	FIXED INCOME	FNMA GTD REMIC 1998-43 EA PO	PRINCIPAL ONLY	935,144.60	78,751.64
06/30/2010	FIXED INCOME	FORD CR AUTO OWNER 08 A A-3A	CARS	5,112,699.97	-47,697.75
06/30/2010	FIXED INCOME	FORD CR AUTO 07 B CL A-3A	OTHER	12,880,130.31	-158,121.43
06/30/2010	FIXED INCOME	FORD CR AUTO 08-B CL A-3A	CARDS	10,289,697.80	-31,749.66
06/30/2010	FIXED INCOME	FORD CR AUTO 08-C CL A-3B	CARS	727,170.24	680.99
06/30/2010	FIXED INCOME	FORD HLDGS INC GTD DEBS	INDUSTRIALS	4,724,160.00	-68,400.00
06/30/2010	FIXED INCOME	FORD MOTOR COMPANY TERM B	TERM LOANS	3,433,223.19	165,168.81

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FORD MOTOR CR CO NT	BANKS & FINANCE	20,105,601.85	760,053.20
06/30/2010	FIXED INCOME	FORD MOTOR CREDIT CO LLC	BANKS & FINANCE	2,757,187.35	41,652.00
06/30/2010	FIXED INCOME	FORD MOTOR CREDIT CO LLC	BANKS & FINANCE	13,175,927.83	350,511.70
06/30/2010	FIXED INCOME	FORD MOTOR CREDIT CO LLC	BANKS & FINANCE	4,868,648.40	276,916.16
06/30/2010	FIXED INCOME	FORD MOTOR CREDIT CO LLC	BANKS & FINANCE	3,389,720.81	1,530,115.60
06/30/2010	FIXED INCOME	FORD MTR CR CO LLC NT	BANKS & FINANCE	7,003,824.80	619,491.60
06/30/2010	FIXED INCOME	FORD MTR CR CO LLC NT	BANKS & FINANCE	4,041,414.00	67,314.00
06/30/2010	FIXED INCOME	FORD MTR CR CO NT	BANKS & FINANCE	10,194,756.09	907,462.90
06/30/2010	FIXED INCOME	FORDO 2009-B A4	CARS	10,716,500.00	171,890.62
06/30/2010	FIXED INCOME	FORDO 2009-D A3	CARS	3,565,947.97	47,975.88
06/30/2010	FIXED INCOME	FOREST OIL CORP	INDUSTRIALS	1,010,134.44	14,100.00
06/30/2010	FIXED INCOME	FOREST OIL CORP	INDUSTRIALS	6,944,089.78	-306,986.48
06/30/2010	FIXED INCOME	FOREST OIL CORP SR NT	INDUSTRIALS	1,586,204.44	-73,123.18
06/30/2010	FIXED INCOME	FORTRESS TECHNOLOGIES INC	US PREFERRED STOCK	0.00	-3,128,651.00
06/30/2010	FIXED INCOME	FORTRESS TECHNOLOGIES INC	US PREFERRED STOCK	0.00	-510,000.00
06/30/2010	FIXED INCOME	FORTRESS TECHNOLOGIES INC	US PREFERRED STOCK	10,871,303.93	4,154,044.93
06/30/2010	FIXED INCOME	FORTRESS TECHNOLOGIES INC	TERM LOANS	0.00	0.00
06/30/2010	FIXED INCOME	FORTRESS TECHNOLOGIES INC	BANKS & FINANCE	11,902,809.00	1,902,809.00
06/30/2010	FIXED INCOME	FORTUNE BRANDS INC NT	INDUSTRIALS	2,085,683.89	40,700.00
06/30/2010	FIXED INCOME	FOUNDATION PA COAL CO GTD SRNT	INDUSTRIALS	1,414,406.25	-22,148.44
06/30/2010	FIXED INCOME	FOUR TIMES SQ 06-4TS CL A 144A	COMMERCIAL MORTGAGES	3,180,421.67	27,513.75
06/30/2010	FIXED INCOME	FPL GROUP CAP INC GTD DEB	UTILITIES	2,639,893.24	195,917.60
06/30/2010	FIXED INCOME	FPL GROUP CAPITAL INC	UTILITIES	1,862,573.22	357,323.22
06/30/2010	FIXED INCOME	FRANCE TELECOM SA	YANKEE BONDS - CORPS	6,413,558.72	457,136.49
06/30/2010	FIXED INCOME	FRANCE TELECOM SA NT	YANKEE BONDS - CORPS	3,504,361.86	85,528.20
06/30/2010	FIXED INCOME	FRANCE TELECOM SA NT	YANKEE BONDS - CORPS	641,600.00	-93,528.60
06/30/2010	FIXED INCOME	FREDDIE MAC FXD PFD SHS	US PREFERRED STOCK	138,802.16	-9,519,550.13
06/30/2010	FIXED INCOME	FREEMPORT MCMORAN COPPER & GOLD	INDUSTRIALS	18,454,218.75	44,034.24
06/30/2010	FIXED INCOME	FREEMPORT MCMORAN COPPER & GOLD	INDUSTRIALS	521,609.38	36,812.50
06/30/2010	FIXED INCOME	FREESCALE SEMICONDUCTOR INC SR	INDUSTRIALS	67,706.00	0.00
06/30/2010	FIXED INCOME	FREESCALE SEMICONDUCTOR INC SR	INDUSTRIALS	47,976.05	0.00
06/30/2010	FIXED INCOME	FREESCALE 2/10 EXTENDED LIEN1	TERM LOANS	832,519.50	0.00
06/30/2010	FIXED INCOME	FRESENIUS MED CARE CAP TR	INDUSTRIALS	43,702.13	0.00
06/30/2010	FIXED INCOME	FRONTIER COMMUNICATIONS CORP	UTILITIES	2,470,437.50	-9,218.75
06/30/2010	FIXED INCOME	FRONTIER COMMUNICATIONS CORP	UTILITIES	5,581,507.50	844,289.42
06/30/2010	FIXED INCOME	FRONTIER COMMUNICATIONS CORP	UTILITIES	6,753,717.64	737,155.91
06/30/2010	FIXED INCOME	FRONTIER OIL CORP SR NT	INDUSTRIALS	2,656,071.11	87,418.50
06/30/2010	FIXED INCOME	FTI CONSULTING INC SR NT	BANKS & FINANCE	2,336,681.25	5,067.86
06/30/2010	FIXED INCOME	GATX CORP	INDUSTRIALS	3,149,706.03	115,674.36
06/30/2010	FIXED INCOME	GCCFC 2007-GG11 A4	COMMERCIAL MORTGAGES	14,434,956.63	407,716.94

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GCI INC	INDUSTRIALS	6,136,849.27	-77,661.90
06/30/2010	FIXED INCOME	GCI INC SR NT	INDUSTRIALS	3,955,765.42	403,493.75
06/30/2010	FIXED INCOME	GE CAP COML MTG CORP 01-1 A 2	COMMERCIAL MORTGAGES	13,156,006.69	-156,546.22
06/30/2010	FIXED INCOME	GE CAP COML MTG CORP 01-2 A 4	COMMERCIAL MORTGAGES	17,105,335.66	-245,679.24
06/30/2010	FIXED INCOME	GE CAP COML MTG 02 2 CL A3	COMMERCIAL MORTGAGES	635,121.10	4,430.09
06/30/2010	FIXED INCOME	GE CAP COML MTG 02 3 CL A2	COMMERCIAL MORTGAGES	5,500,930.36	193,156.03
06/30/2010	FIXED INCOME	GE CAPITAL TRUST I	INDUSTRIALS	352,695.42	31,031.25
06/30/2010	FIXED INCOME	GE COML MTG CORP 03 C1 CL A 4	COMMERCIAL MORTGAGES	631,711.47	23,090.94
06/30/2010	FIXED INCOME	GE COML MTG CORP 05-C1 A3	COMMERCIAL MORTGAGES	10,333,854.20	817,579.20
06/30/2010	FIXED INCOME	GE COML MTG CORP 05-C1 P/T A-5	COMMERCIAL MORTGAGES	13,930,700.52	703,333.94
06/30/2010	FIXED INCOME	GE COML MTG CORP 05-C3 CL A-4	COMMERCIAL MORTGAGES	35,234,948.00	-13,398.88
06/30/2010	FIXED INCOME	GE COML MTG CORP 05-C3 CL A2	COMMERCIAL MORTGAGES	3,705,690.37	73,373.65
06/30/2010	FIXED INCOME	GE COML MTG CORP 05-C3 CL A5	COMMERCIAL MORTGAGES	28,706,131.07	990,076.35
06/30/2010	FIXED INCOME	GE COML MTG CORP 2005-C4 CL A2	COMMERCIAL MORTGAGES	11,038,591.75	68,424.77
06/30/2010	FIXED INCOME	GE COML MTG 03-C2 A2	COMMERCIAL MORTGAGES	44,581.88	-626.50
06/30/2010	FIXED INCOME	GE GLOBAL INS HLDG CORP	INDUSTRIALS	3,359,806.80	-136,179.18
06/30/2010	FIXED INCOME	GEMNT 2009-2 A	CARDS	3,226,883.00	3,611.50
06/30/2010	FIXED INCOME	GEMNT 2010-3 A	CARDS	8,975,496.96	22,638.13
06/30/2010	FIXED INCOME	GEN ELEC CAP CORP MTN TR 00804	BANKS & FINANCE	5,754,504.17	-496,988.00
06/30/2010	FIXED INCOME	GENCORP INC SR SUB NT	INDUSTRIALS	1,753,957.64	-50,495.84
06/30/2010	FIXED INCOME	GENERAL DYNAMICS CORP	INDUSTRIALS	649,675.79	63,834.54
06/30/2010	FIXED INCOME	GENERAL DYNAMICS CORP GBL NT	INDUSTRIALS	697,863.46	51,174.13
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP	BANKS & FINANCE	2,405,557.72	143,563.66
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP	BANKS & FINANCE	1,041,233.69	59,143.56
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP	BANKS & FINANCE	8,533,499.55	130,801.49
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP	BANKS & FINANCE	3,175,882.16	149,743.83
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP	BANKS & FINANCE	30,882,512.00	650,387.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP #TR00753	BANKS & FINANCE	10,009,101.67	57,382.50
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MEDIUM	BANKS & FINANCE	459,715.06	11,602.50
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MEDIUM	BANKS & FINANCE	7,105,991.24	249,986.26
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MTN	BANKS & FINANCE	5,143,939.78	140,162.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN # TR00780	BANKS & FINANCE	18,342,956.13	38,336.60
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN # 00714	BANKS & FINANCE	24,102,043.20	1,228,640.60
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR 00528	BANKS & FINANCE	8,045,834.28	-284,185.96
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR 00575	BANKS & FINANCE	6,616,086.39	140,368.20
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR00685	BANKS & FINANCE	13,004,677.92	858,712.92
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR00725	BANKS & FINANCE	4,740,314.07	288,717.54
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR00742	BANKS & FINANCE	5,859,302.90	-374,325.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN TR 00246	BANKS & FINANCE	19,946,031.09	2,129,754.38
06/30/2010	FIXED INCOME	GENERAL ELEC CO NT	INDUSTRIALS	2,568,805.15	82,796.94

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GENERAL ELEC CO NT	INDUSTRIALS	9,159,561.15	230,689.65
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	1,409,413.66	-27,812.46
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	10,791,344.90	535,444.90
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	4,852,638.98	1,077,810.70
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	6,870,440.00	735,299.41
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	4,617,513.79	327,907.44
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	4,670,598.06	354,054.14
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	23,475,876.82	553,024.29
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	11,211,900.19	288,805.16
06/30/2010	FIXED INCOME	GENERAL MILLS INC	INDUSTRIALS	1,051,461.52	49,501.52
06/30/2010	FIXED INCOME	GENERAL MILLS INC	INDUSTRIALS	6,870,818.88	-73,535.03
06/30/2010	FIXED INCOME	GENERAL MLS INC NT	INDUSTRIALS	2,338,793.75	320,305.18
06/30/2010	FIXED INCOME	GENERAL MLS INC NT	INDUSTRIALS	185,330.98	22,053.47
06/30/2010	FIXED INCOME	GENERAL MTRS CORP NT	INDUSTRIALS	12.92	0.00
06/30/2010	FIXED INCOME	GENERAL MTRS CORP SR DEB	INDUSTRIALS	5,842,258.41	-10,055,796.75
06/30/2010	FIXED INCOME	GENERAL MTRS CORP SR NT	INDUSTRIALS	79,476.72	0.00
06/30/2010	FIXED INCOME	GENERAL MTRS DEBS	INDUSTRIALS	80.53	0.00
06/30/2010	FIXED INCOME	GENERAL NUTRITION CENTERS INC	TERM LOANS	540,892.17	0.00
06/30/2010	FIXED INCOME	GENERALITAT DE CATALUNYA DEB	SOVEREIGN DEBT	15,438,121.11	3,204,240.00
06/30/2010	FIXED INCOME	GENERIC FIXED INCOME SECURITY	TERM LOANS	7,791,795.72	0.00
06/30/2010	FIXED INCOME	GENERIC FIXED INCOME SECURITY	BANKS & FINANCE	4,323,499.92	0.00
06/30/2010	FIXED INCOME	GENTEK INC TLB	TERM LOANS	986,506.24	-9,900.04
06/30/2010	FIXED INCOME	GENWORTH FINANCIAL INC	BANKS & FINANCE	6,758,216.21	-29,825.00
06/30/2010	FIXED INCOME	GENWORTH GLOBAL FDG TR 00001	BANKS & FINANCE	4,732,471.57	10,070.58
06/30/2010	FIXED INCOME	GEO SUB CORP SR NT	INDUSTRIALS	2,789,722.92	13,585.02
06/30/2010	FIXED INCOME	GEORGIA PAC CORP BD	INDUSTRIALS	1,309,281.77	-4,668.75
06/30/2010	FIXED INCOME	GEORGIA PAC CORP DEB	INDUSTRIALS	427,222.92	62,350.00
06/30/2010	FIXED INCOME	GEORGIA PAC CORP DEB	BANKS & FINANCE	3,692,048.06	417,178.51
06/30/2010	FIXED INCOME	GEORGIA PAC CORP NT	INDUSTRIALS	1,626,283.61	163,687.50
06/30/2010	FIXED INCOME	GEORGIA PACIFIC CORP TERM B1	TERM LOANS	1,673.83	0.00
06/30/2010	FIXED INCOME	GEORGIA POWER COMPANY	UTILITIES	6,282,478.94	212,143.79
06/30/2010	FIXED INCOME	GEORGIA PWR CO SR NT	UTILITIES	563,679.63	64,046.43
06/30/2010	FIXED INCOME	GEORGIA PWR CO SR NT SER 2008B	UTILITIES	2,239,916.44	239,896.44
06/30/2010	FIXED INCOME	GEORGIA-PACIFIC CORP TL C	TERM LOANS	90,134.58	0.00
06/30/2010	FIXED INCOME	GLATFELTER P H CO SR NT	INDUSTRIALS	1,233,593.75	-28,750.00
06/30/2010	FIXED INCOME	GLAXOSMITHKLINE CAP INC GTD NT	INDUSTRIALS	8,901,254.20	1,120,163.19
06/30/2010	FIXED INCOME	GLAXOSMITHKLINE CAP INC GTD NT	INDUSTRIALS	11,519,146.67	199,407.23
06/30/2010	FIXED INCOME	GLAXOSMITHKLINE CAPITAL INC	BANKS & FINANCE	5,430,729.91	530,199.35
06/30/2010	FIXED INCOME	GLOBAL CASH	BANKS & FINANCE	1,404,955.00	24,227.61
06/30/2010	FIXED INCOME	GMAC COML MTG SEC INC 03-C2 A2	COMMERCIAL MORTGAGES	26,941,392.02	2,512,439.72

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GMAC COML MTG SECS 03-C3 4A	COMMERCIAL MORTGAGES	855,404.96	36,728.35
06/30/2010	FIXED INCOME	GMAC COML MTG SER 98-CL CL F	COMMERCIAL MORTGAGES	302,611.43	1,744.20
06/30/2010	FIXED INCOME	GMAC COMMERCIAL MORTGAGE C3 A2	COMMERCIAL MORTGAGES	435,966.13	-59,134.80
06/30/2010	FIXED INCOME	GMAC LLC	BANKS & FINANCE	52,146,791.25	912,868.85
06/30/2010	FIXED INCOME	GMAC MTN#17	INDUSTRIALS	40.60	0.00
06/30/2010	FIXED INCOME	GMACM HOME EQ LN TR 06-HE4 A1	HOME EQUITY	2,384,091.87	382,368.43
06/30/2010	FIXED INCOME	GMACM HOME EQTY 07 HE3 CL 1A1	HOME EQUITY	3,029,857.40	179,242.55
06/30/2010	FIXED INCOME	GMACM HOME EQTY 07 HE3 CL 2A1	HOME EQUITY	2,993,927.77	465,348.94
06/30/2010	FIXED INCOME	GMACM HOME EQUITY LN 06-HE1 A	HOME EQUITY	2,914,445.26	-465,365.51
06/30/2010	FIXED INCOME	GNMA POOL #0039032	GNMA	1.13	-0.10
06/30/2010	FIXED INCOME	GNMA POOL #0041841	GNMA	29.26	-3.32
06/30/2010	FIXED INCOME	GNMA POOL #0047428	GNMA	1,953.90	-204.18
06/30/2010	FIXED INCOME	GNMA POOL #0058142	GNMA	2,166.79	-78.29
06/30/2010	FIXED INCOME	GNMA POOL #0058923	GNMA	4,905.57	-230.46
06/30/2010	FIXED INCOME	GNMA POOL #0061095	GNMA	3,513.76	-153.74
06/30/2010	FIXED INCOME	GNMA POOL #0061490	GNMA	2,759.72	-168.04
06/30/2010	FIXED INCOME	GNMA POOL #0061647	GNMA	2,319.44	-71.84
06/30/2010	FIXED INCOME	GNMA POOL #0062808	GNMA	5,391.25	-62.78
06/30/2010	FIXED INCOME	GNMA POOL #0065169	GNMA	301.34	-11.07
06/30/2010	FIXED INCOME	GNMA POOL #0065804	GNMA	6,760.93	-34.44
06/30/2010	FIXED INCOME	GNMA POOL #0066507	GNMA	2,872.37	-119.93
06/30/2010	FIXED INCOME	GNMA POOL #0066789	GNMA	25,687.67	480.27
06/30/2010	FIXED INCOME	GNMA POOL #0107363	GNMA	558.04	6.87
06/30/2010	FIXED INCOME	GNMA POOL #0125279	GNMA	2,672.09	124.75
06/30/2010	FIXED INCOME	GNMA POOL #0130763	GNMA	14,760.26	178.20
06/30/2010	FIXED INCOME	GNMA POOL #0134666	GNMA	753.17	34.10
06/30/2010	FIXED INCOME	GNMA POOL #0135813	GNMA	70.52	2.94
06/30/2010	FIXED INCOME	GNMA POOL #0136026	GNMA	8,505.99	83.52
06/30/2010	FIXED INCOME	GNMA POOL #0137024	GNMA	32,610.30	1,166.28
06/30/2010	FIXED INCOME	GNMA POOL #0144243	GNMA	230.08	-0.64
06/30/2010	FIXED INCOME	GNMA POOL #0145374	GNMA	1,384.55	40.33
06/30/2010	FIXED INCOME	GNMA POOL #0145892	GNMA	1,085.77	98.09
06/30/2010	FIXED INCOME	GNMA POOL #0146303	GNMA	11,379.19	570.27
06/30/2010	FIXED INCOME	GNMA POOL #0146759	GNMA	6,142.58	511.91
06/30/2010	FIXED INCOME	GNMA POOL #0148627	GNMA	4,165.78	197.52
06/30/2010	FIXED INCOME	GNMA POOL #0151091	GNMA	1,473.51	55.30
06/30/2010	FIXED INCOME	GNMA POOL #0151106	GNMA	27,069.31	279.81
06/30/2010	FIXED INCOME	GNMA POOL #0151185	GNMA	994.11	64.83
06/30/2010	FIXED INCOME	GNMA POOL #0151492	GNMA	94.23	3.72
06/30/2010	FIXED INCOME	GNMA POOL #0151567	GNMA	11,610.20	1,225.80

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0154122	GNMA	6,668.64	308.13
06/30/2010	FIXED INCOME	GNMA POOL #0155348	GNMA	47,475.72	1,146.72
06/30/2010	FIXED INCOME	GNMA POOL #0156465	GNMA	2,170.10	49.82
06/30/2010	FIXED INCOME	GNMA POOL #0156469	GNMA	2,245.99	8.76
06/30/2010	FIXED INCOME	GNMA POOL #0156622	GNMA	93,197.15	5,720.68
06/30/2010	FIXED INCOME	GNMA POOL #0159565	GNMA	11,217.01	555.10
06/30/2010	FIXED INCOME	GNMA POOL #0161699	GNMA	324.01	20.90
06/30/2010	FIXED INCOME	GNMA POOL #0161945	GNMA	250.20	14.89
06/30/2010	FIXED INCOME	GNMA POOL #0162252	GNMA	27,876.07	2,723.08
06/30/2010	FIXED INCOME	GNMA POOL #0163229	GNMA	5,397.70	-158.71
06/30/2010	FIXED INCOME	GNMA POOL #0163622	GNMA	437.19	-3.11
06/30/2010	FIXED INCOME	GNMA POOL #0164508	GNMA	2,660.34	171.75
06/30/2010	FIXED INCOME	GNMA POOL #0165656	GNMA	5,003.88	342.44
06/30/2010	FIXED INCOME	GNMA POOL #0167461	GNMA	19,338.67	1,072.06
06/30/2010	FIXED INCOME	GNMA POOL #0169450	GNMA	11,703.25	663.56
06/30/2010	FIXED INCOME	GNMA POOL #0169633	GNMA	4,982.37	259.34
06/30/2010	FIXED INCOME	GNMA POOL #0171185	GNMA	11,163.66	618.86
06/30/2010	FIXED INCOME	GNMA POOL #0171196	GNMA	23,314.45	1,421.35
06/30/2010	FIXED INCOME	GNMA POOL #0173304	GNMA	78.40	4.80
06/30/2010	FIXED INCOME	GNMA POOL #0174288	GNMA	8,985.93	513.19
06/30/2010	FIXED INCOME	GNMA POOL #0176271	GNMA	4,449.99	304.55
06/30/2010	FIXED INCOME	GNMA POOL #0176840	GNMA	238.14	14.54
06/30/2010	FIXED INCOME	GNMA POOL #0178357	GNMA	8,669.97	-15.77
06/30/2010	FIXED INCOME	GNMA POOL #0178731	GNMA	60,418.51	4,548.81
06/30/2010	FIXED INCOME	GNMA POOL #0179164	GNMA	6,604.74	342.59
06/30/2010	FIXED INCOME	GNMA POOL #0180647	GNMA	9,114.18	473.46
06/30/2010	FIXED INCOME	GNMA POOL #0181115	GNMA	2,726.02	254.36
06/30/2010	FIXED INCOME	GNMA POOL #0181224	GNMA	2,471.35	172.23
06/30/2010	FIXED INCOME	GNMA POOL #0182636	GNMA	2,337.71	30.52
06/30/2010	FIXED INCOME	GNMA POOL #0183714	GNMA	9,330.34	705.75
06/30/2010	FIXED INCOME	GNMA POOL #0184658	GNMA	6,832.07	17.82
06/30/2010	FIXED INCOME	GNMA POOL #0185867	GNMA	12,382.88	620.44
06/30/2010	FIXED INCOME	GNMA POOL #0186343	GNMA	638.64	44.15
06/30/2010	FIXED INCOME	GNMA POOL #0186690	GNMA	19,600.40	1,290.63
06/30/2010	FIXED INCOME	GNMA POOL #0186965	GNMA	11,218.09	1,377.91
06/30/2010	FIXED INCOME	GNMA POOL #0188142	GNMA	6,468.80	534.70
06/30/2010	FIXED INCOME	GNMA POOL #0189595	GNMA	514.95	-21.11
06/30/2010	FIXED INCOME	GNMA POOL #0189892	GNMA	662.39	6.25
06/30/2010	FIXED INCOME	GNMA POOL #0190692	GNMA	5,652.78	520.90
06/30/2010	FIXED INCOME	GNMA POOL #0190824	GNMA	4,163.77	-31.19



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0191917	GNMA	12,333.16	1,758.67
06/30/2010	FIXED INCOME	GNMA POOL #0192560	GNMA	74,617.35	5,246.80
06/30/2010	FIXED INCOME	GNMA POOL #0193165	GNMA	7,334.07	349.18
06/30/2010	FIXED INCOME	GNMA POOL #0194064	GNMA	12,161.50	1,371.11
06/30/2010	FIXED INCOME	GNMA POOL #0194908	GNMA	33,702.31	1,839.76
06/30/2010	FIXED INCOME	GNMA POOL #0195348	GNMA	26,642.54	1,700.54
06/30/2010	FIXED INCOME	GNMA POOL #0196487	GNMA	4,040.41	168.57
06/30/2010	FIXED INCOME	GNMA POOL #0197418	GNMA	17,107.08	948.35
06/30/2010	FIXED INCOME	GNMA POOL #0197488	GNMA	41,286.20	1,513.19
06/30/2010	FIXED INCOME	GNMA POOL #0197493	GNMA	5,084.33	163.13
06/30/2010	FIXED INCOME	GNMA POOL #0198040	GNMA	19,255.96	574.77
06/30/2010	FIXED INCOME	GNMA POOL #0198621	GNMA	2,521.30	160.57
06/30/2010	FIXED INCOME	GNMA POOL #0198683	GNMA	21,311.97	2,247.94
06/30/2010	FIXED INCOME	GNMA POOL #0198852	GNMA	42,211.32	2,888.74
06/30/2010	FIXED INCOME	GNMA POOL #0199966	GNMA	7,535.20	819.84
06/30/2010	FIXED INCOME	GNMA POOL #0200178	GNMA	19,850.27	135.72
06/30/2010	FIXED INCOME	GNMA POOL #0202175	GNMA	4,670.35	316.00
06/30/2010	FIXED INCOME	GNMA POOL #0204226	GNMA	300.03	-12.30
06/30/2010	FIXED INCOME	GNMA POOL #0207307	GNMA	1,876.15	122.62
06/30/2010	FIXED INCOME	GNMA POOL #0207608	GNMA	293.84	16.78
06/30/2010	FIXED INCOME	GNMA POOL #0208548	GNMA	7,528.20	1,250.90
06/30/2010	FIXED INCOME	GNMA POOL #0211061	GNMA	4,896.42	209.57
06/30/2010	FIXED INCOME	GNMA POOL #0212169	GNMA	2,823.24	466.03
06/30/2010	FIXED INCOME	GNMA POOL #0216378	GNMA	8,100.74	833.15
06/30/2010	FIXED INCOME	GNMA POOL #0217831	GNMA	21,204.70	1,200.20
06/30/2010	FIXED INCOME	GNMA POOL #0222881	GNMA	541.49	15.42
06/30/2010	FIXED INCOME	GNMA POOL #0223243	GNMA	11,712.63	1,090.16
06/30/2010	FIXED INCOME	GNMA POOL #0226858	GNMA	267.22	1.21
06/30/2010	FIXED INCOME	GNMA POOL #0227074	GNMA	335.11	3.16
06/30/2010	FIXED INCOME	GNMA POOL #0227539	GNMA	194.36	4.59
06/30/2010	FIXED INCOME	GNMA POOL #0228689	GNMA	21,967.45	1,299.47
06/30/2010	FIXED INCOME	GNMA POOL #0230738	GNMA	6,649.17	665.82
06/30/2010	FIXED INCOME	GNMA POOL #0234042	GNMA	13,877.48	1,399.30
06/30/2010	FIXED INCOME	GNMA POOL #0234133	GNMA	3,658.63	246.96
06/30/2010	FIXED INCOME	GNMA POOL #0234433	GNMA	8,803.75	914.38
06/30/2010	FIXED INCOME	GNMA POOL #0237031	GNMA	23,250.31	2,434.17
06/30/2010	FIXED INCOME	GNMA POOL #0237080	GNMA	4,933.60	338.60
06/30/2010	FIXED INCOME	GNMA POOL #0237124	GNMA	463.86	-44.20
06/30/2010	FIXED INCOME	GNMA POOL #0245552	GNMA	4,494.89	320.76
06/30/2010	FIXED INCOME	GNMA POOL #0245944	GNMA	1,503.44	20.16

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0246295	GNMA	37,132.88	809.36
06/30/2010	FIXED INCOME	GNMA POOL #0248216	GNMA	2,793.76	249.78
06/30/2010	FIXED INCOME	GNMA POOL #0248338	GNMA	819.66	-0.26
06/30/2010	FIXED INCOME	GNMA POOL #0250017	GNMA	809.84	-33.42
06/30/2010	FIXED INCOME	GNMA POOL #0250098	GNMA	11,800.99	431.80
06/30/2010	FIXED INCOME	GNMA POOL #0252285	GNMA	4,519.98	160.20
06/30/2010	FIXED INCOME	GNMA POOL #0252370	GNMA	8,297.05	294.06
06/30/2010	FIXED INCOME	GNMA POOL #0252553	GNMA	12,975.73	1,353.78
06/30/2010	FIXED INCOME	GNMA POOL #0252587	GNMA	5,619.39	199.17
06/30/2010	FIXED INCOME	GNMA POOL #0252618	GNMA	5,029.05	518.38
06/30/2010	FIXED INCOME	GNMA POOL #0253428	GNMA	48,120.84	2,142.44
06/30/2010	FIXED INCOME	GNMA POOL #0254366	GNMA	3,608.57	434.04
06/30/2010	FIXED INCOME	GNMA POOL #0254563	GNMA	815.46	51.34
06/30/2010	FIXED INCOME	GNMA POOL #0256790	GNMA	36,058.02	5,654.52
06/30/2010	FIXED INCOME	GNMA POOL #0257072	GNMA	6,987.91	524.72
06/30/2010	FIXED INCOME	GNMA POOL #0257809	GNMA	94.15	6.77
06/30/2010	FIXED INCOME	GNMA POOL #0257862	GNMA	30,651.35	1,125.03
06/30/2010	FIXED INCOME	GNMA POOL #0259540	GNMA	4,501.19	530.80
06/30/2010	FIXED INCOME	GNMA POOL #0259963	GNMA	18,134.13	960.61
06/30/2010	FIXED INCOME	GNMA POOL #0260413	GNMA	18,923.23	633.24
06/30/2010	FIXED INCOME	GNMA POOL #0263281	GNMA	7,968.30	896.84
06/30/2010	FIXED INCOME	GNMA POOL #0264303	GNMA	12,662.53	1,417.88
06/30/2010	FIXED INCOME	GNMA POOL #0266170	GNMA	23,817.50	439.30
06/30/2010	FIXED INCOME	GNMA POOL #0266424	GNMA	1,745.86	75.74
06/30/2010	FIXED INCOME	GNMA POOL #0266666	GNMA	597.13	13.14
06/30/2010	FIXED INCOME	GNMA POOL #0270683	GNMA	9,138.74	486.45
06/30/2010	FIXED INCOME	GNMA POOL #0271046	GNMA	2,787.62	229.55
06/30/2010	FIXED INCOME	GNMA POOL #0273701	GNMA	11,099.31	594.69
06/30/2010	FIXED INCOME	GNMA POOL #0274305	GNMA	5,345.20	675.06
06/30/2010	FIXED INCOME	GNMA POOL #0277902	GNMA	56,286.98	4,705.41
06/30/2010	FIXED INCOME	GNMA POOL #0279173	GNMA	793.06	32.60
06/30/2010	FIXED INCOME	GNMA POOL #0279491	GNMA	6,269.76	739.38
06/30/2010	FIXED INCOME	GNMA POOL #0281646	GNMA	2,514.70	294.48
06/30/2010	FIXED INCOME	GNMA POOL #0285180	GNMA	4,695.74	377.24
06/30/2010	FIXED INCOME	GNMA POOL #0297655	GNMA	4,209.16	384.47
06/30/2010	FIXED INCOME	GNMA POOL #0301580	GNMA	893.08	81.56
06/30/2010	FIXED INCOME	GNMA POOL #0301622	GNMA	11,093.85	1,159.57
06/30/2010	FIXED INCOME	GNMA POOL #0306567	GNMA	10,742.09	1,008.10
06/30/2010	FIXED INCOME	GNMA POOL #0307489	GNMA	23,177.27	1,988.16
06/30/2010	FIXED INCOME	GNMA POOL #0309279	GNMA	6,745.52	792.70

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0310131	GNMA	12,617.60	969.06
06/30/2010	FIXED INCOME	GNMA POOL #0311514	GNMA	2,374.51	429.84
06/30/2010	FIXED INCOME	GNMA POOL #0311633	GNMA	3,682.12	335.31
06/30/2010	FIXED INCOME	GNMA POOL #0313122	GNMA	843.54	73.91
06/30/2010	FIXED INCOME	GNMA POOL #0315256	GNMA	10,436.47	953.30
06/30/2010	FIXED INCOME	GNMA POOL #0319085	GNMA	701.28	58.54
06/30/2010	FIXED INCOME	GNMA POOL #0320225	GNMA	5,384.42	491.82
06/30/2010	FIXED INCOME	GNMA POOL #0320231	GNMA	6,683.80	610.51
06/30/2010	FIXED INCOME	GNMA POOL #0320621	GNMA	21,651.49	2,251.78
06/30/2010	FIXED INCOME	GNMA POOL #0320794	GNMA	10,299.34	1,033.17
06/30/2010	FIXED INCOME	GNMA POOL #0322531	GNMA	33,077.69	3,415.74
06/30/2010	FIXED INCOME	GNMA POOL #0323336	GNMA	157.68	14.40
06/30/2010	FIXED INCOME	GNMA POOL #0323353	GNMA	5,411.01	567.42
06/30/2010	FIXED INCOME	GNMA POOL #0323366	GNMA	5,973.66	545.65
06/30/2010	FIXED INCOME	GNMA POOL #0323628	GNMA	908.34	69.95
06/30/2010	FIXED INCOME	GNMA POOL #0326410	GNMA	4,314.48	468.35
06/30/2010	FIXED INCOME	GNMA POOL #0326848	GNMA	21,889.29	1,670.53
06/30/2010	FIXED INCOME	GNMA POOL #0327350	GNMA	14,199.69	1,090.55
06/30/2010	FIXED INCOME	GNMA POOL #0328076	GNMA	13,392.95	264.73
06/30/2010	FIXED INCOME	GNMA POOL #0328384	GNMA	69,006.02	7,236.20
06/30/2010	FIXED INCOME	GNMA POOL #0328605	GNMA	20,189.67	1,534.12
06/30/2010	FIXED INCOME	GNMA POOL #0328628	GNMA	6,110.29	558.13
06/30/2010	FIXED INCOME	GNMA POOL #0328930	GNMA	16,083.13	1,484.19
06/30/2010	FIXED INCOME	GNMA POOL #0328935	GNMA	31,817.17	3,336.46
06/30/2010	FIXED INCOME	GNMA POOL #0329331	GNMA	897.11	94.41
06/30/2010	FIXED INCOME	GNMA POOL #0329720	GNMA	18,931.24	1,894.59
06/30/2010	FIXED INCOME	GNMA POOL #0329838	GNMA	14,500.21	1,324.48
06/30/2010	FIXED INCOME	GNMA POOL #0329897	GNMA	46,265.51	9,791.87
06/30/2010	FIXED INCOME	GNMA POOL #0330317	GNMA	38,028.17	8,048.50
06/30/2010	FIXED INCOME	GNMA POOL #0330428	GNMA	18,703.91	1,708.45
06/30/2010	FIXED INCOME	GNMA POOL #0331393	GNMA	25,701.90	2,711.87
06/30/2010	FIXED INCOME	GNMA POOL #0331473	GNMA	5,789.47	443.69
06/30/2010	FIXED INCOME	GNMA POOL #0331488	GNMA	18,019.59	1,645.92
06/30/2010	FIXED INCOME	GNMA POOL #0331827	GNMA	3,319.15	251.08
06/30/2010	FIXED INCOME	GNMA POOL #0332733	GNMA	5,615.04	428.51
06/30/2010	FIXED INCOME	GNMA POOL #0332772	GNMA	6,890.84	1,228.99
06/30/2010	FIXED INCOME	GNMA POOL #0334260	GNMA	1,883.71	199.05
06/30/2010	FIXED INCOME	GNMA POOL #0334356	GNMA	44,065.99	4,025.09
06/30/2010	FIXED INCOME	GNMA POOL #0334494	GNMA	31,743.02	2,406.57
06/30/2010	FIXED INCOME	GNMA POOL #0334979	GNMA	12,190.20	1,280.30

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0335008	GNMA	23,543.83	2,150.56
06/30/2010	FIXED INCOME	GNMA POOL #0335485	GNMA	30,417.10	2,311.22
06/30/2010	FIXED INCOME	GNMA POOL #0335956	GNMA	836.59	66.04
06/30/2010	FIXED INCOME	GNMA POOL #0337141	GNMA	14,246.69	1,503.29
06/30/2010	FIXED INCOME	GNMA POOL #0337233	GNMA	36,094.01	3,808.34
06/30/2010	FIXED INCOME	GNMA POOL #0337419	GNMA	2,001.41	196.52
06/30/2010	FIXED INCOME	GNMA POOL #0337619	GNMA	18,400.48	1,680.75
06/30/2010	FIXED INCOME	GNMA POOL #0337909	GNMA	40,964.65	3,741.78
06/30/2010	FIXED INCOME	GNMA POOL #0337960	GNMA	6,371.12	197.16
06/30/2010	FIXED INCOME	GNMA POOL #0338241	GNMA	102,592.48	10,035.50
06/30/2010	FIXED INCOME	GNMA POOL #0338250	GNMA	9,485.09	866.40
06/30/2010	FIXED INCOME	GNMA POOL #0338301	GNMA	15,183.09	1,386.85
06/30/2010	FIXED INCOME	GNMA POOL #0338302	GNMA	9,377.19	720.16
06/30/2010	FIXED INCOME	GNMA POOL #0338430	GNMA	22,359.95	1,713.70
06/30/2010	FIXED INCOME	GNMA POOL #0338433	GNMA	14,267.41	1,088.86
06/30/2010	FIXED INCOME	GNMA POOL #0338533	GNMA	267,691.35	25,737.86
06/30/2010	FIXED INCOME	GNMA POOL #0338602	GNMA	729.28	56.73
06/30/2010	FIXED INCOME	GNMA POOL #0339094	GNMA	5,700.84	437.82
06/30/2010	FIXED INCOME	GNMA POOL #0339499	GNMA	30,124.30	3,132.94
06/30/2010	FIXED INCOME	GNMA POOL #0339676	GNMA	776.70	70.94
06/30/2010	FIXED INCOME	GNMA POOL #0340090	GNMA	18,383.11	1,399.90
06/30/2010	FIXED INCOME	GNMA POOL #0340326	GNMA	3,048.70	288.91
06/30/2010	FIXED INCOME	GNMA POOL #0340908	GNMA	311.50	32.03
06/30/2010	FIXED INCOME	GNMA POOL #0340943	GNMA	4,503.57	442.25
06/30/2010	FIXED INCOME	GNMA POOL #0342312	GNMA	1,835.14	161.81
06/30/2010	FIXED INCOME	GNMA POOL #0342650	GNMA	6,312.19	651.82
06/30/2010	FIXED INCOME	GNMA POOL #0342654	GNMA	1,979.31	192.67
06/30/2010	FIXED INCOME	GNMA POOL #0342786	GNMA	686.28	62.68
06/30/2010	FIXED INCOME	GNMA POOL #0343128	GNMA	27,416.89	2,064.16
06/30/2010	FIXED INCOME	GNMA POOL #0345551	GNMA	14,237.70	2,119.22
06/30/2010	FIXED INCOME	GNMA POOL #0345896	GNMA	272,800.05	47,708.52
06/30/2010	FIXED INCOME	GNMA POOL #0345983	GNMA	115,407.38	20,182.96
06/30/2010	FIXED INCOME	GNMA POOL #0346516	GNMA	48,621.20	8,811.83
06/30/2010	FIXED INCOME	GNMA POOL #0347702	GNMA	102,625.43	17,947.61
06/30/2010	FIXED INCOME	GNMA POOL #0349691	GNMA	2,380.37	233.68
06/30/2010	FIXED INCOME	GNMA POOL #0351410	GNMA	385,194.51	45,205.45
06/30/2010	FIXED INCOME	GNMA POOL #0353454	GNMA	238.06	20.73
06/30/2010	FIXED INCOME	GNMA POOL #0355878	GNMA	5,769.24	568.87
06/30/2010	FIXED INCOME	GNMA POOL #0357338	GNMA	4,942.93	485.38
06/30/2010	FIXED INCOME	GNMA POOL #0358434	GNMA	77,971.88	16,502.39

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0360410	GNMA	51,507.16	10,901.28
06/30/2010	FIXED INCOME	GNMA POOL #0361347	GNMA	4,902.59	464.59
06/30/2010	FIXED INCOME	GNMA POOL #0361382	GNMA	32,574.71	2,936.21
06/30/2010	FIXED INCOME	GNMA POOL #0361439	GNMA	722.73	62.56
06/30/2010	FIXED INCOME	GNMA POOL #0362138	GNMA	48,400.65	10,243.79
06/30/2010	FIXED INCOME	GNMA POOL #0362607	GNMA	38,334.06	1,589.21
06/30/2010	FIXED INCOME	GNMA POOL #0364823	GNMA	1,940.14	282.49
06/30/2010	FIXED INCOME	GNMA POOL #0365967	GNMA	18,846.03	2,598.00
06/30/2010	FIXED INCOME	GNMA POOL #0367672	GNMA	15,557.93	1,527.71
06/30/2010	FIXED INCOME	GNMA POOL #0367943	GNMA	12,767.36	1,886.11
06/30/2010	FIXED INCOME	GNMA POOL #0367962	GNMA	5,811.50	851.24
06/30/2010	FIXED INCOME	GNMA POOL #0368741	GNMA	44,322.44	9,380.67
06/30/2010	FIXED INCOME	GNMA POOL #0370427	GNMA	13,172.78	2,787.97
06/30/2010	FIXED INCOME	GNMA POOL #0370431	GNMA	6,937.57	681.27
06/30/2010	FIXED INCOME	GNMA POOL #0370556	GNMA	97,350.55	20,603.84
06/30/2010	FIXED INCOME	GNMA POOL #0371169	GNMA	328.65	32.44
06/30/2010	FIXED INCOME	GNMA POOL #0371222	GNMA	566.12	55.33
06/30/2010	FIXED INCOME	GNMA POOL #0372055	GNMA	22,896.44	2,175.00
06/30/2010	FIXED INCOME	GNMA POOL #0372812	GNMA	167,705.24	5,361.77
06/30/2010	FIXED INCOME	GNMA POOL #0373664	GNMA	1,896.44	182.85
06/30/2010	FIXED INCOME	GNMA POOL #0376350	GNMA	3,547.29	348.33
06/30/2010	FIXED INCOME	GNMA POOL #0376407	GNMA	12,239.84	1,149.01
06/30/2010	FIXED INCOME	GNMA POOL #0377632	GNMA	195,233.27	9,632.30
06/30/2010	FIXED INCOME	GNMA POOL #0380819	GNMA	1,918.65	176.90
06/30/2010	FIXED INCOME	GNMA POOL #0382047	GNMA	1,241.30	221.38
06/30/2010	FIXED INCOME	GNMA POOL #0382552	GNMA	6,436.73	574.86
06/30/2010	FIXED INCOME	GNMA POOL #0383549	GNMA	36,888.50	5,563.67
06/30/2010	FIXED INCOME	GNMA POOL #0386088	GNMA	3,245.60	153.90
06/30/2010	FIXED INCOME	GNMA POOL #0387009	GNMA	99,007.20	4,023.83
06/30/2010	FIXED INCOME	GNMA POOL #0387020	GNMA	1,977.28	189.41
06/30/2010	FIXED INCOME	GNMA POOL #0387101	GNMA	153,141.68	5,861.80
06/30/2010	FIXED INCOME	GNMA POOL #0393873	GNMA	8,613.23	1,536.21
06/30/2010	FIXED INCOME	GNMA POOL #0398874	GNMA	12,876.58	1,202.41
06/30/2010	FIXED INCOME	GNMA POOL #0399061	GNMA	24,882.69	3,674.09
06/30/2010	FIXED INCOME	GNMA POOL #0400279	GNMA	12,539.77	1,126.54
06/30/2010	FIXED INCOME	GNMA POOL #0401296	GNMA	174,623.89	17,324.94
06/30/2010	FIXED INCOME	GNMA POOL #0403391	GNMA	170,408.73	11,332.24
06/30/2010	FIXED INCOME	GNMA POOL #0403456	GNMA	546,577.99	34,311.78
06/30/2010	FIXED INCOME	GNMA POOL #0405557	GNMA	59,596.34	2,406.75
06/30/2010	FIXED INCOME	GNMA POOL #0407884	GNMA	63,867.56	2,612.55

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0408386	GNMA	7,544.27	280.49
06/30/2010	FIXED INCOME	GNMA POOL #0409506	GNMA	374,487.80	14,182.08
06/30/2010	FIXED INCOME	GNMA POOL #0410117	GNMA	51,873.63	2,103.71
06/30/2010	FIXED INCOME	GNMA POOL #0410372	GNMA	284.80	21.56
06/30/2010	FIXED INCOME	GNMA POOL #0410895	GNMA	49,491.61	4,990.50
06/30/2010	FIXED INCOME	GNMA POOL #0411073	GNMA	210,878.30	10,428.16
06/30/2010	FIXED INCOME	GNMA POOL #0411494	GNMA	508,713.49	24,966.90
06/30/2010	FIXED INCOME	GNMA POOL #0411795	GNMA	45,595.63	4,564.82
06/30/2010	FIXED INCOME	GNMA POOL #0411815	GNMA	1,624.19	63.28
06/30/2010	FIXED INCOME	GNMA POOL #0411830	GNMA	96,766.22	9,657.35
06/30/2010	FIXED INCOME	GNMA POOL #0412302	GNMA	143,819.70	14,341.65
06/30/2010	FIXED INCOME	GNMA POOL #0412531	GNMA	186,732.65	7,201.18
06/30/2010	FIXED INCOME	GNMA POOL #0413056	GNMA	847.17	81.94
06/30/2010	FIXED INCOME	GNMA POOL #0415380	GNMA	12,002.02	1,478.53
06/30/2010	FIXED INCOME	GNMA POOL #0417226	GNMA	97,032.02	3,896.67
06/30/2010	FIXED INCOME	GNMA POOL #0417342	GNMA	127,222.07	5,278.23
06/30/2010	FIXED INCOME	GNMA POOL #0417368	GNMA	981.86	89.65
06/30/2010	FIXED INCOME	GNMA POOL #0418917	GNMA	13,116.05	1,313.09
06/30/2010	FIXED INCOME	GNMA POOL #0420651	GNMA	54,934.88	2,147.60
06/30/2010	FIXED INCOME	GNMA POOL #0421156	GNMA	1,206.11	116.66
06/30/2010	FIXED INCOME	GNMA POOL #0422026	GNMA	1,654.82	161.01
06/30/2010	FIXED INCOME	GNMA POOL #0422125	GNMA	266,093.64	26,423.05
06/30/2010	FIXED INCOME	GNMA POOL #0422461	GNMA	729.72	71.39
06/30/2010	FIXED INCOME	GNMA POOL #0423079	GNMA	6,276.83	626.93
06/30/2010	FIXED INCOME	GNMA POOL #0423414	GNMA	89,054.51	3,551.49
06/30/2010	FIXED INCOME	GNMA POOL #0423799	GNMA	23,216.69	2,340.97
06/30/2010	FIXED INCOME	GNMA POOL #0423825	GNMA	7,325.26	280.39
06/30/2010	FIXED INCOME	GNMA POOL #0423836	GNMA	925.59	89.24
06/30/2010	FIXED INCOME	GNMA POOL #0423944	GNMA	45,539.21	4,452.40
06/30/2010	FIXED INCOME	GNMA POOL #0423999	GNMA	64,640.81	2,628.22
06/30/2010	FIXED INCOME	GNMA POOL #0424441	GNMA	336.67	33.77
06/30/2010	FIXED INCOME	GNMA POOL #0425449	GNMA	995.51	96.65
06/30/2010	FIXED INCOME	GNMA POOL #0429854	GNMA	503.32	43.85
06/30/2010	FIXED INCOME	GNMA POOL #0431674	GNMA	4,239.64	464.51
06/30/2010	FIXED INCOME	GNMA POOL #0431797	GNMA	331.68	39.93
06/30/2010	FIXED INCOME	GNMA POOL #0432743	GNMA	7,415.54	721.96
06/30/2010	FIXED INCOME	GNMA POOL #0433261	GNMA	12,430.29	485.35
06/30/2010	FIXED INCOME	GNMA POOL #0435288	GNMA	1,144.33	112.12
06/30/2010	FIXED INCOME	GNMA POOL #0438921	GNMA	775.06	76.09
06/30/2010	FIXED INCOME	GNMA POOL #0439083	GNMA	1,794,055.17	70,248.56

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0439149	GNMA	1,794.14	156.33
06/30/2010	FIXED INCOME	GNMA POOL #0442128	GNMA	3,339.39	127.82
06/30/2010	FIXED INCOME	GNMA POOL #0443913	GNMA	7,487.59	329.00
06/30/2010	FIXED INCOME	GNMA POOL #0443940	GNMA	6,285.45	258.39
06/30/2010	FIXED INCOME	GNMA POOL #0445771	GNMA	11,965.05	514.11
06/30/2010	FIXED INCOME	GNMA POOL #0446733	GNMA	615.98	59.23
06/30/2010	FIXED INCOME	GNMA POOL #0447378	GNMA	5,267.96	528.60
06/30/2010	FIXED INCOME	GNMA POOL #0447735	GNMA	66,583.37	6,594.15
06/30/2010	FIXED INCOME	GNMA POOL #0447789	GNMA	3,435.19	342.83
06/30/2010	FIXED INCOME	GNMA POOL #0447790	GNMA	30,032.26	2,923.98
06/30/2010	FIXED INCOME	GNMA POOL #0448805	GNMA	9,202.75	384.21
06/30/2010	FIXED INCOME	GNMA POOL #0448865	GNMA	456.98	55.41
06/30/2010	FIXED INCOME	GNMA POOL #0449189	GNMA	28,070.12	3,391.55
06/30/2010	FIXED INCOME	GNMA POOL #0449499	GNMA	101,292.87	9,389.84
06/30/2010	FIXED INCOME	GNMA POOL #0450069	GNMA	49,856.07	6,053.82
06/30/2010	FIXED INCOME	GNMA POOL #0450883	GNMA	9,810.97	419.69
06/30/2010	FIXED INCOME	GNMA POOL #0450944	GNMA	2,438.59	212.48
06/30/2010	FIXED INCOME	GNMA POOL #0451439	GNMA	560,860.72	25,492.84
06/30/2010	FIXED INCOME	GNMA POOL #0451507	GNMA	10,623.25	455.48
06/30/2010	FIXED INCOME	GNMA POOL #0453272	GNMA	3,028.04	301.11
06/30/2010	FIXED INCOME	GNMA POOL #0453452	GNMA	37,282.48	5,396.01
06/30/2010	FIXED INCOME	GNMA POOL #0453921	GNMA	3,454.15	346.58
06/30/2010	FIXED INCOME	GNMA POOL #0455518	GNMA	3,205.25	317.70
06/30/2010	FIXED INCOME	GNMA POOL #0457165	GNMA	13,326.55	1,551.21
06/30/2010	FIXED INCOME	GNMA POOL #0457786	GNMA	16,896.27	2,494.84
06/30/2010	FIXED INCOME	GNMA POOL #0457979	GNMA	31,820.32	4,471.96
06/30/2010	FIXED INCOME	GNMA POOL #0458726	GNMA	26,212.15	2,444.36
06/30/2010	FIXED INCOME	GNMA POOL #0458810	GNMA	1,480.82	67.39
06/30/2010	FIXED INCOME	GNMA POOL #0458897	GNMA	2,387.48	359.22
06/30/2010	FIXED INCOME	GNMA POOL #0459212	GNMA	54,605.39	7,674.12
06/30/2010	FIXED INCOME	GNMA POOL #0459964	GNMA	465.44	46.01
06/30/2010	FIXED INCOME	GNMA POOL #0462259	GNMA	64,801.92	9,750.33
06/30/2010	FIXED INCOME	GNMA POOL #0462384	GNMA	87,165.39	8,128.49
06/30/2010	FIXED INCOME	GNMA POOL #0462422	GNMA	24,428.11	2,128.48
06/30/2010	FIXED INCOME	GNMA POOL #0462423	GNMA	10,626.75	462.36
06/30/2010	FIXED INCOME	GNMA POOL #0464765	GNMA	88,134.00	4,292.24
06/30/2010	FIXED INCOME	GNMA POOL #0465247	GNMA	8,750.10	1,292.02
06/30/2010	FIXED INCOME	GNMA POOL #0465934	GNMA	150,679.83	7,334.20
06/30/2010	FIXED INCOME	GNMA POOL #0467056	GNMA	24,138.32	3,631.94
06/30/2010	FIXED INCOME	GNMA POOL #0467091	GNMA	11,448.77	632.41

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0469899	GNMA	9,430.54	1,392.48
06/30/2010	FIXED INCOME	GNMA POOL #0469934	GNMA	37,377.53	4,350.74
06/30/2010	FIXED INCOME	GNMA POOL #0469984	GNMA	35,364.16	5,545.72
06/30/2010	FIXED INCOME	GNMA POOL #0470477	GNMA	39,731.35	5,583.78
06/30/2010	FIXED INCOME	GNMA POOL #0470485	GNMA	11,702.53	1,727.96
06/30/2010	FIXED INCOME	GNMA POOL #0470622	GNMA	24,967.46	3,686.57
06/30/2010	FIXED INCOME	GNMA POOL #0471756	GNMA	98,738.83	12,691.63
06/30/2010	FIXED INCOME	GNMA POOL #0472270	GNMA	55,044.11	2,680.46
06/30/2010	FIXED INCOME	GNMA POOL #0473037	GNMA	1,319.36	163.33
06/30/2010	FIXED INCOME	GNMA POOL #0476881	GNMA	325.53	31.27
06/30/2010	FIXED INCOME	GNMA POOL #0476948	GNMA	27,935.32	1,289.43
06/30/2010	FIXED INCOME	GNMA POOL #0479229	GNMA	1,429.41	177.50
06/30/2010	FIXED INCOME	GNMA POOL #0480092	GNMA	172,253.31	25,917.91
06/30/2010	FIXED INCOME	GNMA POOL #0480501	GNMA	75,623.67	11,378.64
06/30/2010	FIXED INCOME	GNMA POOL #0482825	GNMA	1,936.78	291.42
06/30/2010	FIXED INCOME	GNMA POOL #0483639	GNMA	126,902.64	16,311.71
06/30/2010	FIXED INCOME	GNMA POOL #0484304	GNMA	4,457.30	670.67
06/30/2010	FIXED INCOME	GNMA POOL #0485401	GNMA	19,274.53	939.08
06/30/2010	FIXED INCOME	GNMA POOL #0486201	GNMA	1,310.46	62.29
06/30/2010	FIXED INCOME	GNMA POOL #0486791	GNMA	25,968.98	3,758.56
06/30/2010	FIXED INCOME	GNMA POOL #0486802	GNMA	12,427.72	1,798.70
06/30/2010	FIXED INCOME	GNMA POOL #0486933	GNMA	179,398.86	26,990.58
06/30/2010	FIXED INCOME	GNMA POOL #0486964	GNMA	30,423.99	4,492.29
06/30/2010	FIXED INCOME	GNMA POOL #0487058	GNMA	7,627.08	1,126.15
06/30/2010	FIXED INCOME	GNMA POOL #0487110	GNMA	9,406.72	1,388.96
06/30/2010	FIXED INCOME	GNMA POOL #0487625	GNMA	3,538.41	497.29
06/30/2010	FIXED INCOME	GNMA POOL #0487646	GNMA	4,983.25	580.04
06/30/2010	FIXED INCOME	GNMA POOL #0490607	GNMA	9,578.33	1,441.20
06/30/2010	FIXED INCOME	GNMA POOL #0491592	GNMA	3,423.35	178.06
06/30/2010	FIXED INCOME	GNMA POOL #0492816	GNMA	1,069.58	160.94
06/30/2010	FIXED INCOME	GNMA POOL #0493015	GNMA	6,703.07	1,015.29
06/30/2010	FIXED INCOME	GNMA POOL #0493017	GNMA	47,311.05	6,847.48
06/30/2010	FIXED INCOME	GNMA POOL #0493666	GNMA	36,270.42	5,457.38
06/30/2010	FIXED INCOME	GNMA POOL #0493719	GNMA	1,950.99	288.07
06/30/2010	FIXED INCOME	GNMA POOL #0493753	GNMA	25,250.26	1,168.94
06/30/2010	FIXED INCOME	GNMA POOL #0493861	GNMA	2,506.72	370.14
06/30/2010	FIXED INCOME	GNMA POOL #0494269	GNMA	6,757.82	997.84
06/30/2010	FIXED INCOME	GNMA POOL #0494919	GNMA	35,189.90	5,294.82
06/30/2010	FIXED INCOME	GNMA POOL #0495490	GNMA	78,615.18	9,332.50
06/30/2010	FIXED INCOME	GNMA POOL #0495503	GNMA	22,886.50	3,379.34



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0495679	GNMA	12,427.65	1,446.58
06/30/2010	FIXED INCOME	GNMA POOL #0495928	GNMA	8,576.62	334.61
06/30/2010	FIXED INCOME	GNMA POOL #0496149	GNMA	2,264.80	378.55
06/30/2010	FIXED INCOME	GNMA POOL #0496160	GNMA	3,429.33	515.93
06/30/2010	FIXED INCOME	GNMA POOL #0496696	GNMA	96,688.56	14,548.17
06/30/2010	FIXED INCOME	GNMA POOL #0496743	GNMA	39,779.12	5,985.31
06/30/2010	FIXED INCOME	GNMA POOL #0497573	GNMA	85,619.54	12,881.44
06/30/2010	FIXED INCOME	GNMA POOL #0498357	GNMA	983.14	-28.31
06/30/2010	FIXED INCOME	GNMA POOL #0499359	GNMA	12,694.10	1,832.78
06/30/2010	FIXED INCOME	GNMA POOL #0499371	GNMA	18,030.51	2,142.64
06/30/2010	FIXED INCOME	GNMA POOL #0499427	GNMA	17,462.94	783.54
06/30/2010	FIXED INCOME	GNMA POOL #0499491	GNMA	4,560.54	673.43
06/30/2010	FIXED INCOME	GNMA POOL #0500197	GNMA	1,444.10	75.59
06/30/2010	FIXED INCOME	GNMA POOL #0500279	GNMA	1,470.22	76.00
06/30/2010	FIXED INCOME	GNMA POOL #0500913	GNMA	9,568.92	1,412.90
06/30/2010	FIXED INCOME	GNMA POOL #0500927	GNMA	11,574.81	1,709.09
06/30/2010	FIXED INCOME	GNMA POOL #0501579	GNMA	20,756.91	2,917.12
06/30/2010	FIXED INCOME	GNMA POOL #0503796	GNMA	70,190.91	10,560.24
06/30/2010	FIXED INCOME	GNMA POOL #0505134	GNMA	11,688.52	1,360.57
06/30/2010	FIXED INCOME	GNMA POOL #0505634	GNMA	2,672.24	394.58
06/30/2010	FIXED INCOME	GNMA POOL #0506241	GNMA	10,667.85	513.91
06/30/2010	FIXED INCOME	GNMA POOL #0506546	GNMA	19,366.68	2,859.62
06/30/2010	FIXED INCOME	GNMA POOL #0508263	GNMA	5,080.01	750.09
06/30/2010	FIXED INCOME	GNMA POOL #0508306	GNMA	3,481.29	429.66
06/30/2010	FIXED INCOME	GNMA POOL #0508820	GNMA	27,634.36	3,216.62
06/30/2010	FIXED INCOME	GNMA POOL #0508831	GNMA	11,528.08	1,341.85
06/30/2010	FIXED INCOME	GNMA POOL #0508868	GNMA	24,917.06	2,900.31
06/30/2010	FIXED INCOME	GNMA POOL #0509477	GNMA	11,858.83	1,471.27
06/30/2010	FIXED INCOME	GNMA POOL #0510306	GNMA	98,707.04	14,850.45
06/30/2010	FIXED INCOME	GNMA POOL #0510706	GNMA	3,655.82	166.46
06/30/2010	FIXED INCOME	GNMA POOL #0511161	GNMA	857.98	44.56
06/30/2010	FIXED INCOME	GNMA POOL #0511829	GNMA	453.69	21.98
06/30/2010	FIXED INCOME	GNMA POOL #0512346	GNMA	14,493.51	2,020.86
06/30/2010	FIXED INCOME	GNMA POOL #0514800	GNMA	24,755.54	3,079.18
06/30/2010	FIXED INCOME	GNMA POOL #0515291	GNMA	15,990.55	2,034.07
06/30/2010	FIXED INCOME	GNMA POOL #0516378	GNMA	19,683.62	2,291.17
06/30/2010	FIXED INCOME	GNMA POOL #0516465	GNMA	9,572.68	1,177.65
06/30/2010	FIXED INCOME	GNMA POOL #0517302	GNMA	15,846.48	1,844.54
06/30/2010	FIXED INCOME	GNMA POOL #0517385	GNMA	16,791.76	750.48
06/30/2010	FIXED INCOME	GNMA POOL #0518491	GNMA	11,621.31	514.08

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0520110	GNMA	8,320.30	394.61
06/30/2010	FIXED INCOME	GNMA POOL #0520542	GNMA	590.49	26.87
06/30/2010	FIXED INCOME	GNMA POOL #0520616	GNMA	1,224.06	58.35
06/30/2010	FIXED INCOME	GNMA POOL #0520826	GNMA	8,783,183.72	685,005.68
06/30/2010	FIXED INCOME	GNMA POOL #0521314	GNMA	159,891.06	13,403.23
06/30/2010	FIXED INCOME	GNMA POOL #0521321	GNMA	35,799.09	2,945.55
06/30/2010	FIXED INCOME	GNMA POOL #0521481	GNMA	12,436.25	1,539.59
06/30/2010	FIXED INCOME	GNMA POOL #0521775	GNMA	930.68	43.52
06/30/2010	FIXED INCOME	GNMA POOL #0521785	GNMA	4,547.93	578.52
06/30/2010	FIXED INCOME	GNMA POOL #0524698	GNMA	284,959.03	14,205.13
06/30/2010	FIXED INCOME	GNMA POOL #0524780	GNMA	77,772.29	3,876.92
06/30/2010	FIXED INCOME	GNMA POOL #0525558	GNMA	7,778.98	963.05
06/30/2010	FIXED INCOME	GNMA POOL #0525593	GNMA	6,097.63	755.26
06/30/2010	FIXED INCOME	GNMA POOL #0526089	GNMA	7,536.06	993.13
06/30/2010	FIXED INCOME	GNMA POOL #0529742	GNMA	454.26	22.05
06/30/2010	FIXED INCOME	GNMA POOL #0530072	GNMA	80,244.98	4,325.88
06/30/2010	FIXED INCOME	GNMA POOL #0530274	GNMA	30,201.17	1,751.30
06/30/2010	FIXED INCOME	GNMA POOL #0530480	GNMA	2,104.56	106.17
06/30/2010	FIXED INCOME	GNMA POOL #0531066	GNMA	27,093.75	1,700.81
06/30/2010	FIXED INCOME	GNMA POOL #0532093	GNMA	3,370.84	161.48
06/30/2010	FIXED INCOME	GNMA POOL #0533591	GNMA	90,476.21	4,417.81
06/30/2010	FIXED INCOME	GNMA POOL #0533950	GNMA	196,644.25	11,258.79
06/30/2010	FIXED INCOME	GNMA POOL #0535376	GNMA	19,239.22	2,317.32
06/30/2010	FIXED INCOME	GNMA POOL #0539295	GNMA	2,986.82	368.89
06/30/2010	FIXED INCOME	GNMA POOL #0541446	GNMA	65,993.24	3,755.59
06/30/2010	FIXED INCOME	GNMA POOL #0543806	GNMA	146,220.59	7,235.80
06/30/2010	FIXED INCOME	GNMA POOL #0544201	GNMA	207,789.43	14,601.30
06/30/2010	FIXED INCOME	GNMA POOL #0544205	GNMA	1,339,271.62	96,261.90
06/30/2010	FIXED INCOME	GNMA POOL #0544967	GNMA	89,149.54	4,410.08
06/30/2010	FIXED INCOME	GNMA POOL #0550153	GNMA	95,931.66	4,877.36
06/30/2010	FIXED INCOME	GNMA POOL #0550577	GNMA	101,039.91	7,028.02
06/30/2010	FIXED INCOME	GNMA POOL #0550613	GNMA	103,122.18	8,644.47
06/30/2010	FIXED INCOME	GNMA POOL #0550680	GNMA	165,547.26	11,608.83
06/30/2010	FIXED INCOME	GNMA POOL #0550685	GNMA	297,657.60	24,951.78
06/30/2010	FIXED INCOME	GNMA POOL #0550763	GNMA	398,422.69	40,833.09
06/30/2010	FIXED INCOME	GNMA POOL #0550887	GNMA	579,090.49	59,349.16
06/30/2010	FIXED INCOME	GNMA POOL #0551862	GNMA	36,207.28	2,517.46
06/30/2010	FIXED INCOME	GNMA POOL #0552579	GNMA	14,615.10	740.67
06/30/2010	FIXED INCOME	GNMA POOL #0552624	GNMA	1,802.68	120.21
06/30/2010	FIXED INCOME	GNMA POOL #0552666	GNMA	4.24	0.25

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0552667	GNMA	179,283.14	9,224.02
06/30/2010	FIXED INCOME	GNMA POOL #0552770	GNMA	74,935.51	3,954.09
06/30/2010	FIXED INCOME	GNMA POOL #0553049	GNMA	400,169.93	17,554.02
06/30/2010	FIXED INCOME	GNMA POOL #0553166	GNMA	111,074.14	7,721.88
06/30/2010	FIXED INCOME	GNMA POOL #0553248	GNMA	438,229.88	30,465.79
06/30/2010	FIXED INCOME	GNMA POOL #0553367	GNMA	24,736.87	1,719.71
06/30/2010	FIXED INCOME	GNMA POOL #0559721	GNMA	10,538.43	625.85
06/30/2010	FIXED INCOME	GNMA POOL #0562290	GNMA	371,945.56	24,419.74
06/30/2010	FIXED INCOME	GNMA POOL #0563689	GNMA	2,016,703.59	112,024.05
06/30/2010	FIXED INCOME	GNMA POOL #0572060	GNMA	34,349.16	2,156.27
06/30/2010	FIXED INCOME	GNMA POOL #0574548	GNMA	9,292.86	775.88
06/30/2010	FIXED INCOME	GNMA POOL #0575497	GNMA	203,837.26	12,227.33
06/30/2010	FIXED INCOME	GNMA POOL #0575792	GNMA	7,705.11	643.30
06/30/2010	FIXED INCOME	GNMA POOL #0576236	GNMA	130,761.03	6,887.73
06/30/2010	FIXED INCOME	GNMA POOL #0577470	GNMA	1,153,972.75	64,100.99
06/30/2010	FIXED INCOME	GNMA POOL #0579138	GNMA	235,636.86	13,993.76
06/30/2010	FIXED INCOME	GNMA POOL #0579702	GNMA	268,505.34	18,421.13
06/30/2010	FIXED INCOME	GNMA POOL #0579864	GNMA	37,597.55	1,916.17
06/30/2010	FIXED INCOME	GNMA POOL #0580981	GNMA	146,583.61	7,296.11
06/30/2010	FIXED INCOME	GNMA POOL #0582408	GNMA	2,502.89	170.99
06/30/2010	FIXED INCOME	GNMA POOL #0582752	GNMA	32,945.82	2,290.39
06/30/2010	FIXED INCOME	GNMA POOL #0583665	GNMA	37,568.54	2,358.39
06/30/2010	FIXED INCOME	GNMA POOL #0583678	GNMA	736,122.07	47,647.65
06/30/2010	FIXED INCOME	GNMA POOL #0587073	GNMA	8,457.51	494.39
06/30/2010	FIXED INCOME	GNMA POOL #0587164	GNMA	848,504.42	51,755.08
06/30/2010	FIXED INCOME	GNMA POOL #0587168	GNMA	666,468.42	40,651.67
06/30/2010	FIXED INCOME	GNMA POOL #0587177	GNMA	23,057.97	1,168.54
06/30/2010	FIXED INCOME	GNMA POOL #0587382	GNMA	8,509.14	723.06
06/30/2010	FIXED INCOME	GNMA POOL #0589467	GNMA	1,172,493.63	120,165.21
06/30/2010	FIXED INCOME	GNMA POOL #0589540	GNMA	1,015,666.09	56,418.29
06/30/2010	FIXED INCOME	GNMA POOL #0590310	GNMA	207,548.23	12,659.55
06/30/2010	FIXED INCOME	GNMA POOL #0590364	GNMA	374,013.32	22,813.21
06/30/2010	FIXED INCOME	GNMA POOL #0590429	GNMA	77,884.93	4,750.67
06/30/2010	FIXED INCOME	GNMA POOL #0591551	GNMA	268.43	13.60
06/30/2010	FIXED INCOME	GNMA POOL #0591997	GNMA	6,704.00	566.87
06/30/2010	FIXED INCOME	GNMA POOL #0592140	GNMA	31,507.25	1,860.58
06/30/2010	FIXED INCOME	GNMA POOL #0592243	GNMA	269,879.00	17,947.03
06/30/2010	FIXED INCOME	GNMA POOL #0592851	GNMA	520,052.45	42,864.64
06/30/2010	FIXED INCOME	GNMA POOL #0593280	GNMA	25,844.61	1,262.94
06/30/2010	FIXED INCOME	GNMA POOL #0594136	GNMA	340,616.13	18,628.21

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0597507	GNMA	262,796.39	15,361.30
06/30/2010	FIXED INCOME	GNMA POOL #0597588	GNMA	328,092.12	27,503.04
06/30/2010	FIXED INCOME	GNMA POOL #0597962	GNMA	447,627.20	33,425.25
06/30/2010	FIXED INCOME	GNMA POOL #0598675	GNMA	859,642.78	59,762.50
06/30/2010	FIXED INCOME	GNMA POOL #0598709	GNMA	3,072,510.89	276,318.36
06/30/2010	FIXED INCOME	GNMA POOL #0599401	GNMA	1,013,529.31	70,460.72
06/30/2010	FIXED INCOME	GNMA POOL #0599803	GNMA	901,604.78	50,082.42
06/30/2010	FIXED INCOME	GNMA POOL #0600732	GNMA	1,724,675.29	97,126.75
06/30/2010	FIXED INCOME	GNMA POOL #0601478	GNMA	92,117.03	5,439.74
06/30/2010	FIXED INCOME	GNMA POOL #0602136	GNMA	1,456,833.35	101,279.26
06/30/2010	FIXED INCOME	GNMA POOL #0602480	GNMA	280,106.24	19,642.13
06/30/2010	FIXED INCOME	GNMA POOL #0602795	GNMA	2,518.11	138.81
06/30/2010	FIXED INCOME	GNMA POOL #0602817	GNMA	48,645.32	3,053.75
06/30/2010	FIXED INCOME	GNMA POOL #0603265	GNMA	1,262,904.79	113,225.53
06/30/2010	FIXED INCOME	GNMA POOL #0603493	GNMA	1,632,405.61	113,485.08
06/30/2010	FIXED INCOME	GNMA POOL #0603834	GNMA	39,500.72	2,195.92
06/30/2010	FIXED INCOME	GNMA POOL #0604012	GNMA	47,394.23	3,111.64
06/30/2010	FIXED INCOME	GNMA POOL #0604243	GNMA	244,246.46	16,242.48
06/30/2010	FIXED INCOME	GNMA POOL #0604245	GNMA	348,229.47	19,586.00
06/30/2010	FIXED INCOME	GNMA POOL #0604386	GNMA	36,550.20	2,540.99
06/30/2010	FIXED INCOME	GNMA POOL #0604484	GNMA	210,958.88	22,342.03
06/30/2010	FIXED INCOME	GNMA POOL #0605021	GNMA	166,302.18	13,860.93
06/30/2010	FIXED INCOME	GNMA POOL #0605166	GNMA	10,840.63	905.11
06/30/2010	FIXED INCOME	GNMA POOL #0605225	GNMA	72,370.95	6,024.16
06/30/2010	FIXED INCOME	GNMA POOL #0605385	GNMA	15,080.47	1,256.92
06/30/2010	FIXED INCOME	GNMA POOL #0605393	GNMA	456,380.90	28,040.68
06/30/2010	FIXED INCOME	GNMA POOL #0605423	GNMA	60,186.36	6,297.55
06/30/2010	FIXED INCOME	GNMA POOL #0605560	GNMA	57,376.29	3,525.28
06/30/2010	FIXED INCOME	GNMA POOL #0605564	GNMA	248,043.41	13,942.26
06/30/2010	FIXED INCOME	GNMA POOL #0605616	GNMA	1,959,610.31	156,455.86
06/30/2010	FIXED INCOME	GNMA POOL #0605823	GNMA	68,221.79	6,944.89
06/30/2010	FIXED INCOME	GNMA POOL #0606314	GNMA	363,490.25	23,189.00
06/30/2010	FIXED INCOME	GNMA POOL #0606441	GNMA	82,831.43	5,484.90
06/30/2010	FIXED INCOME	GNMA POOL #0607661	GNMA	177,238.21	11,736.31
06/30/2010	FIXED INCOME	GNMA POOL #0607812	GNMA	90,412.12	5,146.74
06/30/2010	FIXED INCOME	GNMA POOL #0608280	GNMA	56,385.76	3,539.66
06/30/2010	FIXED INCOME	GNMA POOL #0608981	GNMA	3,078,568.06	255,904.79
06/30/2010	FIXED INCOME	GNMA POOL #0609409	GNMA	53,962.55	3,588.53
06/30/2010	FIXED INCOME	GNMA POOL #0610209	GNMA	127,421.48	8,473.57
06/30/2010	FIXED INCOME	GNMA POOL #0611236	GNMA	125,944.15	8,096.18

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0611338	GNMA	352,718.20	23,157.42
06/30/2010	FIXED INCOME	GNMA POOL #0612941	GNMA	26,079.68	1,637.16
06/30/2010	FIXED INCOME	GNMA POOL #0613855	GNMA	1,073,348.80	67,380.14
06/30/2010	FIXED INCOME	GNMA POOL #0615889	GNMA	38,701.07	2,429.46
06/30/2010	FIXED INCOME	GNMA POOL #0616088	GNMA	1,577,732.35	88,400.60
06/30/2010	FIXED INCOME	GNMA POOL #0616899	GNMA	16,019.82	1,316.37
06/30/2010	FIXED INCOME	GNMA POOL #0616917	GNMA	106,313.70	10,895.78
06/30/2010	FIXED INCOME	GNMA POOL #0617692	GNMA	78,422.83	5,102.94
06/30/2010	FIXED INCOME	GNMA POOL #0617710	GNMA	211,788.28	13,781.00
06/30/2010	FIXED INCOME	GNMA POOL #0617837	GNMA	543,406.98	32,320.10
06/30/2010	FIXED INCOME	GNMA POOL #0618549	GNMA	39,470.89	1,712.81
06/30/2010	FIXED INCOME	GNMA POOL #0618741	GNMA	249,313.16	22,570.34
06/30/2010	FIXED INCOME	GNMA POOL #0618879	GNMA	560,531.56	35,187.71
06/30/2010	FIXED INCOME	GNMA POOL #0619180	GNMA	22,703.83	1,453.06
06/30/2010	FIXED INCOME	GNMA POOL #0623432	GNMA	77,010.15	4,972.43
06/30/2010	FIXED INCOME	GNMA POOL #0623959	GNMA	493,550.09	40,556.26
06/30/2010	FIXED INCOME	GNMA POOL #0625368	GNMA	256,629.74	21,087.92
06/30/2010	FIXED INCOME	GNMA POOL #0627204	GNMA	4,460,832.33	355,813.38
06/30/2010	FIXED INCOME	GNMA POOL #0629481	GNMA	515,992.09	40,861.68
06/30/2010	FIXED INCOME	GNMA POOL #0632420	GNMA	15,205.98	1,308.00
06/30/2010	FIXED INCOME	GNMA POOL #0633625	GNMA	122,640.15	7,849.04
06/30/2010	FIXED INCOME	GNMA POOL #0634808	GNMA	29,274.03	3,000.23
06/30/2010	FIXED INCOME	GNMA POOL #0635428	GNMA	100,729.46	8,288.06
06/30/2010	FIXED INCOME	GNMA POOL #0635438	GNMA	265,718.47	21,901.47
06/30/2010	FIXED INCOME	GNMA POOL #0635455	GNMA	699,078.42	50,247.18
06/30/2010	FIXED INCOME	GNMA POOL #0636168	GNMA	12,144.54	1,018.03
06/30/2010	FIXED INCOME	GNMA POOL #0636421	GNMA	280,607.57	23,388.04
06/30/2010	FIXED INCOME	GNMA POOL #0637062	GNMA	402,773.63	31,722.73
06/30/2010	FIXED INCOME	GNMA POOL #0637384	GNMA	112,211.25	6,641.83
06/30/2010	FIXED INCOME	GNMA POOL #0638001	GNMA	215,842.00	15,167.13
06/30/2010	FIXED INCOME	GNMA POOL #0641213	GNMA	139,466.68	9,779.95
06/30/2010	FIXED INCOME	GNMA POOL #0641614	GNMA	550,951.24	38,795.48
06/30/2010	FIXED INCOME	GNMA POOL #0641757	GNMA	90,324.94	5,733.73
06/30/2010	FIXED INCOME	GNMA POOL #0641820	GNMA	375,955.54	30,987.63
06/30/2010	FIXED INCOME	GNMA POOL #0642450	GNMA	86,408.23	6,059.25
06/30/2010	FIXED INCOME	GNMA POOL #0642479	GNMA	355,273.09	29,531.93
06/30/2010	FIXED INCOME	GNMA POOL #0642501	GNMA	153,327.06	10,751.87
06/30/2010	FIXED INCOME	GNMA POOL #0643349	GNMA	1,212,201.48	85,946.78
06/30/2010	FIXED INCOME	GNMA POOL #0644507	GNMA	20,141.84	2,064.27
06/30/2010	FIXED INCOME	GNMA POOL #0644544	GNMA	130,340.47	13,358.19

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0644753	GNMA	252,392.52	17,698.75
06/30/2010	FIXED INCOME	GNMA POOL #0645843	GNMA	21,457.70	2,199.13
06/30/2010	FIXED INCOME	GNMA POOL #0646826	GNMA	213,558.99	15,878.44
06/30/2010	FIXED INCOME	GNMA POOL #0646915	GNMA	171,413.78	12,020.19
06/30/2010	FIXED INCOME	GNMA POOL #0647949	GNMA	685,800.73	56,526.22
06/30/2010	FIXED INCOME	GNMA POOL #0648230	GNMA	596,265.06	49,060.77
06/30/2010	FIXED INCOME	GNMA POOL #0648455	GNMA	66,225.30	4,616.07
06/30/2010	FIXED INCOME	GNMA POOL #0648970	GNMA	223,602.86	20,207.82
06/30/2010	FIXED INCOME	GNMA POOL #0649072	GNMA	248,610.83	20,420.03
06/30/2010	FIXED INCOME	GNMA POOL #0649246	GNMA	576,914.99	47,551.46
06/30/2010	FIXED INCOME	GNMA POOL #0649354	GNMA	260,841.37	18,143.27
06/30/2010	FIXED INCOME	GNMA POOL #0649384	GNMA	1,413,792.03	101,618.15
06/30/2010	FIXED INCOME	GNMA POOL #0649421	GNMA	249,543.39	20,568.28
06/30/2010	FIXED INCOME	GNMA POOL #0649488	GNMA	11,761.53	985.94
06/30/2010	FIXED INCOME	GNMA POOL #0649492	GNMA	267,496.22	27,414.84
06/30/2010	FIXED INCOME	GNMA POOL #0650031	GNMA	320,850.80	23,628.00
06/30/2010	FIXED INCOME	GNMA POOL #0651169	GNMA	350,111.39	29,348.84
06/30/2010	FIXED INCOME	GNMA POOL #0651170	GNMA	647,550.79	50,093.88
06/30/2010	FIXED INCOME	GNMA POOL #0651222	GNMA	185,228.51	15,527.18
06/30/2010	FIXED INCOME	GNMA POOL #0651823	GNMA	201,287.55	16,731.94
06/30/2010	FIXED INCOME	GNMA POOL #0652027	GNMA	181,605.95	15,095.92
06/30/2010	FIXED INCOME	GNMA POOL #0652499	GNMA	270,239.24	27,509.97
06/30/2010	FIXED INCOME	GNMA POOL #0652504	GNMA	50,022.85	4,158.10
06/30/2010	FIXED INCOME	GNMA POOL #0655153	GNMA	54,028.57	3,535.01
06/30/2010	FIXED INCOME	GNMA POOL #0655329	GNMA	90,511.67	5,922.02
06/30/2010	FIXED INCOME	GNMA POOL #0655335	GNMA	158,938.30	14,388.70
06/30/2010	FIXED INCOME	GNMA POOL #0655593	GNMA	17,074.94	1,117.19
06/30/2010	FIXED INCOME	GNMA POOL #0661552	GNMA	969,459.49	63,430.11
06/30/2010	FIXED INCOME	GNMA POOL #0666011	GNMA	2,297,970.71	36,936.52
06/30/2010	FIXED INCOME	GNMA POOL #0667389	GNMA	274,332.70	10,818.36
06/30/2010	FIXED INCOME	GNMA POOL #0672630	GNMA	4,810,404.46	318,846.13
06/30/2010	FIXED INCOME	GNMA POOL #0675063	GNMA	607,772.26	31,120.40
06/30/2010	FIXED INCOME	GNMA POOL #0675496	GNMA	245,066.30	15,875.20
06/30/2010	FIXED INCOME	GNMA POOL #0677018	GNMA	4,005,449.52	63,239.08
06/30/2010	FIXED INCOME	GNMA POOL #0678069	GNMA	58,652.76	2,900.44
06/30/2010	FIXED INCOME	GNMA POOL #0678070	GNMA	104,317.78	5,158.64
06/30/2010	FIXED INCOME	GNMA POOL #0681478	GNMA	59,127.86	3,830.26
06/30/2010	FIXED INCOME	GNMA POOL #0681869	GNMA	10,347.54	670.32
06/30/2010	FIXED INCOME	GNMA POOL #0685183	GNMA	472,304.75	30,595.56
06/30/2010	FIXED INCOME	GNMA POOL #0686464	GNMA	45,324.35	2,936.09

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0686779	GNMA	17,827.80	1,154.86
06/30/2010	FIXED INCOME	GNMA POOL #0687846	GNMA	272,670.98	17,663.44
06/30/2010	FIXED INCOME	GNMA POOL #0688021	GNMA	6,746,858.21	247,989.19
06/30/2010	FIXED INCOME	GNMA POOL #0689469	GNMA	9,905.26	641.65
06/30/2010	FIXED INCOME	GNMA POOL #0689603	GNMA	1,694,035.97	96,301.31
06/30/2010	FIXED INCOME	GNMA POOL #0689612	GNMA	901,392.86	51,241.73
06/30/2010	FIXED INCOME	GNMA POOL #0690563	GNMA	255,524.60	16,552.68
06/30/2010	FIXED INCOME	GNMA POOL #0690870	GNMA	3,680,861.48	249,752.47
06/30/2010	FIXED INCOME	GNMA POOL #0691215	GNMA	136,419.29	8,837.16
06/30/2010	FIXED INCOME	GNMA POOL #0692266	GNMA	344,380.80	17,030.03
06/30/2010	FIXED INCOME	GNMA POOL #0693496	GNMA	16,800.74	1,088.34
06/30/2010	FIXED INCOME	GNMA POOL #0695332	GNMA	162,772.99	10,544.31
06/30/2010	FIXED INCOME	GNMA POOL #0696500	GNMA	413,635.28	26,794.99
06/30/2010	FIXED INCOME	GNMA POOL #0696560	GNMA	1,992,024.18	48,909.55
06/30/2010	FIXED INCOME	GNMA POOL #0696566	GNMA	443,506.89	28,730.06
06/30/2010	FIXED INCOME	GNMA POOL #0697345	GNMA	39,699.12	1,443.93
06/30/2010	FIXED INCOME	GNMA POOL #0697707	GNMA	76,898.56	3,802.72
06/30/2010	FIXED INCOME	GNMA POOL #0697916	GNMA	3,873,926.87	144,601.31
06/30/2010	FIXED INCOME	GNMA POOL #0698034	GNMA	153,934.86	7,673.62
06/30/2010	FIXED INCOME	GNMA POOL #0698036	GNMA	9,979,345.13	412,416.35
06/30/2010	FIXED INCOME	GNMA POOL #0698060	GNMA	12,445,167.93	482,868.58
06/30/2010	FIXED INCOME	GNMA POOL #0698062	GNMA	294,168.47	11,772.21
06/30/2010	FIXED INCOME	GNMA POOL #0698078	GNMA	3,174,158.43	127,025.61
06/30/2010	FIXED INCOME	GNMA POOL #0698193	GNMA	8,739,348.35	447,472.65
06/30/2010	FIXED INCOME	GNMA POOL #0698194	GNMA	1,054,131.21	41,569.83
06/30/2010	FIXED INCOME	GNMA POOL #0698210	GNMA	2,639,303.50	104,081.33
06/30/2010	FIXED INCOME	GNMA POOL #0698303	GNMA	620,734.93	21,309.45
06/30/2010	FIXED INCOME	GNMA POOL #0698322	GNMA	1,411,020.87	48,439.48
06/30/2010	FIXED INCOME	GNMA POOL #0698654	GNMA	194,930.03	9,639.51
06/30/2010	FIXED INCOME	GNMA POOL #0699317	GNMA	98,341.91	4,863.13
06/30/2010	FIXED INCOME	GNMA POOL #0699441	GNMA	5,731,151.42	210,655.63
06/30/2010	FIXED INCOME	GNMA POOL #0702032	GNMA	48,012.89	1,746.30
06/30/2010	FIXED INCOME	GNMA POOL #0704971	GNMA	1,847,155.85	2,318.94
06/30/2010	FIXED INCOME	GNMA POOL #0704992	GNMA	1,277,295.12	1,603.53
06/30/2010	FIXED INCOME	GNMA POOL #0705691	GNMA	60,366.01	3,009.24
06/30/2010	FIXED INCOME	GNMA POOL #0705703	GNMA	118,086.75	5,886.61
06/30/2010	FIXED INCOME	GNMA POOL #0705721	GNMA	287,193.68	14,316.55
06/30/2010	FIXED INCOME	GNMA POOL #0705739	GNMA	125,811.29	6,271.68
06/30/2010	FIXED INCOME	GNMA POOL #0705761	GNMA	125,278.46	6,245.12
06/30/2010	FIXED INCOME	GNMA POOL #0705773	GNMA	297,417.77	14,826.19

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0706016	GNMA	56,611.21	2,822.05
06/30/2010	FIXED INCOME	GNMA POOL #0708584	GNMA	44,765.06	1,628.17
06/30/2010	FIXED INCOME	GNMA POOL #0710853	GNMA	5,207,633.70	157,503.69
06/30/2010	FIXED INCOME	GNMA POOL #0710854	GNMA	5,230,581.39	147,515.28
06/30/2010	FIXED INCOME	GNMA POOL #0710914	GNMA	101,936.84	3,022.13
06/30/2010	FIXED INCOME	GNMA POOL #0710922	GNMA	737,406.07	17,261.02
06/30/2010	FIXED INCOME	GNMA POOL #0710994	GNMA	7,433,098.85	110,957.38
06/30/2010	FIXED INCOME	GNMA POOL #0711059	GNMA	6,242,357.90	184,245.54
06/30/2010	FIXED INCOME	GNMA POOL #0711067	GNMA	4,252,807.26	98,225.81
06/30/2010	FIXED INCOME	GNMA POOL #0711068	GNMA	4,045,560.26	97,570.23
06/30/2010	FIXED INCOME	GNMA POOL #0712696	GNMA	3,747,234.58	84,822.18
06/30/2010	FIXED INCOME	GNMA POOL #0712743	GNMA	307,776.99	11,194.36
06/30/2010	FIXED INCOME	GNMA POOL #0713193	GNMA	3,693,019.08	83,594.97
06/30/2010	FIXED INCOME	GNMA POOL #0713194	GNMA	3,328,601.38	75,346.03
06/30/2010	FIXED INCOME	GNMA POOL #0713467	GNMA	312,663.22	11,372.09
06/30/2010	FIXED INCOME	GNMA POOL #0714054	GNMA	118,045.85	4,293.54
06/30/2010	FIXED INCOME	GNMA POOL #0714323	GNMA	826,234.76	29,689.96
06/30/2010	FIXED INCOME	GNMA POOL #0714516	GNMA	124,285.87	4,266.65
06/30/2010	FIXED INCOME	GNMA POOL #0714587	GNMA	206,448.99	7,719.72
06/30/2010	FIXED INCOME	GNMA POOL #0716258	GNMA	80,210.95	2,917.41
06/30/2010	FIXED INCOME	GNMA POOL #0716284	GNMA	35,233.49	1,281.50
06/30/2010	FIXED INCOME	GNMA POOL #0716302	GNMA	1,834,637.05	59,101.24
06/30/2010	FIXED INCOME	GNMA POOL #0716807	GNMA	440,234.71	17,360.73
06/30/2010	FIXED INCOME	GNMA POOL #0717125	GNMA	2,107,540.78	74,276.05
06/30/2010	FIXED INCOME	GNMA POOL #0717154	GNMA	138,665.60	5,043.50
06/30/2010	FIXED INCOME	GNMA POOL #0717155	GNMA	102,911.41	3,743.07
06/30/2010	FIXED INCOME	GNMA POOL #0717203	GNMA	76,539.32	2,627.55
06/30/2010	FIXED INCOME	GNMA POOL #0717205	GNMA	48,965.28	1,680.95
06/30/2010	FIXED INCOME	GNMA POOL #0717956	GNMA	1,587,397.65	48,242.04
06/30/2010	FIXED INCOME	GNMA POOL #0718245	GNMA	179,485.73	6,449.65
06/30/2010	FIXED INCOME	GNMA POOL #0720063	GNMA	1,099,710.46	43,367.24
06/30/2010	FIXED INCOME	GNMA POOL #0720067	GNMA	339,308.26	13,380.69
06/30/2010	FIXED INCOME	GNMA POOL #0720103	GNMA	902,704.73	22,588.08
06/30/2010	FIXED INCOME	GNMA POOL #0720223	GNMA	1,009,653.23	32,794.72
06/30/2010	FIXED INCOME	GNMA POOL #0720235	GNMA	1,014,211.24	32,967.86
06/30/2010	FIXED INCOME	GNMA POOL #0721109	GNMA	5,200,038.50	109,821.24
06/30/2010	FIXED INCOME	GNMA POOL #0722239	GNMA	3,595,314.69	115,819.97
06/30/2010	FIXED INCOME	GNMA POOL #0723219	GNMA	201,803.48	5,290.49
06/30/2010	FIXED INCOME	GNMA POOL #0723220	GNMA	1,783,146.39	37,282.93
06/30/2010	FIXED INCOME	GNMA POOL #0723229	GNMA	28,577,529.27	623,656.34



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0723320	GNMA	5,960,768.53	192,021.02
06/30/2010	FIXED INCOME	GNMA POOL #0723354	GNMA	6,374,819.03	176,065.81
06/30/2010	FIXED INCOME	GNMA POOL #0724229	GNMA	3,030,615.44	103,597.06
06/30/2010	FIXED INCOME	GNMA POOL #0726374	GNMA	1,041,871.82	24,215.80
06/30/2010	FIXED INCOME	GNMA POOL #0726381	GNMA	938,324.15	20,440.25
06/30/2010	FIXED INCOME	GNMA POOL #0726771	GNMA	51,401.93	1,847.07
06/30/2010	FIXED INCOME	GNMA POOL #0732227	GNMA	2,013,323.84	1,325.10
06/30/2010	FIXED INCOME	GNMA POOL #0733600	GNMA	1,603,269.53	33,249.89
06/30/2010	FIXED INCOME	GNMA POOL #0733627	GNMA	3,638,711.18	69,228.34
06/30/2010	FIXED INCOME	GNMA POOL #0735357	GNMA	3,598,227.63	4,517.26
06/30/2010	FIXED INCOME	GNMA POOL #0780081	GNMA	61,891.00	4,045.80
06/30/2010	FIXED INCOME	GNMA POOL #0780391	GNMA	85,480.17	8,367.70
06/30/2010	FIXED INCOME	GNMA POOL #0780454	GNMA	34,306.34	2,920.85
06/30/2010	FIXED INCOME	GNMA POOL #0780497	GNMA	13,532.22	541.92
06/30/2010	FIXED INCOME	GNMA POOL #0780651	GNMA	83,901.00	7,824.07
06/30/2010	FIXED INCOME	GNMA POOL #0780689	GNMA	1,539.72	217.25
06/30/2010	FIXED INCOME	GNMA POOL #0780716	GNMA	1,192.90	111.96
06/30/2010	FIXED INCOME	GNMA POOL #0780914	GNMA	14,001.48	1,187.48
06/30/2010	FIXED INCOME	GNMA POOL #0780936	GNMA	683,595.50	67,583.68
06/30/2010	FIXED INCOME	GNMA POOL #0781094	GNMA	9,260.10	435.34
06/30/2010	FIXED INCOME	GNMA POOL #0781205	GNMA	4,479.14	234.35
06/30/2010	FIXED INCOME	GNMA POOL #0781350	GNMA	87,540.73	-2,360.26
06/30/2010	FIXED INCOME	GNMA POOL #0781523	GNMA	63,886.76	3,715.72
06/30/2010	FIXED INCOME	GNMA POOL #0781589	GNMA	198,263.90	11,134.38
06/30/2010	FIXED INCOME	GNMA POOL #0781626	GNMA	312,644.40	21,735.09
06/30/2010	FIXED INCOME	GNMA POOL #0781654	GNMA	9,825.56	830.81
06/30/2010	FIXED INCOME	GNMA POOL #0781724	GNMA	162,713.17	10,820.46
06/30/2010	FIXED INCOME	GNMA POOL #0782068	GNMA	2,323,478.99	142,499.94
06/30/2010	FIXED INCOME	GNMA POOL #0782105	GNMA	1,811,558.35	162,817.36
06/30/2010	FIXED INCOME	GNMA POOL #0782664	GNMA	3,039,131.75	59,660.57
06/30/2010	FIXED INCOME	GNMA GTD REMIC P/T 04-39 IV IO	INTEREST ONLY	159,598.96	-22,131.99
06/30/2010	FIXED INCOME	GNMA GTD REMIC P/T 08-3 SG IO	INTEREST ONLY	455,990.81	175,023.40
06/30/2010	FIXED INCOME	GNMA GTD REMIC P/T 08-36 AI IO	INTEREST ONLY	1,023,628.30	-164,013.72
06/30/2010	FIXED INCOME	GNMA GTD REMIC P/T 10-H010 FC	GNMA REMIC	9,753,138.70	70.62
06/30/2010	FIXED INCOME	GNMA GTD REMIC P/T 10-42 PC	GNMA REMIC	5,580,186.83	358,572.25
06/30/2010	FIXED INCOME	GNMA GTD REMIC P/T 10-59 PB	GNMA REMIC	5,268,652.48	363,675.89
06/30/2010	FIXED INCOME	GNMA II POOL #0000411	GNMA	21,837.32	2,112.70
06/30/2010	FIXED INCOME	GNMA II POOL #0000978	GNMA	1,759.29	173.44
06/30/2010	FIXED INCOME	GNMA II POOL #0001207	GNMA	2,905.32	677.07
06/30/2010	FIXED INCOME	GNMA II POOL #0001417	GNMA	3,934.18	397.70

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA II POOL #0001421	GNMA	4,409.57	1,018.98
06/30/2010	FIXED INCOME	GNMA II POOL #0001453	GNMA	4,328.79	348.66
06/30/2010	FIXED INCOME	GNMA II POOL #0001467	GNMA	14,772.07	3,141.79
06/30/2010	FIXED INCOME	GNMA II POOL #0001507	GNMA	2,380.98	200.28
06/30/2010	FIXED INCOME	GNMA II POOL #0001538	GNMA	8,864.51	2,119.76
06/30/2010	FIXED INCOME	GNMA II POOL #0001539	GNMA	170,290.31	32,284.46
06/30/2010	FIXED INCOME	GNMA II POOL #0001543	GNMA	4,376.61	367.18
06/30/2010	FIXED INCOME	GNMA II POOL #0001561	GNMA	2,736.16	258.98
06/30/2010	FIXED INCOME	GNMA II POOL #0001575	GNMA	11,402.19	2,741.33
06/30/2010	FIXED INCOME	GNMA II POOL #0001583	GNMA	27,830.81	5,285.23
06/30/2010	FIXED INCOME	GNMA II POOL #0001611	GNMA	70,837.19	16,927.24
06/30/2010	FIXED INCOME	GNMA II POOL #0001615	GNMA	972.74	89.45
06/30/2010	FIXED INCOME	GNMA II POOL #0001619	GNMA	387,388.29	82,077.84
06/30/2010	FIXED INCOME	GNMA II POOL #0001620	GNMA	40,959.34	7,166.05
06/30/2010	FIXED INCOME	GNMA II POOL #0001650	GNMA	4,633.85	375.38
06/30/2010	FIXED INCOME	GNMA II POOL #0001654	GNMA	398,466.85	76,066.60
06/30/2010	FIXED INCOME	GNMA II POOL #0001655	GNMA	41,763.16	7,452.32
06/30/2010	FIXED INCOME	GNMA II POOL #0001669	GNMA	2,881.79	224.36
06/30/2010	FIXED INCOME	GNMA II POOL #0001687	GNMA	16,057.59	1,351.05
06/30/2010	FIXED INCOME	GNMA II POOL #0001705	GNMA	6,092.41	540.58
06/30/2010	FIXED INCOME	GNMA II POOL #0001708	GNMA	104,055.99	24,722.61
06/30/2010	FIXED INCOME	GNMA II POOL #0001709	GNMA	137,484.22	25,356.45
06/30/2010	FIXED INCOME	GNMA II POOL #0001716	GNMA	67,218.99	12,207.43
06/30/2010	FIXED INCOME	GNMA II POOL #0001723	GNMA	15,092.55	1,292.48
06/30/2010	FIXED INCOME	GNMA II POOL #0001741	GNMA	10,175.28	1,080.18
06/30/2010	FIXED INCOME	GNMA II POOL #0001751	GNMA	35,728.85	8,560.72
06/30/2010	FIXED INCOME	GNMA II POOL #0001752	GNMA	255,539.82	47,566.87
06/30/2010	FIXED INCOME	GNMA II POOL #0001787	GNMA	13,217.01	2,413.30
06/30/2010	FIXED INCOME	GNMA II POOL #0002524	GNMA	793,229.60	83,886.91
06/30/2010	FIXED INCOME	GNMA II POOL #0002934	GNMA	218,774.49	13,200.94
06/30/2010	FIXED INCOME	GNMA II POOL #0003010	GNMA	121,295.73	5,755.63
06/30/2010	FIXED INCOME	GNMA II POOL #0003120	GNMA	200,074.03	11,738.65
06/30/2010	FIXED INCOME	GNMA II POOL #0003161	GNMA	348,845.04	20,466.63
06/30/2010	FIXED INCOME	GNMA II POOL #0003238	GNMA	1,557,318.76	143,786.18
06/30/2010	FIXED INCOME	GNMA II POOL #0003273	GNMA	279,875.79	15,452.68
06/30/2010	FIXED INCOME	GNMA II POOL #0003295	GNMA	691,767.11	39,996.50
06/30/2010	FIXED INCOME	GNMA II POOL #0003296	GNMA	339,336.34	18,736.30
06/30/2010	FIXED INCOME	GNMA II POOL #0003458	GNMA	2,395,864.04	152,089.77
06/30/2010	FIXED INCOME	GNMA II POOL #0003474	GNMA	726,618.71	39,814.89
06/30/2010	FIXED INCOME	GNMA II POOL #0003568	GNMA	686,608.73	44,031.49

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA II POOL #0003570	FNMA	551,086.94	29,346.47
06/30/2010	FIXED INCOME	GNMA II POOL #0003583	GNMA	111,848.44	9,259.75
06/30/2010	FIXED INCOME	GNMA II POOL #0003665	GNMA	198,053.76	16,396.53
06/30/2010	FIXED INCOME	GNMA II POOL #0003691	GNMA	15,249.56	1,240.37
06/30/2010	FIXED INCOME	GNMA II POOL #0003796	GNMA	204,089.88	16,600.31
06/30/2010	FIXED INCOME	GNMA II POOL #0003807	GNMA	400,820.21	32,602.00
06/30/2010	FIXED INCOME	GNMA II POOL #0004195	GNMA	16,542,385.55	1,379,001.14
06/30/2010	FIXED INCOME	GNMA II POOL #0004577	GNMA	6,078,931.81	150,146.74
06/30/2010	FIXED INCOME	GNMA II POOL #0004657	GNMA	62,799,742.59	1,791,156.65
06/30/2010	FIXED INCOME	GNMA II POOL #0004696	GNMA	58,732,477.15	1,750,925.59
06/30/2010	FIXED INCOME	GNMA II POOL #0004715	GNMA	46,589,410.72	252,391.19
06/30/2010	FIXED INCOME	GNMA II POOL #0008383	GNMA	129,325.46	3,397.09
06/30/2010	FIXED INCOME	GNMA II POOL #0008989	GNMA	141,231.04	350.44
06/30/2010	FIXED INCOME	GNMA II POOL #0293477	GNMA	52,026.63	5,267.86
06/30/2010	FIXED INCOME	GNMA II POOL #0356464	GNMA	46,456.46	8,885.17
06/30/2010	FIXED INCOME	GNMA II POOL #0575376	GNMA	56,101.65	3,291.46
06/30/2010	FIXED INCOME	GNMA II POOL #0661574	GNMA	1,555,474.70	140,817.25
06/30/2010	FIXED INCOME	GNMA II POOL #0726316	GNMA	16,327,144.89	525,964.91
06/30/2010	FIXED INCOME	GNMA II POOL #0726323	GNMA	2,379,889.54	76,666.11
06/30/2010	FIXED INCOME	GOLDEN GATE NATIONAL TL	TERM LOANS	51.31	0.00
06/30/2010	FIXED INCOME	GOLDEN NUGGET INC DELAYED DRAW	TERM LOANS	161,136.70	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS CAP I	BANKS & FINANCE	4,183,605.32	52,364.67
06/30/2010	FIXED INCOME	GOLDMAN SACHS CAPITAL II	BANKS & FINANCE	1,117,241.25	495,000.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	1,624,144.54	7,404.17
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	2,291,576.20	72,134.30
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	11,771,323.91	256,336.41
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	18,909,451.30	731,932.55
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC FDIC	BANKS & FINANCE	2,685,062.77	33,902.17
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC NT	BANKS & FINANCE	13,141,895.25	554,770.25
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC NT	BANKS & FINANCE	2,677,641.14	-323,100.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	23,723,680.34	1,292,246.40
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	5,341,519.95	145,274.73
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	2,717,732.76	93,848.39
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	642,943.16	20,452.03
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	243,959.58	-2,699.19
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	25,653,954.82	1,204,579.49
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	15,148,567.12	1,894,795.11
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	5,310,175.80	208,200.80
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	7,125,761.54	491,811.53
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	5,384,239.90	-31,158.72

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	4,815,379.91	135,866.16
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	8,639,838.08	432,910.25
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	23,888,676.90	-104,652.49
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	577,709.90	-6,526.77
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	9,039,304.83	-680,475.25
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	8,896,002.48	-70,500.57
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP IND SUB NT	BANKS & FINANCE	539,751.66	-22,485.49
06/30/2010	FIXED INCOME	GOODMAN GLOBAL INC SR SUB NT	INDUSTRIALS	2,722,115.00	-1,062.50
06/30/2010	FIXED INCOME	GOODRICH CORP	INDUSTRIALS	1,096,251.57	71,578.24
06/30/2010	FIXED INCOME	GOODRICH CORP NT	INDUSTRIALS	-650.78	0.00
06/30/2010	FIXED INCOME	GOODYEAR TIRE & RUBBER CO	INDUSTRIALS	3,412,841.67	387,374.50
06/30/2010	FIXED INCOME	GOODYEAR TIRE & RUBBER CO/THE	INDUSTRIALS	3,931,141.88	57,792.12
06/30/2010	FIXED INCOME	GOODYEAR TIRE & RUBBER CO/THE	INDUSTRIALS	1,418,437.50	69,125.00
06/30/2010	FIXED INCOME	GOVERNMENT OF CANADA	GOVT OF CANADA - OTHER	23,550,536.94	-58,688.03
06/30/2010	FIXED INCOME	GRAHAM PACKAGING CO TLC	TERM LOANS	539,508.87	68.01
06/30/2010	FIXED INCOME	GRAND MET INVT CORP GTD SR NT	INDUSTRIALS	1,645,866.87	-8,123.57
06/30/2010	FIXED INCOME	GRAPHIC PACKAGING HOLDING CO	TERM LOANS	72,791.25	0.00
06/30/2010	FIXED INCOME	GRAPHIC PACKAGING INTERNATIONA	INDUSTRIALS	524,611.11	36,040.00
06/30/2010	FIXED INCOME	GRAPHIC PACKAGING INTL HYBRID	TERM LOANS	248,087.62	0.00
06/30/2010	FIXED INCOME	GREAT LAKES DREDGE&DOCK CORP	INDUSTRIALS	3,293,268.33	226,950.00
06/30/2010	FIXED INCOME	GREEN TREE FINL CORP 97-2 A-7	MANUFACTURED HOUSING	180,600.16	-4,562.00
06/30/2010	FIXED INCOME	GREENBRIER COS INC	INDUSTRIALS	1,734,826.53	14,543.16
06/30/2010	FIXED INCOME	GREENPOINT MTG FDG 06-AR4 A1-A	CMO CORPORATE	831,096.21	136,785.81
06/30/2010	FIXED INCOME	GREENPOINT MTG SER 07-AR3 A1	CMO CORPORATE	4,783,250.81	841,590.39
06/30/2010	FIXED INCOME	GREENPOINT MTG 07-AR1 CL 1A1A	CMO CORPORATE	3,677,520.15	750,223.94
06/30/2010	FIXED INCOME	GREENWICH CAP 05-GG5 CL A5	COMMERCIAL MORTGAGES	21,166,324.38	769,318.48
06/30/2010	FIXED INCOME	GREENWICH CAP COML FDG 04-GG1	COMMERCIAL MORTGAGES	16,847,288.59	640,008.04
06/30/2010	FIXED INCOME	GREENWICH CAP COML 02 C1 A4	COMMERCIAL MORTGAGES	636,404.03	21,523.26
06/30/2010	FIXED INCOME	GREENWICH CAP COML 04-GG1 A4	COMMERCIAL MORTGAGES	2,035,167.67	9,160.83
06/30/2010	FIXED INCOME	GREENWICH CAP COML 05-GB3 A-AB	COMMERCIAL MORTGAGES	9,498,108.82	232,703.45
06/30/2010	FIXED INCOME	GREENWICH CAP COML 05-GG3 A-4	COMMERCIAL MORTGAGES	9,173,342.07	1,735,986.68
06/30/2010	FIXED INCOME	GREENWICH CAPITAL COMM GG11 A2	COMMERCIAL MORTGAGES	1,039,113.77	39,449.60
06/30/2010	FIXED INCOME	GREENWICH CAPITAL COMME GG7 A4	COMMERCIAL MORTGAGES	19,121,730.78	2,620,229.16
06/30/2010	FIXED INCOME	GREENWICH CAPITAL COMME GG9 A4	COMMERCIAL MORTGAGES	15,194,809.77	1,033,483.10
06/30/2010	FIXED INCOME	GREIF INC	INDUSTRIALS	4,116,380.21	246,566.25
06/30/2010	FIXED INCOME	GREIF INC	INDUSTRIALS	1,009,375.00	-18,750.00
06/30/2010	FIXED INCOME	GRUPO TELEVISA S.A.	YANKEE BONDS - CORPS	4,663,349.19	212,960.12
06/30/2010	FIXED INCOME	GS MORTGAGE SECURITIES GG8 A4	COMMERCIAL MORTGAGES	4,852,016.40	89,820.09
06/30/2010	FIXED INCOME	GS MORTGAGE SECURITIES GG10 A4	COMMERCIAL MORTGAGES	10,439,606.38	266,532.55
06/30/2010	FIXED INCOME	GS MTG SECS CORP II 04-C1 A-2	COMMERCIAL MORTGAGES	402,738.81	-797.21

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GS MTG SECS CORP II 04-GG2 A6	COMMERCIAL MORTGAGES	5,875,837.04	512,367.41
06/30/2010	FIXED INCOME	GS MTG SECS CORP 04-11 P/T 2A2	CMO CORPORATE	9,294,052.25	111,238.52
06/30/2010	FIXED INCOME	GS MTG SECS CORP 05-AR3 CL 1A1	CMO CORPORATE	272,013.71	32,678.23
06/30/2010	FIXED INCOME	GS MTG SECS CORP 05-RP3 144A	CMO CORPORATE	1,458,072.46	-100,677.20
06/30/2010	FIXED INCOME	GS MTG SECS CORP 05-6F CL 1A-1	CMO CORPORATE	5,207,431.15	-229,106.60
06/30/2010	FIXED INCOME	GS MTG SECS CORP 06-GG6 A2	COMMERCIAL MORTGAGES	13,793,241.45	150,105.19
06/30/2010	FIXED INCOME	GS MTG SECS CORP 2006-2 2A4	HOME EQUITY	10,278,400.46	-2,445,437.92
06/30/2010	FIXED INCOME	GS MTG SECS TR 06-GG8 P/T A-AB	COMMERCIAL MORTGAGES	5,078,311.97	574,431.24
06/30/2010	FIXED INCOME	GSMPS MORTGAGE LOAN TRUST 144A	CMO CORPORATE	9,369,301.34	-317,981.83
06/30/2010	FIXED INCOME	GTE CORP	UTILITIES	478,849.11	808.64
06/30/2010	FIXED INCOME	GULFMARK OFFSHORE INC SR NT	INDUSTRIALS	1,191,365.15	-41,175.00
06/30/2010	FIXED INCOME	H & E EQUIP SVCS INC SR NT	INDUSTRIALS	4,936,437.20	712,750.00
06/30/2010	FIXED INCOME	HALLIBURTON CO	INDUSTRIALS	6,092,734.51	1,008,753.95
06/30/2010	FIXED INCOME	HALLIBURTON CO	INDUSTRIALS	8,955,782.50	157,940.16
06/30/2010	FIXED INCOME	HANESBRANDS INC	INDUSTRIALS	3,331,675.69	88,064.75
06/30/2010	FIXED INCOME	HANGER ORTHOPEDIC GROUP INC SR	INDUSTRIALS	1,260,035.83	52,815.00
06/30/2010	FIXED INCOME	HANGER ORTHOPEDIC 3/07 TLB	TERM LOANS	367,991.52	0.00
06/30/2010	FIXED INCOME	HARBORVIEW MORTGAGE LO 14 2A1A	CMO CORPORATE	15,142,244.45	-613,601.22
06/30/2010	FIXED INCOME	HARBORVIEW MTG 07 7 CL 2A-1A	CMO CORPORATE	6,148,586.72	-262,278.65
06/30/2010	FIXED INCOME	HARBORVIEW MTG 07-4 CL 2A-1	CMO CORPORATE	858,618.62	89.63
06/30/2010	FIXED INCOME	HARLAND CLARK HLDGS CORP SR NT	INDUSTRIALS	611,375.00	-76,875.00
06/30/2010	FIXED INCOME	HAROT 2009-3 A3	CARS	19,298,379.07	297,105.76
06/30/2010	FIXED INCOME	HARRAHS OPER INC GTD SR NT	BANKS & FINANCE	298,256.10	0.00
06/30/2010	FIXED INCOME	HARRAHS OPERATING CO INC	INDUSTRIALS	12,735,835.82	-9,509.21
06/30/2010	FIXED INCOME	HARRAHS OPERATING CO INC TLB2	TERM LOANS	3,681,729.88	-239,960.49
06/30/2010	FIXED INCOME	HART 2009-A A2	CARS	21,818,183.87	32,079.31
06/30/2010	FIXED INCOME	HART 2010-A A3	CARS	2,263,740.00	12,443.62
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GROUP INC	BANKS & FINANCE	1,044,085.28	53,648.61
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GROUP INC	BANKS & FINANCE	5,077,129.00	486,139.88
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GRP	BANKS & FINANCE	2,936,981.99	-70,209.01
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GRP	BANKS & FINANCE	994,051.50	-16,157.39
06/30/2010	FIXED INCOME	HARTFORD LIFE GLOBAL TR #00117	BANKS & FINANCE	2,988,069.41	12,135.00
06/30/2010	FIXED INCOME	HASBRO INC	INDUSTRIALS	8,350,999.48	-119,833.62
06/30/2010	FIXED INCOME	HAWAIIAN TELECOM COMM INC	INDUSTRIALS	8.08	0.00
06/30/2010	FIXED INCOME	HAWKER BEECHCRAFT INC TLB	TERM LOANS	1,131,599.77	0.00
06/30/2010	FIXED INCOME	HAYES LEMMERZ INTL TL	TERM LOANS	1,415,036.83	59,202.50
06/30/2010	FIXED INCOME	HCA INC	INDUSTRIALS	4,445,700.00	190,109.50
06/30/2010	FIXED INCOME	HCA INC	INDUSTRIALS	5,621,480.27	165,422.52
06/30/2010	FIXED INCOME	HCA INC	INDUSTRIALS	767,400.60	69,292.80
06/30/2010	FIXED INCOME	HCA INC NT	INDUSTRIALS	128.06	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	HCA INC NT	INDUSTRIALS	308,393.13	28,212.50
06/30/2010	FIXED INCOME	HCA INC NT	INDUSTRIALS	119,561.08	-431.25
06/30/2010	FIXED INCOME	HCA INC SR SECD NT	INDUSTRIALS	1,280,070.77	46,068.75
06/30/2010	FIXED INCOME	HCA INC SR SECD TOGGLE NT	INDUSTRIALS	5,739,589.63	71,377.89
06/30/2010	FIXED INCOME	HCA INC TERM LOAN B	TERM LOANS	3,292,891.54	-2,423.56
06/30/2010	FIXED INCOME	HCA INC/DE - PRE 2010 IPO	INDUSTRIALS	30,155,640.07	1,269,335.69
06/30/2010	FIXED INCOME	HCA INC/DE - PRE 2010 IPO	INDUSTRIALS	2,306,734.27	309,068.75
06/30/2010	FIXED INCOME	HCA INC/DE - PRE 2010 IPO	INDUSTRIALS	9,620,630.86	1,018,322.14
06/30/2010	FIXED INCOME	HCA INC/DE - PRE 2010 IPO	INDUSTRIALS	155,312.50	3,187.50
06/30/2010	FIXED INCOME	HCP INC SR NT	BANKS & FINANCE	2,164,791.38	112,725.82
06/30/2010	FIXED INCOME	HD SUPPLY INC	CMO CORPORATE	1,952,034.74	-76,244.11
06/30/2010	FIXED INCOME	HEADWATERS INC	INDUSTRIALS	1,322,211.46	-27,581.25
06/30/2010	FIXED INCOME	HEALTH MANAGEMENT ASSOCIATES	TERM LOANS	230,766.30	0.00
06/30/2010	FIXED INCOME	HEALTH MGMT ASSOC INC	INDUSTRIALS	3,937,765.28	66,498.46
06/30/2010	FIXED INCOME	HEALTH X INC PIK NOTE	INDUSTRIALS	318,356.58	0.00
06/30/2010	FIXED INCOME	HEALTH X PIK NOTE	BANKS & FINANCE	217,504.26	0.00
06/30/2010	FIXED INCOME	HEALTH X SENIOR SUBORDINATES	INDUSTRIALS	3,250,000.00	0.00
06/30/2010	FIXED INCOME	HEALTHNET INC SR NT	INDUSTRIALS	8,516,020.31	769,412.50
06/30/2010	FIXED INCOME	HEALTHX INC PIK NOTE	BANKS & FINANCE	255,118.81	0.00
06/30/2010	FIXED INCOME	HEALTHX INC PIK NOTE	INDUSTRIALS	284,247.83	0.00
06/30/2010	FIXED INCOME	HEALTHX INC PIK NOTE	BANKS & FINANCE	305,666.58	0.00
06/30/2010	FIXED INCOME	HEALTHX INC PIK NOTE DATED	BANKS & FINANCE	243,603.83	0.00
06/30/2010	FIXED INCOME	HEALTHX PIK NOTE	BANKS & FINANCE	202,263.23	0.00
06/30/2010	FIXED INCOME	HEALTHX SNR REVOLVING CRED FAC	BANKS & FINANCE	500,000.00	0.00
06/30/2010	FIXED INCOME	HEALTHX.COM INC PIK	BANKS & FINANCE	226,533.96	0.00
06/30/2010	FIXED INCOME	HEALTHX.COM INC PIK	BANKS & FINANCE	272,916.85	0.00
06/30/2010	FIXED INCOME	HEALTHX.COM INC PIK NOTE	INDUSTRIALS	194,200.96	0.00
06/30/2010	FIXED INCOME	HEALTHX.COM INC PIK NOTE	INDUSTRIALS	53,986.11	0.00
06/30/2010	FIXED INCOME	HEINZ H J CO NT	INDUSTRIALS	1,218,809.44	107,422.84
06/30/2010	FIXED INCOME	HENLEY PUTNAM UNIVERSITY SER	US PREFERRED STOCK	0.00	-254,799.74
06/30/2010	FIXED INCOME	HENLEY PUTNAM UNIVERSITY SER B	US PREFERRED STOCK	0.00	-637,000.26
06/30/2010	FIXED INCOME	HENLEY PUTNAM UNIVERSITY SER D	US PREFERRED STOCK	245,000.00	0.00
06/30/2010	FIXED INCOME	HERBST GAMING INC	INDUSTRIALS	767,632.55	0.00
06/30/2010	FIXED INCOME	HERCULES OFFSHORE LLC TL	TERM LOANS	366,405.22	0.00
06/30/2010	FIXED INCOME	HERTZ CORP SR NT	INDUSTRIALS	5,405,915.63	218,444.46
06/30/2010	FIXED INCOME	HERTZ CORP SR SUB NT	INDUSTRIALS	2,180,000.00	242,500.00
06/30/2010	FIXED INCOME	HERTZ CORP TL	TERM LOANS	125,457.84	0.00
06/30/2010	FIXED INCOME	HESS CORP	INDUSTRIALS	1,073,624.35	48,451.02
06/30/2010	FIXED INCOME	HESS CORP NT	INDUSTRIALS	7,579,080.00	1,424,053.44
06/30/2010	FIXED INCOME	HEWLETT PACKARD CO GLOBAL NT	INDUSTRIALS	853,122.14	-14,457.61

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	HEWLETT PACKARD CO GLOBAL NT	INDUSTRIALS	2,681,756.40	341,153.73
06/30/2010	FIXED INCOME	HEXCEL CORP NEW SR SUB NT	INDUSTRIALS	504,062.50	2,500.00
06/30/2010	FIXED INCOME	HEXION US FIN/NOVA SCOTI	INDUSTRIALS	1,617,546.28	-140,213.00
06/30/2010	FIXED INCOME	HHI HOLDING LLC 3/10 TLB	TERM LOANS	1,462,066.56	43,845.00
06/30/2010	FIXED INCOME	HOLLY CORP 144A	INDUSTRIALS	2,001,864.44	167,713.00
06/30/2010	FIXED INCOME	HOLLY ENERGY PARTNERS LP	INDUSTRIALS	4,293,666.67	245,106.25
06/30/2010	FIXED INCOME	HOME DEPOT INC SR NT	INDUSTRIALS	2,284,610.67	348,017.91
06/30/2010	FIXED INCOME	HOME DEPOT INC SR NT	INDUSTRIALS	12,916,940.88	664,525.88
06/30/2010	FIXED INCOME	HOMER CITY FDG LLC SR SECD BD	UTILITIES	3,089,296.09	-180,932.50
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	1,160,027.32	124,402.05
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	2,073,362.16	248,060.16
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	11,540,989.76	1,404,934.20
06/30/2010	FIXED INCOME	HORNBECK OFFSHORE SRVCS	INDUSTRIALS	916,666.67	-81,230.00
06/30/2010	FIXED INCOME	HOSPIRA INC	INDUSTRIALS	9,803,637.38	577,310.62
06/30/2010	FIXED INCOME	HOST HOTELS & RES LP SER R	INDUSTRIALS	3,163,084.38	-62,391.79
06/30/2010	FIXED INCOME	HOST HOTELS & RESORTS LP	INDUSTRIALS	5,553,584.38	131,475.00
06/30/2010	FIXED INCOME	HOST HOTELS & RESORTS LP	INDUSTRIALS	1,333,359.06	49,281.25
06/30/2010	FIXED INCOME	HOST HOTELS & RESORTS LP	INDUSTRIALS	1,895,107.50	189,648.60
06/30/2010	FIXED INCOME	HRPT PPTYS TR SR NT	BANKS & FINANCE	1,924,871.52	85,048.52
06/30/2010	FIXED INCOME	HRPT PPTYS TR SR NT	BANKS & FINANCE	2,486,417.91	9,917.50
06/30/2010	FIXED INCOME	HSBC BK USA NA MTN #SB0001	BANKS & FINANCE	4,071,271.14	462,940.18
06/30/2010	FIXED INCOME	HSBC FIN CORP NT	BANKS & FINANCE	4,152,279.72	137,239.72
06/30/2010	FIXED INCOME	HSBC FIN CORP NT	BANKS & FINANCE	6,129,950.09	831,095.09
06/30/2010	FIXED INCOME	HSBC FIN CORP NT	BANKS & FINANCE	10,619,670.50	189,210.00
06/30/2010	FIXED INCOME	HSBC FINANCE CORP	BANKS & FINANCE	17,712,931.87	179,020.71
06/30/2010	FIXED INCOME	HSBC FINANCE CORP	BANKS & FINANCE	4,984,746.67	-898,663.49
06/30/2010	FIXED INCOME	HSBC HLDGS PLC SUB NT	YANKEE BONDS - CORPS	12,725,024.36	858,676.28
06/30/2010	FIXED INCOME	HSBC USA INC GTD NTS	BANKS & FINANCE	4,673,004.23	169,709.85
06/30/2010	FIXED INCOME	HSBK (EUROPE) BV REG S	YANKEE BONDS - CORPS	192,541.89	-4,165.00
06/30/2010	FIXED INCOME	HSN INC	INDUSTRIALS	3,640,650.00	394,617.60
06/30/2010	FIXED INCOME	HUGHES NETWORK SYSTEMS LLC/HNS	BANKS & FINANCE	2,065,111.11	-11,875.00
06/30/2010	FIXED INCOME	HUMANA INC SR NT	INDUSTRIALS	2,633,693.94	843,388.38
06/30/2010	FIXED INCOME	HUMANA INC SR NT	INDUSTRIALS	3,981,398.20	274,878.70
06/30/2010	FIXED INCOME	HUNTSMAN INTERNATIONAL LLC TLB	TERM LOANS	3,941.55	0.00
06/30/2010	FIXED INCOME	HUNTSMAN INTL INC SR SUB NT	INDUSTRIALS	2,925,187.50	159,812.50
06/30/2010	FIXED INCOME	HUNTSMAN INTL LLC TLB	TERM LOANS	5,005.03	0.00
06/30/2010	FIXED INCOME	HUSKY ENERGY INC NT	YANKEE BONDS - CORPS	2,290,325.81	256,634.70
06/30/2010	FIXED INCOME	HYCO INTERNATIONAL INC SER A	US PREFERRED STOCK	32,859.89	-8,101,446.11
06/30/2010	FIXED INCOME	HYDRO-QUEBEC	YANKEE BONDS - CORPS	2,872,273.19	172,491.46
06/30/2010	FIXED INCOME	HYUNDAI MOTOR CO 2ND PREF	SOUTH KOREA	6,645,277.14	3,057,794.59

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	IASIS HEALTHCARE CORP PIK	TERM LOANS	770,118.66	0.00
06/30/2010	FIXED INCOME	IASIS HEALTHCARE LLC	INDUSTRIALS	3,496,111.11	-23,838.54
06/30/2010	FIXED INCOME	IASIS TLB/LB/DD	TERM LOANS	351,874.43	0.00
06/30/2010	FIXED INCOME	IBM CORP	INDUSTRIALS	1,111,191.09	40,848.87
06/30/2010	FIXED INCOME	ICICI BANK LIMITED NOTES SUBOR	YANKEE BONDS - CORPS	2,297,308.85	98,137.29
06/30/2010	FIXED INCOME	ICICI BANK REGS	YANKEE BONDS - CORPS	608,670.19	-1,190.64
06/30/2010	FIXED INCOME	ICONIX BRAND GROUP INC DD TLB	TERM LOANS	96,899.10	0.00
06/30/2010	FIXED INCOME	ILFC (DELOS AIRCRAFT) 3/10 TL2	TERM LOANS	644,973.97	0.00
06/30/2010	FIXED INCOME	ILFC 3/10 B1 TLB	TERM LOANS	326,563.63	0.00
06/30/2010	FIXED INCOME	ILLINOIS ST	US TAXABLE MUNI BONDS	11,169,577.50	-2,945,017.50
06/30/2010	FIXED INCOME	ILLINOIS ST TOLL HWY AUTH TOLL	US TAXABLE MUNI BONDS	3,199,980.00	58,740.00
06/30/2010	FIXED INCOME	ILLINOIS TOOL WORKS INC	INDUSTRIALS	969,540.55	152,091.22
06/30/2010	FIXED INCOME	INDIANTOWN COGENERATIO L P	UTILITIES	219,826.82	14,078.81
06/30/2010	FIXED INCOME	INDONESIA (REP OF) BDS	SOVEREIGN DEBT	519,386.35	2,582.78
06/30/2010	FIXED INCOME	INDONESIA (REPUBLIC OF) REGS	SOVEREIGN DEBT	3,501,952.36	493,351.40
06/30/2010	FIXED INCOME	INDYMAC INDEX MORTGAGE AR5 2A1	CMO CORPORATE	4,988,825.91	-771,488.83
06/30/2010	FIXED INCOME	INDYMAC MBS INC 04-AR4 1A	CMO CORPORATE	807,341.17	87,881.44
06/30/2010	FIXED INCOME	INDYMAC MBS INC 2005-AR10 A1	CMO CORPORATE	785,359.47	-18,479.72
06/30/2010	FIXED INCOME	INERGY LP/INERGY FIN	UTILITIES	2,873,100.00	265,116.90
06/30/2010	FIXED INCOME	INERGY LP/INERGY FINANCE CORP	UTILITIES	9,110,400.00	-76,118.91
06/30/2010	FIXED INCOME	INFORMATION SOLUTIONS 4/10 TLB	TERM LOANS	188,961.13	0.00
06/30/2010	FIXED INCOME	ING GROEP N V PERP DEBT SECS	YANKEE BONDS - CORPS	1,155,164.02	-420,132.50
06/30/2010	FIXED INCOME	ING USA GLOBAL FDG TR 00002	BANKS & FINANCE	5,545,751.18	17,982.00
06/30/2010	FIXED INCOME	INGERSOLL-RAND GLOBAL HLDG CO	INDUSTRIALS	4,532,579.01	423,187.61
06/30/2010	FIXED INCOME	INGLES MARKETS INC	INDUSTRIALS	8,379,904.06	304,999.60
06/30/2010	FIXED INCOME	INN OF THE MTN GODS RESORT	INDUSTRIALS	423,703.70	0.00
06/30/2010	FIXED INCOME	INNOPHOS INC SR SUB NT	INDUSTRIALS	701,928.33	0.00
06/30/2010	FIXED INCOME	INTELSAT CORP	INDUSTRIALS	3,973,998.88	231,153.00
06/30/2010	FIXED INCOME	INTELSAT CORP	INDUSTRIALS	932,226.90	0.00
06/30/2010	FIXED INCOME	INTELSAT CORP TL A	TERM LOANS	138,695.64	0.00
06/30/2010	FIXED INCOME	INTELSAT CORP TLB-2	TERM LOANS	5,611.70	0.00
06/30/2010	FIXED INCOME	INTELSAT INTERMEDIATE HO	YANKEE BONDS - CORPS	2,766,828.97	149,487.50
06/30/2010	FIXED INCOME	INTELSAT JACKSON HLDG	YANKEE BONDS - CORPS	12,254,284.53	800,022.73
06/30/2010	FIXED INCOME	INTELSAT JACKSON HLDG SR TL	TERM LOANS	1,952,591.06	83,956.90
06/30/2010	FIXED INCOME	INTELSAT JACKSON HOLDINGS LTD	YANKEE BONDS - CORPS	907,490.95	-7,000.00
06/30/2010	FIXED INCOME	INTELSAT LTD SR NT	YANKEE BONDS - CORPS	4,684,072.22	-270,250.00
06/30/2010	FIXED INCOME	INTELSAT SUBSIDIARY HOLDING CO	YANKEE BONDS - CORPS	6,793,046.94	195,871.45
06/30/2010	FIXED INCOME	INTELSAT SUBSIDIARY HOLDING CO	YANKEE BONDS - CORPS	2,209,492.85	2,282.33
06/30/2010	FIXED INCOME	INTELSAT 1/08 B-2-A TLB	TERM LOANS	7,502.19	0.30
06/30/2010	FIXED INCOME	INTELSAT 1/08 B-2-B TLB	TERM LOANS	994,966.99	0.30



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	INTER AMERN DEV BK MTN TR00008	SUPRANATIONALS	5,576,998.22	561,638.50
06/30/2010	FIXED INCOME	INTER-AMERICAN DEVEL BK	SUPRANATIONALS	4,030,300.00	51,760.00
06/30/2010	FIXED INCOME	INTERFACE ACE INC SR SUB NT	INDUSTRIALS	538,245.83	-4,218.75
06/30/2010	FIXED INCOME	INTERFACE INC	INDUSTRIALS	1,452,171.88	200,162.25
06/30/2010	FIXED INCOME	INTERNATIONAL BUS MACHS CORP	INDUSTRIALS	651,163.31	36,112.78
06/30/2010	FIXED INCOME	INTERNATIONAL BUS MACHS CORP	INDUSTRIALS	4,828,883.48	145,116.24
06/30/2010	FIXED INCOME	INTERNATIONAL BUSINESS MACHS	INDUSTRIALS	11,728,561.27	1,585,379.38
06/30/2010	FIXED INCOME	INTERNATIONAL COAL GROUP INC	INDUSTRIALS	728,557.74	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL FINANCE CORP	SUPRANATIONALS	2,639,095.25	134,145.25
06/30/2010	FIXED INCOME	INTERNATIONAL LEASE #TR0058	BANKS & FINANCE	2,443,947.50	25,250.00
06/30/2010	FIXED INCOME	INTERNATIONAL LEASE MTN #00577	BANKS & FINANCE	344,331.94	3,062.50
06/30/2010	FIXED INCOME	INTERNATIONAL PAPER CO NT	INDUSTRIALS	3,788,788.82	232,723.07
06/30/2010	FIXED INCOME	INTERNATIONAL PAPER CO NT	INDUSTRIALS	9,360,806.92	1,552,756.42
06/30/2010	FIXED INCOME	INTERNATIONAL PAPER CO NT	INDUSTRIALS	1,662,805.18	96,872.51
06/30/2010	FIXED INCOME	INTERNET HEALTHCARE GROUP LLC	US PREFERRED STOCK	19,189,643.11	4,395,893.11
06/30/2010	FIXED INCOME	INTERNET HEALTHCARE GROUP LLC	US PREFERRED STOCK	0.00	-22,000,000.00
06/30/2010	FIXED INCOME	INTERPUBLIC GROUP COS	INDUSTRIALS	8,735,187.50	458,879.42
06/30/2010	FIXED INCOME	INTERPUBLIC GROUP COS INC NT	INDUSTRIALS	2,699,607.99	540,213.04
06/30/2010	FIXED INCOME	INTL BK FOR RECON & DEV BD	SUPRANATIONALS	3,574,157.25	269,176.00
06/30/2010	FIXED INCOME	INTL BK RECON & DEV WASH DC BD	SUPRANATIONALS	3,340,124.90	7,547.37
06/30/2010	FIXED INCOME	INTL GAME TECHNOLOGY	INDUSTRIALS	3,692,740.66	105,203.80
06/30/2010	FIXED INCOME	INTL PAPER CO	INDUSTRIALS	3,540,778.97	128,404.39
06/30/2010	FIXED INCOME	INTL PAPER CO	INDUSTRIALS	811,023.41	112,300.74
06/30/2010	FIXED INCOME	INTL PAPER CO	INDUSTRIALS	1,230,879.33	199,473.03
06/30/2010	FIXED INCOME	INVACARE CORP SR NT	INDUSTRIALS	6,148,438.33	382,893.10
06/30/2010	FIXED INCOME	IPCS INC DEL 1ST LIEN SR SECD	INDUSTRIALS	2,706,385.52	139,073.94
06/30/2010	FIXED INCOME	IRON MOUNTAIN INC	INDUSTRIALS	662,061.11	5,562.50
06/30/2010	FIXED INCOME	IRON MOUNTAIN INC DEL SR SUB	INDUSTRIALS	2,199,336.80	-15,375.00
06/30/2010	FIXED INCOME	IRON MTN INC PA SR SUB NT	INDUSTRIALS	2,660,252.08	31,987.54
06/30/2010	FIXED INCOME	IRON MTN INC PA SR SUB NT	INDUSTRIALS	1,625,000.00	58,375.00
06/30/2010	FIXED INCOME	IRS (SWAPTION BHM0J58J7)091420	PUT OPTIONS	3,286,000.00	0.00
06/30/2010	FIXED INCOME	IRS (SWAPTION BHM0J58K4) 91420	PUT OPTIONS	-3,791,000.00	0.00
06/30/2010	FIXED INCOME	IRS (SWAPTION BHM0J58L2) 91420	PUT OPTIONS	1,025,000.00	0.00
06/30/2010	FIXED INCOME	IRS (0WP151251) 09/02/14	CALL OPTIONS	-417,937.55	-91,627.55
06/30/2010	FIXED INCOME	IRS (0WR151234) 09/02/14	PUT OPTIONS	-326,310.00	0.00
06/30/2010	FIXED INCOME	ISLE CAPRI CASINOS INC SR SUB	INDUSTRIALS	904,866.67	134,841.82
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	19,446,572.08	1,560,232.08
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	5,013,843.75	-250.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	10,029,643.44	-500.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	5,013,854.17	-250.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	10,037,697.92	-500.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	7,131,456.25	-381,825.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	7,335,993.75	-173,850.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	4,902,752.08	-103,550.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	2,152,048.61	135,040.00
06/30/2010	FIXED INCOME	ISRAEL ST AID	SOVEREIGN DEBT	5,046,871.16	533,738.45
06/30/2010	FIXED INCOME	ISRAEL ST AID	SOVEREIGN DEBT	16,322,410.37	1,448,587.71
06/30/2010	FIXED INCOME	ITALY REP NT	SOVEREIGN DEBT	1,451,895.58	42,212.25
06/30/2010	FIXED INCOME	ITALY REP NT	SOVEREIGN DEBT	5,681,202.48	200,415.05
06/30/2010	FIXED INCOME	ITALY REP OF DEBS	SOVEREIGN DEBT	5,745,609.94	-306,593.20
06/30/2010	FIXED INCOME	ITALY REP SR SUB NT	SOVEREIGN DEBT	5,267,063.83	193,418.00
06/30/2010	FIXED INCOME	ITAU UNIBANCO HOLDING SA	YANKEE BONDS - CORPS	103,808.89	1,250.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE & CO SR NT	BANKS & FINANCE	1,324,791.00	-8,611.20
06/30/2010	FIXED INCOME	J P MORGAN CHASE COML 03 C1 A2	COMMERCIAL MORTGAGES	635,950.23	20,806.79
06/30/2010	FIXED INCOME	J P MORGAN CHASE 01-C1 A3	COMMERCIAL MORTGAGES	14,170,107.08	-303,465.07
06/30/2010	FIXED INCOME	J P MORGAN CHASE 02 C3 A2	COMMERCIAL MORTGAGES	15,878,211.85	1,015,005.60
06/30/2010	FIXED INCOME	J P MORGAN CHASE 04-PNC1 A4	INTEREST ONLY	57,282,913.49	3,284,659.41
06/30/2010	FIXED INCOME	J P MORGAN CHASE 05-CIBC11 A-4	COMMERCIAL MORTGAGES	5,850,163.73	180,262.43
06/30/2010	FIXED INCOME	J P MORGAN CHASE 05-LDP1 A-2	COMMERCIAL MORTGAGES	10,798,009.04	213,016.28
06/30/2010	FIXED INCOME	J P MORGAN CHASE 05-LDP3 CL D	COMMERCIAL MORTGAGES	1,628,064.67	-1,540,626.98
06/30/2010	FIXED INCOME	J P MORGAN CHASE 05-LDP5 A-J	COMMERCIAL MORTGAGES	1,605,022.24	-154,139.36
06/30/2010	FIXED INCOME	J P MORGAN CHASE 06-LDP8 CL A4	COMMERCIAL MORTGAGES	3,452,522.45	817,286.18
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07 CIBC20 A-4	COMMERCIAL MORTGAGES	160,944.44	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07 C1 CL A-4	COMMERCIAL MORTGAGES	2,311,054.79	147,930.01
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07-CIBC19 A-M	COMMERCIAL MORTGAGES	2,413,595.00	189,596.30
06/30/2010	FIXED INCOME	J P MORGAN CHSE 07-LDP10 CL A2	COMMERCIAL MORTGAGES	25,010,580.58	446,200.37
06/30/2010	FIXED INCOME	J P MORGAN MTG TR 05-A3 3-A-3	CMO CORPORATE	2,953,041.65	-2,232.41
06/30/2010	FIXED INCOME	J P MORGAN MTG 04-A3 CL S-F-3	CMO CORPORATE	1,466,950.58	178,644.11
06/30/2010	FIXED INCOME	J P MORGAN 06-LDP9 CL A1S	CMO CORPORATE	986,086.74	10,452.39
06/30/2010	FIXED INCOME	J P MORGAN 07 CIBC20 CL A-J	COMMERCIAL MORTGAGES	2,976,888.92	-1,767,798.46
06/30/2010	FIXED INCOME	J P MORGAN 07-C1 CL X-2 IO	CMO CORPORATE	982,039.10	-397,779.90
06/30/2010	FIXED INCOME	J P MORGAN 07-LDPX CL A-2S	COMMERCIAL MORTGAGES	15,041,129.00	-24,597.56
06/30/2010	FIXED INCOME	J P MORGAN 07-LDP12 CL A-4	COMMERCIAL MORTGAGES	8,017,204.21	274,680.88
06/30/2010	FIXED INCOME	JABIL CIRCUIT INC	INDUSTRIALS	16,916.53	0.00
06/30/2010	FIXED INCOME	JACOBS ENTERTAINMENT INC	INDUSTRIALS	3,172,061.67	513,196.61
06/30/2010	FIXED INCOME	JADEN CORP SR SUB NT	INDUSTRIALS	4,659,787.50	202,021.41
06/30/2010	FIXED INCOME	JAPAN BK INTL COOPERATION GTD	SOVEREIGN DEBT	3,452,619.43	256,448.32
06/30/2010	FIXED INCOME	JAPAN FINANCE CORP	YANKEE BONDS - CORPS	10,337,165.03	124,432.59
06/30/2010	FIXED INCOME	JAPAN FINANCE ORGANIZATION	YANKEE BONDS - CORPS	2,223,320.00	225,260.00
06/30/2010	FIXED INCOME	JAPAN 10YR BOND FUTURE (TSE)	JAPAN	-906,882.14	-906,882.14

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	JARDEN CORP	INDUSTRIALS	1,420,513.55	-19,515.45
06/30/2010	FIXED INCOME	JDOT 2009-A A3	EQUIPMENT LOANS	4,376,884.94	53,678.66
06/30/2010	FIXED INCOME	JDOT 2009-B A3	EQUIPMENT LOANS	4,873,746.19	5,537.83
06/30/2010	FIXED INCOME	JEEPER INC	US PREFERRED STOCK	0.00	0.00
06/30/2010	FIXED INCOME	JEEPERS SERIES H PFD	US PREFERRED STOCK	0.00	0.00
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC	BANKS & FINANCE	13,295,516.50	234,417.04
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC	BANKS & FINANCE	11,108,879.93	1,020,701.58
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC NEW SR NT	BANKS & FINANCE	3,176,260.18	174,689.76
06/30/2010	FIXED INCOME	JEFFERSON PILOT CORP NT	BANKS & FINANCE	4,498,046.71	354,791.36
06/30/2010	FIXED INCOME	JOHN DEERE CAPITAL CORP	BANKS & FINANCE	1,681,303.01	146,258.72
06/30/2010	FIXED INCOME	JOHN DEERE CAPITAL CORP	BANKS & FINANCE	1,448,831.98	88,343.90
06/30/2010	FIXED INCOME	JOHN DEERE CAPITAL CORP	BANKS & FINANCE	15,224,450.31	275,936.74
06/30/2010	FIXED INCOME	JOHNNY ROCKETS GROUP INC (THE)	US PREFERRED STOCK	164,941.86	164,941.86
06/30/2010	FIXED INCOME	JOHNNY ROCKETS GROUP INC (THE)	US PREFERRED STOCK	98,965.22	98,965.22
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON NT	INDUSTRIALS	12,108,165.58	1,934,587.80
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON NT	INDUSTRIALS	2,405,970.56	352,980.56
06/30/2010	FIXED INCOME	JOHNSON CONTROLS INC	INDUSTRIALS	2,140,869.71	118,898.60
06/30/2010	FIXED INCOME	JOHNSON CTLS INC NT	INDUSTRIALS	964,969.15	284,693.94
06/30/2010	FIXED INCOME	JOSTENS IH CORP SR SUB NT	INDUSTRIALS	4,611,257.82	-32,025.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE & CO GLOBAL NT	BANKS & FINANCE	10,761,046.85	846,462.28
06/30/2010	FIXED INCOME	JP MORGAN CHASE & CO GLOBAL NT	BANKS & FINANCE	13,347,668.60	1,183,822.10
06/30/2010	FIXED INCOME	JP MORGAN CHASE & CO SR NT	BANKS & FINANCE	11,223,894.86	201,918.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE BK N A NEW	BANKS & FINANCE	13,579,997.45	1,107,197.55
06/30/2010	FIXED INCOME	JP MORGAN CHASE CAP XV CAP	BANKS & FINANCE	7,837,604.52	490,005.45
06/30/2010	FIXED INCOME	JP MORGAN CHASE COML 01-CIBC2	COMMERCIAL MORTGAGES	10,152,284.12	-921,008.59
06/30/2010	FIXED INCOME	JP MORGAN CHASE COML 04-CBX A6	COMMERCIAL MORTGAGES	5,166,179.85	334,048.60
06/30/2010	FIXED INCOME	JP MORGAN CHASE COML 04-C1 A3	COMMERCIAL MORTGAGES	2,438,357.45	176,568.76
06/30/2010	FIXED INCOME	JP MORGAN CHASE COML 06 CIBC17	COMMERCIAL MORTGAGES	2,332,605.36	-456,009.97
06/30/2010	FIXED INCOME	JP MORGAN CHASE COMMER CB19 A4	COMMERCIAL MORTGAGES	1,476,339.20	112,177.59
06/30/2010	FIXED INCOME	JP MORGAN CHASE COMMER LDPX A3	COMMERCIAL MORTGAGES	810,492.11	5,264.77
06/30/2010	FIXED INCOME	JP MORGAN CHASE COMMER LDP9 A3	COMMERCIAL MORTGAGES	93,014,485.41	8,811,962.03
06/30/2010	FIXED INCOME	JP MORGAN CHASE NK NA NEW YORK	BANKS & FINANCE	12,294,461.99	1,030,366.29
06/30/2010	FIXED INCOME	JP MORGAN CHASE 02 CIBC5 A2	COMMERCIAL MORTGAGES	741,928.82	15,412.71
06/30/2010	FIXED INCOME	JP MORGAN CHASE 02-CIBC4 A3	COMMERCIAL MORTGAGES	14,792,171.86	-395,597.54
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-CIBC13 A3A1	COMMERCIAL MORTGAGES	8,541,759.89	2,039,940.60
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-CIBC13 A4	COMMERCIAL MORTGAGES	31,899,703.13	224,705.90
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP1 A-4	INTEREST ONLY	5,762,479.21	712,886.37
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP3 CL A4A	COMMERCIAL MORTGAGES	37,478,838.36	2,980,016.17
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP5 A3	COMMERCIAL MORTGAGES	3,408,056.36	896,711.62
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP5 A4	COMMERCIAL MORTGAGES	32,111,092.22	2,736,032.13

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	JP MORGAN CHASE 06 CIBC15	COMMERCIAL MORTGAGES	1,576,430.80	-31,354.02
06/30/2010	FIXED INCOME	JP MORGAN CHASE 06 CIBC15 A4	INTEREST ONLY	6,154,564.95	405,289.60
06/30/2010	FIXED INCOME	JP MORGAN CHASE 06-LDP6 A-4	COMMERCIAL MORTGAGES	36,864,093.97	3,582,118.57
06/30/2010	FIXED INCOME	JP MORGAN CHASE 2006-CB17 A4	COMMERCIAL MORTGAGES	6,725,595.49	262,997.19
06/30/2010	FIXED INCOME	JP MORGAN INTERNATIONAL	YANKEE BONDS - CORPS	3,260,719.00	1,111,582.20
06/30/2010	FIXED INCOME	JP MORGAN STRUCTURED PRO	YANKEE BONDS - CORPS	270,567.40	15,871.84
06/30/2010	FIXED INCOME	JPMCC 2007-LD11 A4	COMMERCIAL MORTGAGES	12,324,367.04	281,160.75
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	11,735,814.76	37,085.59
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	4,944,418.52	184,211.52
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	611,022.83	12,955.53
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	1,191,245.58	74,221.85
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	5,574,411.94	83,034.32
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	34,807,358.19	1,734,395.69
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	4,069,461.24	-121.95
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO NOTES	BANKS & FINANCE	5,237,825.50	156,208.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO NT	BANKS & FINANCE	24,452,349.53	1,669,580.78
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO SUB NT	BANKS & FINANCE	5,337,970.66	328,588.34
06/30/2010	FIXED INCOME	JPMORGAN CHASE BK N A NY	BANKS & FINANCE	4,705,827.29	147,450.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE CAP XXV CAP SEC	BANKS & FINANCE	7,372,269.21	-97,508.14
06/30/2010	FIXED INCOME	JSC MDM BANK RUB1 PRF	RUSSIA	1,069,421.38	0.00
06/30/2010	FIXED INCOME	JSG FDG PLC	BANKS & FINANCE	172,407.83	0.00
06/30/2010	FIXED INCOME	KABEL DEUTSCHLAND GMBH	YANKEE BONDS - CORPS	5,474,109.38	38,610.53
06/30/2010	FIXED INCOME	KANSAS CITY SOUTHERN MEX	YANKEE BONDS - CORPS	304,025.72	0.00
06/30/2010	FIXED INCOME	KANSAS CITY SOUTHN DE MEXICO	YANKEE BONDS - CORPS	218,514.43	0.00
06/30/2010	FIXED INCOME	KANSAS CITY SOUTHN RY CO NT	INDUSTRIALS	3,348,433.33	67,376.61
06/30/2010	FIXED INCOME	KANSAS CITY SOUTHN RY CO SR NT	INDUSTRIALS	91,920.71	0.00
06/30/2010	FIXED INCOME	KAR HLDGS INC SR NT	BANKS & FINANCE	8,166,862.50	2,108,973.75
06/30/2010	FIXED INCOME	KAZKOMMERTS INTERNATIONAL REGS	YANKEE BONDS - CORPS	102,622.50	-270.00
06/30/2010	FIXED INCOME	KAZMUNAIGAZ FINANCE SUB	YANKEE BONDS - CORPS	1,959,707.34	210,600.00
06/30/2010	FIXED INCOME	KAZMUNAIGAZ FINANCE SUB	YANKEE BONDS - CORPS	140,285.14	-2,887.50
06/30/2010	FIXED INCOME	KCS ENERGY INC SR NT	INDUSTRIALS	3,188,081.25	21,531.25
06/30/2010	FIXED INCOME	KELLOGG CO	INDUSTRIALS	344,429.95	29,054.49
06/30/2010	FIXED INCOME	KELLOGG CO NT SER B	INDUSTRIALS	5,293,200.00	-439,555.62
06/30/2010	FIXED INCOME	KELLOGG CO SR NT	INDUSTRIALS	2,060,566.24	178,357.10
06/30/2010	FIXED INCOME	KEY BK NA MTN #SB 00004	BANKS & FINANCE	2,655,541.67	-225,850.00
06/30/2010	FIXED INCOME	KEY ENERGY SVCS INC SR NT	INDUSTRIALS	1,667,067.45	-16,781.25
06/30/2010	FIXED INCOME	KEYBANK NATL ASSN # SB 00002	BANKS & FINANCE	1,236,350.07	7,666.55
06/30/2010	FIXED INCOME	KEYSPAN CORP NT	UTILITIES	5,049,595.85	-249,366.74
06/30/2010	FIXED INCOME	KFW	YANKEE BONDS - CORPS	5,636,251.87	114,998.95
06/30/2010	FIXED INCOME	KFW	YANKEE BONDS - CORPS	43,183,217.10	537,069.78

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	KIMBERLY CLARK CORP BDS	INDUSTRIALS	10,908,792.31	1,229,477.31
06/30/2010	FIXED INCOME	KIMBERLY CLARK CORP NT	INDUSTRIALS	662,916.34	32,552.22
06/30/2010	FIXED INCOME	KINDER MORGAN ENER PART	INDUSTRIALS	8,352,275.98	180,678.80
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY L P NT	UTILITIES	1,371,545.50	-114,465.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	143,442.88	2,577.59
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	1,739,445.46	93,030.92
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	UTILITIES	2,584,355.29	499,522.99
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	6,976,919.03	510,734.51
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	8,959,230.38	580,184.38
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PRTNS LP	UTILITIES	1,657,423.33	103,859.93
06/30/2010	FIXED INCOME	KLA-TENCOR CORP SR NT	INDUSTRIALS	3,953,734.51	438,824.51
06/30/2010	FIXED INCOME	KOHL'S CORP NT	INDUSTRIALS	4,208,920.00	-305,354.56
06/30/2010	FIXED INCOME	KOHL'S CORP NT	INDUSTRIALS	1,202,757.71	14,162.15
06/30/2010	FIXED INCOME	KONINKLIJKE KPN NV	YANKEE BONDS - CORPS	7,477,865.86	497,179.68
06/30/2010	FIXED INCOME	KONINKLIJKE PHILIPS ELECTRS N	YANKEE BONDS - CORPS	2,856,880.99	342,832.38
06/30/2010	FIXED INCOME	KOPPERS INC	INDUSTRIALS	1,936,551.56	-28,575.00
06/30/2010	FIXED INCOME	KOREA DEVELOPMENT BANK	YANKEE BONDS - CORPS	5,215,873.48	143,996.40
06/30/2010	FIXED INCOME	KOREA REP NT	SOVEREIGN DEBT	536,314.38	27,358.48
06/30/2010	FIXED INCOME	KOREA REP NT	SOVEREIGN DEBT	2,203,961.69	189,763.36
06/30/2010	FIXED INCOME	KRAFT FOODS INC	INDUSTRIALS	5,309,629.45	-60,306.04
06/30/2010	FIXED INCOME	KRAFT FOODS INC	INDUSTRIALS	12,876,578.18	584,242.85
06/30/2010	FIXED INCOME	KRAFT FOODS INC	INDUSTRIALS	22,608,753.10	1,362,140.77
06/30/2010	FIXED INCOME	KRAFT FOODS INC	INDUSTRIALS	20,937,753.79	1,980,244.14
06/30/2010	FIXED INCOME	KRAFT FOODS INC BD	INDUSTRIALS	8,371,278.46	1,319,970.40
06/30/2010	FIXED INCOME	KRAFT FOODS INC GLOBAL NT	INDUSTRIALS	1,330,906.42	108,775.94
06/30/2010	FIXED INCOME	KRAFT FOODS INC NT	INDUSTRIALS	18,205,987.53	918,799.36
06/30/2010	FIXED INCOME	KRAFT FOODS INC NT	INDUSTRIALS	1,757,429.84	221,864.84
06/30/2010	FIXED INCOME	KRAFT FOODS INC NT	INDUSTRIALS	6,218,893.30	559,284.65
06/30/2010	FIXED INCOME	KRAFT FOODS INC SR NT	INDUSTRIALS	4,059,417.49	180,206.07
06/30/2010	FIXED INCOME	KREDITANSTALT FUR GBL NT	YANKEE BONDS - CORPS	41,915,787.86	918,673.80
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	BANKS & FINANCE	3,709,030.15	209,817.65
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	SOVEREIGN DEBT	2,410,078.32	199,052.04
06/30/2010	FIXED INCOME	KROGER CO NT	INDUSTRIALS	638,502.85	44,451.85
06/30/2010	FIXED INCOME	KROGER CO SR DEB	INDUSTRIALS	196,333.11	9,669.58
06/30/2010	FIXED INCOME	KROGER CO SR NT	INDUSTRIALS	5,003,264.07	25,791.57
06/30/2010	FIXED INCOME	KROGER CO SR NT	INDUSTRIALS	3,422,027.73	625,746.57
06/30/2010	FIXED INCOME	KROGER CO SR NT	INDUSTRIALS	1,416,792.76	97,982.12
06/30/2010	FIXED INCOME	KROGER CO/THE	INDUSTRIALS	4,243,243.76	208,683.76
06/30/2010	FIXED INCOME	KROGER CO/THE	INDUSTRIALS	651,874.22	-4,606.51
06/30/2010	FIXED INCOME	L G ELECTRONICS INC NON VTG	SOUTH KOREA	460,376.42	-134,026.14

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	L-3 COMMUNICATIONS CORP	INDUSTRIALS	4,638,846.56	74,427.83
06/30/2010	FIXED INCOME	L-3 COMMUNICATIONS CORP	INDUSTRIALS	396,420.08	18,645.91
06/30/2010	FIXED INCOME	LAFARGE S A NT	YANKEE BONDS - CORPS	1,907,152.38	-16,692.24
06/30/2010	FIXED INCOME	LAMAR MEDIA CORP	INDUSTRIALS	1,314,962.50	4,712.50
06/30/2010	FIXED INCOME	LAMAR MEDIA CORP SR SUB NT	INDUSTRIALS	3,826,945.69	69,736.78
06/30/2010	FIXED INCOME	LAMAR MEDIA CORP SR SUB NT SER	INDUSTRIALS	797,472.78	-9,225.00
06/30/2010	FIXED INCOME	LAMAR MEDIA CORP SR SUB NT SER	INDUSTRIALS	471,675.97	-6,218.30
06/30/2010	FIXED INCOME	LANDRY'S RESTAURANT INC	INDUSTRIALS	3,186,157.59	99,085.00
06/30/2010	FIXED INCOME	LANDWIRTSCH. RENTENBANK	YANKEE BONDS - CORPS	20,374,969.67	315,728.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFT RENTENBANK NT	YANKEE BONDS - CORPS	17,370,392.50	2,052,330.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFTLICHE RENTENBANK	SOVEREIGN DEBT	4,279,047.33	187,174.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFTLICHE RENTENBANK	BANKS & FINANCE	2,359,731.05	266,422.17
06/30/2010	FIXED INCOME	LAROCHE INDUSTRIES INC	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	LAS VEGAS SANDS LLC TERM B	TERM LOANS	678,032.89	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 02 C2 CL A4	COMMERCIAL MORTGAGES	12,379,173.50	388,802.06
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 03-C5 CL A4	COMMERCIAL MORTGAGES	636,397.09	27,195.02
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 03-C7 A-4	COMMERCIAL MORTGAGES	2,092,790.29	11,707.92
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 04-C1 A-4	COMMERCIAL MORTGAGES	7,204,503.86	481,231.60
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 04-C1 A2	COMMERCIAL MORTGAGES	85,247.01	789.36
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 04-C2 A4	COMMERCIAL MORTGAGES	10,152,003.21	623,054.60
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 04-C7 A-6	COMMERCIAL MORTGAGES	21,381,804.76	1,198,780.59
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 04-C8 A-3	CMO CORPORATE	14,216,792.78	748,860.84
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 05-C3 A-5	COMMERCIAL MORTGAGES	30,321,066.81	2,240,185.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 06-CL A-4	COMMERCIAL MORTGAGES	14,682,809.18	1,342,160.08
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 07-C1 CL A4	COMMERCIAL MORTGAGES	9,485,626.63	20,085.90
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 07-C2 CL AJ	COMMERCIAL MORTGAGES	3,236,650.72	-503,306.85
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 2005-C7 AJ	COMMERCIAL MORTGAGES	25,204,716.97	-3,972,280.95
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 2006-C1 A-3	COMMERCIAL MORTGAGES	11,336,048.77	249,668.21
06/30/2010	FIXED INCOME	LB UBS COML MTG 02 C4 CL A5	COMMERCIAL MORTGAGES	632,363.63	13,260.16
06/30/2010	FIXED INCOME	LB UBS COML MTG 04-C7 A-4	COMMERCIAL MORTGAGES	21,362,747.37	926,403.88
06/30/2010	FIXED INCOME	LB UBS COML MTG 07 C6 CL A-4	INTEREST ONLY	9,699,430.09	-269,119.71
06/30/2010	FIXED INCOME	LB UBS COML MTG 07-C7 CL X-CP	INTEREST ONLY	4,490,645.59	-1,772,084.09
06/30/2010	FIXED INCOME	LB UBS COML 05-C5 CTF A-4	COMMERCIAL MORTGAGES	18,934,282.84	1,348,102.22
06/30/2010	FIXED INCOME	LB UBS CPML MTG TR 2004-C8 A4	COMMERCIAL MORTGAGES	12,968,763.83	266,932.81
06/30/2010	FIXED INCOME	LB UBS MTG TR 2007-C7 A-3	COMMERCIAL MORTGAGES	8,617,571.25	1,110,232.31
06/30/2010	FIXED INCOME	LB-UBS COML 08-C1 CL A-J	COMMERCIAL MORTGAGES	273,016.02	-118,072.66
06/30/2010	FIXED INCOME	LB-UBS COMMERCIAL MORTGA C3 A2	COMMERCIAL MORTGAGES	5,074,273.95	-123,519.40
06/30/2010	FIXED INCOME	LEAR CORP	INDUSTRIALS	767,460.94	7,305.00
06/30/2010	FIXED INCOME	LEAR CORP	INDUSTRIALS	1,689,502.60	-7,605.00
06/30/2010	FIXED INCOME	LEAR CORPORATION ESCROW	BANKS & FINANCE	21,705.00	21,705.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	LEGGETT & PLATT INC BD	INDUSTRIALS	5,060,200.00	3,350.00
06/30/2010	FIXED INCOME	LEHMAN BROS HLDGS INC MEDIUM	BANKS & FINANCE	2,070.00	-4,134,866.40
06/30/2010	FIXED INCOME	LEHMAN BROS HLDGS INC SUB NT	BANKS & FINANCE	3,955.00	-8,038,703.40
06/30/2010	FIXED INCOME	LEHMAN MTG 06-5 P/T 2-A1	CMO CORPORATE	6,519,264.08	-3,546,851.93
06/30/2010	FIXED INCOME	LEHMAN XS TR 06-5 P/T CL 1-A1A	HOME EQUITY	5,795,863.26	-2,776,748.95
06/30/2010	FIXED INCOME	LEHMAN XS TR 2005-7N CL 1A1B	CMO CORPORATE	192,362.11	-89,429.75
06/30/2010	FIXED INCOME	LEHMAN XS 2006 GP4 3-A1A	CMO CORPORATE	406,731.58	53,340.79
06/30/2010	FIXED INCOME	LENDER PROCESSING SERVICES INC	INDUSTRIALS	6,908,550.01	387,134.99
06/30/2010	FIXED INCOME	LEUCADIA NATIONAL CORP	BANKS & FINANCE	3,993,215.63	8,982.50
06/30/2010	FIXED INCOME	LEUCADIA NATL CORP SR NT	BANKS & FINANCE	5,086,626.63	83,684.32
06/30/2010	FIXED INCOME	LEVEL 3 COMMUNICATIONS	TERM LOANS	459,580.52	-7,810.00
06/30/2010	FIXED INCOME	LEVEL 3 FING INC GTD SR NT	INDUSTRIALS	437,304.15	0.00
06/30/2010	FIXED INCOME	LIBERTY PROPERTY LP	BANKS & FINANCE	2,044,235.79	51,174.12
06/30/2010	FIXED INCOME	LIFE TECHNOLOGIES CORP	INDUSTRIALS	4,218,835.77	312,388.97
06/30/2010	FIXED INCOME	LILLY ELI & CO NT	INDUSTRIALS	1,313,934.68	210,064.45
06/30/2010	FIXED INCOME	LIMITED BRANDS INC	INDUSTRIALS	1,953,590.13	12,187.50
06/30/2010	FIXED INCOME	LIMITED BRANDS INC NT	INDUSTRIALS	1,292,895.83	121,875.00
06/30/2010	FIXED INCOME	LIN TELEVISION CORP SR SUB B	INDUSTRIALS	5,001,298.19	1,842,587.43
06/30/2010	FIXED INCOME	LIN TELEVISION CORP SR SUB NT	INDUSTRIALS	1,396,293.89	125,800.00
06/30/2010	FIXED INCOME	LINCOLN NATIONAL CORP	BANKS & FINANCE	7,592,867.95	469,893.37
06/30/2010	FIXED INCOME	LINCOLN NATIONAL CORP	BANKS & FINANCE	6,944,338.30	383,313.69
06/30/2010	FIXED INCOME	LINCOLN NATL CORP IND NT	BANKS & FINANCE	5,248,622.22	385,300.00
06/30/2010	FIXED INCOME	LINCOLN NATL CORP IND SR NT	BANKS & FINANCE	1,080,295.99	62,854.88
06/30/2010	FIXED INCOME	LINCOLN NATL CORP IND SR NT	BANKS & FINANCE	984,831.11	-24,308.89
06/30/2010	FIXED INCOME	LINGUATEQ-INC	US PREFERRED STOCK	0.00	0.00
06/30/2010	FIXED INCOME	LINN ENERGY FINANCE CO	BANKS & FINANCE	2,374,778.68	368,645.60
06/30/2010	FIXED INCOME	LINN ENERGY LLC	INDUSTRIALS	8,908,281.25	674,332.50
06/30/2010	FIXED INCOME	LOCKHEAD MARTIN CORP	INDUSTRIALS	1,073,522.99	74,765.21
06/30/2010	FIXED INCOME	LOCKHEED MARTIN CORP NT	INDUSTRIALS	1,177,205.17	175,505.17
06/30/2010	FIXED INCOME	LONG BEACH MTG LN TR 05-2 M-2	HOME EQUITY	2,302,705.77	-2,019.33
06/30/2010	FIXED INCOME	LORILLARD TOBACCO CO	INDUSTRIALS	10,799,609.79	248,036.58
06/30/2010	FIXED INCOME	LORILLARD TOBACCO CO	INDUSTRIALS	12,112,932.60	414,433.36
06/30/2010	FIXED INCOME	LOS ANGELES CALIF UNI SCH DIST	US TAXABLE MUNI BONDS	1,350,666.40	-40,789.60
06/30/2010	FIXED INCOME	LOWE'S COMPANIES INC	INDUSTRIALS	1,631,036.14	68,675.31
06/30/2010	FIXED INCOME	LOWES COS INC NT	INDUSTRIALS	2,494,574.91	297,774.69
06/30/2010	FIXED INCOME	LTD BRANDS INC	INDUSTRIALS	2,108,491.67	199,039.74
06/30/2010	FIXED INCOME	LUBRIZOL CORP SR NT	INDUSTRIALS	5,780,451.50	91,870.25
06/30/2010	FIXED INCOME	LUCENT TECHNOLOGIES BDS	UTILITIES	733,311.00	-180,009.85
06/30/2010	FIXED INCOME	LUCENT TECHNOLOGIES INC DEBS	UTILITIES	1,669,732.78	-248,656.25
06/30/2010	FIXED INCOME	LUMINENT MTG 06-6 CL A1	CMO CORPORATE	9,822,911.63	-1,506,801.82

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	LYONDELL CHEMICAL COMPANY	INDUSTRIALS	7,709,945.88	510,171.47
06/30/2010	FIXED INCOME	M & I MARSHALL & ILSLEY BK	BANKS & FINANCE	7,812,777.78	-283,146.00
06/30/2010	FIXED INCOME	M & T BK CORP SR NT	BANKS & FINANCE	3,188,348.06	172,825.14
06/30/2010	FIXED INCOME	MAC GRAY CORP SR NT 144A	INDUSTRIALS	1,635,654.17	-81,575.00
06/30/2010	FIXED INCOME	MACY'S RETAIL HOLDINGS INC	INDUSTRIALS	3,384,920.00	428,552.23
06/30/2010	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	INDUSTRIALS	1,149,241.71	122,508.93
06/30/2010	FIXED INCOME	MAJAPAHIT HOLDING BV REGS	YANKEE BONDS - CORPS	102,315.63	-1,000.00
06/30/2010	FIXED INCOME	MALAYSIA NT	SOVEREIGN DEBT	492,811.48	-50,921.05
06/30/2010	FIXED INCOME	MANITOBA (PROVINCE OF)	SOVEREIGN DEBT	12,336,957.40	318,212.40
06/30/2010	FIXED INCOME	MANITOWOC COMPANY BANKDEBT	TERM LOANS	1,495,400.71	82,237.70
06/30/2010	FIXED INCOME	MANITOWOC COMPANY INC	INDUSTRIALS	2,075,472.22	-5,000.00
06/30/2010	FIXED INCOME	MANOR CARE INC TLB	TERM LOANS	528,022.76	0.00
06/30/2010	FIXED INCOME	MARATHON OIL CORP	INDUSTRIALS	6,747,584.48	365,508.21
06/30/2010	FIXED INCOME	MARATHON OIL CORP	INDUSTRIALS	2,772,329.10	49,754.10
06/30/2010	FIXED INCOME	MARATHON OIL CORP NT	INDUSTRIALS	1,014,898.48	-16,416.22
06/30/2010	FIXED INCOME	MARINER ENERGY INC SR NT	INDUSTRIALS	36,617.28	0.00
06/30/2010	FIXED INCOME	MARINER ENERGY INC SR NT	INDUSTRIALS	1,040,833.33	45,833.33
06/30/2010	FIXED INCOME	MARKWEST ENERGY	UTILITIES	2,848,562.92	190,335.84
06/30/2010	FIXED INCOME	MARKWEST ENERGY PART/FIN	INDUSTRIALS	3,744,971.88	693,900.00
06/30/2010	FIXED INCOME	MARKWEST ENERGY PART/FIN CORP	INDUSTRIALS	3,925,052.08	50,762.50
06/30/2010	FIXED INCOME	MARKWEST ENERGY PARTNERS/LP	UTILITIES	8,541,928.20	917,866.79
06/30/2010	FIXED INCOME	MARRIOTT INTL INC NEW NT SER J	INDUSTRIALS	1,411,727.38	161,686.38
06/30/2010	FIXED INCOME	MARSH & MCLENNAN COS INC	BANKS & FINANCE	10,840,683.86	781,578.30
06/30/2010	FIXED INCOME	MASCO CORP NT	INDUSTRIALS	1,488,521.17	6,868.84
06/30/2010	FIXED INCOME	MASSEY ENERGY CO	INDUSTRIALS	3,501,017.36	43,878.75
06/30/2010	FIXED INCOME	MASTR ADJ RATE MTGS 04-13 3A7	CMO CORPORATE	2,081,133.56	90,840.44
06/30/2010	FIXED INCOME	MASTR ADJ RATE 07 3 CL 1-2A1	CMO CORPORATE	3,558,443.08	-1,291,291.05
06/30/2010	FIXED INCOME	MASTR REPERFORMING 05-2 144A	CMO CORPORATE	375,030.83	-35,020.84
06/30/2010	FIXED INCOME	MASTR SPECIALD 07-01 CL A 144A	HOME EQUITY	56,211.21	-28,118.63
06/30/2010	FIXED INCOME	MAY DEPT STORES CO NT	INDUSTRIALS	5,931,204.86	-53,100.00
06/30/2010	FIXED INCOME	MBART 2009-1 A3	CARS	4,400,426.17	47,305.81
06/30/2010	FIXED INCOME	MBNA AMER BK # SB 00003	BANKS & FINANCE	4,232,690.41	337,351.05
06/30/2010	FIXED INCOME	MBNA CAP I CAP SECS SER A	BANKS & FINANCE	348,542.24	0.00
06/30/2010	FIXED INCOME	MBNA CORP SR MTN TR #SR 00056	BANKS & FINANCE	1,650,302.16	19,912.16
06/30/2010	FIXED INCOME	MBNA CR CARD 01-2 CL A	CARDS	7,997,732.23	-16,900.00
06/30/2010	FIXED INCOME	MBNA MASTER CR CARD 97-B CL A	CARDS	9,151,286.77	-2,226.88
06/30/2010	FIXED INCOME	MCDONALDS CORP	INDUSTRIALS	3,245,287.84	384,938.51
06/30/2010	FIXED INCOME	MCDONALDS CORP MEDIUM TERM NTS	INDUSTRIALS	4,272,003.47	616,113.47
06/30/2010	FIXED INCOME	MCDONALDS CORP MTN #TR 00097	INDUSTRIALS	22,759,163.11	2,634,952.00
06/30/2010	FIXED INCOME	MCGRAW HILL COS INC SR NT	INDUSTRIALS	3,932,435.52	416,967.46



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	MEDIACOM BROADBAND LLC / MEDIA	INDUSTRIALS	1,566,440.56	-30,040.24
06/30/2010	FIXED INCOME	MEDIACOM BROADBAND 4/10 TLF	TERM LOANS	206.25	0.00
06/30/2010	FIXED INCOME	MEDIACOM LLC/CAPTL CORP	INDUSTRIALS	1,898,997.22	-23,043.73
06/30/2010	FIXED INCOME	MEDTRONIC INC	INDUSTRIALS	2,322,121.32	147,656.11
06/30/2010	FIXED INCOME	MEDTRONIC INC SR NT	INDUSTRIALS	6,310,030.09	1,226,835.65
06/30/2010	FIXED INCOME	MELLON CAP IV NORMAL PFD CAP	BANKS & FINANCE	4,081,345.70	48,480.00
06/30/2010	FIXED INCOME	MELLON FDG CORP SUB NT	BANKS & FINANCE	663,644.78	48,332.98
06/30/2010	FIXED INCOME	MERCER FIXED INCOME	BANKS & FINANCE	66,947.49	0.00
06/30/2010	FIXED INCOME	MERCK	INDUSTRIALS	9,714,273.22	653,687.39
06/30/2010	FIXED INCOME	MERCK & CO INC	INDUSTRIALS	1,146,025.31	147,842.81
06/30/2010	FIXED INCOME	MERCK & CO INC DEBS	INDUSTRIALS	1,631,832.51	140,537.01
06/30/2010	FIXED INCOME	MERCK & CO INC/NJ	INDUSTRIALS	8,551,603.31	647,620.34
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MEDIUM	BANKS & FINANCE	16,300,637.48	978,804.15
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MEDIUM	BANKS & FINANCE	9,743,949.78	663,962.56
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MEDIUM	BANKS & FINANCE	3,792,005.00	257,162.50
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MEDIUM	BANKS & FINANCE	17,211,978.18	1,082,082.46
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MTN	BANKS & FINANCE	14,576,229.74	-148,950.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC NT	BANKS & FINANCE	5,326,934.11	307,560.50
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC SUB NT	BANKS & FINANCE	27,938,604.30	1,305,213.19
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC SUB NT	BANKS & FINANCE	1,522,011.69	47,044.19
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC SUB NT	BANKS & FINANCE	3,298,041.53	-163,445.58
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO MTN TR00403	BANKS & FINANCE	313,116.87	4,756.90
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG MLCC 05-1	CMO CORPORATE	971,873.59	42,800.70
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG TR 04MKB1 A4	CMO CORPORATE	425,862.52	13,474.50
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG TR 07-C1 AM	INTEREST ONLY	2,644,478.82	440,315.62
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG TR 2006 C2	COMMERCIAL MORTGAGES	8,457,182.99	-1,618,344.11
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 03-KEY1 A2	COMMERCIAL MORTGAGES	208,262.01	-4,176.93
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 05-AR1 A-1A	HOME EQUITY	9,261,299.68	-45,228.76
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 05-A2 A-2	CMO CORPORATE	268,033.70	28,304.28
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 05-CIP1 A-4	CMO CORPORATE	42,061,572.53	2,693,339.20
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 05-CKI1 A4FL	COMMERCIAL MORTGAGES	282,040,789.26	44,379,000.00
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 05-MCP1 A-4	COMMERCIAL MORTGAGES	27,761,892.14	2,208,432.93
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 06 C1 A-4	COMMERCIAL MORTGAGES	14,806,910.25	876,609.72
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 08-C1 CL A-4	COMMERCIAL MORTGAGES	8,652,492.87	65,618.05
06/30/2010	FIXED INCOME	MERRILL LYNCH 04-A3 CL IV-A3	CMO CORPORATE	124,176.75	10,438.90
06/30/2010	FIXED INCOME	MERRILL LYNCH 047-3 CL A-2B	HOME EQUITY	7,831,323.91	225,290.00
06/30/2010	FIXED INCOME	MERRILL LYNCH 07-C1 CL A-4	COMMERCIAL MORTGAGES	1,897,389.14	13,032.66
06/30/2010	FIXED INCOME	MERRILL LYNCH/COUNTRYWIDE 5 A4	COMMERCIAL MORTGAGES	18,689,078.93	705,775.46
06/30/2010	FIXED INCOME	METALS USA INC SR SECD NT	INDUSTRIALS	448,049.23	0.00
06/30/2010	FIXED INCOME	METLIFE CAP TR IV EXCH 144A	BANKS & FINANCE	214,184.65	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	METLIFE INC	BANKS & FINANCE	193,139.37	22,586.02
06/30/2010	FIXED INCOME	METLIFE INC	BANKS & FINANCE	5,659,092.68	590,021.11
06/30/2010	FIXED INCOME	METLIFE INC	BANKS & FINANCE	638,119.19	-19,047.71
06/30/2010	FIXED INCOME	METLIFE INC GLOBAL NT	BANKS & FINANCE	3,792,471.82	305,371.26
06/30/2010	FIXED INCOME	METLIFE INC JR SUB DEB	BANKS & FINANCE	7,681,031.11	-329,939.00
06/30/2010	FIXED INCOME	METLIFE INC NT	BANKS & FINANCE	16,170,220.63	1,548,822.14
06/30/2010	FIXED INCOME	METLIFE INC SR NT	BANKS & FINANCE	2,130,891.12	259,466.68
06/30/2010	FIXED INCOME	METROPCS INC TLB	TERM LOANS	2,819.84	0.00
06/30/2010	FIXED INCOME	METROPCS WIRELESS INC	INDUSTRIALS	5,514,572.92	655,188.19
06/30/2010	FIXED INCOME	METROPCS WIRELESS INC SR NT	UTILITIES	6,684,394.17	165,862.95
06/30/2010	FIXED INCOME	MEXICO (UTD MEX ST) BDS	MEXICO	26,169,576.29	1,582,836.11
06/30/2010	FIXED INCOME	MEXICO(UNITED MEXICAN STATES)	SOVEREIGN DEBT	3,543,272.08	89,925.00
06/30/2010	FIXED INCOME	MGM GRAND INC	INDUSTRIALS	8,590,851.46	395,058.02
06/30/2010	FIXED INCOME	MGM MIRAGE	INDUSTRIALS	1,052,200.00	4,622.73
06/30/2010	FIXED INCOME	MGM MIRAGE	INDUSTRIALS	54,068.80	0.00
06/30/2010	FIXED INCOME	MGM MIRAGE	INDUSTRIALS	43,334.90	0.00
06/30/2010	FIXED INCOME	MGM MIRAGE	INDUSTRIALS	3,465.02	0.00
06/30/2010	FIXED INCOME	MGM MIRAGE SR SUB NTS	INDUSTRIALS	85,250.36	0.00
06/30/2010	FIXED INCOME	MGM RESORTS INTERNATIONAL	INDUSTRIALS	138,604.40	0.00
06/30/2010	FIXED INCOME	MICHAELS STORES INC SUB DISC	INDUSTRIALS	1,069,047.49	0.00
06/30/2010	FIXED INCOME	MICHAELS STORES INC TLB1	TERM LOANS	149,951.90	0.00
06/30/2010	FIXED INCOME	MICHAELS STORES INC TLB2	TERM LOANS	674,769.53	0.00
06/30/2010	FIXED INCOME	MICROSOFT CORP	INDUSTRIALS	2,152,453.18	146,453.18
06/30/2010	FIXED INCOME	MID AMERICAN ENERGY #TR00008	UTILITIES	2,195,939.98	155,317.76
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY CO MTN	UTILITIES	10,955,744.70	1,216,890.97
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HLDGS CO	UTILITIES	5,005,836.72	435,892.79
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HLDGS CO	UTILITIES	1,054,107.91	51,365.13
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HLDGS CO	INDUSTRIALS	1,673,605.32	40,663.07
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HOLDINGS CO	INDUSTRIALS	11,735,300.97	945,434.64
06/30/2010	FIXED INCOME	MIDLAND BANK PLC NTS	YANKEE BONDS - CORPS	5,271,369.44	-30,609.35
06/30/2010	FIXED INCOME	MILLICOM INTL CELLULAR SR NT	YANKEE BONDS - CORPS	4,610,200.00	-78,826.10
06/30/2010	FIXED INCOME	MINERVA OVERSEAS II LTD	YANKEE BONDS - CORPS	286,822.81	-25,650.00
06/30/2010	FIXED INCOME	MIRANT AMERICAS GENERATION LLC	UTILITIES	83,435.91	0.00
06/30/2010	FIXED INCOME	MIRANT AMERICAS GENERATION SR	UTILITIES	951,250.00	57,125.00
06/30/2010	FIXED INCOME	MIRANT MID ATLANTIC SER B	UTILITIES	3,191,059.84	230,283.76
06/30/2010	FIXED INCOME	MIRANT MID-ATLANTIC LLC SER C	UTILITIES	1,054,188.09	0.00
06/30/2010	FIXED INCOME	MIRANT MID-ATLANTIC SER A	UTILITIES	2,533,920.62	-87,559.81
06/30/2010	FIXED INCOME	ML CF COML MTG 2006 4 MTG AJ	COMMERCIAL MORTGAGES	1,130,341.04	-37,300.00
06/30/2010	FIXED INCOME	ML CFC COML MTG TR 07-7 CL A-4	COMMERCIAL MORTGAGES	4,118,363.73	158,260.23
06/30/2010	FIXED INCOME	ML CFC COML MTG 06-4 CL AM	COMMERCIAL MORTGAGES	3,024,470.42	63,437.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ML CFC COML MTG 06-4 CL XP	INTEREST ONLY	2,435,171.85	-1,431,243.89
06/30/2010	FIXED INCOME	ML CFC COML MTG 07 8 CL A-3	COMMERCIAL MORTGAGES	4,094,562.79	-18,476.61
06/30/2010	FIXED INCOME	ML CFC COML MTG 07-6 CL A4	COMMERCIAL MORTGAGES	3,189,852.12	328,739.24
06/30/2010	FIXED INCOME	ML CFC COML 06 3 P/T CTF CL D	COMMERCIAL MORTGAGES	699,495.42	-2,407,295.63
06/30/2010	FIXED INCOME	MMG FIDUC (AES EL SALV) REG S	YANKEE BONDS - CORPS	1,251,972.80	28,453.30
06/30/2010	FIXED INCOME	MOBIL TELESYSTEMS FIN MTN REGS	YANKEE BONDS - CORPS	2,260,650.00	51,377.50
06/30/2010	FIXED INCOME	MOHEGAN TRIBAL GAMING	INDUSTRIALS	120,678.41	0.00
06/30/2010	FIXED INCOME	MOHEGAN TRIBAL GAMING AUTH SR	INDUSTRIALS	1,447,438.68	-150,912.62
06/30/2010	FIXED INCOME	MOMENTIVE PERFORMANCE MATERIAL	INDUSTRIALS	4,585,629.16	-20,850.00
06/30/2010	FIXED INCOME	MOOG INC	INDUSTRIALS	2,163,088.89	-43,312.50
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	1,573,290.00	-75,210.00
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	32,184,922.82	1,378,533.81
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	6,148,050.87	71,071.87
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	2,494,232.25	269,548.74
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	15,729,312.23	100,560.60
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	6,825,757.24	-86,882.59
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	10,225,359.79	-58,067.37
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	15,674,956.58	-356,384.85
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	21,109,270.83	-608,757.62
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	1,300,261.12	29,552.71
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP I 04-HQ3 A4	COMMERCIAL MORTGAGES	627,092.96	24,624.94
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP I 05-HQ5 A3	COMMERCIAL MORTGAGES	2,204,849.43	-3,699.87
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP I 05-HQ5 A4	COMMERCIAL MORTGAGES	25,466,099.35	533,830.64
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP I 05-1Q9 A3	COMMERCIAL MORTGAGES	10,258,024.63	803,785.05
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 03-IQ4 A-2	COMMERCIAL MORTGAGES	621,670.37	45,062.95
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 04-HQ4 A-7	COMMERCIAL MORTGAGES	26,655,239.34	725,534.29
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 04-TOP15 A3	COMMERCIAL MORTGAGES	12,472,253.24	561,171.99
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 05-HQ7 A4	COMMERCIAL MORTGAGES	60,554,885.37	3,874,444.39
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 05-TOP17 A5	INTEREST ONLY	10,132,885.48	731,003.11
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 07-HQ12 A5	COMMERCIAL MORTGAGES	2,590,980.22	-129,053.53
06/30/2010	FIXED INCOME	MORGAN STANLEY D W 03 TOP9 A2	CMO CORPORATE	631,354.67	25,798.68
06/30/2010	FIXED INCOME	MORGAN STANLEY DW & CO NT	BANKS & FINANCE	9,814,454.51	-310,096.93
06/30/2010	FIXED INCOME	MORGAN STANLEY DW & CO NT	BANKS & FINANCE	7,365,158.36	-69,374.64
06/30/2010	FIXED INCOME	MORGAN STANLEY DW TR 03-HQ2 B	COMMERCIAL MORTGAGES	307,260.00	-2,642.10
06/30/2010	FIXED INCOME	MORGAN STANLEY DW TR 1000 A-4	COMMERCIAL MORTGAGES	291,223.17	-31,998.02
06/30/2010	FIXED INCOME	MORGAN STANLEY DW 01 TOP5 A4	COMMERCIAL MORTGAGES	582,704.19	-42,468.51
06/30/2010	FIXED INCOME	MORGAN STANLEY DW 03-TOP11 A3	COMMERCIAL MORTGAGES	6,144,649.37	39,725.48
06/30/2010	FIXED INCOME	MORGAN STANLEY DW 03-TOP11 A4	COMMERCIAL MORTGAGES	49,187,542.86	2,488,932.65
06/30/2010	FIXED INCOME	MORGAN STANLEY DW 2001 CL A4	COMMERCIAL MORTGAGES	15,173,188.78	-355,804.83
06/30/2010	FIXED INCOME	MORGAN STANLEY FDIC GTD TLGP	BANKS & FINANCE	5,627,383.30	102,028.30

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	MORGAN STANLEY GLOBAL MED TERM	BANKS & FINANCE	1,862,396.74	35,124.34
06/30/2010	FIXED INCOME	MORGAN STANLEY GLOBAL MTN	BANKS & FINANCE	7,475,389.69	338,288.86
06/30/2010	FIXED INCOME	MORGAN STANLEY GLOBAL MTN	BANKS & FINANCE	8,250,507.74	95,262.44
06/30/2010	FIXED INCOME	MORGAN STANLEY GROUP INC DEBS	BANKS & FINANCE	15,880,893.00	1,152,662.00
06/30/2010	FIXED INCOME	MORGAN STANLEY MTG 06 CL A1	HOME EQUITY	39,659.09	1,249.55
06/30/2010	FIXED INCOME	MORGAN STANLEY NT	BANKS & FINANCE	5,046,418.09	-114,784.66
06/30/2010	FIXED INCOME	MORGAN STANLEY NT	BANKS & FINANCE	3,130,240.20	-375,620.00
06/30/2010	FIXED INCOME	MORGAN STANLEY SR MEDIUM TERM	BANKS & FINANCE	1,015,349.57	17,683.74
06/30/2010	FIXED INCOME	MORGAN STANLEY SR MTN SER F	BANKS & FINANCE	13,457,743.68	129,237.29
06/30/2010	FIXED INCOME	MORGAN STANLEY 05-1Q9 A-5	CMO CORPORATE	5,448,518.76	1,531,051.96
06/30/2010	FIXED INCOME	MORGAN STANLEY 06-IQ12 CL A4	INTEREST ONLY	3,302,975.86	321,984.82
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-HQ11 CL A4	COMMERCIAL MORTGAGES	7,881,244.21	621,180.88
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-HQ12 A2-FL	CMO CORPORATE	3,917,761.31	1,708,121.26
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-HQ13 CL A-3	COMMERCIAL MORTGAGES	8,155,310.18	-733,663.39
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-IQ13 CL A-4	COMMERCIAL MORTGAGES	907,261.68	96,616.10
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-TOP25 CL A3	COMMERCIAL MORTGAGES	11,618,324.98	1,034,744.31
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-3XS CL 2A1B	HOME EQUITY	158,583.61	58,616.49
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-5AX CL 2A1	HOME EQUITY	245,140.82	-138,804.29
06/30/2010	FIXED INCOME	MORGAN STANLEY 2002 HQ CL A3	CMO CORPORATE	18,338,779.42	102,580.44
06/30/2010	FIXED INCOME	MORRIS PUBLISHING GROUP	INDUSTRIALS	1,185,435.06	751,590.27
06/30/2010	FIXED INCOME	MUELLER WTR PRODS INC SR SUB	INDUSTRIALS	1,524,289.06	-36,368.94
06/30/2010	FIXED INCOME	MULTIPLAN INC TL	TERM LOANS	1,242,732.92	1,566.86
06/30/2010	FIXED INCOME	NA DEVELOPMENT BANK	BANKS & FINANCE	17,533,371.72	877,691.65
06/30/2010	FIXED INCOME	NABORS INDS INC GTD SR NT	INDUSTRIALS	1,872,593.63	170,881.43
06/30/2010	FIXED INCOME	NABORS INDUSTRIES INC	INDUSTRIALS	14,606,832.48	2,706,221.96
06/30/2010	FIXED INCOME	NAFTOGAZ UKRAINE	YANKEE BONDS - CORPS	330,421.69	86.61
06/30/2010	FIXED INCOME	NALCO CO TLB	TERM LOANS	986,445.63	21,037.50
06/30/2010	FIXED INCOME	NALCO COMPANY	YANKEE BONDS - CORPS	4,626,521.87	-24,787.50
06/30/2010	FIXED INCOME	NALT 2009-B A3	CARS	2,047,396.75	22,317.12
06/30/2010	FIXED INCOME	NALT 2010-A A3	CARS	10,601,094.28	22,923.42
06/30/2010	FIXED INCOME	NASDAQ OMX GROUP	BANKS & FINANCE	5,256,815.73	149,707.40
06/30/2010	FIXED INCOME	NATIONAL CITY CORP SUB DEB	BANKS & FINANCE	576,521.27	-8,989.09
06/30/2010	FIXED INCOME	NATIONAL FUEL GAS CO	INDUSTRIALS	555,862.60	100,371.10
06/30/2010	FIXED INCOME	NATIONAL RESTAURANT ENTERPRISE	INDUSTRIALS	15.09	-1,494.11
06/30/2010	FIXED INCOME	NATIONAL RESTAURANT HLDGS UNIT	INDUSTRIALS	50.00	-4,950.00
06/30/2010	FIXED INCOME	NATIONAL RURAL UTIL COOP	BANKS & FINANCE	3,197,236.78	175,720.53
06/30/2010	FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	BANKS & FINANCE	6,120,738.58	719,119.83
06/30/2010	FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	BANKS & FINANCE	27,972,599.67	764,433.00
06/30/2010	FIXED INCOME	NATIONAL SEMICONDUCTOR CORP SR	INDUSTRIALS	528,160.63	35,909.26
06/30/2010	FIXED INCOME	NATIONSBANK CORP MTN	BANKS & FINANCE	5,772,825.13	96,591.80

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	NATIONWIDE FINL SVCS INC SR NT	INDUSTRIALS	633,912.53	-30,957.14
06/30/2010	FIXED INCOME	NATL CITY BK MTN #SB 00002	BANKS & FINANCE	630,421.67	-39,349.80
06/30/2010	FIXED INCOME	NAVISTAR INTERNATIONAL CORP	INDUSTRIALS	4,377,331.25	202,130.94
06/30/2010	FIXED INCOME	NB CAPITAL TRUST IV	BANKS & FINANCE	396,310.40	0.00
06/30/2010	FIXED INCOME	NBTY INC SR SUB NT	INDUSTRIALS	4,152,531.25	226,763.75
06/30/2010	FIXED INCOME	NCL CORP LTD	YANKEE BONDS - CORPS	387,496.72	0.00
06/30/2010	FIXED INCOME	NEENAH FOUNDRY CO ST SECD NT	INDUSTRIALS	1,928,437.50	-1,337,962.50
06/30/2010	FIXED INCOME	NEIMAN MARCUS GROUP INC	TERM LOANS	608,490.22	0.00
06/30/2010	FIXED INCOME	NEIMAN MARCUS GROUP INC SR NT	INDUSTRIALS	286,673.97	0.00
06/30/2010	FIXED INCOME	NEIMAN-MARCUS GROUP SR DEBS	INDUSTRIALS	846,377.61	0.00
06/30/2010	FIXED INCOME	NELNET STUDENT LN TR 08-4 A4	OTHER	4,196,051.76	122,490.20
06/30/2010	FIXED INCOME	NETFLIX INC	INDUSTRIALS	679,553.16	0.00
06/30/2010	FIXED INCOME	NETFORENSICS SR SUB NT	OTHER FIXED INCOME	0.00	0.00
06/30/2010	FIXED INCOME	NETQOS INC	US PREFERRED STOCK	2,943,108.00	2,943,108.00
06/30/2010	FIXED INCOME	NETQOS INC	US PREFERRED STOCK	3,178,728.00	3,178,728.00
06/30/2010	FIXED INCOME	NETQOS INC	US PREFERRED STOCK	3,337,644.00	3,337,644.00
06/30/2010	FIXED INCOME	NETWORK COMMUNICATIONS INC	INDUSTRIALS	1,245,937.50	-1,091,593.75
06/30/2010	FIXED INCOME	NEVADA PWR CO GEN & REF SER NT	UTILITIES	2,808,858.99	201,929.11
06/30/2010	FIXED INCOME	NEW AMER INC GTD SR DEB	INDUSTRIALS	3,713,587.11	-114,028.25
06/30/2010	FIXED INCOME	NEW CINGULAR WIRELESS SERVICES	INDUSTRIALS	10,831,351.52	823,266.18
06/30/2010	FIXED INCOME	NEW ENGLAND TELEPHONE	UTILITIES	351,269.38	-46,471.37
06/30/2010	FIXED INCOME	NEW JERSEY ST TRANSN TR FD	US TAXABLE MUNI BONDS	5,094,852.56	256,598.80
06/30/2010	FIXED INCOME	NEW YORK MORTGAGE TRUST IN 2 A	CMO CORPORATE	244,638.01	-10,666.12
06/30/2010	FIXED INCOME	NEWELL RUBBERMAID INC NT	INDUSTRIALS	509,075.92	144,697.23
06/30/2010	FIXED INCOME	NEWELL RUBBERMAID INC SR NT	INDUSTRIALS	2,212,354.47	191,945.58
06/30/2010	FIXED INCOME	NEWFIELD EXPL CO SR SUB NT	INDUSTRIALS	462,750.00	29,075.00
06/30/2010	FIXED INCOME	NEWFIELD EXPLORATION CO	INDUSTRIALS	1,595,569.35	-15,970.00
06/30/2010	FIXED INCOME	NEWFIELD EXPLORATION CO	INDUSTRIALS	1,997,212.78	30,124.20
06/30/2010	FIXED INCOME	NEWMONT MINING CORP	INDUSTRIALS	7,540,723.19	428,995.69
06/30/2010	FIXED INCOME	NEWPAGE CORP	INDUSTRIALS	960,729.72	0.00
06/30/2010	FIXED INCOME	NEWS AMER HLDGS	INDUSTRIALS	5,022,510.86	21,639.88
06/30/2010	FIXED INCOME	NEWS AMER INC BD	INDUSTRIALS	7,460,201.25	690,862.23
06/30/2010	FIXED INCOME	NEWS AMER INC BD	INDUSTRIALS	19,140,584.75	2,236,303.53
06/30/2010	FIXED INCOME	NEWS AMER INC GTD SR DEBS	INDUSTRIALS	783,619.96	9,611.00
06/30/2010	FIXED INCOME	NEWS AMER INC GTD SR NT	INDUSTRIALS	655,068.60	2,233.13
06/30/2010	FIXED INCOME	NEWS AMER INC SR NT	INDUSTRIALS	223,029.79	24,230.35
06/30/2010	FIXED INCOME	NEWS AMERICA INC	INDUSTRIALS	5,568,350.17	476,477.95
06/30/2010	FIXED INCOME	NEWS AMERICA INC	INDUSTRIALS	1,154,836.05	-13,900.62
06/30/2010	FIXED INCOME	NEWSDAY LLC TERM LOAN B	TERM LOANS	1,377,541.72	0.00
06/30/2010	FIXED INCOME	NEXEN INC	YANKEE BONDS - CORPS	5,615,542.63	398,664.85

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	NEXEN INC	YANKEE BONDS - CORPS	2,994,103.36	293,032.53
06/30/2010	FIXED INCOME	NEXEN INC NT	YANKEE BONDS - CORPS	3,864,092.83	153,621.20
06/30/2010	FIXED INCOME	NEXTEL COMMUNICATIONS INC	INDUSTRIALS	2,304,713.54	27,562.50
06/30/2010	FIXED INCOME	NEXTEL COMMUNICATIONS INC SR	INDUSTRIALS	2,500,018.23	9,562.50
06/30/2010	FIXED INCOME	NIELSEN FIN LLC SR NT	INDUSTRIALS	5,139,925.00	641,527.50
06/30/2010	FIXED INCOME	NIELSEN FIN LLC SR SUB DISC NT	INDUSTRIALS	146,149.10	0.00
06/30/2010	FIXED INCOME	NIELSEN FINANCE LLC/CO	INDUSTRIALS	4,068,700.00	574,207.29
06/30/2010	FIXED INCOME	NIELSEN FINANCE LLC/CO	INDUSTRIALS	1,426,171.88	237,140.98
06/30/2010	FIXED INCOME	NIELSEN FINANCE/VNU TLB	TERM LOANS	650,402.38	0.00
06/30/2010	FIXED INCOME	NISOURCE FIN CORP GTD NT	UTILITIES	3,123,966.67	676,920.00
06/30/2010	FIXED INCOME	NISOURCE FIN CORP NT	UTILITIES	1,179,103.08	116,617.27
06/30/2010	FIXED INCOME	NISOURCE FIN CORP SR NT	UTILITIES	6,062,414.60	229,499.60
06/30/2010	FIXED INCOME	NISOURCE FINANCE CORP	UTILITIES	2,072,407.75	24,531.08
06/30/2010	FIXED INCOME	NISOURCE FINANCE CORP	INDUSTRIALS	1,412,623.43	8,848.76
06/30/2010	FIXED INCOME	NISSAN AUTO RECV 2000-B A-3A	CARS	2,072,227.63	-15,307.79
06/30/2010	FIXED INCOME	NOBLE CORPORATION SR NT	YANKEE BONDS - CORPS	3,271,127.50	259,020.00
06/30/2010	FIXED INCOME	NOBLE DRILLING CORP SR NT	INDUSTRIALS	24,397,866.67	4,231,800.00
06/30/2010	FIXED INCOME	NOBLE ENERGY INC NT	INDUSTRIALS	11,531,615.16	1,110,197.16
06/30/2010	FIXED INCOME	NOMURA HOLDINGS INC	YANKEE BONDS - CORPS	3,216,659.16	157,604.16
06/30/2010	FIXED INCOME	NOMURA HOLDINGS INC	YANKEE BONDS - CORPS	12,834,574.56	677,254.56
06/30/2010	FIXED INCOME	NORANDA ALUMINUM ACQ CORP TL	TERM LOANS	352,683.31	0.00
06/30/2010	FIXED INCOME	NORDIC INVESTMENT BANK	SUPRANATIONALS	3,102,031.85	96,398.10
06/30/2010	FIXED INCOME	NORDSTROM INC	INDUSTRIALS	9,212,264.30	316,939.32
06/30/2010	FIXED INCOME	NORFOLK SOUTHERN CORP BDS	INDUSTRIALS	192,098.83	8,443.37
06/30/2010	FIXED INCOME	NORFOLK SOUTHN CORP NT	INDUSTRIALS	2,999,405.78	175,374.39
06/30/2010	FIXED INCOME	NORFOLK SOUTHN CORP SR NT	INDUSTRIALS	6,087,413.26	109,439.33
06/30/2010	FIXED INCOME	NORTEK INC	INDUSTRIALS	538,809.77	0.00
06/30/2010	FIXED INCOME	NORTEL NETWORKS LTD SR NT	YANKEE BONDS - CORPS	1,456,730.00	-275,870.47
06/30/2010	FIXED INCOME	NORTHEAST GENERATION CO SR BD	UTILITIES	639,903.73	0.00
06/30/2010	FIXED INCOME	NORTHEAST UTILS SR NT SER C	UTILITIES	2,649,451.30	188,846.88
06/30/2010	FIXED INCOME	NORTHERN STATES PWR-MINN	UTILITIES	915,736.17	35,368.67
06/30/2010	FIXED INCOME	NORTHERN STS PWR CO MINN SER B	INDUSTRIALS	697,413.78	-57,922.22
06/30/2010	FIXED INCOME	NORTHERN STS PWR CO MINN SHF 8	UTILITIES	388,201.50	22,893.00
06/30/2010	FIXED INCOME	NORTHERN STS PWR CO MINN 1ST	UTILITIES	4,441,380.66	427,700.24
06/30/2010	FIXED INCOME	NORTHERN STS PWR CO MINN 1ST	UTILITIES	1,181,257.57	155,937.57
06/30/2010	FIXED INCOME	NORTHERN TELECOM LTD NT	YANKEE BONDS - CORPS	13,500.00	-22,750.00
06/30/2010	FIXED INCOME	NORTHERN TR CORP NT	BANKS & FINANCE	12,053,922.22	992,310.00
06/30/2010	FIXED INCOME	NORTHERN TR CORP NT	BANKS & FINANCE	4,459,578.66	458,125.26
06/30/2010	FIXED INCOME	NORTHERN TRUST CORP	BANKS & FINANCE	210,849.57	14,346.44
06/30/2010	FIXED INCOME	NORTHROP GRUMMAN CORP	INDUSTRIALS	656,067.79	54,614.91

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	NORTHROP GRUMMAN CORP	INDUSTRIALS	1,061,892.19	48,335.52
06/30/2010	FIXED INCOME	NORTHROP GRUMMAN CORP DEB	INDUSTRIALS	7,849,178.01	635,147.34
06/30/2010	FIXED INCOME	NORTHWEST AIRLINES CORP NT ESC	INDUSTRIALS	1,740.18	1,740.18
06/30/2010	FIXED INCOME	NORTHWEST AIRLINES CRP SR ESC	INDUSTRIALS	1,144.78	1,144.78
06/30/2010	FIXED INCOME	NORTHWEST AIRLINES INC NT ESC	INDUSTRIALS	111.67	-7,780.39
06/30/2010	FIXED INCOME	NORTHWEST AIRLINES INC SR ESC	INDUSTRIALS	77.87	77.87
06/30/2010	FIXED INCOME	NORTHWEST PIPELINE CORP DEB NT	INDUSTRIALS	1,127,177.50	19,990.00
06/30/2010	FIXED INCOME	NORTHWEST PIPELINE GP SR NT	INDUSTRIALS	6,836,715.50	786,601.22
06/30/2010	FIXED INCOME	NORTHWESTERN STEEL & WIRE CO	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	NOVA CHEMICALS CORP	YANKEE BONDS - CORPS	1,359,563.33	170,500.00
06/30/2010	FIXED INCOME	NOVA CHEMICALS CORP	YANKEE BONDS - CORPS	853,718.75	-1,428.00
06/30/2010	FIXED INCOME	NOVA CHEMICALS CORP SR NT	YANKEE BONDS - CORPS	5,414,445.38	237,362.50
06/30/2010	FIXED INCOME	NOVA SCOTIA PROV CDA BD	SOVEREIGN DEBT	2,323,570.88	287,638.94
06/30/2010	FIXED INCOME	NOVARTIES CAPITAL CORP	INDUSTRIALS	-3,025.67	0.00
06/30/2010	FIXED INCOME	NOVASTAR MTG 2006 MTA1 2A-1A	CMO CORPORATE	913,727.10	-126,869.30
06/30/2010	FIXED INCOME	NRG ENERGY INC	UTILITIES	7,685,909.30	248,654.50
06/30/2010	FIXED INCOME	NRG ENERGY INC	UTILITIES	4,147,228.13	484,654.42
06/30/2010	FIXED INCOME	NRG ENERGY INC	UTILITIES	13,278,064.07	5,710.84
06/30/2010	FIXED INCOME	NRG ENERGY INC	UTILITIES	409,997.82	0.00
06/30/2010	FIXED INCOME	NRG ENERGY INC TERM LOAN B	TERM LOANS	2,145,822.71	15,510.24
06/30/2010	FIXED INCOME	NRG ENERGY INC TERM LOAN B	TERM LOANS	296,990.51	0.00
06/30/2010	FIXED INCOME	NRG ENERGY 6/07 SYN LN	TERM LOANS	451,939.98	12,803.94
06/30/2010	FIXED INCOME	NSTAR ELEC CO DEB	UTILITIES	192,422.97	11,824.43
06/30/2010	FIXED INCOME	NTL CABLE PLC SR NT	YANKEE BONDS - CORPS	19,148,879.22	557,226.47
06/30/2010	FIXED INCOME	NUVEEN INVESTMENTS INC	BANKS & FINANCE	936,421.67	-132,914.95
06/30/2010	FIXED INCOME	NUVEEN INVESTMENTS INC TERM B	TERM LOANS	923,770.04	15,090.96
06/30/2010	FIXED INCOME	NUVEEN INVTS INC SR NT	BANKS & FINANCE	632,638.89	92,187.50
06/30/2010	FIXED INCOME	NXP BV / NXP FUNDING LLC	INDUSTRIALS	178,368.24	0.00
06/30/2010	FIXED INCOME	NYSE EURONEXT NT	BANKS & FINANCE	3,677,708.06	284,542.06
06/30/2010	FIXED INCOME	OBP 2010-OBP A	COMMERCIAL MORTGAGES	3,503,127.00	-14.00
06/30/2010	FIXED INCOME	OEKB OEST KONTROLLBANK	YANKEE BONDS - CORPS	5,560,942.44	33,253.00
06/30/2010	FIXED INCOME	OESTERREICHISCHE KONTROLLBANK	YANKEE BONDS - CORPS	4,011,327.74	282,039.16
06/30/2010	FIXED INCOME	OHIO EDISON CO	UTILITIES	2,878,068.93	304,616.15
06/30/2010	FIXED INCOME	OHIO EDISON CO SR NT	UTILITIES	4,221,473.97	104,878.91
06/30/2010	FIXED INCOME	OHIO PWR CO SR NT SER L	UTILITIES	3,372,909.47	317,809.47
06/30/2010	FIXED INCOME	OLIN CORP	INDUSTRIALS	1,782,450.28	3,906.25
06/30/2010	FIXED INCOME	OMEGA HEALTHCARE INVS INC SR	BANKS & FINANCE	3,699,675.00	79,933.97
06/30/2010	FIXED INCOME	OMNICARE INC	INDUSTRIALS	1,454,430.56	106,695.84
06/30/2010	FIXED INCOME	OMNICARE INC SR SUB NT	INDUSTRIALS	467,698.96	29,669.80
06/30/2010	FIXED INCOME	OMNICOM GROUP INC	INDUSTRIALS	2,322,560.31	278,221.42

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ONCOR ELEC DELIVERY CO SR SECD	INDUSTRIALS	6,266,574.14	89,718.38
06/30/2010	FIXED INCOME	ONCOR ELEC DELIVERY 03-1 A-3	EQUIPMENT LOANS	390,966.07	4,602.29
06/30/2010	FIXED INCOME	ONCOR ELECTRIC DELIVERY CO	UTILITIES	3,786,931.68	721,081.68
06/30/2010	FIXED INCOME	ONCOR ELECTRIC DELIVERY CO	UTILITIES	859,479.36	843,046.03
06/30/2010	FIXED INCOME	ONCOR ELECTRIC DELIVERY CO	INDUSTRIALS	10,683,595.16	90,208.49
06/30/2010	FIXED INCOME	ONEOK PARTNERS L P SR NT	INDUSTRIALS	6,304,745.50	179,695.50
06/30/2010	FIXED INCOME	ONMICARE INC	INDUSTRIALS	3,381,832.89	62,800.00
06/30/2010	FIXED INCOME	ONTARIO (PROVINCE OF)	SOVEREIGN DEBT	36,764,748.96	551,807.46
06/30/2010	FIXED INCOME	ONTARIO PROV CDA BD	SOVEREIGN DEBT	1,856,727.38	126,558.86
06/30/2010	FIXED INCOME	ONTARIO PROV CDA SR NT	SOVEREIGN DEBT	5,196,655.30	657,870.30
06/30/2010	FIXED INCOME	ONTARIO PROV CDA US\$ GLOBAL BD	SOVEREIGN DEBT	2,541,315.60	257,374.35
06/30/2010	FIXED INCOME	ONTARIO PROVINCE OF	SOVEREIGN DEBT	25,023,653.55	1,839,605.75
06/30/2010	FIXED INCOME	ONTARIO PROVINCE OF	SOVEREIGN DEBT	7,499,716.08	456,798.30
06/30/2010	FIXED INCOME	OPEN SOLUTION INC TERM LOAN	TERM LOANS	646,460.05	-30,682.50
06/30/2010	FIXED INCOME	OPTION ONE MTG 03 2 CL A2	HOME EQUITY	1,742,553.69	415,264.65
06/30/2010	FIXED INCOME	ORACLE CORP	INDUSTRIALS	13,489,238.27	814,878.89
06/30/2010	FIXED INCOME	ORACLE CORP NT	INDUSTRIALS	4,656,237.76	609,562.20
06/30/2010	FIXED INCOME	ORACLE CORP/OZARK HLDG INC	INDUSTRIALS	11,520,810.33	1,580,984.69
06/30/2010	FIXED INCOME	OREGON ST	US TAXABLE MUNI BONDS	358,787.00	8,729.50
06/30/2010	FIXED INCOME	ORIX CORP	YANKEE BONDS - CORPS	9,696,715.47	-176,118.60
06/30/2010	FIXED INCOME	OSHKOSH CORP	INDUSTRIALS	307,544.00	7,200.00
06/30/2010	FIXED INCOME	OSHKOSH CORP	INDUSTRIALS	2,560,413.02	96,000.00
06/30/2010	FIXED INCOME	OSI RESTAURANT PARTNERS RC TL	TERM LOANS	16,303.03	-158.64
06/30/2010	FIXED INCOME	OSI TERM LOAN B	TERM LOANS	378,335.29	-8,586.98
06/30/2010	FIXED INCOME	OVERSEAS SHIPHLDG GROUP	INDUSTRIALS	395,480.78	0.00
06/30/2010	FIXED INCOME	OVERSEAS SHIPHOLDING GROUP	INDUSTRIALS	48,443.40	0.00
06/30/2010	FIXED INCOME	OVERSEAS SHIPHOLDING GRP INC	INDUSTRIALS	380,327.24	0.00
06/30/2010	FIXED INCOME	OWENS BROCKWAY GLASS CONTAINER	INDUSTRIALS	1,110,090.63	-1,356.25
06/30/2010	FIXED INCOME	OWENS ILL INC SR DEBS	INDUSTRIALS	1,813,348.75	123.49
06/30/2010	FIXED INCOME	OXFORD INDUSTRIES INC	INDUSTRIALS	978,355.41	0.00
06/30/2010	FIXED INCOME	P & O PRINCESS CRUISES PLC GTD	YANKEE BONDS - CORPS	7,973,437.50	1,845,550.00
06/30/2010	FIXED INCOME	PACCAR FINANCIAL CORP	BANKS & FINANCE	1,003,483.72	3,959.55
06/30/2010	FIXED INCOME	PACIFIC GAS & ELEC CO 1ST MTG	UTILITIES	4,504,904.52	379,528.15
06/30/2010	FIXED INCOME	PACIFIC GAS & ELEC CO 1ST MTG	UTILITIES	6,147,812.81	502,866.20
06/30/2010	FIXED INCOME	PACIFIC GAS & ELECTRIC	UTILITIES	1,569,624.57	49,629.57
06/30/2010	FIXED INCOME	PACIFIC GAS & ELECTRIC CO	UTILITIES	5,290,919.88	1,105,421.65
06/30/2010	FIXED INCOME	PACIFIC GAS & ELECTRIC CO	UTILITIES	8,680,593.75	473,769.68
06/30/2010	FIXED INCOME	PACIFICCORP 1ST MTG BD	UTILITIES	1,106,706.09	92,371.09
06/30/2010	FIXED INCOME	PACIFICORP BD	UTILITIES	8,322,600.86	1,096,229.79
06/30/2010	FIXED INCOME	PACIFICORP FIRST MTG BD	UTILITIES	6,783,425.61	492,101.42



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PAETEC HOLDING CORP	INDUSTRIALS	4,981,227.71	-26,287.50
06/30/2010	FIXED INCOME	PALL CORPORATION	INDUSTRIALS	3,106,791.17	117,424.50
06/30/2010	FIXED INCOME	PANAMA REP AMORT GLOBAL BD	SOVEREIGN DEBT	230,170.99	0.00
06/30/2010	FIXED INCOME	PANAMA REP GLOBAL BD	SOVEREIGN DEBT	7,649,311.94	-22,945.00
06/30/2010	FIXED INCOME	PANTRY INC SR SUB NT	INDUSTRIALS	1,491,416.67	103,750.00
06/30/2010	FIXED INCOME	PARKSON RETAIL GROUP LTD	YANKEE BONDS - CORPS	3,455,308.94	-94,952.94
06/30/2010	FIXED INCOME	PARTNERRE FINANCE B LLC	BANKS & FINANCE	1,949,131.11	-57,735.56
06/30/2010	FIXED INCOME	PATRIOT COAL CORP	INDUSTRIALS	2,413,950.00	-74,967.75
06/30/2010	FIXED INCOME	PEABODY ENERGY CORP	INDUSTRIALS	2,551,500.00	89,458.15
06/30/2010	FIXED INCOME	PEABODY ENERGY CORP	INDUSTRIALS	2,812,956.25	-8,075.69
06/30/2010	FIXED INCOME	PEABODY ENERGY CORP SR NT	INDUSTRIALS	1,152,637.22	62,350.00
06/30/2010	FIXED INCOME	PECO ENERGY TRANSITION 01-A BD	UTILITIES	310,341.55	-32,475.72
06/30/2010	FIXED INCOME	PEMEX PROJ FDG MASTER TR GTD	INDUSTRIALS	9,436,345.00	-395,420.00
06/30/2010	FIXED INCOME	PEMEX PROJ FDG MASTER TR GTD	INDUSTRIALS	12,394,349.60	2,212,539.60
06/30/2010	FIXED INCOME	PENINSULA GAMING LLC	BANKS & FINANCE	5,604,354.44	76,642.82
06/30/2010	FIXED INCOME	PENINSULA GAMING LLC	BANKS & FINANCE	4,023,349.17	63,596.50
06/30/2010	FIXED INCOME	PENN NATIONAL GAMING INC	INDUSTRIALS	1,734,090.92	35,933.57
06/30/2010	FIXED INCOME	PENN NATL GAMING INC SR SUB NT	INDUSTRIALS	2,330,700.00	51,787.50
06/30/2010	FIXED INCOME	PENN VIRGINIA RESOURCE	INDUSTRIALS	1,582,712.42	-23,187.50
06/30/2010	FIXED INCOME	PENNEY J C & CO DEBS	INDUSTRIALS	3,091,147.50	523,707.55
06/30/2010	FIXED INCOME	PENNEY J C INC DEB	INDUSTRIALS	3,224,235.63	339,300.00
06/30/2010	FIXED INCOME	PEPCO HLDGS INC NT	INDUSTRIALS	8,831,234.61	-26,941.00
06/30/2010	FIXED INCOME	PEPSI BOTTLING GRP INC GTD SR	INDUSTRIALS	380,824.30	15,678.90
06/30/2010	FIXED INCOME	PEPSIAMERICAS INC NT	INDUSTRIALS	1,114,500.63	93,292.30
06/30/2010	FIXED INCOME	PEPSICO INC	INDUSTRIALS	7,007,362.91	2,380.00
06/30/2010	FIXED INCOME	PERTO-CDA SR NT	YANKEE BONDS - CORPS	4,538,514.98	455,212.76
06/30/2010	FIXED INCOME	PERU (REPUBLIC OF)	SOVEREIGN DEBT	5,534,353.02	864,375.00
06/30/2010	FIXED INCOME	PERU REP BD	SOVEREIGN DEBT	1,039,642.02	15,661.03
06/30/2010	FIXED INCOME	PERU REP GLOBAL BD	SOVEREIGN DEBT	699,563.85	12,307.93
06/30/2010	FIXED INCOME	PERU REP PDI BD 144A	SOVEREIGN DEBT	2,798,670.14	0.00
06/30/2010	FIXED INCOME	PETCO ANIMAL SUPPLIES INC TLB	TERM LOANS	17,614.97	0.00
06/30/2010	FIXED INCOME	PETRO CDA SR NT	YANKEE BONDS - CORPS	640,329.95	63,615.68
06/30/2010	FIXED INCOME	PETRO-CDA SR NT	YANKEE BONDS - CORPS	1,145,637.36	159,648.47
06/30/2010	FIXED INCOME	PETROBRAS INTERNATIONAL FINANC	YANKEE BONDS - CORPS	241,911.44	-6,116.25
06/30/2010	FIXED INCOME	PETROBRAS INTERNATIONAL FINANC	YANKEE BONDS - CORPS	413,113.58	4,000.20
06/30/2010	FIXED INCOME	PETROBRAS INTL FIN CO	YANKEE BONDS - CORPS	566,735.79	1,395.96
06/30/2010	FIXED INCOME	PETROHAWK ENERGY CORP	INDUSTRIALS	630,283.83	123,337.50
06/30/2010	FIXED INCOME	PETROHAWK ENERGY CORP	INDUSTRIALS	3,490,500.00	497,098.55
06/30/2010	FIXED INCOME	PETROHAWK ENERGY CORP	INDUSTRIALS	4,084,225.86	43,200.00
06/30/2010	FIXED INCOME	PETROLEOS DE VENEZUELA	YANKEE BONDS - CORPS	11,176.74	150.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PETROLEOS DE VENEZUELA	YANKEE BONDS - CORPS	214,693.72	-25,518.11
06/30/2010	FIXED INCOME	PETROLEOS DE VENEZUELA S	YANKEE BONDS - CORPS	411,605.00	-53,609.03
06/30/2010	FIXED INCOME	PETROLEOS DE VENEZUELA SA	YANKEE BONDS - CORPS	367,262.00	-70,159.00
06/30/2010	FIXED INCOME	PETROLEOS MEXICANOS	YANKEE BONDS - CORPS	954,040.04	33,550.93
06/30/2010	FIXED INCOME	PETROQUEST ENERGY INC	INDUSTRIALS	4,682,580.46	588,587.50
06/30/2010	FIXED INCOME	PFIZER INC GLOBAL SR NT	INDUSTRIALS	332,323.66	30,077.63
06/30/2010	FIXED INCOME	PFIZER INC NT	INDUSTRIALS	6,081,376.92	954,459.32
06/30/2010	FIXED INCOME	PFIZER INC NT	INDUSTRIALS	7,892,535.04	922,900.96
06/30/2010	FIXED INCOME	PFIZER INC NT	INDUSTRIALS	12,067,461.10	2,729,808.72
06/30/2010	FIXED INCOME	PHARMACIA CORP DEB	INDUSTRIALS	8,411,673.20	142,503.20
06/30/2010	FIXED INCOME	PHARMACIA CORP DEB	INDUSTRIALS	1,561,482.00	34,084.19
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC	INDUSTRIALS	9,152,117.72	265,612.44
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC NT	INDUSTRIALS	5,680,016.78	782,732.92
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC NT	INDUSTRIALS	3,700,560.41	289,225.66
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC NT	INDUSTRIALS	10,101,036.41	243,013.49
06/30/2010	FIXED INCOME	PHILIPPINES REP GL BD	SOVEREIGN DEBT	414,365.51	-1,162.00
06/30/2010	FIXED INCOME	PHILIPPINES REP GLOBAL BD	SOVEREIGN DEBT	221,071.63	54.50
06/30/2010	FIXED INCOME	PHILLIPINES REP GLOBAL BD	SOVEREIGN DEBT	363,788.54	4,905.00
06/30/2010	FIXED INCOME	PHILLIPS-VAN HEUSEN	INDUSTRIALS	1,756,976.30	13,125.00
06/30/2010	FIXED INCOME	PHILLIPS-VAN HEUSEN 5/10 TLB	TERM LOANS	2,961,491.15	11,908.65
06/30/2010	FIXED INCOME	PINNACLE ENTMT INC SR SUB NT	INDUSTRIALS	1,288,941.66	65,166.84
06/30/2010	FIXED INCOME	PIONEER NAT RES CO SR NT	INDUSTRIALS	2,539,095.83	322,950.00
06/30/2010	FIXED INCOME	PIONEER NATURAL RESOURCE	INDUSTRIALS	1,118,442.50	41,139.00
06/30/2010	FIXED INCOME	PITNEY BOWES INC GLOB #TR00019	INDUSTRIALS	2,661,621.09	277,181.09
06/30/2010	FIXED INCOME	PITNEY BOWES INC GLOBAL MTN	INDUSTRIALS	9,285,841.92	256,516.92
06/30/2010	FIXED INCOME	PLAINS ALL AMER PIPELINE	INDUSTRIALS	537,333.85	96,016.20
06/30/2010	FIXED INCOME	PLAINS ALL AMER PIPELINE	INDUSTRIALS	9,102,428.62	166,057.58
06/30/2010	FIXED INCOME	PLAINS ALL AMER PIPELINE	INDUSTRIALS	1,050,329.54	38,142.87
06/30/2010	FIXED INCOME	PLAINS EXPL & PRODTN CO SR NT	INDUSTRIALS	2,707,136.11	74,888.63
06/30/2010	FIXED INCOME	PLAINS EXPL & PRODTN CO SR NT	INDUSTRIALS	1,292,684.72	85,375.00
06/30/2010	FIXED INCOME	PLAINS EXPL & PRODTN CO SR NT	INDUSTRIALS	6,787,103.46	819,843.35
06/30/2010	FIXED INCOME	PLAINS EXPLORATION & PRODUCTIO	INDUSTRIALS	1,475,781.25	-3,750.00
06/30/2010	FIXED INCOME	PNC BK N A PITTSBURGH PA	INDUSTRIALS	3,811,686.37	455,406.43
06/30/2010	FIXED INCOME	PNC FDG CORP GTD SR NT	BANKS & FINANCE	3,815,005.72	266,326.55
06/30/2010	FIXED INCOME	PNC FUNDING CORP	BANKS & FINANCE	12,508,146.89	91,951.44
06/30/2010	FIXED INCOME	PNC FUNDING CORP	BANKS & FINANCE	3,905,043.68	297,149.78
06/30/2010	FIXED INCOME	PNC MTG ACCEP 01-C1 CL A 2	COMMERCIAL MORTGAGES	553,579.62	-49,980.58
06/30/2010	FIXED INCOME	PNM RESOURCES INC	UTILITIES	1,758,556.04	104,231.25
06/30/2010	FIXED INCOME	POLAND REP GLOBAL NT	SOVEREIGN DEBT	2,656,250.00	133,775.00
06/30/2010	FIXED INCOME	PORT AUTH N Y & N J	US TAXABLE MUNI BONDS	3,947,738.44	355,283.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	POTASH CORP SASK INC NT	YANKEE BONDS - CORPS	655,642.32	41,214.72
06/30/2010	FIXED INCOME	POTASH CORP-SASKATCHEWAN	INDUSTRIALS	1,108,530.00	104,251.67
06/30/2010	FIXED INCOME	POTASH CORP-SASKATCHEWAN	YANKEE BONDS - CORPS	5,335,749.03	311,284.45
06/30/2010	FIXED INCOME	POWER SECTOR ASSETS & LI	INDUSTRIALS	126,890.00	1,991.92
06/30/2010	FIXED INCOME	PPG INDS INC NT	INDUSTRIALS	627,915.74	52,061.78
06/30/2010	FIXED INCOME	PPG INDS INC NT	INDUSTRIALS	674,323.40	95,887.39
06/30/2010	FIXED INCOME	PPL ELECTRIC UTILITIES	UTILITIES	1,145,585.37	143,619.26
06/30/2010	FIXED INCOME	PPL ENERGY SUPPLY LLC SR NT	UTILITIES	926,284.17	82,810.17
06/30/2010	FIXED INCOME	PRAXAIR INC NT	INDUSTRIALS	2,777,862.16	252,159.73
06/30/2010	FIXED INCOME	PRIDE INTL INC DEL SR NT	INDUSTRIALS	3,131,981.11	127,639.60
06/30/2010	FIXED INCOME	PRINCIPAL LIFE INC MTN TR00010	BANKS & FINANCE	323,453.72	14,581.02
06/30/2010	FIXED INCOME	PRIVATE EXPORT FUNDING CORP	AGENCIES & OTHER GOVT OBL	11,637,777.37	856,115.56
06/30/2010	FIXED INCOME	PRIVATE EXPT FDG CORP SECD NT	SOVEREIGN DEBT	36,951,482.13	2,265,341.91
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO DEB	INDUSTRIALS	6,020,277.11	910,611.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO NT	INDUSTRIALS	18,228,088.00	2,196,878.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO/THE	INDUSTRIALS	1,754,610.49	128,083.82
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT	UTILITIES	2,795,775.00	-242,989.40
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT	UTILITIES	1,966,791.24	314,705.20
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT	UTILITIES	306,535.08	32,467.83
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT	UTILITIES	4,224,622.94	257,032.50
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT	UTILITIES	1,292,468.31	354,794.98
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT DTD	UTILITIES	9,558,547.95	821,378.26
06/30/2010	FIXED INCOME	PROLOGIS	BANKS & FINANCE	7,851,606.13	-347,988.48
06/30/2010	FIXED INCOME	PROLOGIS	BANKS & FINANCE	1,574,897.27	-41,737.17
06/30/2010	FIXED INCOME	PROLOGIS NT	BANKS & FINANCE	965,394.68	-15,410.60
06/30/2010	FIXED INCOME	PROLOGIS NT	INDUSTRIALS	2,108,415.12	-96,034.38
06/30/2010	FIXED INCOME	PROTECTIVE LIFE CORP	BANKS & FINANCE	726,771.87	13,762.98
06/30/2010	FIXED INCOME	PROTECTIVE LIFE SECD TRS SECD	BANKS & FINANCE	28,189,922.45	1,867,804.12
06/30/2010	FIXED INCOME	PROTECTIVE LIFE SECS #TR00002	BANKS & FINANCE	309,126.00	11,230.20
06/30/2010	FIXED INCOME	PROV OF NEW BRUNSWICK	YANKEE BONDS - CORPS	1,057,955.00	-67,646.85
06/30/2010	FIXED INCOME	PROV OF NOVA SCOTIA	SOVEREIGN DEBT	866,939.00	8,509.86
06/30/2010	FIXED INCOME	PROV OF QUEBEC	SOVEREIGN DEBT	3,530,149.83	166,041.50
06/30/2010	FIXED INCOME	PROV OF QUEBEC	SOVEREIGN DEBT	634,129.25	-42,242.21
06/30/2010	FIXED INCOME	PROV OF SASKATCHEWAN	SOVEREIGN DEBT	3,621,897.31	15,336.48
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	2,530,120.87	77,523.19
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	2,145,271.06	144,875.50
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	8,744,515.87	199,066.49
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	14,078,785.04	121,749.96
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	3,146,553.25	112,376.58
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	1,396,179.69	25,931.07

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PRUDENTIAL FINL INC MTN	BANKS & FINANCE	14,560,816.92	957,556.92
06/30/2010	FIXED INCOME	PRUDENTIAL FINL INC MTN #00005	BANKS & FINANCE	2,686,711.16	204,790.33
06/30/2010	FIXED INCOME	PSEG PWR LLC SR NT	UTILITIES	4,830,927.05	-149,846.50
06/30/2010	FIXED INCOME	PSEG PWR LLC SR NT	INDUSTRIALS	2,344,801.05	197,763.61
06/30/2010	FIXED INCOME	PSI ENERGY INC DEB	INDUSTRIALS	7,909,270.87	893,668.65
06/30/2010	FIXED INCOME	PSYCHIATRIC SOLUTIONS INC	INDUSTRIALS	5,712,063.96	129,637.54
06/30/2010	FIXED INCOME	PUB SVC ELEC & GAS	UTILITIES	4,079,696.31	44,477.46
06/30/2010	FIXED INCOME	PUBLIC SERVICE CO OF NEW MEXIC	UTILITIES	2,477,788.02	74,837.85
06/30/2010	FIXED INCOME	PUBLIC SERVICE OKLAHOMA	UTILITIES	1,348,122.50	71,258.87
06/30/2010	FIXED INCOME	PUBLIC SVC CO COLO 1ST MTG BD	UTILITIES	1,171,770.16	177,903.51
06/30/2010	FIXED INCOME	PUBLIC SVC ELEC MTN #TR00014	UTILITIES	2,490,825.56	86,540.56
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY INC	UTILITIES	5,968,989.54	1,398,859.00
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY INC	UTILITIES	1,049,647.25	35,254.75
06/30/2010	FIXED INCOME	PULTE HOME INC SR NT	INDUSTRIALS	7,933,666.67	2,060,000.00
06/30/2010	FIXED INCOME	QATAR (STATE OF) REGS	SOVEREIGN DEBT	1,129,159.78	21,060.00
06/30/2010	FIXED INCOME	QUEBECOR MEDIA INC SR NT	YANKEE BONDS - CORPS	6,166,196.67	57,968.75
06/30/2010	FIXED INCOME	QUEBECOR MEDIA INC SR NT	INDUSTRIALS	8,181,274.34	635,522.47
06/30/2010	FIXED INCOME	QUEST DIAGNOSTICS INC SR NT	INDUSTRIALS	2,561,349.52	247,817.85
06/30/2010	FIXED INCOME	QUICKSILVER RES INC SR NT	INDUSTRIALS	45,335.63	0.00
06/30/2010	FIXED INCOME	QUICKSILVER RESOURCES IN	INDUSTRIALS	42,109.16	0.00
06/30/2010	FIXED INCOME	QUICKSILVER RESOURCES IN	INDUSTRIALS	6,979,345.91	668,922.80
06/30/2010	FIXED INCOME	QUICKSILVER RESOURCES INC	INDUSTRIALS	113,669.41	0.00
06/30/2010	FIXED INCOME	QUIZNOS (QCE LLC) TERM LOAN B	TERM LOANS	618,674.87	0.00
06/30/2010	FIXED INCOME	QWEST COMMUNICATIONS INTERNATI	UTILITIES	1,803,958.33	55,000.00
06/30/2010	FIXED INCOME	QWEST COMMUNICATIONS INTL B	UTILITIES	803,689.01	26,250.00
06/30/2010	FIXED INCOME	QWEST CORP	UTILITIES	7,267,450.32	388,400.53
06/30/2010	FIXED INCOME	QWEST CORP	INDUSTRIALS	3,595,989.58	-121,875.00
06/30/2010	FIXED INCOME	QWEST CORP NT	UTILITIES	839,906.31	50,375.06
06/30/2010	FIXED INCOME	RAILAMERICA INC	INDUSTRIALS	2,415,000.00	194,900.16
06/30/2010	FIXED INCOME	RAILAMERICA INC	INDUSTRIALS	1,473,157.84	0.00
06/30/2010	FIXED INCOME	RANGE RES CORP SR SUB NT	INDUSTRIALS	575,358.33	-12,006.25
06/30/2010	FIXED INCOME	RANGE RES CORP SR SUB NT	INDUSTRIALS	1,973,735.42	-4,887.50
06/30/2010	FIXED INCOME	RANGE RESOURCES CORP	INDUSTRIALS	99,117.53	0.00
06/30/2010	FIXED INCOME	RAYTHEON COMPANY	INDUSTRIALS	1,915,373.38	117,054.13
06/30/2010	FIXED INCOME	RBSCF 2009-RR1 CSB	COMMERCIAL MORTGAGES	858,661.53	196,214.40
06/30/2010	FIXED INCOME	REALOGY CORP DELAYED TLB	BANKS & FINANCE	168,425.42	-77.49
06/30/2010	FIXED INCOME	REALOGY CORP SR NT	BANKS & FINANCE	301,552.20	0.00
06/30/2010	FIXED INCOME	REALOGY CORP TERM LOAN B	INDUSTRIALS	872,970.89	0.00
06/30/2010	FIXED INCOME	REALOGY CORP TLB 2ND LIEN A	TERM LOANS	699,120.29	0.00
06/30/2010	FIXED INCOME	REALTY INCOME CORP	BANKS & FINANCE	3,066,606.91	83,528.58

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	REED ELSEVIER CAP INC GTD NT	INDUSTRIALS	9,807,223.02	1,039,388.91
06/30/2010	FIXED INCOME	REGAL CINEMAS CORP TLB	TERM LOANS	168,096.22	0.00
06/30/2010	FIXED INCOME	REGENCY CTRS L P GTD NT	BANKS & FINANCE	2,065,074.06	69,311.84
06/30/2010	FIXED INCOME	REGENCY ENERGY PARTNERS LP/REG	UTILITIES	8,943,590.18	247,776.39
06/30/2010	FIXED INCOME	REGIONS FINANCIAL CORP	BANKS & FINANCE	5,397,582.53	106,852.52
06/30/2010	FIXED INCOME	RELIANT ENERGY PWR SER C CTF	UTILITIES	2,965,170.83	-237,375.00
06/30/2010	FIXED INCOME	RELIANT ENERGY SER B CTF	UTILITIES	2,533,311.46	163,299.71
06/30/2010	FIXED INCOME	RENAISSANCE MTG ACCEP 06-3 AF2	HOME EQUITY	2,007,941.74	-85,543.47
06/30/2010	FIXED INCOME	RENAISSANCE MTG 05-2 CL AV-3	HOME EQUITY	724,768.15	75,023.05
06/30/2010	FIXED INCOME	RENTAL SVC CORP RSC HLDGS III	INDUSTRIALS	5,959,916.67	71,054.74
06/30/2010	FIXED INCOME	REPUBLIC OF COLOMBIA	SOVEREIGN DEBT	542,046.27	26,346.50
06/30/2010	FIXED INCOME	REPUBLIC OF HUNGARY	SOVEREIGN DEBT	153,379.27	-2,510.73
06/30/2010	FIXED INCOME	REPUBLIC OF PANAMA	SOVEREIGN DEBT	517,031.22	-149.42
06/30/2010	FIXED INCOME	REPUBLIC OF PHILIPPINES	SOVEREIGN DEBT	1,200,691.38	5,238.50
06/30/2010	FIXED INCOME	REPUBLIC OF PHILIPPINES	SOVEREIGN DEBT	1,914,890.99	3,244.00
06/30/2010	FIXED INCOME	REPUBLIC OF SOUTH AFRICA	SOVEREIGN DEBT	407,203.74	6,239.20
06/30/2010	FIXED INCOME	REPUBLIC OF SRI LANKA	SOVEREIGN DEBT	106,371.11	-375.00
06/30/2010	FIXED INCOME	RESIDENTIAL ACC 06-Q01 CL 2A2	CMO CORPORATE	100,597.12	-381,522.08
06/30/2010	FIXED INCOME	RESIDENTIAL ACCREDIT L QS1 2A2	CMO CORPORATE	14,202,159.72	-2,216,088.12
06/30/2010	FIXED INCOME	RESIDENTIAL ASSET 02 KS4 AI6	HOME EQUITY	186,838.84	-86,484.87
06/30/2010	FIXED INCOME	RESIDENTIAL ASSET 05-AR1 3-A	CMO CORPORATE	232,830.75	7,299.15
06/30/2010	FIXED INCOME	RESIDENTIAL ASSET 05-SL1 A-V1	CMO CORPORATE	261,737.21	44,638.65
06/30/2010	FIXED INCOME	REYNOLDS & REYNOLDS 4/10 TLB	TERM LOANS	1,830,656.66	-7,204.06
06/30/2010	FIXED INCOME	REYNOLDS AMERICAN INC SR NT	INDUSTRIALS	5,779,581.32	1,234,789.65
06/30/2010	FIXED INCOME	REYNOLDS AMERN INC SR SECD NT	INDUSTRIALS	585,380.27	74,495.84
06/30/2010	FIXED INCOME	REYNOLDS AMERN INC SR SECD NT	INDUSTRIALS	5,561,994.28	288,385.95
06/30/2010	FIXED INCOME	REYNOLDS CONSUMER PRODUCTS TLB	TERM LOANS	135,952.81	0.00
06/30/2010	FIXED INCOME	REYNOLDS GROUP 5/10 ADD-ON TLB	TERM LOANS	478,587.01	0.00
06/30/2010	FIXED INCOME	RFMSI SER 07-S6 CL I A15	CMO CORPORATE	8,418,625.10	-605,474.90
06/30/2010	FIXED INCOME	RFMSI SER 07-S6 CL II A3	CMO CORPORATE	6,462,526.60	-496,973.40
06/30/2010	FIXED INCOME	RFMSI 2007-S7 A20	CMO CORPORATE	10,029,039.19	1,390,383.85
06/30/2010	FIXED INCOME	RH DONNELLEY INC TLB	TERM LOANS	2,709.60	0.00
06/30/2010	FIXED INCOME	RIO TINTO FIN USA LTD NT	BANKS & FINANCE	11,970,926.60	1,046,222.29
06/30/2010	FIXED INCOME	RIO TINTO FINANCE PLC	YANKEE BONDS - CORPS	13,190,792.71	695,777.29
06/30/2010	FIXED INCOME	RIO TINTO FINANCE USA LTD	YANKEE BONDS - CORPS	3,212,128.98	799,384.88
06/30/2010	FIXED INCOME	RIO TINTO FINANCE USA LTD	YANKEE BONDS - CORPS	8,168,799.64	321,427.60
06/30/2010	FIXED INCOME	RITE AID CORP	INDUSTRIALS	2,957,500.00	140,000.00
06/30/2010	FIXED INCOME	RITE AID CORP	INDUSTRIALS	3,145,965.41	183,213.82
06/30/2010	FIXED INCOME	RITE AID CORP SR NT	INDUSTRIALS	2,764,626.11	-56,012.50
06/30/2010	FIXED INCOME	RITE AID CORP SR NT	INDUSTRIALS	431,375.00	90,562.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	RITE AID CORP SR SECD NT	INDUSTRIALS	4,231,644.06	502,655.75
06/30/2010	FIXED INCOME	ROCKWELL AUTOMATION INC DEB	INDUSTRIALS	5,778,394.57	597,052.90
06/30/2010	FIXED INCOME	ROCKWELL INTL CORP NEW DEBS	INDUSTRIALS	724,139.23	26,414.56
06/30/2010	FIXED INCOME	ROCKWOOD SPECIALTIES GROUP INC	INDUSTRIALS	2,034,166.67	15,925.00
06/30/2010	FIXED INCOME	ROGERS CABLE INC	YANKEE BONDS - CORPS	1,959,593.37	250,394.50
06/30/2010	FIXED INCOME	ROGERS COMMUNICATIONS INC SR	YANKEE BONDS - CORPS	1,327,154.17	199,558.59
06/30/2010	FIXED INCOME	ROHM & HAAS CO NT	INDUSTRIALS	4,335,374.80	270,019.24
06/30/2010	FIXED INCOME	ROWAN COMPANIES INC	INDUSTRIALS	2,961,951.69	-5,672.11
06/30/2010	FIXED INCOME	ROYAL BANK OF CANADA	YANKEE BONDS - CORPS	5,604,153.21	85,416.54
06/30/2010	FIXED INCOME	ROYAL BANK OF SCOTLAND PLC/THE	YANKEE BONDS - CORPS	2,946,656.19	-38,445.13
06/30/2010	FIXED INCOME	ROYAL BK SCOTLAND GROUP PLC	YANKEE BONDS - CORPS	2,012,899.24	67,851.91
06/30/2010	FIXED INCOME	ROYAL BK SCOTLAND GROUP PLC	YANKEE BONDS - CORPS	3,491,684.96	-444,849.83
06/30/2010	FIXED INCOME	ROYAL BK SCOTLAND GROUP PLC NT	BANKS & FINANCE	2,512,444.55	387,670.12
06/30/2010	FIXED INCOME	ROYAL BK SCOTLAND GRP PLC	YANKEE BONDS - CORPS	6,525,808.83	-28,294.63
06/30/2010	FIXED INCOME	ROYAL BK SCOTLAND SUB NTS	YANKEE BONDS - CORPS	9,322,735.30	416,310.04
06/30/2010	FIXED INCOME	ROYAL BK SCOTLAND SUB NTS	YANKEE BONDS - CORPS	16,028,920.20	631,063.20
06/30/2010	FIXED INCOME	ROYAL CARIBBEAN CRUISE	INDUSTRIALS	489,114.58	113,750.00
06/30/2010	FIXED INCOME	RRI ENERGY INC	UTILITIES	5,543,982.50	-227,625.00
06/30/2010	FIXED INCOME	RRI ENERGY INC	UTILITIES	4,126,523.61	1,698.83
06/30/2010	FIXED INCOME	RSHB CAPITAL SA REG S	BANKS & FINANCE	280,153.64	1,713.00
06/30/2010	FIXED INCOME	RUSSIAN FEDERATION BDS REG S	SOVEREIGN DEBT	9,773,972.82	-73,388.71
06/30/2010	FIXED INCOME	RYERSON INC	INDUSTRIALS	1,980,750.00	-81,000.00
06/30/2010	FIXED INCOME	RZD CAPITAL LTD	YANKEE BONDS - CORPS	384,267.54	1,206.25
06/30/2010	FIXED INCOME	SABINE PASS LNG LP	INDUSTRIALS	9,530,566.67	-1,328,298.04
06/30/2010	FIXED INCOME	SAFEWAY INC	INDUSTRIALS	111,087.43	3,753.22
06/30/2010	FIXED INCOME	SAFEWAY INC NT	INDUSTRIALS	9,479,160.87	1,176,919.76
06/30/2010	FIXED INCOME	SAFEWAY INC NT	INDUSTRIALS	5,269,983.33	-346,562.03
06/30/2010	FIXED INCOME	SALLY HLDGS LLC SR NT	INDUSTRIALS	257,083.26	-306.25
06/30/2010	FIXED INCOME	SALLY HLDGS LLC SR SUB NT	INDUSTRIALS	1,316,351.25	252,875.00
06/30/2010	FIXED INCOME	SALOMON BROS COML MTG 02 A2	COMMERCIAL MORTGAGES	2,754,617.97	-33,620.57
06/30/2010	FIXED INCOME	SALOMON BROS COML MTG 02 A3	COMMERCIAL MORTGAGES	624,800.97	12,872.16
06/30/2010	FIXED INCOME	SALOMON BROS MTG 01-C2 CL A 3	COMMERCIAL MORTGAGES	15,787,212.54	-454,244.74
06/30/2010	FIXED INCOME	SALOMON BROS 00-C3 CL A-2	COMMERCIAL MORTGAGES	2,386,410.48	-274,138.20
06/30/2010	FIXED INCOME	SAMSUNG ELECTRONICS CO PFD	SOUTH KOREA	49,684,991.00	12,103,033.31
06/30/2010	FIXED INCOME	SAN DIEGO CNTY CALIF WTR AUTH	US TAXABLE MUNI BONDS	257,019.50	19,615.45
06/30/2010	FIXED INCOME	SAN DIEGO G & E	UTILITIES	2,912,434.73	78,553.40
06/30/2010	FIXED INCOME	SAN DIEGO GAS & ELEC CO	UTILITIES	1,682,627.34	181,832.34
06/30/2010	FIXED INCOME	SANDRIDGE ENERGY INC GTD SR NT	INDUSTRIALS	731,404.94	0.00
06/30/2010	FIXED INCOME	SANMINA-SCI CORP	INDUSTRIALS	1,012,083.33	15,000.00
06/30/2010	FIXED INCOME	SANTANDER FIN PF SER 11	SPAIN	516,352.00	-122,544.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	SANTANDER FIN PFD SA UNI	US PREFERRED STOCK	384,186.10	0.00
06/30/2010	FIXED INCOME	SANTANDER FINL SUB NTS	YANKEE BONDS - CORPS	17,990,498.02	1,411,193.65
06/30/2010	FIXED INCOME	SBA GTD PARTN CTFS SBIC 04-10A	OTHER CMO GOVT AGENCIES	1,406,541.86	58,932.09
06/30/2010	FIXED INCOME	SBAP 2010-20B 1	BUSINESS	12,792,490.62	560,861.76
06/30/2010	FIXED INCOME	SBAP 2010-20F 1	BUSINESS	10,231,584.58	318,584.43
06/30/2010	FIXED INCOME	SBARRO INC SR NT	INDUSTRIALS	188,977.84	0.00
06/30/2010	FIXED INCOME	SBC COMMUNICATIONS	UTILITIES	3,733,647.10	261,413.90
06/30/2010	FIXED INCOME	SBC COMMUNICATIONS	UTILITIES	23,551,566.58	3,085,070.11
06/30/2010	FIXED INCOME	SBC COMMUNICATIONS INC GBL NT	INDUSTRIALS	988,213.71	-1,135.74
06/30/2010	FIXED INCOME	SBC COMMUNS INC GLOBAL NT	INDUSTRIALS	13,495,873.68	1,358,473.68
06/30/2010	FIXED INCOME	SCHERING PLOUGH CORP SR NT	INDUSTRIALS	4,286,936.38	501,673.07
06/30/2010	FIXED INCOME	SCHERING PLOUGH CORP SR NT	INDUSTRIALS	666,918.60	40,281.20
06/30/2010	FIXED INCOME	SCHERING-PLOUGH	INDUSTRIALS	1,895,328.37	493,134.20
06/30/2010	FIXED INCOME	SCHERING-PLOUGH SR NT	INDUSTRIALS	3,211,001.96	291,890.96
06/30/2010	FIXED INCOME	SCHWAB CHARLES CORP MEDIUM	BANKS & FINANCE	2,302,104.94	265,224.94
06/30/2010	FIXED INCOME	SCOTTS MIRACLE GRO CO	INDUSTRIALS	1,339,460.80	20,829.85
06/30/2010	FIXED INCOME	SDART 2010-1 A3	CARS	12,141,097.96	51,703.61
06/30/2010	FIXED INCOME	SEMPRA ENERGY	UTILITIES	790,319.48	47,169.55
06/30/2010	FIXED INCOME	SEMPRA ENERGY	INDUSTRIALS	2,954,068.23	376,855.99
06/30/2010	FIXED INCOME	SEMPRA ENERGY NT	INDUSTRIALS	29,455,569.84	1,124,252.59
06/30/2010	FIXED INCOME	SEMPRA ENERGY NT	UTILITIES	7,942,602.39	1,972,443.26
06/30/2010	FIXED INCOME	SEMPRA ENERY SR NT	UTILITIES	2,427,792.36	412,887.92
06/30/2010	FIXED INCOME	SENECA GAMING CORP SR NT	INDUSTRIALS	1,380,468.75	68,006.25
06/30/2010	FIXED INCOME	SENSATA TECH BV TERM B	TERM LOANS	364,171.65	0.00
06/30/2010	FIXED INCOME	SERVICE CORP INTERNATIONAL/US	INDUSTRIALS	3,426,843.75	249,747.83
06/30/2010	FIXED INCOME	SERVICE CORP INTL SR NT	INDUSTRIALS	433,256.25	5,250.00
06/30/2010	FIXED INCOME	SERVICE CORP INTL SR NT	INDUSTRIALS	3,368,466.38	315,014.82
06/30/2010	FIXED INCOME	SERVICE CORP INTL SR NT	INDUSTRIALS	1,976,222.22	165,000.00
06/30/2010	FIXED INCOME	SGS INTL INC SR SUB NT	INDUSTRIALS	3,736,763.33	318,879.85
06/30/2010	FIXED INCOME	SHAKESPEARE ACQUISITION LLC	US PREFERRED STOCK	62,840,474.10	24,194,552.48
06/30/2010	FIXED INCOME	SHERATON HOLDING CORP	INDUSTRIALS	771,707.12	108,750.00
06/30/2010	FIXED INCOME	SHERIDAN GROUP INC SR SECD NT	BANKS & FINANCE	4,264,009.72	120,597.83
06/30/2010	FIXED INCOME	SILGAN HLDGS INC SR SUB NT	INDUSTRIALS	982,680.00	0.00
06/30/2010	FIXED INCOME	SIMON PPTY GROUP L P NT	BANKS & FINANCE	2,431,418.16	304,778.69
06/30/2010	FIXED INCOME	SIMON PPTY GROUP L P NT	INDUSTRIALS	1,378,305.00	8,694.00
06/30/2010	FIXED INCOME	SIMON PROPERTY GROUP LP	BANKS & FINANCE	4,248,941.18	208,394.69
06/30/2010	FIXED INCOME	SIMON PROPERTY GROUP LP	BANKS & FINANCE	2,215,973.31	185,486.64
06/30/2010	FIXED INCOME	SIMON PROPERTY GROUP LP	BANKS & FINANCE	3,810,433.22	212,489.22
06/30/2010	FIXED INCOME	SINCLAIR BROADCAST GROUP TLB	TERM LOANS	644,016.28	0.00
06/30/2010	FIXED INCOME	SKILLED HEALTHCARE GROUP INC	INDUSTRIALS	1,868,558.33	99,187.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	SKYPE TECHNOLOGIES SA TLB	TERM LOANS	993,856.53	-1,714.33
06/30/2010	FIXED INCOME	SLC STUDENT 04-1 ASSET BKD A-4	STUDENT	8,749,188.11	19,670.01
06/30/2010	FIXED INCOME	SLM CORP	BANKS & FINANCE	32,475,744.78	-3,313,149.50
06/30/2010	FIXED INCOME	SLM CORP MTN # TR 00099	BANKS & FINANCE	3,002,440.86	427,290.00
06/30/2010	FIXED INCOME	SLM CORP MTN # TR 00002	BANKS & FINANCE	2,399,996.25	285,525.00
06/30/2010	FIXED INCOME	SLM CORP MTN # TR 00086	BANKS & FINANCE	1,889,691.75	99,348.00
06/30/2010	FIXED INCOME	SLM CORP MTN # TR 00104	BANKS & FINANCE	198,163.00	0.00
06/30/2010	FIXED INCOME	SLM CORP MTN #TR00031	BANKS & FINANCE	2,262,000.00	201,456.00
06/30/2010	FIXED INCOME	SLM PRIVATE CR STUDENT 04A A1	STUDENT	939,490.25	-1,906.19
06/30/2010	FIXED INCOME	SLM STUDENT LN TR 03-8 CL A-4	OTHER	1,791,976.02	-322.80
06/30/2010	FIXED INCOME	SLM STUDENT LN TR 06 5 CL A-5	STUDENT	4,198,533.01	43,999.37
06/30/2010	FIXED INCOME	SLM STUDENT LN 08-5 CL A-2	STUDENT	18,948,700.06	279,672.40
06/30/2010	FIXED INCOME	SLM STUDENT LN 08-5 CL A-3	BUSINESS	9,045,796.26	269,500.00
06/30/2010	FIXED INCOME	SLM STUDENT LN 08-5 CL A-4	STUDENT	24,856,379.06	1,187,960.40
06/30/2010	FIXED INCOME	SLMA 2006-7 A4	STUDENT	6,949,502.84	30,896.25
06/30/2010	FIXED INCOME	SLMA 2010-1 A	OTHER	33,393,728.79	14,351.35
06/30/2010	FIXED INCOME	SMALL BUS ADMIN GTD CTD 10-20D	OTHER CMO GOVT AGENCIES	8,919,690.90	502,925.09
06/30/2010	FIXED INCOME	SMALL BUS ADMIN GTD CTF 10-20E	BUSINESS	11,514,299.13	503,043.00
06/30/2010	FIXED INCOME	SMALL BUS ADMIN GTD 10-20C	BUSINESS	9,215,532.29	441,598.86
06/30/2010	FIXED INCOME	SMALL BUSINESS ADMIN GTD DEV	OTHER CMO GOVT AGENCIES	1,870,783.06	170,676.72
06/30/2010	FIXED INCOME	SMURFIT CAPITAL DEBS	YANKEE BONDS - CORPS	5,941,209.67	-282,324.93
06/30/2010	FIXED INCOME	SOCIALIST REP OF VIETNAM	SOVEREIGN DEBT	105,850.00	-250.00
06/30/2010	FIXED INCOME	SOLO CUP COMPANY	INDUSTRIALS	314,007.80	0.00
06/30/2010	FIXED INCOME	SOLUTIA INC	INDUSTRIALS	4,071,649.32	87,655.00
06/30/2010	FIXED INCOME	SOLUTIA INC	INDUSTRIALS	1,074,470.45	2,000.00
06/30/2010	FIXED INCOME	SONIC AUTOMOTIVE INC	INDUSTRIALS	270,985.00	5,722.60
06/30/2010	FIXED INCOME	SOTHEBYS HOLDINGS INC	INDUSTRIALS	443,876.92	0.00
06/30/2010	FIXED INCOME	SOURCE TECHNOLOGIES LLC TERM	INDUSTRIALS	18,750,000.00	0.00
06/30/2010	FIXED INCOME	SOUTH AFRICA GOVERNMENT INTERN	SOVEREIGN DEBT	6,170,950.04	235,388.60
06/30/2010	FIXED INCOME	SOUTH AFRICA REP NT	SOVEREIGN DEBT	2,062,240.10	156,000.00
06/30/2010	FIXED INCOME	SOUTH CAROLINA ELEC & GAS	UTILITIES	672,138.98	54,336.98
06/30/2010	FIXED INCOME	SOUTH CAROLINA ELEC & GAS CO	UTILITIES	569,311.55	95,568.78
06/30/2010	FIXED INCOME	SOUTHERN CAL EDISON	UTILITIES	1,088,432.38	22,766.82
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO	UTILITIES	1,149,497.49	75,901.21
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO	UTILITIES	4,415,243.44	605,271.86
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO	UTILITIES	3,358,944.01	356,269.71
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO REF	UTILITIES	7,893,535.24	956,231.91
06/30/2010	FIXED INCOME	SOUTHERN COPPER CORP	INDUSTRIALS	9,953,506.77	78,506.08
06/30/2010	FIXED INCOME	SOUTHERN COPPER CORP	INDUSTRIALS	12,949,686.83	142,522.61
06/30/2010	FIXED INCOME	SOUTHERN NAT GAS CO NT	UTILITIES	451,137.62	0.00



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	SOUTHERN POWER CO	UTILITIES	670,212.08	-5,911.99
06/30/2010	FIXED INCOME	SOUTHERN STAR CENT CORP SR NT	INDUSTRIALS	5,925,150.00	66,011.05
06/30/2010	FIXED INCOME	SOUTHTRUST CORP SUB NT	BANKS & FINANCE	3,238,053.47	22,442.10
06/30/2010	FIXED INCOME	SPANSION LLC TLB	TERM LOANS	2,512,343.75	-31,250.00
06/30/2010	FIXED INCOME	SPECTRA ENERGY CAP LLC SR NT	INDUSTRIALS	3,116,627.30	284,962.41
06/30/2010	FIXED INCOME	SPECTRUM BRANDS INC	TERM LOANS	439,273.72	0.00
06/30/2010	FIXED INCOME	SPECTRUM ONE	REAL ESTATE MORTGAGES	200,149.02	0.00
06/30/2010	FIXED INCOME	SPECTRUM 4	REAL ESTATE MORTGAGES	163,004.08	0.00
06/30/2010	FIXED INCOME	SPECTRUM 5	REAL ESTATE MORTGAGES	165,289.51	0.00
06/30/2010	FIXED INCOME	SPECTRUM 6	REAL ESTATE MORTGAGES	1,023,715.82	0.00
06/30/2010	FIXED INCOME	SPEEDWAY MOTORSPORTS INC	INDUSTRIALS	1,453,776.04	112,392.50
06/30/2010	FIXED INCOME	SPEEDWAY MOTORSPORTS INC SR	INDUSTRIALS	5,593,425.00	18,586.25
06/30/2010	FIXED INCOME	SPIRIT AEROSYSTEMS INC	INDUSTRIALS	1,448,187.50	-10,875.00
06/30/2010	FIXED INCOME	SPRINT CAP CORP	UTILITIES	9,654,412.15	1,506,078.46
06/30/2010	FIXED INCOME	SPRINT CAPITAL CORP	INDUSTRIALS	714,870.00	29,615.63
06/30/2010	FIXED INCOME	SPRINT CAPITAL CORP	UTILITIES	7,501,590.14	634,349.74
06/30/2010	FIXED INCOME	SPRINT CAPITAL CORP	UTILITIES	1,724,562.82	32,812.50
06/30/2010	FIXED INCOME	SPRINT NEXTEL CORP	INDUSTRIALS	1,031,638.89	14,250.00
06/30/2010	FIXED INCOME	SPRINT NEXTEL CORP NT	INDUSTRIALS	13,519,450.00	153,585.29
06/30/2010	FIXED INCOME	SPX CORP SR NT	INDUSTRIALS	5,850,294.44	214,933.14
06/30/2010	FIXED INCOME	STANADYNE CORP SR SUB NT	INDUSTRIALS	616,055.56	-73,125.00
06/30/2010	FIXED INCOME	STANFORD UNIVERSITY	INDUSTRIALS	2,690,770.64	213,651.06
06/30/2010	FIXED INCOME	STANLEY WKS NT	INDUSTRIALS	646,366.00	30,312.00
06/30/2010	FIXED INCOME	STAPLES INC	INDUSTRIALS	6,360,167.26	217,935.60
06/30/2010	FIXED INCOME	STAPLES INC SR NT	INDUSTRIALS	1,064,445.00	45,070.00
06/30/2010	FIXED INCOME	STARWOOD HOTELS & RESORTS	INDUSTRIALS	4,266,483.75	187,875.00
06/30/2010	FIXED INCOME	STARWOOD HOTELS & RESORTS WORL	INDUSTRIALS	3,095,715.63	594,287.50
06/30/2010	FIXED INCOME	STATE BANK INDIA LONDON	BANKS & FINANCE	102,990.90	425.90
06/30/2010	FIXED INCOME	STATE STR BK & TR CO SUB NT	BANKS & FINANCE	2,555,671.14	255,566.14
06/30/2010	FIXED INCOME	STATE STR CORP FDIC GTD TLGP	BANKS & FINANCE	11,907,286.16	321,818.84
06/30/2010	FIXED INCOME	STATE STR CORP NT	BANKS & FINANCE	7,675,750.38	615,776.91
06/30/2010	FIXED INCOME	STATE STREET CORP	BANKS & FINANCE	593,103.96	36,576.17
06/30/2010	FIXED INCOME	STATER BROS HLDGS INC SR NT	INDUSTRIALS	1,267,326.39	2,956.25
06/30/2010	FIXED INCOME	STATER BROTHERS HOLDINGS	INDUSTRIALS	961,459.44	5,772.02
06/30/2010	FIXED INCOME	STATION CASINOS	INDUSTRIALS	1.28	0.00
06/30/2010	FIXED INCOME	STATION CASINOS INC SR NT	INDUSTRIALS	50,525.64	0.00
06/30/2010	FIXED INCOME	STATION CASINOS INC SR NT	INDUSTRIALS	37,518.57	0.00
06/30/2010	FIXED INCOME	STEEL CAPITAL SA REGS	INDUSTRIALS	111,616.67	625.00
06/30/2010	FIXED INCOME	STEEL DYNAMICS INC	INDUSTRIALS	4,596,125.00	18,637.50
06/30/2010	FIXED INCOME	STEEL DYNAMICS INC	INDUSTRIALS	25,029.39	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	STEP2 HOLDINGS LLC PREFERRED	US PREFERRED STOCK	4,870,199.97	1,101,447.92
06/30/2010	FIXED INCOME	STEWART ENTERPRISES INC SR NT	INDUSTRIALS	2,012,222.22	17,187.50
06/30/2010	FIXED INCOME	STONE ENERGY CORP	INDUSTRIALS	1,982,041.41	-184,279.95
06/30/2010	FIXED INCOME	STONE ENERGY CORP SR SUB NT	INDUSTRIALS	1,637,760.00	-133,280.06
06/30/2010	FIXED INCOME	STREAM GLOBAL SERVICES I	INDUSTRIALS	5,620,843.75	-135,750.00
06/30/2010	FIXED INCOME	STRUCTURED ADJ RT 05-17 1-A1	CMO CORPORATE	6,528,437.91	854,917.09
06/30/2010	FIXED INCOME	STRUCTURED ADJ RT 05-21 1-A	CMO CORPORATE	8,619,757.13	-2,098,142.21
06/30/2010	FIXED INCOME	STRUCTURED ADJ 2005-11 CL 3A	CMO CORPORATE	12,233,338.31	-64,417.80
06/30/2010	FIXED INCOME	STRUCTURED ASSET SECS 04-6 3A2	CMO CORPORATE	174,112.72	4,563.57
06/30/2010	FIXED INCOME	STRUCTURED ASSET 03-AR2 CL A-1	CMO CORPORATE	1,877,035.12	214,845.63
06/30/2010	FIXED INCOME	STRUCTURED ASSET 05-5N CL 3A1A	CMO CORPORATE	420,098.00	15,958.16
06/30/2010	FIXED INCOME	SUBURBAN PROPANE PARTNERS	INDUSTRIALS	1,921,314.17	27,004.76
06/30/2010	FIXED INCOME	SUN HEALTHCARE GROUP INC SR	INDUSTRIALS	2,650,908.26	235,700.00
06/30/2010	FIXED INCOME	SUN MEDIA CORP CDA SR NT	YANKEE BONDS - CORPS	275,546.82	0.00
06/30/2010	FIXED INCOME	SUNCOR ENERGY INC NT	INDUSTRIALS	1,150,128.27	55,569.94
06/30/2010	FIXED INCOME	SUNCOR ENERGY INC NT	YANKEE BONDS - CORPS	6,957,689.30	536,676.88
06/30/2010	FIXED INCOME	SUNGARD DATA SYS INC SR NT	INDUSTRIALS	10,822,438.90	573,364.80
06/30/2010	FIXED INCOME	SUNGARD DATA SYSTEMS INC	INDUSTRIALS	2,590,414.06	390,172.01
06/30/2010	FIXED INCOME	SUNGARD DATA SYSTEMS INC	INDUSTRIALS	4,268,820.56	172,903.98
06/30/2010	FIXED INCOME	SUNGARD DATA SYSTEMS INC TLB	TERM LOANS	732,894.03	0.00
06/30/2010	FIXED INCOME	SUNGRAD DATA SYS INC SR NT	INDUSTRIALS	5,957,746.04	447,837.50
06/30/2010	FIXED INCOME	SUNOCO INC NT	INDUSTRIALS	2,232,750.89	84,862.72
06/30/2010	FIXED INCOME	SUNOCO LOGISTICS PARTNER	INDUSTRIALS	3,130,175.16	76,306.83
06/30/2010	FIXED INCOME	SUNTRUST BK MTN # SB 00005	BANKS & FINANCE	1,709,656.82	3,910.82
06/30/2010	FIXED INCOME	SUNTRUST BKS INC SR NT	YANKEE BONDS - CORPS	6,335,098.18	305,485.58
06/30/2010	FIXED INCOME	SUNTRUST BKS INC SR NT	BANKS & FINANCE	2,143,331.41	106,824.74
06/30/2010	FIXED INCOME	SUNTRUST CAP VIII GTD TR PFD	BANKS & FINANCE	5,859,990.67	-1,150,104.00
06/30/2010	FIXED INCOME	SUPERMEDIA (IDEARC) 12/09	TERM LOANS	839,972.42	0.00
06/30/2010	FIXED INCOME	SUPERVALU INC	INDUSTRIALS	12,958,050.00	88,400.00
06/30/2010	FIXED INCOME	SURGUTNEFTEGAZ PFD CLS	RUSSIA	956,117.35	0.00
06/30/2010	FIXED INCOME	SUSA PARTNERSHIP L P NTS	BANKS & FINANCE	20,385,776.67	3,715,010.00
06/30/2010	FIXED INCOME	SWEDISH EXPORT CREDIT	SOVEREIGN DEBT	3,675,588.23	145,631.15
06/30/2010	FIXED INCOME	SWIFT ENERGY CO	INDUSTRIALS	1,461,941.15	1,581.75
06/30/2010	FIXED INCOME	SWIFT TRANSPORTATION CO	TERM LOANS	58,669.45	0.00
06/30/2010	FIXED INCOME	SYSCO CORP NT	INDUSTRIALS	3,429,511.15	389,398.65
06/30/2010	FIXED INCOME	TALISMAN ENERGY INC NT	YANKEE BONDS - CORPS	1,097,303.11	26,991.44
06/30/2010	FIXED INCOME	TAMPA ELEC CO NT	UTILITIES	26,631,732.80	915,984.28
06/30/2010	FIXED INCOME	TARGET CORP NT	INDUSTRIALS	2,295,626.93	283,070.26
06/30/2010	FIXED INCOME	TARGET CORP NT	INDUSTRIALS	4,181,572.42	-53,585.62
06/30/2010	FIXED INCOME	TARGET CORP SR NT	INDUSTRIALS	4,302,585.03	501,357.40

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	TCI COMMUNICATIONS INC DEB	UTILITIES	3,145,073.83	2,853.41
06/30/2010	FIXED INCOME	TCI COMMUNICATIONS INC DEBS	UTILITIES	153,246.85	15,616.57
06/30/2010	FIXED INCOME	TCR HLDG CORP OC JR PART	US PREFERRED STOCK	0.00	0.00
06/30/2010	FIXED INCOME	TD AMERITRADE HOLDING CO	BANKS & FINANCE	2,052,776.58	62,876.94
06/30/2010	FIXED INCOME	TECK RESOURCES LIMITED	YANKEE BONDS - CORPS	10,001,911.95	232,930.10
06/30/2010	FIXED INCOME	TECK RESOURCES LIMITED	YANKEE BONDS - CORPS	4,003,110.42	288,441.50
06/30/2010	FIXED INCOME	TEEKAY CORP	YANKEE BONDS - CORPS	651,368.27	0.00
06/30/2010	FIXED INCOME	TELE COMMUNICATIONS INC DEB	UTILITIES	1,539,002.62	-16,408.74
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	8,475,068.91	-86,108.23
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	6,178,062.15	23,770.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	8,822,456.51	63,347.21
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	542,271.88	-81,256.42
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	13,050,097.74	455,047.43
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT B	YANKEE BONDS - CORPS	829,354.61	34,755.10
06/30/2010	FIXED INCOME	TELECOM ITALIA CAPITAL SA	YANKEE BONDS - CORPS	710,662.45	16,666.83
06/30/2010	FIXED INCOME	TELECOM ITALIA CAPITAL SA	YANKEE BONDS - CORPS	2,622,449.41	170,111.89
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U	YANKEE BONDS - CORPS	1,718,643.39	25,574.30
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U SR	YANKEE BONDS - CORPS	9,049,452.89	608,579.07
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U SR	YANKEE BONDS - CORPS	8,224,429.48	596,335.15
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U SR	YANKEE BONDS - CORPS	10,151,440.13	680,291.90
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES SAU	YANKEE BONDS - CORPS	16,565,336.44	-137,168.39
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES SAU	YANKEE BONDS - CORPS	14,930,453.82	242,566.29
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES SAU	YANKEE BONDS - CORPS	5,797,754.20	122,706.10
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES SAU	YANKEE BONDS - CORPS	2,693,492.60	-19,652.61
06/30/2010	FIXED INCOME	TELEFONICA EUROPE BV	YANKEE BONDS - CORPS	854,146.79	-101,037.75
06/30/2010	FIXED INCOME	TELESAT CANADA / TELESAT LLC	UTILITIES	2,196,666.67	382,600.00
06/30/2010	FIXED INCOME	TELESAT CANADA DD TLB	TERM LOANS	503,894.47	0.00
06/30/2010	FIXED INCOME	TENNECO INC	BANKS & FINANCE	4,955,063.89	978,125.00
06/30/2010	FIXED INCOME	TENNECO INC	INDUSTRIALS	1,014,250.15	-15,892.32
06/30/2010	FIXED INCOME	TENNECO PACKAGING INC DEB	INDUSTRIALS	7,276,434.42	-1,293,253.36
06/30/2010	FIXED INCOME	TENNESSEE GAS PIPELINE CO	UTILITIES	7,832,708.33	26,462.00
06/30/2010	FIXED INCOME	TENNESSEE GAS PIPELINE CO DEB	UTILITIES	3,493.28	0.00
06/30/2010	FIXED INCOME	TENNESSEE GAS PIPELINE CO NT	UTILITIES	4,958,934.14	-118,933.75
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	11,470,522.67	116,238.35
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	11,016,685.26	1,164,714.81
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	1,134,164.74	135,950.30
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	1,840,469.34	75,070.80
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	10,190,640.77	436,391.88
06/30/2010	FIXED INCOME	TEREX CORP	INDUSTRIALS	543,281.25	41,250.00
06/30/2010	FIXED INCOME	TEREX CORP NEW SR SUB NT	INDUSTRIALS	2,805,666.67	129,428.57

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	TEREX CORP NEW SR SUB NT	INDUSTRIALS	520,753.47	23,020.83
06/30/2010	FIXED INCOME	TERREMARK WORLDWIDE INC	INDUSTRIALS	2,599,766.67	6,687.50
06/30/2010	FIXED INCOME	TEVA PHARMA FIN II/III	YANKEE BONDS - CORPS	15,243,843.16	291,186.12
06/30/2010	FIXED INCOME	TEVA PHARMA FIN III LLC	INDUSTRIALS	6,515,463.90	13,260.00
06/30/2010	FIXED INCOME	TEVA PHARMACEUTICAL FIN LLC	INDUSTRIALS	3,989,296.13	593,650.70
06/30/2010	FIXED INCOME	TEXAS COMP ELEC HLDGS TD 10/24	CMO CORPORATE	1,431,178.83	-503,450.20
06/30/2010	FIXED INCOME	TEXAS COMP ELEC HOLD LLC B2	TERM LOANS	355,768.22	-727,531.91
06/30/2010	FIXED INCOME	TEXAS COMP ELEC HOLD TERM B3	TERM LOANS	1,254,518.58	0.00
06/30/2010	FIXED INCOME	TEXAS COMPETITIVE ELECTRIC HOL	UTILITIES	7,498.90	0.00
06/30/2010	FIXED INCOME	TEXAS INDS INC SR NT	INDUSTRIALS	1,141,060.83	85,525.00
06/30/2010	FIXED INCOME	TEXAS INDUSTRIES INC	INDUSTRIALS	7,637,100.14	195,875.00
06/30/2010	FIXED INCOME	TEXTRON INC	INDUSTRIALS	676,824.74	77,611.89
06/30/2010	FIXED INCOME	TEXTRON INC	INDUSTRIALS	1,433,871.30	111,686.08
06/30/2010	FIXED INCOME	TFM S A DE CV SR NT	YANKEE BONDS - CORPS	86,759.38	0.00
06/30/2010	FIXED INCOME	THERMO FISHER SCIENTIFIC	INDUSTRIALS	3,112,683.21	108,006.54
06/30/2010	FIXED INCOME	THERMO FISHER SCIENTIFIC	INDUSTRIALS	1,026,482.08	23,740.69
06/30/2010	FIXED INCOME	THERMO FISHER SCIENTIFIC	INDUSTRIALS	3,256,599.20	232,732.53
06/30/2010	FIXED INCOME	THOMSON REUTERS CORP	YANKEE BONDS - CORPS	1,063,798.58	66,131.08
06/30/2010	FIXED INCOME	THORNBURG MTG 06-6 P/T A-2	CMO CORPORATE	990,551.10	37,645.73
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	2,225,687.28	210,807.28
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	7,535,014.48	775,272.88
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	10,648,234.17	1,364,554.17
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	2,431,914.26	354,458.66
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	2,616,274.62	26,530.18
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	6,012,039.17	173,254.48
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	1,103,590.97	129,280.97
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC NT	INDUSTRIALS	1,214,088.85	184,203.02
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC NT	INDUSTRIALS	20,053,211.32	1,568,093.14
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC NT	INDUSTRIALS	17,130,097.46	2,014,033.21
06/30/2010	FIXED INCOME	TIME WARNER COS INC	INDUSTRIALS	2,539,366.62	123,739.91
06/30/2010	FIXED INCOME	TIME WARNER COS INC FA23	INDUSTRIALS	816,355.87	9,839.47
06/30/2010	FIXED INCOME	TIME WARNER COS INC JJ13	INDUSTRIALS	4,828,262.52	-406,961.29
06/30/2010	FIXED INCOME	TIME WARNER ENTERTAINMENT CO L	INDUSTRIALS	11,483,907.21	516,144.08
06/30/2010	FIXED INCOME	TIME WARNER ENTMT CO LP SR DEB	INDUSTRIALS	430,317.43	15,907.11
06/30/2010	FIXED INCOME	TIME WARNER ENTMT CO LP SR NT	INDUSTRIALS	2,485,448.75	-40,214.92
06/30/2010	FIXED INCOME	TIME WARNER INC	INDUSTRIALS	1,377,785.51	42,479.01
06/30/2010	FIXED INCOME	TIME WARNER INC	INDUSTRIALS	6,505,903.78	-8,500.91
06/30/2010	FIXED INCOME	TIME WARNER INC NEW NT	INDUSTRIALS	5,072,363.35	560,767.10
06/30/2010	FIXED INCOME	TIMKEN CO	INDUSTRIALS	1,305,798.99	106,568.92
06/30/2010	FIXED INCOME	TL ACQUISITIONS/CENGAGE TLB	TERM LOANS	1,021,826.33	0.00

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	TNK-BP FINANCE SA	YANKEE BONDS - CORPS	1,918,125.00	127,350.00
06/30/2010	FIXED INCOME	TNK-BP FINANCE SA REGS	YANKEE BONDS - CORPS	702,510.76	169,750.00
06/30/2010	FIXED INCOME	TOLL BROS FINANCE CORP	BANKS & FINANCE	1,256,000.00	-38,317.40
06/30/2010	FIXED INCOME	TRANS-CANADA PIPELINES	YANKEE BONDS - CORPS	972,026.55	29,823.23
06/30/2010	FIXED INCOME	TRANS-CANADA PIPELINES	YANKEE BONDS - CORPS	2,375,289.61	71,509.94
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD	YANKEE BONDS - CORPS	6,387,238.92	755,351.97
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD	YANKEE BONDS - CORPS	5,771,038.63	397,181.13
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD JR	YANKEE BONDS - CORPS	3,816,984.03	-234,375.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD NT	YANKEE BONDS - CORPS	636,433.90	69,581.04
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD SR	YANKEE BONDS - CORPS	3,587,961.89	259,123.56
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD SR	YANKEE BONDS - CORPS	4,516,700.82	745,524.18
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD SR	UTILITIES	1,286,210.21	259,570.49
06/30/2010	FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	INDUSTRIALS	2,260,071.24	260,033.46
06/30/2010	FIXED INCOME	TRANSDIGM INC SR SUB NT	INDUSTRIALS	1,297,795.14	29,920.00
06/30/2010	FIXED INCOME	TRANSNEFT RUB1 PRF	RUSSIA	111,918.24	0.00
06/30/2010	FIXED INCOME	TRANSOCEAN INC SR NT	YANKEE BONDS - CORPS	5,978,393.34	-663,943.00
06/30/2010	FIXED INCOME	TRANSOCEAN INC SR NT	INDUSTRIALS	3,038,357.50	-312,594.00
06/30/2010	FIXED INCOME	TRANSOCEAN SEDCO FOREX INC NT	YANKEE BONDS - CORPS	128,280.96	0.00
06/30/2010	FIXED INCOME	TRAVELERS COS INC	BANKS & FINANCE	3,776,857.47	242,144.05
06/30/2010	FIXED INCOME	TRAVELERS COS INC JR SUB DEB	BANKS & FINANCE	8,014,003.48	162,730.10
06/30/2010	FIXED INCOME	TRAVELERS COS INC SR NT	BANKS & FINANCE	7,775,297.92	775,749.03
06/30/2010	FIXED INCOME	TRAVELERS COS INC SR NT	BANKS & FINANCE	1,720,506.80	126,604.58
06/30/2010	FIXED INCOME	TRAVELERS COS INC SR NT	BANKS & FINANCE	2,196,424.24	217,908.68
06/30/2010	FIXED INCOME	TRAVELPORT LLC/TRAVELPORT HLDG	INDUSTRIALS	1,967,291.67	23,008.05
06/30/2010	FIXED INCOME	TREEHOUSE FOODS INC	INDUSTRIALS	1,888,692.90	48,375.00
06/30/2010	FIXED INCOME	TRIBUNE COMPANY INCREMENTAL TL	TERM LOANS	95,853.76	0.00
06/30/2010	FIXED INCOME	TRIUMPH GROUP INC	INDUSTRIALS	371,303.66	0.00
06/30/2010	FIXED INCOME	TRUE MOVE COMPANY LIMITED	YANKEE BONDS - CORPS	85,163.19	0.00
06/30/2010	FIXED INCOME	TUBE CITY IMS CORP SR SUB NT	INDUSTRIALS	6,981,265.63	495,743.40
06/30/2010	FIXED INCOME	TURKEY REP GLOBAL NT	SOVEREIGN DEBT	1,622,901.22	3,833.00
06/30/2010	FIXED INCOME	TURKEY REP NT	SOVEREIGN DEBT	1,031,777.89	-4,829.75
06/30/2010	FIXED INCOME	TURKEY REP NT	SOVEREIGN DEBT	1,301,770.69	19,708.50
06/30/2010	FIXED INCOME	TXU CORP SR NT SER P	UTILITIES	288.51	0.00
06/30/2010	FIXED INCOME	TYCO ELECTRONICS GROUP S A GTD	YANKEE BONDS - CORPS	18,523,382.73	1,189,932.68
06/30/2010	FIXED INCOME	TYCO ELECTRONICS GROUP S A SR	YANKEE BONDS - CORPS	5,422,848.63	638,614.40
06/30/2010	FIXED INCOME	TYCO ELECTRONICS GROUP S A SR	YANKEE BONDS - CORPS	2,316,554.94	290,504.94
06/30/2010	FIXED INCOME	TYCO INTERNATIONAL FINAN	YANKEE BONDS - CORPS	12,195,621.84	286,732.99
06/30/2010	FIXED INCOME	TYCO INTERNATIONAL FINAN	YANKEE BONDS - CORPS	4,131,579.46	234,106.01
06/30/2010	FIXED INCOME	TYCO INTL FINANCE S A NT	YANKEE BONDS - CORPS	5,146,413.25	977,887.59
06/30/2010	FIXED INCOME	TYCO INTL LTD/TYCO INTL FIN	INDUSTRIALS	5,632,003.94	264,675.33

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	TYSON FOODS INC	INDUSTRIALS	2,484,000.00	491,500.80
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	66,826,769.74	6,894,605.74
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	4,108,821.35	407,431.35
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	7,434,979.72	802,479.72
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	47,365,184.06	5,736,732.96
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	2,200,864.00	335,936.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	31,077,177.98	-3,599,066.91
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	29,865,697.44	1,328,615.90
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	33,607,038.92	1,586,629.59
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	13,704,225.68	177,157.67
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	21,865,087.97	-162,425.33
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	12,257,187.13	1,459,991.77
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	20,411,586.10	2,327,735.74
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	31,080,842.53	3,503,487.92
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	31,806,157.94	3,978,724.54
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	5,440,501.42	568,674.41
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	51,921,660.52	5,789,234.76
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	13,242,226.80	1,455,578.01
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	14,947,718.56	-649,320.30
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	7,566,855.31	745,021.80
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	72,175,035.28	7,576,775.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	15,688,836.46	986,012.56
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	8,316,130.62	751,918.04
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	45,847,345.23	2,176,921.38
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	300,484,394.79	25,093,792.75
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	40,771,129.73	3,503,682.87
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	63,597,971.29	4,635,619.94
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	83,041,938.70	3,557,546.14
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	5,378,957.14	360,721.37
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	30,853,516.58	3,549,243.98
06/30/2010	FIXED INCOME	U S TREASURY BONDS	TREASURIES	43,422,358.71	4,632,905.59
06/30/2010	FIXED INCOME	U S TREASURY BONDS	TREASURIES	191,524,969.78	9,646,932.25
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	48,336,782.93	-5,218,243.51
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	10,899,549.27	14,937.29
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	12,851,454.72	-319,311.77
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	34,167,555.69	-1,615,544.60
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	15,425,459.84	643,749.75
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	17,425,343.35	1,148,802.39
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	20,189,148.05	-236,465.40
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	27,762,443.84	1,286,678.42

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	21,640,983.23	474,013.55
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	64,476,373.37	3,975,544.01
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	16,672,013.91	1,472,500.27
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	30,482,593.05	2,313,485.21
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	33,450,802.82	2,350,324.18
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	7,573,088.22	674,739.98
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	9,306,718.43	689,881.99
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	16,228,181.93	1,001,400.89
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	5,483,581.92	220,538.60
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	24,647,189.12	222,726.02
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	11,450,978.90	52,497.34
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	40,724,351.68	592,331.20
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	190,005,565.30	744,941.10
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	76,919,040.64	342,329.79
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	16,293,308.78	198,404.79
06/30/2010	FIXED INCOME	U S TREASURY NOTE	AGENCIES & OTHER GOVT OBL	24,941,755.00	188,511.88
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	77,333,418.19	1,416,825.15
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	44,827,249.44	1,608,957.12
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	98,991,148.60	773,075.25
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	13,323,031.25	268,083.34
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	176,451,558.92	665,731.50
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	295,245,756.10	17,980,569.55
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	88,087,523.02	2,900,492.84
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	14,148,614.27	419,025.31
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	246,046,032.40	691,084.55
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	21,072,542.08	861,061.10
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	7,609,148.04	220,911.52
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	102,418,269.53	2,788,415.25
06/30/2010	FIXED INCOME	U S TREASURY NOTE	AGENCIES & OTHER GOVT OBL	15,506,197.98	491,448.34
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	40,886,492.61	1,548,701.49
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	11,633,766.64	78,076.03
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	98,673,762.85	602,189.21
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	19,225,515.68	1,178,510.12
06/30/2010	FIXED INCOME	U S TREASURY NOTE	AGENCIES & OTHER GOVT OBL	185,010,523.48	103,787.75
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	65,555,836.59	291,248.23
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	46,343,457.70	551,898.23
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	20,715,226.17	683,569.50
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	33,086,876.06	1,489,576.81
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	43,981,247.26	1,346,689.86
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	84,177,631.72	4,250,011.49

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	403,743,238.60	3,034,517.83
06/30/2010	FIXED INCOME	U S TREASURY NTS	TREASURIES	14,392,433.94	577,431.29
06/30/2010	FIXED INCOME	U S WEST CAP FDG INC	BANKS & FINANCE	616,398.61	73,125.00
06/30/2010	FIXED INCOME	U S WEST COMMUNICATIONS INC	UTILITIES	1,646,137.78	324,768.17
06/30/2010	FIXED INCOME	U S WEST COMMUNICATIONS INC	UTILITIES	2,244,720.00	156,131.25
06/30/2010	FIXED INCOME	UBS AG	YANKEE BONDS - CORPS	3,866,003.65	-26,212.88
06/30/2010	FIXED INCOME	UBS AG STAMFORD # SR 00047	BANKS & FINANCE	13,950,954.91	208,338.20
06/30/2010	FIXED INCOME	UK LONG GILT FUTURE (LIF)	UNITED KINGDOM FI FIN FUT	80,909.09	80,909.09
06/30/2010	FIXED INCOME	UKRAINE MINISTRY OF FINANCE	SOVEREIGN DEBT	476,141.67	29,763.00
06/30/2010	FIXED INCOME	UNIFORM SERVICES DENTAL	TERM LOANS	3,069,932.00	1,069,932.00
06/30/2010	FIXED INCOME	UNILEVER CAP CORP	INDUSTRIALS	5,165,175.00	-705,408.50
06/30/2010	FIXED INCOME	UNILEVER CAP CORP SR NT	BANKS & FINANCE	8,078,028.27	1,025,046.05
06/30/2010	FIXED INCOME	UNION PAC CORP NT	INDUSTRIALS	9,516,238.81	1,217,802.14
06/30/2010	FIXED INCOME	UNION PACIFIC CORP BDS	INDUSTRIALS	1,527,432.49	83,515.77
06/30/2010	FIXED INCOME	UNION PLANTERS CORP SUB NT	BANKS & FINANCE	5,198,466.67	-849,758.01
06/30/2010	FIXED INCOME	UNITED AIR LINES P/T 07-1A	INDUSTRIALS	7,049,876.49	1,542,333.54
06/30/2010	FIXED INCOME	UNITED AIRLINES INC	TERM LOANS	1,090,379.67	0.00
06/30/2010	FIXED INCOME	UNITED AIRLINES INC	INDUSTRIALS	7,407,831.06	383,762.50
06/30/2010	FIXED INCOME	UNITED AIRLINES INC	INDUSTRIALS	548,675.66	23,754.02
06/30/2010	FIXED INCOME	UNITED AUTO GROUP INC SR SUB	INDUSTRIALS	4,948,366.11	1,032,721.60
06/30/2010	FIXED INCOME	UNITED MEXICAN MTN #TR00019	SOVEREIGN DEBT	7,714,384.56	891,985.50
06/30/2010	FIXED INCOME	UNITED MEXICAN STS #TR 00013	SOVEREIGN DEBT	2,619,255.21	108,937.50
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MEDIUM TERM	SOVEREIGN DEBT	9,871,576.36	452,934.72
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN #00007	SOVEREIGN DEBT	4,669,449.56	973,262.50
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN TR00011	SOVEREIGN DEBT	5,808,576.39	567,350.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN TR00017	SOVEREIGN DEBT	3,440,814.72	492,501.77
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN TR00021	SOVEREIGN DEBT	672,348.72	17,730.00
06/30/2010	FIXED INCOME	UNITED PARCEL SERVICE INC	INDUSTRIALS	26,457,444.65	1,799,677.59
06/30/2010	FIXED INCOME	UNITED PARCEL SVC INC	INDUSTRIALS	1,484,213.04	111,938.04
06/30/2010	FIXED INCOME	UNITED REFINING CO	INDUSTRIALS	-252.30	0.00
06/30/2010	FIXED INCOME	UNITED RENTALS NORTH AM	INDUSTRIALS	10,013,813.33	637,845.50
06/30/2010	FIXED INCOME	UNITED RENTALS NORTH AM	INDUSTRIALS	6,651,343.05	150,020.00
06/30/2010	FIXED INCOME	UNITED STATES STEEL CORP	INDUSTRIALS	2,061,281.25	-60,718.75
06/30/2010	FIXED INCOME	UNITED STATES STEEL CORP	INDUSTRIALS	4,583,792.09	-14,850.00
06/30/2010	FIXED INCOME	UNITED STS STL CORP NEW SR NT	INDUSTRIALS	6,681,981.67	503,175.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP	INDUSTRIALS	3,422,974.31	295,708.17
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP	INDUSTRIALS	1,850,403.14	142,429.99
06/30/2010	FIXED INCOME	UNITED UTILS PLS NTS	YANKEE BONDS - CORPS	665,254.12	-16,023.21
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC NT	INDUSTRIALS	2,456,070.01	312,045.34
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC NT	INDUSTRIALS	1,406,736.73	84,851.10



As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC NT FLTG	INDUSTRIALS	2,771,164.98	34,815.00
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC SR NT	INDUSTRIALS	7,990,061.67	772,286.12
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC SR NT	INDUSTRIALS	3,570,196.22	317,734.32
06/30/2010	FIXED INCOME	UNIVERSAL HOSP SVCS INC NEW	INDUSTRIALS	4,291,446.04	-417,137.50
06/30/2010	FIXED INCOME	UNIVISION COMMUNICATIONS TLB	TERM LOANS	2,802,262.40	-26,852.97
06/30/2010	FIXED INCOME	URALSVYAZINFORM PFD	RUSSIA	17,074.03	0.00
06/30/2010	FIXED INCOME	US AWYS PASSTHRU 99-1 CL A	INDUSTRIALS	375,066.61	-5,502.80
06/30/2010	FIXED INCOME	US BANCORP	US PREFERRED STOCK	1,929,465.00	31,359.18
06/30/2010	FIXED INCOME	US BANCORP	BANKS & FINANCE	5,095,910.54	71,321.65
06/30/2010	FIXED INCOME	US BANK NA	BANKS & FINANCE	9,570,100.56	259,914.92
06/30/2010	FIXED INCOME	US BANK NATIONAL ASSOCIATION	EURO	3,079,806.35	174,151.01
06/30/2010	FIXED INCOME	US CENTRAL FEDERAL CRED	BANKS & FINANCE	30,593,978.27	303,936.05
06/30/2010	FIXED INCOME	US CENTRAL FEDERAL CRED	BANKS & FINANCE	7,143,872.34	156,862.94
06/30/2010	FIXED INCOME	US ONCOLOGY HLDGS INC SR	INDUSTRIALS	197,684.87	0.00
06/30/2010	FIXED INCOME	US ONCOLOGY INC	INDUSTRIALS	10,446,462.13	137,739.88
06/30/2010	FIXED INCOME	US ONCOLOGY INC	INDUSTRIALS	2,051,301.39	-24,551.11
06/30/2010	FIXED INCOME	US TREAS BD FUTURE (CBT)	US FINANCIAL FUTURES	29,994,277.61	29,994,277.61
06/30/2010	FIXED INCOME	US TREAS BOND SEP 10	CALL OPTIONS	-340,687.50	-59,227.28
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	2,813,542.50	176,055.35
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	16,569,268.96	1,054,013.07
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	27,964,779.89	63,205.88
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	111,775,505.75	8,578,978.54
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	26,279,157.94	-261,376.43
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	20,016,170.15	1,354,872.75
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	9,389,589.29	217,894.02
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	25,877,680.85	-591,959.52
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	31,302,595.74	1,029,414.97
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	256,357,160.80	25,454,100.18
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	16,621,572.93	550,725.38
06/30/2010	FIXED INCOME	US ULTRA BOND (CBT)	US FINANCIAL FUTURES	1,277,296.84	1,277,296.84
06/30/2010	FIXED INCOME	US 10 YR NOTE FUTURE SEP 10	CALL OPTIONS	-787,312.50	-711,475.50
06/30/2010	FIXED INCOME	US 10 YR TREAS NTS FUT SEP 10	CALL OPTIONS	388,671.88	101,892.98
06/30/2010	FIXED INCOME	US 10 YR TREAS NTS FUT SEP 10	CALL OPTIONS	470,937.50	334,491.93
06/30/2010	FIXED INCOME	US 10 YR TREAS NTS FUT SEP 10	PUT OPTIONS	-107,296.88	1,031,251.72
06/30/2010	FIXED INCOME	US 10YR NOTE FUTURE (CBT)	US FINANCIAL FUTURES	-22,518,958.61	-22,518,958.61
06/30/2010	FIXED INCOME	US 10YR NOTE FUTURE SEP 10	CALL OPTIONS	-70,312.50	-21,363.75
06/30/2010	FIXED INCOME	US 10YR NOTE FUTURE SEP 10	PUT OPTIONS	178,828.13	-2,187,654.52
06/30/2010	FIXED INCOME	US 2YR TREAS NTS FUT (CBT)	US FINANCIAL FUTURES	7,333,069.73	7,333,069.73
06/30/2010	FIXED INCOME	US 5YR TREAS NTS FUT(CBT)	US FINANCIAL FUTURES	14,647,607.56	14,647,607.56
06/30/2010	FIXED INCOME	USAA AUTO OWNER TR 2008-3 A-3	CARS	9,178,248.31	-54,467.77

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	USAA AUTO OWNER 06-4 CL A4	CARS	3,859,258.25	-61,255.37
06/30/2010	FIXED INCOME	USG CORP SR NT	INDUSTRIALS	2,065,305.56	170,000.00
06/30/2010	FIXED INCOME	VAIL RESORTS INC SR SUB NT	INDUSTRIALS	2,414,280.00	46,521.95
06/30/2010	FIXED INCOME	VALASSIS COMMUNICATIONS INC SR	INDUSTRIALS	308,460.00	-391.73
06/30/2010	FIXED INCOME	VALE OVERSEAS LIMITED	YANKEE BONDS - CORPS	6,099,734.96	364,237.95
06/30/2010	FIXED INCOME	VALE OVERSEAS LIMITED	YANKEE BONDS - CORPS	5,284,797.92	307,900.00
06/30/2010	FIXED INCOME	VALE OVERSEAS LTD GTD NT	YANKEE BONDS - CORPS	7,164,028.37	84,351.30
06/30/2010	FIXED INCOME	VALE OVERSEAS LTD GTD NT	YANKEE BONDS - CORPS	690,870.40	1,122.90
06/30/2010	FIXED INCOME	VALEANT PHARMACEUTICALS	INDUSTRIALS	2,822,968.33	277,863.00
06/30/2010	FIXED INCOME	VALERO ENERGY CORP	INDUSTRIALS	9,906,912.82	329,716.68
06/30/2010	FIXED INCOME	VALERO ENERGY CORP	INDUSTRIALS	215,527.43	6,833.36
06/30/2010	FIXED INCOME	VALERO ENERGY CORP	INDUSTRIALS	2,081,790.96	51,320.96
06/30/2010	FIXED INCOME	VALERO ENERGY CORP	INDUSTRIALS	12,054,237.47	1,892,050.95
06/30/2010	FIXED INCOME	VALERO ENERGY CORP NT	INDUSTRIALS	10,472,591.21	1,295,080.10
06/30/2010	FIXED INCOME	VALERO ENERGY CORP NT	UTILITIES	4,796,517.43	-237,385.08
06/30/2010	FIXED INCOME	VALOR TELECOMMUNICATIONS	INDUSTRIALS	146,656.03	0.00
06/30/2010	FIXED INCOME	VALSPAR CORP	INDUSTRIALS	8,284,884.03	549,248.48
06/30/2010	FIXED INCOME	VANGUARD HEALTH SYSTEMS INC TL	TERM LOANS	203,768.82	0.00
06/30/2010	FIXED INCOME	VANGUARD HLT HDG LLC/INC	INDUSTRIALS	3,985,113.06	-93,383.67
06/30/2010	FIXED INCOME	VEDANTA RESOURCES PLC	YANKEE BONDS - CORPS	1,228,499.10	133,981.25
06/30/2010	FIXED INCOME	VENETIAN MACAU 5/06 DELAYED TL	TERM LOANS	133,225.16	0.00
06/30/2010	FIXED INCOME	VENETIAN MACAU 5/06 TLB	TERM LOANS	507,714.75	16,578.44
06/30/2010	FIXED INCOME	VENEZUEL (REPUBLIC OF) REG S	SOVEREIGN DEBT	309,583.33	-19,980.00
06/30/2010	FIXED INCOME	VENEZUELA (REP OF)	SOVEREIGN DEBT	547,101.67	-23,110.14
06/30/2010	FIXED INCOME	VENEZUELA (REP OF)	SOVEREIGN DEBT	335,699.38	-53,586.25
06/30/2010	FIXED INCOME	VENEZUELA REP GLOBAL BD	SOVEREIGN DEBT	340,026.00	-2,686.95
06/30/2010	FIXED INCOME	VENEZUELA REP GLOBAL BD	SOVEREIGN DEBT	129,451.18	5,642.50
06/30/2010	FIXED INCOME	VENOCO INC 2ND LIEN HYBRID TL	TERM LOANS	842,911.24	-4,073.45
06/30/2010	FIXED INCOME	VEOLIAN ENVIRONNEMENT NT	YANKEE BONDS - CORPS	3,239,942.80	236,872.80
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC	UTILITIES	1,540,636.64	32,763.11
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC	UTILITIES	28,714,945.31	5,547,154.59
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	3,903,347.46	451,133.12
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	1,833,882.74	55,303.34
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	2,662,112.63	188,362.10
06/30/2010	FIXED INCOME	VERIZON GLOBAL FDG CORP NT	BANKS & FINANCE	9,671,982.99	194,593.25
06/30/2010	FIXED INCOME	VERIZON GLOBAL FDG CORP NT	BANKS & FINANCE	5,165,508.33	-665,647.47
06/30/2010	FIXED INCOME	VERIZON GLOBAL FUNDING CORP	UTILITIES	5,268,770.09	-265,563.71
06/30/2010	FIXED INCOME	VERIZON NEW JERSEY DEB SER A	UTILITIES	4,769,203.15	-41,093.98
06/30/2010	FIXED INCOME	VERIZON PA INC DEB SER A	UTILITIES	8,287,903.39	503,327.25
06/30/2010	FIXED INCOME	VERIZON VA INC DEB	UTILITIES	11,027,389.70	715,481.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	VERSO PAPER HLDGS LLC/IN	INDUSTRIALS	768,354.31	0.00
06/30/2010	FIXED INCOME	VERSO PAPER HOLDINGS LLC / VER	INDUSTRIALS	313,440.40	0.00
06/30/2010	FIXED INCOME	VIACOM INC	INDUSTRIALS	567,528.65	64,428.51
06/30/2010	FIXED INCOME	VIACOM INC	INDUSTRIALS	1,479,694.20	251,533.10
06/30/2010	FIXED INCOME	VIACOM INC GLOBAL NT	INDUSTRIALS	548,960.43	-19,134.44
06/30/2010	FIXED INCOME	VIACOM INC NEW SR NT	INDUSTRIALS	1,128,758.59	119,883.59
06/30/2010	FIXED INCOME	VIDEOTRON LTEE SR NT	INDUSTRIALS	16,341,278.61	793,635.20
06/30/2010	FIXED INCOME	VIDEOTRON LTEE SR NT	YANKEE BONDS - CORPS	5,499,700.87	70,362.50
06/30/2010	FIXED INCOME	VIDEOTRON TLEE	YANKEE BONDS - CORPS	4,674,869.48	303,012.50
06/30/2010	FIXED INCOME	VILLAGE ROADSHOW LIMITED 5.50	AUSTRALIA	83,873.07	-31,381.80
06/30/2010	FIXED INCOME	VIRGIN MEDIA FINANCE PLC	YANKEE BONDS - CORPS	319,355.97	8,946.60
06/30/2010	FIXED INCOME	VIRGIN MEDIA FINANCE PLC	UTILITIES	5,981,261.14	222,005.06
06/30/2010	FIXED INCOME	VIRGINIA ELEC & PWR CO SR NT	UTILITIES	2,323,585.95	296,307.06
06/30/2010	FIXED INCOME	VIRGINIA ELEC & PWR CO SR NT	UTILITIES	4,727,692.53	531,616.18
06/30/2010	FIXED INCOME	VIRGINIA ELEC & PWR CO SR NT	UTILITIES	3,092,328.27	227,768.86
06/30/2010	FIXED INCOME	VISANT HLDG CORP SR NT	INDUSTRIALS	1,693,790.63	77,133.33
06/30/2010	FIXED INCOME	VNU NIELSEN FIN TL B	TERM LOANS	1,469,263.09	57,140.63
06/30/2010	FIXED INCOME	VODAFONE GROUP INC NEW NT	UTILITIES	8,491,041.87	1,036,937.70
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC	YANKEE BONDS - CORPS	1,745,969.38	140,001.50
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC	YANKEE BONDS - CORPS	10,362,392.72	465,094.48
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC	YANKEE BONDS - CORPS	2,631,982.08	56,998.75
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC NEW DEB	INDUSTRIALS	1,570,453.63	-126,709.29
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC NEW NT	YANKEE BONDS - CORPS	16,926,769.81	1,812,446.18
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC NEW NT	YANKEE BONDS - CORPS	4,422,810.71	399,958.37
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC NEW NT	YANKEE BONDS - CORPS	5,999,578.83	19,038.00
06/30/2010	FIXED INCOME	VORNADO REALTY TRUST	BANKS & FINANCE	1,175,892.68	-10,334.77
06/30/2010	FIXED INCOME	VTB CAPITAL SA	YANKEE BONDS - CORPS	100,891.28	-757.50
06/30/2010	FIXED INCOME	VTB CAPITAL SA REGS	BANKS & FINANCE	404,216.61	-6,353.75
06/30/2010	FIXED INCOME	VULCAN MATERIALS	INDUSTRIALS	2,805,875.58	12,947.80
06/30/2010	FIXED INCOME	VULCAN MATLS CO NT	INDUSTRIALS	3,311,333.02	8,712.00
06/30/2010	FIXED INCOME	WACH BK COML MTG TR 07-C31A A2	COMMERCIAL MORTGAGES	7,133,306.88	246,879.69
06/30/2010	FIXED INCOME	WACHOVIA BANK COMMERCIAL C1 A3	COMMERCIAL MORTGAGES	5,352,486.33	34,306.13
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 03 C4 A2	COMMERCIAL MORTGAGES	352,984.98	10,858.46
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 03-C6 A-4	COMMERCIAL MORTGAGES	640,615.16	21,520.66
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 03-C8 A2	COMMERCIAL MORTGAGES	357,549.18	-3,090.63
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 05-C16 A4	COMMERCIAL MORTGAGES	20,356,171.14	1,410,026.61
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 05-C22 A3	INTEREST ONLY	2,242,161.31	523,904.72
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 06 A-3	COMMERCIAL MORTGAGES	7,507,787.62	457,203.66
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 07-C30 A3	COMMERCIAL MORTGAGES	26,921,715.78	-39,795.21
06/30/2010	FIXED INCOME	WACHOVIA BK COML 04-C16 P/T A3	COMMERCIAL MORTGAGES	6,921,839.46	533,520.46

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	WACHOVIA BK COML 06-C29 CL AJ	COMMERCIAL MORTGAGES	300,916.77	50,007.70
06/30/2010	FIXED INCOME	WACHOVIA BK COML 06-C29 CL AM	COMMERCIAL MORTGAGES	1,556,725.45	141,825.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 07 C31 A-4	COMMERCIAL MORTGAGES	3,995,011.15	202,606.40
06/30/2010	FIXED INCOME	WACHOVIA BK COML 07 C34 CL A-3	COMMERCIAL MORTGAGES	9,575,501.59	228,380.68
06/30/2010	FIXED INCOME	WACHOVIA BK COML 2005-C17 A-4	COMMERCIAL MORTGAGES	10,466,222.63	985,384.50
06/30/2010	FIXED INCOME	WACHOVIA BK COML 2005-C20 A-7	COMMERCIAL MORTGAGES	19,335,347.33	1,639,718.79
06/30/2010	FIXED INCOME	WACHOVIA BK MTG 2006-C23 A-4	COMMERCIAL MORTGAGES	18,676,479.06	1,386,927.81
06/30/2010	FIXED INCOME	WACHOVIA BK MTN TR #SB 00004	BANKS & FINANCE	4,706,242.99	635,195.31
06/30/2010	FIXED INCOME	WACHOVIA BK NATL ASSN #SB00001	BANKS & FINANCE	646,099.11	30,319.18
06/30/2010	FIXED INCOME	WACHOVIA BK NATL ASSN #SB00005	BANKS & FINANCE	11,028,832.39	731,343.50
06/30/2010	FIXED INCOME	WACHOVIA BK NATL ASSN MEDIUM	BANKS & FINANCE	3,676,020.63	329,952.96
06/30/2010	FIXED INCOME	WACHOVIA BK SER 07 C34 CL A-M	COMMERCIAL MORTGAGES	5,671,889.80	-1,719,987.72
06/30/2010	FIXED INCOME	WACHOVIA BK SER 2006 CL A3	COMMERCIAL MORTGAGES	30,956,515.21	2,407,275.13
06/30/2010	FIXED INCOME	WACHOVIA BK 07 C33 CL A-PB	COMMERCIAL MORTGAGES	12,535,763.19	1,166,223.26
06/30/2010	FIXED INCOME	WACHOVIA BK 07 C34 CL C	COMMERCIAL MORTGAGES	805,646.43	-1,971,909.19
06/30/2010	FIXED INCOME	WACHOVIA CORP	BANKS & FINANCE	27,006,670.00	1,851,818.10
06/30/2010	FIXED INCOME	WACHOVIA CORP GLOBAL MED TERM	BANKS & FINANCE	3,383,504.47	391,568.20
06/30/2010	FIXED INCOME	WACHOVIA CORP NEW NT	BANKS & FINANCE	15,764,282.25	1,384,438.05
06/30/2010	FIXED INCOME	WAL MART STORES INC NT	INDUSTRIALS	11,582,879.68	1,481,234.04
06/30/2010	FIXED INCOME	WAL MART STORES INC NT	INDUSTRIALS	4,050,475.82	417,865.82
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	4,074,626.41	181,789.83
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	2,774,637.10	397,479.17
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	6,377,762.86	675,939.98
06/30/2010	FIXED INCOME	WALT DISNEY COMPANY	INDUSTRIALS	5,383,716.57	261,899.90
06/30/2010	FIXED INCOME	WAMU ASSET BKD 07-HE3 CL 2A5	HOME EQUITY	2,918,165.79	-489,717.91
06/30/2010	FIXED INCOME	WAMU MORTGAGE PASS TH AR16 1A1	INTEREST ONLY	826,452.57	-143,854.53
06/30/2010	FIXED INCOME	WAMU MTG P/T CTFS 05-AR13 A1A1	CMO CORPORATE	903,874.22	173,074.15
06/30/2010	FIXED INCOME	WAMU MTG P/T CTFS 05-AR4 A-4B	CMO CORPORATE	6,613,936.69	137,087.16
06/30/2010	FIXED INCOME	WAMU MTG P/T CTFS 05-AR4 A-5	CMO CORPORATE	399,134.54	-7,312.50
06/30/2010	FIXED INCOME	WAMU MTG P/T SER 06 AR11 1A	CMO CORPORATE	4,522,791.19	-32,552.27
06/30/2010	FIXED INCOME	WAMU MTG P/T SER 06 AR11 2A	CMO CORPORATE	9,501,045.78	-483,773.51
06/30/2010	FIXED INCOME	WAMU MTG P/T SER 07-HY3 CL 1A1	CMO CORPORATE	890,761.66	7,269.12
06/30/2010	FIXED INCOME	WAMU MTG P/T SER 07-OA5 CL 1A	CMO CORPORATE	11,759,663.68	-1,608,630.54
06/30/2010	FIXED INCOME	WAMU MTG P/T 2006 AR7 2A	CMO CORPORATE	2,016,546.55	-80,997.45
06/30/2010	FIXED INCOME	WAMU MTG P/T 2006-AR14 1-A4	CMO CORPORATE	656,430.80	-154,008.02
06/30/2010	FIXED INCOME	WAMU 2005-AR12 1A2	CMO CORPORATE	4,519,420.69	46,932.28
06/30/2010	FIXED INCOME	WARNER CHILCOTT PLC TLA	TERM LOANS	186,313.70	0.00
06/30/2010	FIXED INCOME	WARNER MUSIC GROUP SR SUB NT	INDUSTRIALS	7,824,905.32	676,123.24
06/30/2010	FIXED INCOME	WASCHOVIA BK COML 07-C33 A-4	COMMERCIAL MORTGAGES	1,976,705.65	381,071.23
06/30/2010	FIXED INCOME	WASHINGTON MUT MTG 04-RA4 II-A	CMO CORPORATE	1,552,948.24	265,945.92

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	WASHINGTON MUT 06-AR3 CL A1A	CMO CORPORATE	4,181,596.02	-1,086,488.90
06/30/2010	FIXED INCOME	WASHINGTON MUT 07-HY2 CL 2A3	CMO CORPORATE	5,956,020.02	-370,192.32
06/30/2010	FIXED INCOME	WASTE MGMT INC DEL SR NT	INDUSTRIALS	8,385,095.74	667,875.62
06/30/2010	FIXED INCOME	WATSON PHARMACEUTICALS I	INDUSTRIALS	2,381,184.86	193,521.74
06/30/2010	FIXED INCOME	WATSON PHARMACEUTICALS I	INDUSTRIALS	2,156,768.42	152,580.11
06/30/2010	FIXED INCOME	WCA WASTE CORP SR NT	INDUSTRIALS	4,613,161.11	-76,800.00
06/30/2010	FIXED INCOME	WEATHERFORD INTERNATIONAL LTD	YANKEE BONDS - CORPS	25,069,699.40	-541,205.60
06/30/2010	FIXED INCOME	WEATHERFORD INTL INC NEW	INDUSTRIALS	1,373,708.03	-170,455.30
06/30/2010	FIXED INCOME	WEATHERFORD INTL INC NEW	INDUSTRIALS	3,685,281.48	182,850.92
06/30/2010	FIXED INCOME	WELLPOINT HEALTH NETWORKS INC	INDUSTRIALS	8,333,296.01	-296,063.13
06/30/2010	FIXED INCOME	WELLPOINT INC	INDUSTRIALS	2,323,909.65	309,950.15
06/30/2010	FIXED INCOME	WELLPOINT INC	INDUSTRIALS	8,051,994.61	786,040.19
06/30/2010	FIXED INCOME	WELLPOINT INC	INDUSTRIALS	1,124,206.59	97,353.26
06/30/2010	FIXED INCOME	WELLPOINT INC NT	INDUSTRIALS	4,101,335.68	258,155.68
06/30/2010	FIXED INCOME	WELLPOINT INC NT	INDUSTRIALS	5,404,552.51	331,091.40
06/30/2010	FIXED INCOME	WELLS FARGO & CO	BANKS & FINANCE	1,171,602.49	54,916.41
06/30/2010	FIXED INCOME	WELLS FARGO & CO	BANKS & FINANCE	9,386,216.04	544,372.04
06/30/2010	FIXED INCOME	WELLS FARGO & CO FDIC GTD TLGP	BANKS & FINANCE	5,137,251.22	133,829.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW MEDIUM	BANKS & FINANCE	2,558,011.85	-1,280.05
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW SR UNSECD	BANKS & FINANCE	8,772,254.11	655,663.46
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW SUB NT	BANKS & FINANCE	2,147,497.05	39,839.19
06/30/2010	FIXED INCOME	WELLS FARGO & CO SR NT	BANKS & FINANCE	3,323,026.82	89,106.95
06/30/2010	FIXED INCOME	WELLS FARGO ALT 07-PA2 CL 2A1	CMO CORPORATE	9,314,002.00	-3,423,894.86
06/30/2010	FIXED INCOME	WELLS FARGO BK NATL ASSN	BANKS & FINANCE	6,676,681.23	622,777.00
06/30/2010	FIXED INCOME	WELLS FARGO BK NATL ASSN SUB	BANKS & FINANCE	6,386,498.90	199,493.97
06/30/2010	FIXED INCOME	WELLS FARGO BK NATL ASSN SUB	BANKS & FINANCE	18,144,243.16	155,334.28
06/30/2010	FIXED INCOME	WELLS FARGO CAP X GTD CAP SECS	BANKS & FINANCE	2,674,197.78	-275,652.00
06/30/2010	FIXED INCOME	WELLS FARGO HM EQTY 04 2 AI-4	HOME EQUITY	4,572,856.83	-10,643.22
06/30/2010	FIXED INCOME	WELLS FARGO BANK NA	BANKS & FINANCE	3,914,271.15	60,011.10
06/30/2010	FIXED INCOME	WENDY'S/ARBY'S REST LLC	INDUSTRIALS	7,467,013.89	353,875.00
06/30/2010	FIXED INCOME	WEST CORP FED CRED UNION	BANKS & FINANCE	11,907,420.97	218,538.26
06/30/2010	FIXED INCOME	WEST CORP SR NT	UTILITIES	3,075,166.67	227,509.64
06/30/2010	FIXED INCOME	WEST CORP SR SUB NT	UTILITIES	780,541.67	81,875.00
06/30/2010	FIXED INCOME	WEST CORP TLB2	TERM LOANS	1,357,776.65	45,808.31
06/30/2010	FIXED INCOME	WEST CORP 8/09 TLB4	TERM LOANS	3,061.98	0.00
06/30/2010	FIXED INCOME	WESTERN UNION CO/THE	BANKS & FINANCE	2,083,763.20	82,758.76
06/30/2010	FIXED INCOME	WESTLAKE CHEMICAL CORP	INDUSTRIALS	1,995,955.45	47,231.25
06/30/2010	FIXED INCOME	WESTPAC BANKING CORP	YANKEE BONDS - CORPS	5,060,528.30	183,684.77
06/30/2010	FIXED INCOME	WESTPAC BANKING CORP	YANKEE BONDS - CORPS	1,826,526.89	69,907.94
06/30/2010	FIXED INCOME	WESTPAC BANKING CORP	YANKEE BONDS - CORPS	724,831.32	3,546.12

As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	WEYERHAEUSER CO	INDUSTRIALS	752,596.25	45,675.00
06/30/2010	FIXED INCOME	WHIRLPOOL CORP	INDUSTRIALS	1,718,811.16	149,864.99
06/30/2010	FIXED INCOME	WHIRLPOOL CORP	INDUSTRIALS	2,413,747.54	360,735.04
06/30/2010	FIXED INCOME	WHIRLPOOL CORP MEDIUM TERM NTS	INDUSTRIALS	3,488,605.13	237,138.46
06/30/2010	FIXED INCOME	WHITING PETE CORP NEW SR SUB	UTILITIES	3,762,262.50	316,903.70
06/30/2010	FIXED INCOME	WHITING PETROLEUM CORP	INDUSTRIALS	1,727,437.50	110,762.50
06/30/2010	FIXED INCOME	WILLIAM PARTNERS L P SR NT	INDUSTRIALS	80,927.86	0.00
06/30/2010	FIXED INCOME	WILLIAMS COS INC DEB SER A	INDUSTRIALS	7,193,435.11	166,504.28
06/30/2010	FIXED INCOME	WINDSTREAM CORP	INDUSTRIALS	9,869,015.63	-32,278.75
06/30/2010	FIXED INCOME	WINDSTREAM CORP	UTILITIES	10,228,768.03	-81,875.47
06/30/2010	FIXED INCOME	WINDSTREAM CORP SR NT	INDUSTRIALS	1,735,324.44	150,672.63
06/30/2010	FIXED INCOME	WISCONSIN PWR & LT CO DEB	UTILITIES	1,183,778.15	165,384.82
06/30/2010	FIXED INCOME	WM BOLTHOUSE FARMS INC TLB	TERM LOANS	68,347.65	0.00
06/30/2010	FIXED INCOME	WMG ACQUISITION CORP	BANKS & FINANCE	9,397,357.65	799,761.65
06/30/2010	FIXED INCOME	WMG HOLDINGS CORP	BANKS & FINANCE	2,498,055.56	-12,500.00
06/30/2010	FIXED INCOME	WOLS 2009-A A2	CARS	6,008,180.00	5,626.80
06/30/2010	FIXED INCOME	WPP FINANCE	YANKEE BONDS - CORPS	2,747,020.67	8,378.37
06/30/2010	FIXED INCOME	WYETH	INDUSTRIALS	6,414,018.44	568,155.21
06/30/2010	FIXED INCOME	WYETH NT	INDUSTRIALS	2,461,184.29	253,428.64
06/30/2010	FIXED INCOME	WYETH NT	INDUSTRIALS	3,443,761.92	366,985.07
06/30/2010	FIXED INCOME	WYETH SR NT	INDUSTRIALS	2,958,328.45	400,465.95
06/30/2010	FIXED INCOME	WYNDHAM WORLDWIDE	INDUSTRIALS	489,023.06	12,029.55
06/30/2010	FIXED INCOME	WYNDHAM WORLDWIDE CORP	INDUSTRIALS	462,753.55	0.00
06/30/2010	FIXED INCOME	WYNDHAM WORLDWIDE CORP NT	INDUSTRIALS	4,680,816.00	298,486.00
06/30/2010	FIXED INCOME	XEROX CORP	INDUSTRIALS	28,034,927.50	1,707,115.44
06/30/2010	FIXED INCOME	XEROX CORP SR NT	INDUSTRIALS	4,173,144.22	277,394.01
06/30/2010	FIXED INCOME	XEROX CORPORATION	INDUSTRIALS	881,292.32	47,464.82
06/30/2010	FIXED INCOME	XEROX CORPORATION	INDUSTRIALS	3,236,289.29	90,412.91
06/30/2010	FIXED INCOME	XTO ENERGY INC	INDUSTRIALS	3,485,625.51	445,740.51
06/30/2010	FIXED INCOME	XTO ENERGY INC	INDUSTRIALS	5,166,479.60	50,542.10
06/30/2010	FIXED INCOME	XTO ENERGY INC	INDUSTRIALS	4,096,031.19	344,207.45
06/30/2010	FIXED INCOME	XTO ENERGY INC	INDUSTRIALS	5,418,091.87	591,215.16
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	2,230,240.15	137,486.45
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	773,268.21	190,426.06
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	1,101,413.47	159,220.67
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	13,492,031.44	731,366.88
06/30/2010	FIXED INCOME	YANKEE ACQUISITION CORP/MA	BANKS & FINANCE	2,869,243.06	459,367.50
06/30/2010	FIXED INCOME	YORK TECHNICAL INST LLC-SER B	US PREFERRED STOCK	32,998,305.00	5,528,146.00
06/30/2010	FIXED INCOME	YORK TECHNICAL INSTITUTE LLC	US PREFERRED STOCK	33,705,103.00	10,205,103.00
06/30/2010	FIXED INCOME	YUM BRANDS INC	INDUSTRIALS	4,037,446.83	495,151.27

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As of Date	Segment	Security Description	Industry/Sub-Industry	Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	YUM BRANDS INC SR NT	INDUSTRIALS	3,554,712.58	138,986.60
06/30/2010	FIXED INCOME	YUM BRANDS INC SR NT	INDUSTRIALS	1,758,944.34	190,475.50
06/30/2010	FIXED INCOME	ZIFF DAVIS MEDIA INC	INDUSTRIALS	129,882.00	-1,066,212.12
06/30/2010	FIXED INCOME	10YR SWAP NOTE FUTURE (CBT)	US FINANCIAL FUTURES	-61,343.75	-61,343.75
06/30/2010	FIXED INCOME	3M CO MTN B/E TR 00005	INDUSTRIALS	3,327,237.83	282,934.50

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	96,833.89	0
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	187,444.48	0
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	7	0
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	14	0
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	6	0
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	2	0
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	2	0
06/30/2010	CASH & TEMPORARY	EB TEMPORARY INVESTMENT FD II	OTHER	1,896,074.99	0
06/30/2010	CASH & TEMPORARY	EB TEMPORARY INVESTMENT FD II	OTHER	26,971.90	0
06/30/2010	CASH & TEMPORARY	MONEY MARKET PLUS FUND	OTHER	882,130,058.58	0
06/30/2010	CASH & TEMPORARY	U S TREASURY BILL	TREASURY	112,034.74	0
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	3,854,644.81	0
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	84,676.00	0
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-106,429.41	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-87,718.39	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-16,812.04	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-57,471.84	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-736.18	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-3,464.69	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-10,908.17	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-7,209.79	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-124,409.67	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-14,307.94	0
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	33,603.25	0
06/30/2010	EQUITIES	A P MOLLER - MAERSK A/S	DENMARK	542,970.13	0
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	5,545.54	0
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	1,970,355.83	0
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	73,354.44	0
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	652,949.13	0
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	49,750.54	0
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	6,347.01	0
06/30/2010	EQUITIES	ABERTISINFRAESTRUCTURAS SA	SPAIN	220,066.15	0
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	3,128.16	0
06/30/2010	EQUITIES	ACCIONA SA EUR1.00	SPAIN	100,034.60	0
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	346,547.74	0
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	153,253.55	0
06/30/2010	EQUITIES	ACERINOX SA EUR0.25	SPAIN	80,189.09	0
06/30/2010	EQUITIES	ACOM CO Y50	BANKS	25,495.90	0
06/30/2010	EQUITIES	ACS ACTIVIDADES CO EUR0.5	SPAIN	267,928.43	0
06/30/2010	EQUITIES	ACTELION CHF0.5 (REGD)(POST	SWITZERLAND	193,879.34	0
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	40,757.33	0
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	300,392.92	0
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	519,115.83	0



As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ADMIRAL GROUP ORD GBP0.001	NONLIFE INSURANCE	211,752.88	0
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	797,861.41	0
06/30/2010	EQUITIES	ADP PROMESSES EUR3	FRANCE	96,435.39	0
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	28,474.42	0
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	170,860.82	0
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWARE	CONSTRUCTION & ENGINEERNG	16,884.78	0
06/30/2010	EQUITIES	AEGON NV EUR0.12	NETHERLANDS	436,035.27	0
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	323,607.20	0
06/30/2010	EQUITIES	AEON CREDIT SERVICE CO Y50	OTHER FINANCING BUSINESS	35,697.42	0
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	82,897.52	0
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	64,146.19	0
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	116,191.01	0
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	11,395.96	0
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	25,998.53	0
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	264,767.33	0
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	277,949.38	0
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	495,592.67	0
06/30/2010	EQUITIES	AGL ENERGY NPV	AUSTRALIA	280,334.21	0
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	28,939.23	0
06/30/2010	EQUITIES	AGNICO-EAGLE MINES LTD	CDN GOLD	485,747.64	0
06/30/2010	EQUITIES	AGRIUM INC	CDN FERTILIZERS & AGRI CH	390,998.38	0
06/30/2010	EQUITIES	AIR FRANCE KLM EUR8.5	FRANCE	81,650.32	0
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	1,458,621.66	0
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	80,758.52	0
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	263,793.45	0
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	307,106.04	0
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	11,400.60	0
06/30/2010	EQUITIES	AKER SOLUTIONS NOK2 (POST	NORWAY	96,848.46	0
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	626,761.71	0
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	18,803.61	0
06/30/2010	EQUITIES	ALCATEL LUCENT EUR2 SER'A'	FRANCE	303,302.66	0
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	91,035.44	0
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	610,262.30	0
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	13,090.23	0
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	29,628.17	0
06/30/2010	EQUITIES	ALFA LAVAL AB ORD NPV	SWEDEN	227,127.90	0
06/30/2010	EQUITIES	ALFRESA HLDGS NPV	PHARMACEUTICAL	94,960.21	0
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	104,862.96	0
06/30/2010	EQUITIES	ALL NIPPON AIRWAYS Y50	AIR TRANSPORTATION	134,545.75	0
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	20,492.07	0
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	35,861.61	0
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	34,685.21	0
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	36,631.88	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	1,324.74	0
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	2,315,530.17	0
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	23,740.20	0
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	161,445.86	0
06/30/2010	EQUITIES	ALPHA BANK (REGD)EUR4.7	GREECE	139,220.21	0
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	36,431.78	0
06/30/2010	EQUITIES	ALSTOM EUR7 (POST	FRANCE	489,754.99	0
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	180,402.54	0
06/30/2010	EQUITIES	ALUMINA LTD NPV	AUSTRALIA	158,179.67	0
06/30/2010	EQUITIES	AMADA Y50	MACHINERY	121,497.91	0
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	1,418,894.59	0
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	37,489.49	0
06/30/2010	EQUITIES	AMCOR LIMITED NPV	AUSTRALIA	330,975.94	0
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	41,366.49	0
06/30/2010	EQUITIES	AMEC ORD 50P	CONSTRUCTION & MATERIALS	209,143.35	0
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	58,714.46	0
06/30/2010	EQUITIES	AMERICAN BEACON SCV MTU	US EQUITY FUNDS	100,784,840.03	-4,698,036.72
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	19,346.12	0
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	160,336.66	0
06/30/2010	EQUITIES	AMERICAN EUROPAC MTU	US EQUITY FUNDS	155,392,899.93	-9,455,133.27
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	24,260.04	0
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	42,848.40	0
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	5,594.00	0
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	36,831.50	0
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	11,741.80	0
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	77,059.51	0
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	522,314.68	0
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	453,424.74	0
06/30/2010	EQUITIES	AMR CORP	AIRLINES	15,926.56	0
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	185,088.00	0
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	2,337,320.56	0
06/30/2010	EQUITIES	ANGLO IRISH BANK EUR0.16	IRELAND	10.47	0
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	1,843,266.43	0
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	103,574.10	0
06/30/2010	EQUITIES	ANTOFAGASTA ORD GBP0.05	GENERAL INDUSTRIALS	233,999.02	0
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	22,955.60	0
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	103,668.83	0
06/30/2010	EQUITIES	AOZORA BANK NPV	BANKS	32,859.09	0
06/30/2010	EQUITIES	AP MOLLER MAERSK A/S	DENMARK	219,006.90	0
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	294,337.82	0
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	11,756.15	0
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	2,353,348.48	0
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	26,599.24	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	25,026.58	0
06/30/2010	EQUITIES	ARC ENERGY TRUST	CDN OIL & GAS EXPL & PROD	117,454.03	0
06/30/2010	EQUITIES	ARCELORMITTAL	LUXEMBOURG	1,193,748.65	0
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	37,747.76	0
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	9,577.90	0
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	172,111.94	0
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	25,169.07	0
06/30/2010	EQUITIES	ARISTOCRAT LEISURE NPV	AUSTRALIA	61,972.87	0
06/30/2010	EQUITIES	ARM HOLDINGS ORD GBP0.0005	TECHNOLOGY HARDWRE & EQUI	274,940.94	0
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	5,622.09	0
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	25,317.58	0
06/30/2010	EQUITIES	ARROW ENERGY NPV	AUSTRALIA	116,788.98	0
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	157,653.53	0
06/30/2010	EQUITIES	ASAHI BREWERIES NPV	FOODS	334,707.91	0
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	489,892.89	0
06/30/2010	EQUITIES	ASAHI KASEI CORP JPY50	CHEMICALS	336,277.89	0
06/30/2010	EQUITIES	ASCENDAS REAL ESTATE INV TRUST	SINGAPORE	98,035.54	0
06/30/2010	EQUITIES	ASCIANO GROUP NPV(STAPLED)	AUSTRALIA	201,408.54	0
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	34,414.15	0
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	70,612.40	0
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HK\$0.10	HONG KONG	79,438.26	0
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	620,427.39	0
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	19,735.76	0
06/30/2010	EQUITIES	ASSA ABLOY SER B NPV	SWEDEN	322,305.62	0
06/30/2010	EQUITIES	ASSICURAZIONI GENERALI EUR1	ITALY	1,053,840.20	0
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	21,871.79	0
06/30/2010	EQUITIES	ASSOCIATED BRITISH FOODS ORD	FOOD PRODUCERS	264,394.89	0
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	40,509.60	0
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	25,633.04	0
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	771,392.22	0
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	3,478,730.90	0
06/30/2010	EQUITIES	ASX LTD NPV	AUSTRALIA	213,476.97	0
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	1,481,693.88	0
06/30/2010	EQUITIES	ATHABASCA OIL SANDS CORP	CDN OIL & GAS EXPL & PROD	101,520.04	0
06/30/2010	EQUITIES	ATLANTIA SPA	ITALY	219,129.20	0
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	507,233.93	0
06/30/2010	EQUITIES	ATLAS COPCO AB SER'B'NPV (POST	SWEDEN	266,239.64	0
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	5,787.27	0
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	2,057.10	0
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	26,085.98	0
06/30/2010	EQUITIES	ATOS ORIGIN EUR1	FRANCE	92,330.98	0
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	11,844.15	0
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	64,633.08	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	2,380,772.28	0
06/30/2010	EQUITIES	AUSTRALIA EQUITY FUTURES	AUSTRALIA	-17,246.04	0
06/30/2010	EQUITIES	AUTOGRILL SPA SHS EUR0.52	ITALY	70,542.84	0
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	27,957.13	0
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	9,517.67	0
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	300,765.98	0
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	81,106.15	0
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	35,165.57	0
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	658,095.96	0
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	37,543.96	0
06/30/2010	EQUITIES	AVX CORP	ELECTRONIC COMPONENTS	5,608.38	0
06/30/2010	EQUITIES	AXA ASIA PAC HLDS NPV	AUSTRALIA	240,197.50	0
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	1,354,792.09	0
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	28,162.25	0
06/30/2010	EQUITIES	A2A SPA EUR0.52	ITALY	82,441.57	0
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	837,785.51	0
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	453,219.03	0
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	134,224.44	0
06/30/2010	EQUITIES	BALFOUR BEATTY ORD GBP0.50	ELECTRONIC & ELECT EQUIP	128,298.24	0
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	39,508.95	0
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	176,612.78	0
06/30/2010	EQUITIES	BANCA MONTE DEI PASCHI DI	ITALY	130,830.20	0
06/30/2010	EQUITIES	BANCA POPOLARE DI MILANO	ITALY	82,588.29	0
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	1,919,508.49	0
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	107,619.61	0
06/30/2010	EQUITIES	BANCO DE SABADELL SA NEW	SPAIN	223,760.16	0
06/30/2010	EQUITIES	BANCO DE VALENCIA EUR0.25	SPAIN	49,383.23	0
06/30/2010	EQUITIES	BANCO ESPIRITO SANTO SA	PORTUGAL	103,751.18	0
06/30/2010	EQUITIES	BANCO POPOLARE SOC COOPERATIVA	ITALY	182,509.62	0
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	4,503,295.41	0
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	16,164.30	0
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	170,388.86	0
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	200,372.07	0
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	1,494,493.79	0
06/30/2010	EQUITIES	BANK OF CYPRUS PUBLIC CO LTD	CYPRUS	127,472.51	0
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	282,610.91	0
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	16,289.03	0
06/30/2010	EQUITIES	BANK OF KYOTO Y50	BANKS	136,278.05	0
06/30/2010	EQUITIES	BANK OF MONTREAL	CDN DIVERSIFIED BANKS	1,536,144.17	0
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	310,435.20	0
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	2,407,152.80	0
06/30/2010	EQUITIES	BANK OF PIRAEUS EUR4.77	GREECE	80,551.27	0
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	285,402.04	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANKINTER S A EUR0.3 REGD	SPAIN	88,031.63	0
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	2,337,485.95	0
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	2,272,935.77	0
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	2,581,179.24	0
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	41,596.79	0
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	2,369,741.14	0
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	825,699.64	0
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE AG	GERMANY	95,307.20	0
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	188,756.51	0
06/30/2010	EQUITIES	BCA CARIGE SPA EUR1	ITALY	56,018.17	0
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	379,821.54	0
06/30/2010	EQUITIES	BCO POPULAR ESP EUR0.10 (POST	SPAIN	228,486.12	0
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	25,634.11	0
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	43,444.58	0
06/30/2010	EQUITIES	BEIERSDORF AG NPV	GERMANY	284,082.40	0
06/30/2010	EQUITIES	BELGACOM NPV	BELGIUM	252,891.99	0
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	30,525.14	0
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	121,897.02	0
06/30/2010	EQUITIES	BENESSE HOLDINGS INC JPY50	SERVICES	160,519.56	0
06/30/2010	EQUITIES	BENI STABILI SPA	FRANCE	5,660.65	0
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	35,318.66	0
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	1,428,676.98	0
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	191,873.31	0
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	2,564,907.70	0
06/30/2010	EQUITIES	BGP HOLDINGS PLC STAKE OF GPT	AUSTRALIA	81.67	0
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	5,367,220.53	0
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	2,925,475.12	0
06/30/2010	EQUITIES	BIC EUR3.82	FRANCE	97,171.44	0
06/30/2010	EQUITIES	BILLABONG INTERNATIONAL NPV	AUSTRALIA	75,457.38	0
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	17,571.04	0
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	131,328.35	0
06/30/2010	EQUITIES	BIOMERIEUX NPV	FRANCE	61,764.59	0
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	141,728.16	0
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	19,072.84	0
06/30/2010	EQUITIES	BK OF IRELAND ORD STK EUR0.1	IRELAND	139,919.12	0
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	33,812.54	0
06/30/2010	EQUITIES	BLUESCOPE STEEL LTD	AUSTRALIA	162,709.46	0
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	2,627,398.49	0
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	435,553.46	0
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	93,808.90	0
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	626,880.71	0
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	12,430.43	0
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	156,639.64	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BOMBARDIER INC	CDN AEROSPACE & DEFENSE	332,731.42	0
06/30/2010	EQUITIES	BONAVISTA ENERGY TRUST	CDN OIL & GAS EXPL & PROD	72,652.50	0
06/30/2010	EQUITIES	BORAL LIMITED NEW NPV	AUSTRALIA	122,042.30	0
06/30/2010	EQUITIES	BORGWARNER INC	AUTO PARTS & EQUIPMENT	3,559.19	0
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	139,527.81	0
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	103,545.27	0
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	91,165.83	0
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	455,413.13	0
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	4,522,132.57	0
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	327,634.25	0
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	15,024.11	0
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	24,372.41	0
06/30/2010	EQUITIES	BRIDGESTONE CO Y50	RUBBER PRODUCTS	527,518.77	0
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	1,758.79	0
06/30/2010	EQUITIES	BRISA EUR1	PORTUGAL	54,328.96	0
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	450,285.93	0
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	87,335.39	0
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	3,222,985.39	0
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	285,674.54	0
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	603,013.70	0
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	376,062.30	0
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	2,104.72	0
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	23,997.55	0
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	11,472.07	0
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC	CDN DIV RE ACTIVITIES	594,141.06	0
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	217,586.51	0
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	125,678.45	0
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	10,444.30	0
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	15,724.42	0
06/30/2010	EQUITIES	BT GROUP ORD GBP0.05	FIXED LINE TELECOMM	761,428.74	0
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	73,504.90	0
06/30/2010	EQUITIES	BUNZL ORD GBP0.3214857	GENERAL INDUSTRIALS	168,522.57	0
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	249,443.40	0
06/30/2010	EQUITIES	BUREAU VERITAS EUR0.12	FRANCE	134,538.36	0
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	13,684.17	0
06/30/2010	EQUITIES	CABLE & WIRELESS WORLDWIDE	FIXED LINE TELECOMM	176,359.16	0
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	58,593.70	0
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	16,137.35	0
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	33,884.34	0
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	112,351.94	0
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	439,797.20	0
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	24,890.19	0
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	53,941.96	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	28,204.94	0
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	425,558.99	0
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	34,844.84	0
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	27,611.80	0
06/30/2010	EQUITIES	CANADA EQUITY FUTURES	CANADA FUTURES	-4,901.20	0
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	1,236,405.01	0
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	1,378,952.54	0
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,839,559.07	0
06/30/2010	EQUITIES	CANADIAN OIL SANDS TR	CDN OIL & GAS EXPL & PROD	306,590.17	0
06/30/2010	EQUITIES	CANADIAN PACIFIC RAILWAY LTD	CDN RAILROADS	460,543.13	0
06/30/2010	EQUITIES	CANADIAN TIRE CORP LTD	CDN GENERAL MERCH STORE	199,827.88	0
06/30/2010	EQUITIES	CANADIAN UTILITIES LTD	CDN MULTI-UTILITIES	183,837.26	0
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	2,187,304.98	0
06/30/2010	EQUITIES	CANON MARKETING JAPAN INC NPV	RETAIL TRADE	42,911.23	0
06/30/2010	EQUITIES	CAP GEMINI EUR8	FRANCE	328,039.52	0
06/30/2010	EQUITIES	CAPITA GROUP PLC	SUPPORT SERVICES	348,939.35	0
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	190,716.51	0
06/30/2010	EQUITIES	CAPITAL SHOPPING CENTRES GRP	REAL ESTATE INVEST & SVCS	110,745.22	0
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	16,003.72	0
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	330,158.21	0
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	147,397.64	0
06/30/2010	EQUITIES	CAPITAMALLS ASIA LTD	SINGAPORE	103,204.53	0
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	6,264.34	0
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	83,246.34	0
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	33,257.27	0
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	21,369.08	0
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	424,401.45	0
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	85,799.97	0
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	276,558.33	0
06/30/2010	EQUITIES	CARREFOUR EUR2.5	FRANCE	1,213,979.12	0
06/30/2010	EQUITIES	CASINO GUICH-PERR EUR1.53	FRANCE	213,086.88	0
06/30/2010	EQUITIES	CASIO COMPUTER CO Y50	ELECTRIC APPLIANCES	74,300.67	0
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	120,556.04	0
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	80,638.93	0
06/30/2010	EQUITIES	CELESIO AG	GERMANY	84,952.40	0
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	697,458.28	0
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD ILS0.01	ISRAEL	58,795.96	0
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	986,148.82	0
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	53,699.42	0
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	15,743.31	0
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	7,407.62	0
06/30/2010	EQUITIES	CENTRAL JAPAN RY Y5000	TRANSPORTATION EQUIPMENT	630,112.21	0
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	1,150,286.06	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	103,727.99	0
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	43,919.82	0
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	13,051.79	0
06/30/2010	EQUITIES	CFS RETAIL PROPERTY TRUST UNIT	AUSTRALIA	145,985.45	0
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	195,099.87	0
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	17,999.22	0
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	490,824.15	0
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	141,874.17	0
06/30/2010	EQUITIES	CHEUNG KONG INFRASTRUCTURE	HONG KONG	85,948.23	0
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	827,885.22	0
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	1,338,058.22	0
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	235,566.95	0
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	11,747.53	0
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	30,249.19	0
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	58,728.66	0
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	8,057.76	0
06/30/2010	EQUITIES	CHRISTIAN DIOR EUR2	FRANCE	310,278.02	0
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	170,776.09	0
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	839,525.20	0
06/30/2010	EQUITIES	CHUGAI PHARMACEUTL Y50	PHARMACEUTICAL	203,568.47	0
06/30/2010	EQUITIES	CHUGOKU BANK Y50	JAPAN	106,014.74	0
06/30/2010	EQUITIES	CHUGOKU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	313,067.52	0
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	183,259.62	0
06/30/2010	EQUITIES	CI FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	136,150.21	0
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	89,080.27	0
06/30/2010	EQUITIES	CIMPOR CIMENTOS DE EUR1(REGD)	PORTUGAL	57,420.71	0
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	39,841.25	0
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	33,449.11	0
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	845,851.25	0
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	70,192.80	0
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	824,548.30	0
06/30/2010	EQUITIES	CITIZEN HOLDINGS CO Y50	PRECISION INSTRUMENTS	77,416.42	0
06/30/2010	EQUITIES	CITY DEVELOPMENTS SGD0.50	SINGAPORE	217,919.96	0
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	23,990.98	0
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	3,747.01	0
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	2,240.44	0
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	4,940.04	0
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	716,090.82	0
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	191,718.39	0
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	35,081.13	0
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	6,877.77	0
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	4,834.88	0
06/30/2010	EQUITIES	CNP ASSURANCES EUR1	FRANCE	127,154.24	0



As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	483,421.47	0
06/30/2010	EQUITIES	COBALT INTERNATIONAL ENERGY	OIL & GAS EXPL & PROD	5,528.67	0
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	187,331.61	0
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	33,505.88	0
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	285,176.73	0
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	280,441.40	0
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	222,282.72	0
06/30/2010	EQUITIES	COCA-COLA WEST COMPANY LTD NPV	FOODS	47,762.35	0
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	178,539.61	0
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	65,266.71	0
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	450,818.37	0
06/30/2010	EQUITIES	COLOPLAST SER 'B' DKK5	DENMARK	116,177.27	0
06/30/2010	EQUITIES	COLRUYT SA NPV	BELGIUM	186,913.82	0
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	506,526.66	0
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	67,416.99	0
06/30/2010	EQUITIES	COMFORTDELGRO CORP SGD0.25	SINGAPORE	98,624.87	0
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	27,367.23	0
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	16,142.94	0
06/30/2010	EQUITIES	COMMERZBANK AG NPV	GERMANY	255,994.82	0
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	3,169,966.84	0
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	23,157.73	0
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	9,998.46	0
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	754,652.83	0
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	932,999.14	0
06/30/2010	EQUITIES	COMPAGNIE GENERALE DE	FRANCE	130,276.16	0
06/30/2010	EQUITIES	COMPASS GROUP ORD GBP0.10	FOOD PRODUCERS	731,783.28	0
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	72,608.14	0
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	200,395.06	0
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	7,863.55	0
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	13,619.63	0
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	15,471.83	0
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	96,828.76	0
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	467,286.94	0
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	42,438.93	0
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	125,978.34	0
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	29,711.40	0
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	61,835.71	0
06/30/2010	EQUITIES	CONTACT ENERGY NPV	NEW ZEALAND	65,535.55	0
06/30/2010	EQUITIES	CONTINENTAL AG NPV	GERMANY	133,472.35	0
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	952.46	0
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	10,211.70	0
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	15,082.66	0
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	4,935.63	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	19,364.00	0
06/30/2010	EQUITIES	CORIO NV EUR10	NETHERLANDS	145,676.42	0
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	23,693.00	0
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	228,626.75	0
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	23,150.49	0
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	18,511.00	0
06/30/2010	EQUITIES	COSCO CORPORATION (SINGAPORE)	SINGAPORE	53,986.28	0
06/30/2010	EQUITIES	COSMO OIL	ELECTRIC POWER AND GAS	75,131.52	0
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	430,822.53	0
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	20,979.54	0
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	27,436.12	0
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	15,518.91	0
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	517,444.27	0
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	79,760.84	0
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	2,167,319.53	0
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	335,468.59	0
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	735,349.25	0
06/30/2010	EQUITIES	CRITERIA CAIXACORP SA EUR1	SPAIN	177,379.41	0
06/30/2010	EQUITIES	CROWN LIMITED NPV	AUSTRALIA	149,367.76	0
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	770,507.40	0
06/30/2010	EQUITIES	CSR ORD NPV	AUSTRALIA	112,236.41	0
06/30/2010	EQUITIES	CSX CORP	RAILROADS	200,241.72	0
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	27,952.95	0
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	159,711.30	0
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	367,702.43	0
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	20,513.35	0
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	28,424.93	0
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	330,250.97	0
06/30/2010	EQUITIES	DAI-ICHI LIFE INSURANCE CO LTD	JAPAN	559,590.10	0
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	95,274.98	0
06/30/2010	EQUITIES	DAIDO STEEL CO Y50	IRON AND STEEL	62,238.40	0
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	91,810.39	0
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	614,595.19	0
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	368,251.54	0
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	2,355,466.81	0
06/30/2010	EQUITIES	DAINIPPON SUMITOMO PHARMA CO	PHARMACEUTICAL	62,926.23	0
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	224,553.05	0
06/30/2010	EQUITIES	DAIWA HOUSE INDUSTRY CO Y50	CONSTRUCTION	223,743.33	0
06/30/2010	EQUITIES	DAIWA SECS GROUP NPV	OTHER FINANCING BUSINESS	358,343.87	0
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	15,089.44	0
06/30/2010	EQUITIES	DANONE	FRANCE	1,593,071.38	0
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	456,157.80	0
06/30/2010	EQUITIES	DASSAULT SYSTEMES SA EUR1	FRANCE	183,500.11	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	860,403.88	0
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	19,085.50	0
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	13,687.47	0
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	29,674.36	0
06/30/2010	EQUITIES	DELEK GROUP ILS1	ISRAEL	39,866.46	0
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	387,601.50	0
06/30/2010	EQUITIES	DELTA LLOYD NV	NETHERLANDS	65,262.63	0
06/30/2010	EQUITIES	DENA CO LTD NPV	SERVICES	107,379.53	0
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	60,589.54	0
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	114,707.84	0
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	689,693.07	0
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	227,495.00	0
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	1,806,896.57	0
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	608,431.81	0
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	162,736.54	0
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	633,972.64	0
06/30/2010	EQUITIES	DEUTSCHE POSTBANK AG NPV	GERMANY	130,505.37	0
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	1,713,909.15	0
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	20,637.19	0
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	282,214.63	0
06/30/2010	EQUITIES	DEXIA NPV	BELGIUM	102,949.05	0
06/30/2010	EQUITIES	DEXUS PROPERTY GROUP NPV	AUSTRALIA	160,939.19	0
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	2,006,987.11	0
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	30,410.21	0
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	14,669.52	0
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	2,313.31	0
06/30/2010	EQUITIES	DISCOUNT INVESTMENT CORP ORD	ISRAEL	19,786.21	0
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	78,809.27	0
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	28,652.46	0
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	37,934.69	0
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	639,522.82	0
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	1,225,889.49	0
06/30/2010	EQUITIES	DNB NOR ASA NOK10	NORWAY	483,138.73	0
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	497,055.00	0
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	239,362.71	0
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	21,679.24	0
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	33,600.18	0
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	17,914.08	0
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	30,144.48	0
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	285,804.21	0
06/30/2010	EQUITIES	DOWA HOLDING CO LTD NPV	NONFERROUS METALS	61,851.80	0
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	29,826.34	0
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	66,806.35	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	2,410.24	0
06/30/2010	EQUITIES	DSV DKK1 (POST SUBDIVISION)	DENMARK	155,009.12	0
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	80,603.88	0
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	217,790.81	0
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	26,376.12	0
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	2,488,578.63	0
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	27,289.30	0
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	426,436.22	0
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	1,150,350.90	0
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	23,623.89	0
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	32,100.02	0
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	84,019.98	0
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	144,953.38	0
06/30/2010	EQUITIES	ECHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	6,915.19	0
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	503,966.73	0
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	108,221.85	0
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	263,467.39	0
06/30/2010	EQUITIES	EDP RENOVAVEIS SA EUR5	SPAIN	64,349.91	0
06/30/2010	EQUITIES	EDUCATION MANAGEMENT CORP	EDUCATION SERVICES	2,750.71	0
06/30/2010	EQUITIES	EFG EUROBANK ERGAS EUR2.75	GREECE	80,789.71	0
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	212,789.65	0
06/30/2010	EQUITIES	EIFFAGE EUR4(POST SUBDIVISION)	FRANCE	89,058.45	0
06/30/2010	EQUITIES	EISAI CO Y50	PHARMACEUTICAL	425,027.52	0
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	66,192.97	0
06/30/2010	EQUITIES	ELAN CORP ORD EUR0.05	IRELAND	113,322.12	0
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	56,083.22	0
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	492,760.56	0
06/30/2010	EQUITIES	ELEC POWER DEV NPV	ELECTRIC POWER AND GAS	189,685.87	0
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	282,758.24	0
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	2,756.40	0
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	271,953.89	0
06/30/2010	EQUITIES	ELISA CORPORATION	FINLAND	121,087.30	0
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	140,876.17	0
06/30/2010	EQUITIES	EMDEON INC-CLASS A	HEALTH CARE SERVICES	667.64	0
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	72,663.99	0
06/30/2010	EQUITIES	ENAGAS SA EUR1.50	SPAIN	137,831.42	0
06/30/2010	EQUITIES	ENBRIDGE INC	CDN OIL & GAS STOR & TRAN	853,209.57	0
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	1,164,503.13	0
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	26,280.22	0
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	15,974.59	0
06/30/2010	EQUITIES	ENEL EUR1	ITALY	1,486,977.02	0
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	33,166.78	0
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	36,041.55	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ENERGY RESOURCES OF AUSTRALIA	AUSTRALIA	37,581.77	0
06/30/2010	EQUITIES	ENERPLUS RESOURCES FUND	CDN OIL & GAS EXPL & PROD	194,898.36	0
06/30/2010	EQUITIES	ENI EUR1	ITALY	2,470,785.53	0
06/30/2010	EQUITIES	ENSIGN ENERGY SERVICES INC	CDN OIL & GAS DRILLING	77,813.90	0
06/30/2010	EQUITIES	ENTERGY CORP NEW COM	ELECTRIC UTILITIES	140,541.21	0
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	3,550.14	0
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	36,366.71	0
06/30/2010	EQUITIES	EQUITY FUTURE	SINGAPORE	-1,172.92	0
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	115,360.88	0
06/30/2010	EQUITIES	ERAMET EUR3.05	FRANCE	66,630.30	0
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	1,722,195.13	0
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	3,233.13	0
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	328,707.24	0
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	322,001.51	0
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	18,801.75	0
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	619,478.75	0
06/30/2010	EQUITIES	EURASIAN NATURAL RESOURCES	MINING	166,535.62	0
06/30/2010	EQUITIES	EURAZEONCE NPV	FRANCE	86,027.85	0
06/30/2010	EQUITIES	EUTELSAT COMMUNICATIONS	FRANCE	168,028.86	0
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	43,194.67	0
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	260,000.56	0
06/30/2010	EQUITIES	EXOR SPA EUR1	ITALY	54,818.57	0
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	23,711.21	0
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	461,347.10	0
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	529,680.81	0
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	15,204.93	0
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	249,408.20	0
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	10,722.19	0
06/30/2010	EQUITIES	FAIRFAX FINANCIAL HOLDINGS LTD	CDN MULTI-LINE INSURANCE	361,182.81	0
06/30/2010	EQUITIES	FAIRFAX MEDIA LTD NPV	AUSTRALIA	118,402.87	0
06/30/2010	EQUITIES	FAMILYMART Y50	RETAIL TRADE	106,703.60	0
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	1,112,579.53	0
06/30/2010	EQUITIES	FAST RETAILING CO LTD Y50	RETAIL TRADE	408,653.79	0
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	2,035.80	0
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	18,317.93	0
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	5,958.68	0
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	80,999.74	0
06/30/2010	EQUITIES	FERROVIAL SA EUR0.2	SPAIN	146,462.13	0
06/30/2010	EQUITIES	FIAT SPA EUR5	ITALY	407,205.07	0
06/30/2010	EQUITIES	FIDELITY GROWTH CO FD MTU	US EQUITY FUNDS	215,676,801.09	2,124,276.20
06/30/2010	EQUITIES	FIDELITY L-PRICE STOCK MTU	US EQUITY FUNDS	22,976,389.33	4,829,366.83
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	31,317.76	0
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	92,238.74	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	101,342.92	0
06/30/2010	EQUITIES	FINMECCICA SPA EUR 4.40	ITALY	216,085.26	0
06/30/2010	EQUITIES	FINNING INTERNATIONAL INC	CDN TRADING COS & DISTRIB	142,926.53	0
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	10,473.95	0
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	26,736.25	0
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	27,148.83	0
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	206,832.59	0
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	111,323.75	0
06/30/2010	EQUITIES	FIRSTGROUP ORD5P	INDUSTRIAL TRANSPORTATION	129,290.38	0
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	24,300.92	0
06/30/2010	EQUITIES	FLETCHER BUILDING NPV	NEW ZEALAND	180,371.23	0
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	12,066.29	0
06/30/2010	EQUITIES	FLOWERVE CORP	INDUSTRIAL MACHINERY	7,321.23	0
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	74,019.38	0
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	13,741.10	0
06/30/2010	EQUITIES	FOMENTO DE CONSTRUCCIONES Y	SPAIN	41,996.03	0
06/30/2010	EQUITIES	FONCIERE DES REGIO EUR2	FRANCE	110,865.05	0
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	20,668.21	0
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	15,021.01	0
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	85,982.81	0
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	11,222.32	0
06/30/2010	EQUITIES	FORTESCUE METALS G NPV	AUSTRALIA	217,343.55	0
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	223,596.00	0
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	514,598.76	0
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	54,379.68	0
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	463,338.98	0
06/30/2010	EQUITIES	FOXCONN INTERNATIONAL HLDGC LT	CHINA	71,949.69	0
06/30/2010	EQUITIES	FRANCE EQUITY FUTURES	FRANCE	-20,626.30	0
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	1,660,843.40	0
06/30/2010	EQUITIES	FRANCO-NEVADA CORP	CDN GOLD	177,620.73	0
06/30/2010	EQUITIES	FRAPORT AG NPV	GERMANY	79,558.30	0
06/30/2010	EQUITIES	FRASER & NEAVE SGD0.2	SINGAPORE	181,101.53	0
06/30/2010	EQUITIES	FRESENIUS MEDICAL CARE AG & CO	GERMANY	538,783.02	0
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	272,606.17	0
06/30/2010	EQUITIES	FRESENIUS SE NPV	GERMANY	94,820.26	0
06/30/2010	EQUITIES	FRESNILLO PLC ORD USD0.50	MINING	133,515.24	0
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	14,611.41	0
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	14,808.51	0
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	2,367.74	0
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	3,918.73	0
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	161,878.19	0
06/30/2010	EQUITIES	FUJI ELECTRIC HOLDINGS CO LT	ELECTRIC APPLIANCES	82,742.19	0
06/30/2010	EQUITIES	FUJI HEAVY LTD Y50	TRANSPORTATION EQUIPMENT	161,375.66	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FUJI MEDIA HOLDINGS INC	SERVICES	34,437.28	0
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	684,406.09	0
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	596,155.10	0
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	166,568.65	0
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	19,757.45	0
06/30/2010	EQUITIES	FURUKAWA ELECTRIC CO LTD	ELECTRIC APPLIANCES	143,621.75	0
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	20,064.81	0
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	175,357.99	0
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	113,636.49	0
06/30/2010	EQUITIES	GAMESA CORP TECNO EUR0.17	SPAIN	86,589.07	0
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	30,128.20	0
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	33,339.22	0
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	9,834.46	0
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	964.63	0
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	32,335.74	0
06/30/2010	EQUITIES	GAS NAT SDG SA EUR1	SPAIN	171,472.93	0
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	9,187.77	0
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	1,809,113.35	0
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	169,448.02	0
06/30/2010	EQUITIES	GEBERIT CHF0.10 (REGD) (POST	SWITZERLAND	308,891.69	0
06/30/2010	EQUITIES	GECINA EUR7.50	FRANCE	87,842.02	0
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	9,025.38	0
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	211,302.12	0
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	1,237,637.46	0
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	6,061.05	0
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	98,949.55	0
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	INTL EQUITY	595,148.28	0
06/30/2010	EQUITIES	GENTING SINGAPORE PLC USD0.10	HONG KONG	254,796.25	0
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	65,684.44	0
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	53,926.11	0
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	34,023.15	0
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	83,369.90	0
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	14,005.06	0
06/30/2010	EQUITIES	GERMANY EQUITY FUTURES	GERMANY	-15,827.28	0
06/30/2010	EQUITIES	GESTEVIS TELECINO EUR0.5	SPAIN	44,958.30	0
06/30/2010	EQUITIES	GET SA EUR0.40 (POST	FRANCE	164,160.02	0
06/30/2010	EQUITIES	GETINGE AB SER'B'NPV	SWEDEN	198,084.91	0
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	169,382.56	0
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	349,662.43	0
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	330,582.57	0
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	4,545,594.93	0
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	530.23	0
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	1,638,181.11	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GOLDEN AGRI RES USD0.025	MAURITIUS	127,285.16	0
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	531,844.58	0
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	700,497.10	0
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	79,226.09	0
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	170,956.86	0
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	61,810.37	0
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	1,210,445.15	0
06/30/2010	EQUITIES	GPT GROUP	AUSTRALIA	210,455.60	0
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	23,838.71	0
06/30/2010	EQUITIES	GREAT WEST LIFECO INC	CDN LIFE & HEATLH INS	329,653.84	0
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	20,116.95	0
06/30/2010	EQUITIES	GRIFOLS SA EUR0.5	SPAIN	73,040.95	0
06/30/2010	EQUITIES	GROUPE BRUXELLES L NPV	BELGIUM	296,659.31	0
06/30/2010	EQUITIES	GS YUASA CORP NPV	BANKS	126,185.50	0
06/30/2010	EQUITIES	GUNMA BANK Y50	BANKS	107,497.52	0
06/30/2010	EQUITIES	G4S PLC ORD GBP0.25	SUPPORT SERVICES	284,920.43	0
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	31,816.71	0
06/30/2010	EQUITIES	HACHIJUNI BANK Y50	OTHER FINANCING BUSINESS	123,609.41	0
06/30/2010	EQUITIES	HAKUHODO DY HLDGS INC NPV	SERVICES	60,456.23	0
06/30/2010	EQUITIES	HAMMERSON ORD 25P REITS	REAL ESTATE INVEST TRUSTS	181,522.81	0
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	223,701.67	0
06/30/2010	EQUITIES	HANG LUNG PROPERTIES LTD	HONG KONG	412,029.33	0
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	527,199.07	0
06/30/2010	EQUITIES	HANKYU HANSHIN HLDGS INC	JAPAN	255,456.58	0
06/30/2010	EQUITIES	HANNOVER RUECKVERSICHERUNG AG	GERMANY	131,442.93	0
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	20,606.74	0
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	3,949.45	0
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	92,931.93	0
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	11,283.38	0
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	18,270.99	0
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	93,577.62	0
06/30/2010	EQUITIES	HARVEY NORMAN HLDGS NPV	AUSTRALIA	74,417.43	0
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	21,884.64	0
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	29,725.23	0
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	98,271.87	0
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	54,056.40	0
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	25,107.81	0
06/30/2010	EQUITIES	HEIDELBERGCEMENT AG	GERMANY	343,369.20	0
06/30/2010	EQUITIES	HEINEKEN HOLDING EUR1.6	NETHERLANDS	208,845.81	0
06/30/2010	EQUITIES	HEINEKEN NV EUR1.60	NETHERLANDS	535,990.45	0
06/30/2010	EQUITIES	HELLENIC TELECOM ORGANIZATION	GREECE	103,224.02	0
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	35,138.57	0
06/30/2010	EQUITIES	HENDERSON LAND DEVELOPMENT CO	HONG KONG	325,500.17	0



As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HENDERSONL-CW11	HONG KONG	1,787.70	0
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	445,551.42	0
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NPV(BR)	GERMANY	272,473.41	0
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	1,444,585.77	0
06/30/2010	EQUITIES	HERMES INTL FRF10 POST SPLIT	FRANCE	355,273.87	0
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	31,899.58	0
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	2,406.89	0
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	152,145.33	0
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	1,238,646.41	0
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	2,790.61	0
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	65,112.43	0
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	150,531.04	0
06/30/2010	EQUITIES	HIROSHIMA BK Y50	BANKS	102,331.61	0
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	134,532.42	0
06/30/2010	EQUITIES	HITACHI CHEMICAL Y50	CHEMICALS	99,182.40	0
06/30/2010	EQUITIES	HITACHI CONSTRUCTION MACHINERY	MACHINERY	91,799.31	0
06/30/2010	EQUITIES	HITACHI HIGH TECHNOLOGIES CORP	OTHER PRODUCTS	63,751.13	0
06/30/2010	EQUITIES	HITACHI METALS Y50	METAL PRODUCTS	85,347.20	0
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	835,165.11	0
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	83,890.20	0
06/30/2010	EQUITIES	HOCHTIEF AG NPV	GERMANY	139,653.59	0
06/30/2010	EQUITIES	HOKKAIDO ELE POWER CO INC Y500	ELECTRIC POWER AND GAS	202,536.32	0
06/30/2010	EQUITIES	HOKUHOKU FINANCIAL GROUP INC	BANKS	117,560.73	0
06/30/2010	EQUITIES	HOKURIKU ELEC PWR CO INC Y500	JAPAN	198,925.41	0
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	839,537.10	0
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	3,788.34	0
06/30/2010	EQUITIES	HOLMEN AB SEK50 SER'B'	SWEDEN	63,738.61	0
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	36,923.50	0
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	284,181.99	0
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	147,536.15	0
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	2,460,582.16	0
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	549,283.72	0
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	424,677.24	0
06/30/2010	EQUITIES	HONG KONG EQUITY FUTURES	HONG KONG	-1,150.35	0
06/30/2010	EQUITIES	HONG KONG EXCHANGES & CLEARING	HONG KONG	826,233.16	0
06/30/2010	EQUITIES	HOPEWELL HOLDINGS HKD2.50	HONG KONG	83,123.66	0
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	29,349.09	0
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	26,984.26	0
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	92,043.84	0
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	472,983.38	0
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	16,429.41	0
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	8,170,136.65	0
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	14,874.73	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	54,822.67	0
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	80,573.35	0
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	41,232.86	0
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	17,050.67	0
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	310,767.63	0
06/30/2010	EQUITIES	HUSQVARNA AB SER B NPV	SWEDEN	126,179.54	0
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	678,645.71	0
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	16,866.79	0
06/30/2010	EQUITIES	HYSAN DEVELOPMENT HK\$5	HONG KONG	92,174.62	0
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	12,511.65	0
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	314,828.54	0
06/30/2010	EQUITIES	IBERDROLA RENOVABLES SA EUR0.5	SPAIN	135,695.08	0
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	47,816.94	0
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	1,141,445.63	0
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	69,223.41	0
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	176,616.89	0
06/30/2010	EQUITIES	ICADE NPV (POST MERGER)	FRANCE	98,264.54	0
06/30/2010	EQUITIES	ICAP ORD GBP0.10	FINANCIAL SERVICES	168,645.07	0
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	84,291.04	0
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	3,853.83	0
06/30/2010	EQUITIES	IGM FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	212,927.85	0
06/30/2010	EQUITIES	IHI CORP Y50	MACHINERY	109,516.89	0
06/30/2010	EQUITIES	ILIAD NPV	FRANCE	62,978.14	0
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	339,485.38	0
06/30/2010	EQUITIES	IMERYS EUR2	FRANCE	96,853.59	0
06/30/2010	EQUITIES	IMMOEAST AG NPV(EXCHANGE RATE	AUSTRIA	29.14	0
06/30/2010	EQUITIES	IMMOFINANZ AG NPV	AUSTRIA	139,759.27	0
06/30/2010	EQUITIES	IMMOFINANZ ANSPR.NACHB.	AUSTRIA	25.65	0
06/30/2010	EQUITIES	IMPERIAL OIL LTD	CDN INTEGRATED OIL & GAS	552,277.79	0
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	1,445,330.24	0
06/30/2010	EQUITIES	INCITEC PIVOT NPV	AUSTRALIA	189,336.21	0
06/30/2010	EQUITIES	INDIRA SISTEMAS SA EUR0.20	SPAIN	74,570.71	0
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	643,718.41	0
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATHLH INS	133,400.74	0
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	325,732.05	0
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	1,486,651.77	0
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	485,194.30	0
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	115,087.59	0
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	24,532.99	0
06/30/2010	EQUITIES	INMARSAT ORD EUR0.000667	FIXED LINE TELECOMM	235,734.81	0
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	101,037.41	0
06/30/2010	EQUITIES	INPEX CORPORATION	OIL AND COAL PRODUCTS	233,895.60	0
06/30/2010	EQUITIES	INSURANCE AUSTRALIA GROUP PLC	AUSTRALIA	301,189.92	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	258,261.05	0
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	35,397.10	0
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	354,489.27	0
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	668,468.79	0
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	4,106.99	0
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	534.4	0
06/30/2010	EQUITIES	INTERCONTINENTAL HOTELS GROUP	TRAVEL & LEISURE	207,335.74	0
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	432,863.74	0
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	22,737.32	0
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	345,261.14	0
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	13,673.04	0
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	4,876.96	0
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	10,175.48	0
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	96,086.35	0
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	1,052,584.58	0
06/30/2010	EQUITIES	INTOLL GROUP NPV	AUSTRALIA	101,109.84	0
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	8,983.06	0
06/30/2010	EQUITIES	INVENSYS ORD GBP0.10	SUPPORT SERVICES	147,237.78	0
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	16,531.94	0
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	53,051.46	0
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	146,124.78	0
06/30/2010	EQUITIES	INVESTOR AB SEK 6.25 'B'	SWEDEN	379,082.21	0
06/30/2010	EQUITIES	IPSEN PROMESSES EUR1	FRANCE	45,589.49	0
06/30/2010	EQUITIES	ISETAN MITSUKOSHI HOLDINGS LTD	RETAIL TRADE	187,727.85	0
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	229,361.29	0
06/30/2010	EQUITIES	ISRAEL CORP ORD SHK1	ISRAEL	68,287.90	0
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	43,414.37	0
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	182,413.79	0
06/30/2010	EQUITIES	ITALY EQUITY FUTURES	ITALY	-5,133.69	0
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	3,129.80	0
06/30/2010	EQUITIES	ITO EN Y50	FOODS	43,247.13	0
06/30/2010	EQUITIES	ITOCHU CORP Y50	SERVICES	608,098.97	0
06/30/2010	EQUITIES	ITOCHU TECHNO SOLUTIONS CORP	SERVICES	54,420.69	0
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	1,730.72	0
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	85,925.65	0
06/30/2010	EQUITIES	ITV ORD GBP0.10	MEDIA	139,133.82	0
06/30/2010	EQUITIES	IVANHOE MINES LTD	CDN DIV METALS & MINING	169,668.20	0
06/30/2010	EQUITIES	IYO BANK Y50	BANKS	115,541.16	0
06/30/2010	EQUITIES	J FRONT RETAILING CO LTD NPV	RETAIL TRADE	119,418.00	0
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	7,010.75	0
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	18,847.91	0
06/30/2010	EQUITIES	JAFCO JPY50	OTHER FINANCING BUSINESS	35,441.12	0
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	115,892.66	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	15,446.38	0
06/30/2010	EQUITIES	JAPAN EQUITY FUTURES	JAPAN	-28,201.87	0
06/30/2010	EQUITIES	JAPAN PETROLEUM EX NPV	OIL AND COAL PRODUCTS	59,798.98	0
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	74,557.79	0
06/30/2010	EQUITIES	JAPAN REAL ESTATE INVST CO JPY	OTHER FINANCING BUSINESS	202,810.47	0
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	99,664.62	0
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	143,243.56	0
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	712,958.64	0
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	25,782.51	0
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	117,958.82	0
06/30/2010	EQUITIES	JC DECAUX SA NPV	FRANCE	78,330.80	0
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	35,515.37	0
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	25,767.11	0
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	101,297.19	0
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	732,831.24	0
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	162,196.46	0
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	74,361.34	0
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	1,435,246.26	0
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	10,932.98	0
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	285,932.94	0
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	246,925.39	0
06/30/2010	EQUITIES	JOYO BANK Y50	BANKS	131,904.42	0
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	605,128.74	0
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	1,509,902.99	0
06/30/2010	EQUITIES	JS GROUP CORPORATION	CONSTRUCTION	243,204.29	0
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	154,476.22	0
06/30/2010	EQUITIES	JTEKT CORP	MACHINERY	91,821.67	0
06/30/2010	EQUITIES	JULIUS BAER GRUPPE AG	SWITZERLAND	300,097.23	0
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	729,065.28	0
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	118,737.35	0
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	559,968.08	0
06/30/2010	EQUITIES	K&S AG NPV	GERMANY	339,308.29	0
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	9,906.03	0
06/30/2010	EQUITIES	KAJIMA CORP Y50	CONSTRUCTION	99,449.16	0
06/30/2010	EQUITIES	KAMIGUMI CO Y50	WAREHNG & HARBOR TRAN SVC	96,727.80	0
06/30/2010	EQUITIES	KANEKA CORP NPV	CHEMICALS	88,153.31	0
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	933,763.10	0
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	95,812.41	0
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	15,803.58	0
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	645,466.10	0
06/30/2010	EQUITIES	KAR AUCTION SERVICES INC	DIVERSIFIED SUPPORT SVCS	2,834.99	0
06/30/2010	EQUITIES	KAWASAKI HEAVY INDUSTRIES Y50	MACHINERY	177,336.53	0
06/30/2010	EQUITIES	KAWASAKI KISEN KAISHA Y50	MARINE TRANSPORTATION	141,165.51	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KAZAKHMYS ORD GBP0.20	MINING	163,297.56	0
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	8,934.39	0
06/30/2010	EQUITIES	KBC GROUPE NPV	BELGIUM	330,047.20	0
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	31,986.48	0
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	705,957.22	0
06/30/2010	EQUITIES	KEIHIN ELEC EXPRESS RLWY Y50	TRANSPORTATION EQUIPMENT	209,917.56	0
06/30/2010	EQUITIES	KEIO CORP Y50	TRANSPORTATION EQUIPMENT	191,124.94	0
06/30/2010	EQUITIES	KEISEI ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	79,141.13	0
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	14,288.55	0
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	5,130.79	0
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	390,911.78	0
06/30/2010	EQUITIES	KEPPEL LD STK SG\$0.50	SINGAPORE	100,385.49	0
06/30/2010	EQUITIES	KERRY GROUP 'A' ORD EUR0.125	IRELAND	195,786.67	0
06/30/2010	EQUITIES	KERRY PROPERTIES LTD ORD HKD1	HONG KONG	160,325.03	0
06/30/2010	EQUITIES	KESKO OYJ EUR2 SER'B'	FINLAND	112,772.80	0
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	70,081.80	0
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	489,198.69	0
06/30/2010	EQUITIES	KIKKOMAN SHOYU CO Y50	FOODS	85,274.56	0
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	54,394.03	0
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	57,204.53	0
06/30/2010	EQUITIES	KINDEN CORPORATION Y50	CONSTRUCTION	58,272.50	0
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	21,785.67	0
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	19,484.05	0
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	377,699.77	0
06/30/2010	EQUITIES	KINNEVIK INVESTMENT AB SEK0.1	SWEDEN	178,217.65	0
06/30/2010	EQUITIES	KINROSS GOLD CORP	CDN GOLD	611,909.13	0
06/30/2010	EQUITIES	KINTETSU CORP Y50	TRANSPORTATION EQUIPMENT	255,766.02	0
06/30/2010	EQUITIES	KIRBY CORP	MARINE	20,201.76	0
06/30/2010	EQUITIES	KIRIN HOLDINGSCO LTD Y50	FOODS	540,953.22	0
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	46,427.99	0
06/30/2010	EQUITIES	KLEPIERRE EUR1.4	FRANCE	128,312.19	0
06/30/2010	EQUITIES	KOBE STEEL	IRON AND STEEL	243,235.69	0
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	38,890.35	0
06/30/2010	EQUITIES	KOITO MANUFACTURING CO Y50	ELECTRIC APPLIANCES	73,210.65	0
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	878,730.92	0
06/30/2010	EQUITIES	KONAMI CO JPY50	SERVICES	73,515.78	0
06/30/2010	EQUITIES	KONE CORPORATION NPV ORD B	FINLAND	323,489.83	0
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	235,724.75	0
06/30/2010	EQUITIES	KONINKLIJKE AHOLD NV EUR0.30	NETHERLANDS	760,348.77	0
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	317,478.49	0
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	1,073,803.90	0
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	1,510,438.97	0
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	454,935.41	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	132,506.07	0
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	470,479.14	0
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	519,936.76	0
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	124,115.70	0
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	454,456.48	0
06/30/2010	EQUITIES	KUEHNE & NAGEL AG CHF1(REGD)	SWITZERLAND	284,639.72	0
06/30/2010	EQUITIES	KURARAY CO Y50	TEXTILES AND APPARELS	207,398.33	0
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	159,199.10	0
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	675,102.53	0
06/30/2010	EQUITIES	KYOWA HAKKO KIRIN CO LTD	PHARMACEUTICAL	126,872.50	0
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	435,962.63	0
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	84,991.80	0
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	1,200,471.62	0
06/30/2010	EQUITIES	LAFARGE SA EUR4.00	FRANCE	558,393.99	0
06/30/2010	EQUITIES	LAGARDERE S.C.A. EUR6.1(REG)	FRANCE	188,480.94	0
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	11,395.13	0
06/30/2010	EQUITIES	LAND SECS GP ORD GBP0.10 REITS	REAL ESTATE INVEST TRUSTS	323,771.77	0
06/30/2010	EQUITIES	LAWSON INC NPV	RETAIL TRADE	132,893.07	0
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	8,130.99	0
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	22,555.39	0
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	348,477.24	0
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	47,123.77	0
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	12,897.45	0
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	199,245.53	0
06/30/2010	EQUITIES	LEIGHTON HOLDINGS LTD ORD	AUSTRALIA	165,538.34	0
06/30/2010	EQUITIES	LEND LEASE GROUP NPV	AUSTRALIA	167,345.13	0
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	22,882.53	0
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	39,028.05	0
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	11,313.36	0
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	26,879.06	0
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	525,469.85	0
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	68,498.74	0
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	65,017.69	0
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	34,795.29	0
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	27,649.59	0
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	34,571.77	0
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	26,415.65	0
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	17,676.98	0
06/30/2010	EQUITIES	LIFESTYLE INTERNAT HKD0.01	HONG KONG	58,661.15	0
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	76,162.02	0
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	910,841.23	0
06/30/2010	EQUITIES	LINDT & SPRUENGLI CHF100 REGD	SWITZERLAND	141,077.48	0
06/30/2010	EQUITIES	LINDT SPRUENGLI PTG CERT CHF10	SWITZERLAND	95,730.73	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LINK REAL ESTATE INVT	HONG KONG	288,782.30	0
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	1,628,888.43	0
06/30/2010	EQUITIES	LOBLAW COMPANIES LTD	CDN FOOD RETAIL	205,813.36	0
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	51,170.34	0
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	108,666.96	0
06/30/2010	EQUITIES	LOGITECH INTL SA CHF0.25(REGD)	SWITZERLAND	126,537.21	0
06/30/2010	EQUITIES	LONDON STOCK EXCHANGE GROUP	FINANCIAL SERVICES	63,530.13	0
06/30/2010	EQUITIES	LONMIN ORD USD1	MINING	163,830.67	0
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED)	SWITZERLAND	153,144.26	0
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	114,051.79	0
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	72,696.63	0
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	31,280.33	0
06/30/2010	EQUITIES	LUXOTTICA GROUP EUR0.06	ITALY	143,444.25	0
06/30/2010	EQUITIES	LVMH MOET HENNESSY EUR0.30	FRANCE	1,362,940.38	0
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	64,795.77	0
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	10,512.06	0
06/30/2010	EQUITIES	MABUCHI MOTOR Y50	ELECTRIC APPLIANCES	62,217.88	0
06/30/2010	EQUITIES	MACARTHUR COAL LTD NPV	AUSTRALIA	65,237.81	0
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	50,191.05	0
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	24,387.64	0
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	542,004.46	0
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	70,805.52	0
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	7,967.97	0
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	356,581.61	0
06/30/2010	EQUITIES	MAKHTESHIM AGAM INDS ILS1	ISRAEL	37,984.58	0
06/30/2010	EQUITIES	MAKITA CORP Y50	MACHINERY	155,758.92	0
06/30/2010	EQUITIES	MAN GROUP	FINANCIAL SERVICES	311,385.90	0
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	448,321.41	0
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	36,842.31	0
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATHL INS	1,300,873.12	0
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	85,365.67	0
06/30/2010	EQUITIES	MAPFRE SA EUR0.10	SPAIN	103,721.63	0
06/30/2010	EQUITIES	MAPFRE SA EUR0.10 RFD	SPAIN	3,340.45	0
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	167,605.77	0
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	21,518.38	0
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	34,711.14	0
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	409,021.91	0
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	604,120.10	0
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	9,662.25	0
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	39,242.23	0
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	434,635.19	0
06/30/2010	EQUITIES	MARUI GROUP CO LTD Y50	RETAIL TRADE	77,858.63	0
06/30/2010	EQUITIES	MARUICHI STEEL TUBE Y50	METAL PRODUCTS	46,293.13	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	266,154.10	0
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	28,352.22	0
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	29,570.20	0
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	1,071,176.73	0
06/30/2010	EQUITIES	MATSUI SECURITIES CO NPV	SEC & COMMODITIES FUTURES	39,147.45	0
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	34,059.46	0
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	183,070.84	0
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	8,853.31	0
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	26,409.42	0
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	10,870.69	0
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	75,676.13	0
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	27,755.94	0
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	107,600.81	0
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	35,497.49	0
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	91,957.74	0
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	198,498.70	0
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	39,316.74	0
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	955,456.71	0
06/30/2010	EQUITIES	MEDIASET EUR0.52	ITALY	207,375.96	0
06/30/2010	EQUITIES	MEDIOBANCA SPA EUR0.5	ITALY	182,901.96	0
06/30/2010	EQUITIES	MEDIOLANUM NPV POST SUBD	ITALY	43,712.73	0
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	88,856.94	0
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	1,155.09	0
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	95,668.44	0
06/30/2010	EQUITIES	MEDWELL CAPITAL CORP	CDN BIOTECHNOLOGY	394,251.64	0
06/30/2010	EQUITIES	MEIJI HOLDINGS CO NPV	FOODS	142,986.86	0
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	13,615.56	0
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	1,138,438.10	0
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	241,884.04	0
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	11,152.52	0
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	6,388.17	0
06/30/2010	EQUITIES	METCASH LIMITED NPV	AUSTRALIA	141,340.54	0
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	158,350.19	0
06/30/2010	EQUITIES	METRO AG ORD NPV	GERMANY	339,116.63	0
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	215,258.51	0
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	11,123.86	0
06/30/2010	EQUITIES	METSO OYJ EUR1.70	FINLAND	216,722.82	0
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	23,192.14	0
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	531,763.95	0
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	75,303.01	0
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	604,727.04	0
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	1,175,265.97	0
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	321,722.85	0



As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	97,399.63	0
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	15,721.35	0
06/30/2010	EQUITIES	MIRVAC GROUP STAPLED SHS	AUSTRALIA	168,726.94	0
06/30/2010	EQUITIES	MITSUBISHI CHEMICAL HOLDINGS	CHEMICALS	281,461.17	0
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	1,449,867.21	0
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	771,682.17	0
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	844,005.53	0
06/30/2010	EQUITIES	MITSUBISHI GAS & CHEML CO Y50	CHEMICALS	96,278.41	0
06/30/2010	EQUITIES	MITSUBISHI HEAVY IND NPV	MACHINERY	538,534.31	0
06/30/2010	EQUITIES	MITSUBISHI LOGISTICS CORP JPY5	MARINE TRANSPORTATION	64,905.99	0
06/30/2010	EQUITIES	MITSUBISHI MATERIAL CORP Y50	NONFERROUS METALS	152,912.80	0
06/30/2010	EQUITIES	MITSUBISHI MOTOR CORP Y50	LAND TRANSPORTATION	249,367.27	0
06/30/2010	EQUITIES	MITSUBISHI TANABE PHARM CORP	PHARMACEUTICAL	175,215.78	0
06/30/2010	EQUITIES	MITSUBISHI UFJ FINANCIAL GROUP	BANKS	2,942,834.22	0
06/30/2010	EQUITIES	MITSUBISHI UFJ LEASE & FINANCE	OTHER FINANCING BUSINESS	100,087.34	0
06/30/2010	EQUITIES	MITSUMI & CO Y50	WHOLESALE TRADE	1,048,103.62	0
06/30/2010	EQUITIES	MITSUMI CHEMICALS JPY50	CHEMICALS	124,862.16	0
06/30/2010	EQUITIES	MITSUMI ENG & SHPG Y50	MACHINERY	75,269.01	0
06/30/2010	EQUITIES	MITSUMI FUDOSAN CO Y50	REAL ESTATE	600,376.27	0
06/30/2010	EQUITIES	MITSUMI MINING & SMELT CO Y50	METAL PRODUCTS	77,694.27	0
06/30/2010	EQUITIES	MITSUMI O.S.K. LINES JPY50	MARINE TRANSPORTATION	389,463.89	0
06/30/2010	EQUITIES	MITSUMI ELECTRIC CO Y50	ELECTRIC APPLIANCES	70,493.59	0
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	1,205,895.26	0
06/30/2010	EQUITIES	MIZUHO SECURITIES CO LTD	SEC & COMMODITIES FUTURES	66,275.70	0
06/30/2010	EQUITIES	MIZUHO TRUST & BANKING CO LTD	BANKS	66,447.46	0
06/30/2010	EQUITIES	MOBISTAR NPV	BELGIUM	75,623.80	0
06/30/2010	EQUITIES	MODERN TIMES GRP (MTG) SER B	SWEDEN	142,236.86	0
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	23,386.73	0
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	25,667.45	0
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	57,840.44	0
06/30/2010	EQUITIES	MONGOLIA ENERGY CO HKD0.02	HONG KONG	55,264.26	0
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	7,590.05	0
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	229,361.95	0
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	427,697.99	0
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	157,076.20	0
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	591,198.70	0
06/30/2010	EQUITIES	MTR CORP HKD1	HONG KONG	251,477.14	0
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	1,270,633.20	0
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	497,016.40	0
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	86,747.41	0
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	8,379.23	0
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	307,440.90	0
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	66,180.91	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	102,118.20	0
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	31,308.88	0
06/30/2010	EQUITIES	NAMCO BANDAI HOLDINGS INC NPV	OTHER PRODUCTS	84,723.19	0
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	22,718.69	0
06/30/2010	EQUITIES	NATIONAL BANK OF CANADA	CDN DIVERSIFIED BANKS	426,798.39	0
06/30/2010	EQUITIES	NATIONAL BK OF GREECE	GREECE	367,442.85	0
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	34,861.51	0
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	1,336,306.85	0
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	143,641.27	0
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	2,827.87	0
06/30/2010	EQUITIES	NATIONALE A PORTEFEUILLE NPV	BELGIUM	61,919.52	0
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	44,075.82	0
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	195,889.07	0
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	2,159,464.06	0
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	20,052.38	0
06/30/2010	EQUITIES	NEC CORP NPV	ELECTRIC APPLIANCES	346,192.54	0
06/30/2010	EQUITIES	NEOPOST FRF4	FRANCE	114,020.42	0
06/30/2010	EQUITIES	NEPTUNE ORIENT LNS SG\$1	SINGAPORE	65,038.76	0
06/30/2010	EQUITIES	NESTE OIL OYJ EUR3.4	FINLAND	97,115.63	0
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	8,513,963.45	0
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	903,521.25	0
06/30/2010	EQUITIES	NETHERLANDS EQUITY FUTURES	NETHERLANDS	-739.95	0
06/30/2010	EQUITIES	NEW PERSPECTIVE FD INC COM	MULTINATL EQUITY FUNDS	156,134,025.83	-28,757,219.13
06/30/2010	EQUITIES	NEW WORLD DEVELOPMENT CO HK\$1	HONG KONG	213,538.53	0
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	68,927.40	0
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	12,158.05	0
06/30/2010	EQUITIES	NEWCREST MINING LTD ORD NPV	AUSTRALIA	720,768.35	0
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	41,908.88	0
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	67,564.27	0
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	224,105.19	0
06/30/2010	EQUITIES	NEXEN INC	CDN OIL & GAS EXPL & PROD	525,884.56	0
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	293,552.38	0
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	209,593.84	0
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	201,971.81	0
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	69,093.92	0
06/30/2010	EQUITIES	NICE SYSTEMS SHK1	ISRAEL	73,394.71	0
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	465,677.85	0
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	11,698.16	0
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	1,019,848.66	0
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	215,413.44	0
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	283,719.40	0
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	1,526,137.39	0
06/30/2010	EQUITIES	NIPPON BUILDING FUND INC	OTHER FINANCING BUSINESS	216,253.12	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	204,135.85	0
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	196,386.47	0
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	115,643.55	0
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	141,395.13	0
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	80,124.86	0
06/30/2010	EQUITIES	NIPPON STEEL CORP NPV	IRON AND STEEL	862,938.52	0
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	1,078,852.44	0
06/30/2010	EQUITIES	NIPPON YUSEN KK Y50	MARINE TRANSPORTATION	285,099.37	0
06/30/2010	EQUITIES	NISHI-NIPPON CITY BANK LTD NPV	BANKS	100,019.42	0
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	41,961.68	0
06/30/2010	EQUITIES	NISSAN CHEMICAL INDUSTRIES Y50	CHEMICALS	80,962.70	0
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	888,105.27	0
06/30/2010	EQUITIES	NISSHA PRINTING Y50	SERVICES	36,687.71	0
06/30/2010	EQUITIES	NISSHIN SEIFUN GROUP INC	FOODS	110,195.28	0
06/30/2010	EQUITIES	NISSHIN STEEL CO Y50	IRON AND STEEL	56,976.25	0
06/30/2010	EQUITIES	NISSHINBO HOLDINGS INC Y50	TEXTILES AND APPARELS	63,957.36	0
06/30/2010	EQUITIES	NISSIN FOODS HOLDINGS CO LTD	FOODS	122,051.12	0
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	162,708.64	0
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	276,364.41	0
06/30/2010	EQUITIES	NKSJ HOLDINGS INC	INSURANCE	426,940.60	0
06/30/2010	EQUITIES	NOBEL BIOCARE AG CHF0.40(BR)	SWITZERLAND	109,020.92	0
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	109,206.06	0
06/30/2010	EQUITIES	NOBLE GROUP HKD0.25	SINGAPORE	186,399.39	0
06/30/2010	EQUITIES	NOK CORPORATION Y50	RUBBER PRODUCTS	85,008.83	0
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	1,628,656.34	0
06/30/2010	EQUITIES	NOKIAN RENKAAT OYJ (NOKIA TYRE	FINLAND	137,710.55	0
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	985,831.78	0
06/30/2010	EQUITIES	NOMURA REAL ESTATE NOMURA	REAL ESTATE	72,053.32	0
06/30/2010	EQUITIES	NOMURA RESEARCH INSTITUTE NPV	SERVICES	109,795.55	0
06/30/2010	EQUITIES	NOMURA RL EST INC NPV	REAL ESTATE	60,474.91	0
06/30/2010	EQUITIES	NORDEA BANK AB EUR0.39632	SWEDEN	1,373,594.16	0
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	203,500.26	0
06/30/2010	EQUITIES	NORSK HYDRO ASA - RTS	NORWAY	5,456.06	0
06/30/2010	EQUITIES	NORSK HYDRO ASA NOK3.6666	NORWAY	158,731.65	0
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	46,888.14	0
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	70,364.94	0
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	169,971.94	0
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	5,220,868.39	0
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	20,687.99	0
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	2,503.68	0
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	1,825,994.33	0
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	255,958.91	0
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	56,134.00	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NSK LTD ORD	MACHINERY	157,767.21	0
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	38,983.43	0
06/30/2010	EQUITIES	NTN CORP Y50	MACHINERY	101,997.34	0
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	238,387.84	0
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	1,180,521.87	0
06/30/2010	EQUITIES	NTT URBAN DEVELOPMENT CORP NPV	REAL ESTATE	47,402.64	0
06/30/2010	EQUITIES	NUCOR CORP	STEEL	72,092.15	0
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	29,105.55	0
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	78,756.59	0
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	58,607.12	0
06/30/2010	EQUITIES	OBAYASHI CORP Y50	CONSTRUCTION	133,468.46	0
06/30/2010	EQUITIES	OBIC JPY50	SERVICES	69,573.68	0
06/30/2010	EQUITIES	OCCIDENTAL PETROLEUM CORP	INTEGRATED OIL & GAS	1,080,185.27	0
06/30/2010	EQUITIES	OCCIDENTAL PETROLEUM CORP	INTEGRATED OIL & GAS	521,188.22	0
06/30/2010	EQUITIES	OCEANEERING INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	25,942.33	0
06/30/2010	EQUITIES	ODAKYU ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	273,876.77	0
06/30/2010	EQUITIES	OFFICE DEPOT INC COM	SPECIALTY STORES	10,592.69	0
06/30/2010	EQUITIES	OGE ENERGY CORP COM	MULTI-UTILITIES	37,033.53	0
06/30/2010	EQUITIES	OIL STS INTL INC COM	OIL & GAS EQUIP/SVCS	19,255.07	0
06/30/2010	EQUITIES	OJI PAPER CO JPY50	PULP AND PAPER	213,002.13	0
06/30/2010	EQUITIES	OLAM INTERNATIONAL LIMITED ORD	SINGAPORE	112,807.27	0
06/30/2010	EQUITIES	OLD MUTUAL ORD GBP0.10	LIFE ASSURANCE	426,130.06	0
06/30/2010	EQUITIES	OLD REPUBLIC INTERNATIONAL COR	PROPERTY & CASUALTY INS	30,386.15	0
06/30/2010	EQUITIES	OLYMPUS CORP Y50	PRECISION INSTRUMENTS	263,796.32	0
06/30/2010	EQUITIES	OMNICARE INC COM	HEALTH CARE SERVICES	26,937.30	0
06/30/2010	EQUITIES	OMNICOM GROUP INC	ADVERTISING	21,366.68	0
06/30/2010	EQUITIES	OMRON CORP Y50	ELECTRIC APPLIANCES	226,855.19	0
06/30/2010	EQUITIES	OMV AG NPV	AUSTRIA	245,513.82	0
06/30/2010	EQUITIES	ONEBEACON INSURANCE GROUP LTD	PROPERTY & CASUALTY INS	3,027.36	0
06/30/2010	EQUITIES	ONEOK INC NEW COM	GAS UTILITIES	48,092.49	0
06/30/2010	EQUITIES	ONESTEEL LTD	AUSTRALIA	168,229.34	0
06/30/2010	EQUITIES	ONEX CORP	CDN MULTI-SECTOR HLDGS	116,887.47	0
06/30/2010	EQUITIES	ONO PHARMACEUTICAL CO Y50	PHARMACEUTICAL	175,369.68	0
06/30/2010	EQUITIES	OPAP SA EUR0.3 (CR)	GREECE	154,889.49	0
06/30/2010	EQUITIES	OPEN TEXT CORPORATION	CDN INTERNET SFTWRE/SVCS	107,235.48	0
06/30/2010	EQUITIES	ORACLE CORP JAPAN JPY50	SERVICES	96,979.99	0
06/30/2010	EQUITIES	ORICA LIMITED	AUSTRALIA	391,543.59	0
06/30/2010	EQUITIES	ORIENT OVERSEAS INT USD0.10	HONG KONG	81,131.37	0
06/30/2010	EQUITIES	ORIENTAL LAND CO JPY50	OTHER PRODUCTS	212,265.88	0
06/30/2010	EQUITIES	ORIGIN ENERGY LTD NPV	AUSTRALIA	557,480.23	0
06/30/2010	EQUITIES	ORION CORP SER B NPV	FINLAND	87,962.27	0
06/30/2010	EQUITIES	ORIX CORP Y50	OTHER FINANCING BUSINESS	388,309.23	0
06/30/2010	EQUITIES	ORKLA ASA NOK1.25 (POST	NORWAY	252,091.71	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ORMAT INDUSTRIES SHK1	ISRAEL	21,032.39	0
06/30/2010	EQUITIES	ORMAT TECHNOLOGIES INC	INDEP PWR PROD/ENRGY TRAD	2,592.04	0
06/30/2010	EQUITIES	OSAKA GAS CO Y50	ELECTRIC POWER AND GAS	354,603.69	0
06/30/2010	EQUITIES	OTSUKA SHOKAI JPY50	OTHER PRODUCTS	51,657.67	0
06/30/2010	EQUITIES	OUTOKUMPU OY ORD A FIM10	FINLAND	100,806.97	0
06/30/2010	EQUITIES	OVERSEA-CHINESE BKG CORP	SINGAPORE	790,301.61	0
06/30/2010	EQUITIES	OWENS CORNING NEW COM	BUILDING PRODUCTS	15,803.12	0
06/30/2010	EQUITIES	OWENS ILL INC NEW	METAL & GLASS CONTAINERS	31,660.12	0
06/30/2010	EQUITIES	OZ MINERALS LTD AUD0.4	AUSTRALIA	127,444.60	0
06/30/2010	EQUITIES	PACIFIC RUBIALES ENERGY CORP	CDN OIL & GAS EXPL & PROD	284,491.36	0
06/30/2010	EQUITIES	PACKAGING CORP OF AMERICA	PAPER PACKAGING	23,937.23	0
06/30/2010	EQUITIES	PACTIV CORP	METAL & GLASS CONTAINERS	3,570.35	0
06/30/2010	EQUITIES	PAGESJAUNES GROUPE SA EUR0.20	FRANCE	69,768.01	0
06/30/2010	EQUITIES	PALADIN ENERGY LTD NPV	AUSTRALIA	104,140.45	0
06/30/2010	EQUITIES	PAN AMERICAN SILVER CORP	CDN PREC METALS & MINS	131,608.73	0
06/30/2010	EQUITIES	PANASONIC CORP	ELECTRIC APPLIANCES	1,256,389.45	0
06/30/2010	EQUITIES	PANASONIC ELECTRIC WORKS CO	ELECTRIC APPLIANCES	189,357.96	0
06/30/2010	EQUITIES	PARGESA HLDGS SA CHF20(BR)	SWITZERLAND	89,825.08	0
06/30/2010	EQUITIES	PARKER HANNIFIN CORP COM	INDUSTRIAL MACHINERY	66,379.95	0
06/30/2010	EQUITIES	PARMALAT S P A EUR1	ITALY	205,443.18	0
06/30/2010	EQUITIES	PARTNER COMMUNICAT ILS0.01	ISRAEL	62,921.31	0
06/30/2010	EQUITIES	PARTNERRE HLDGS LTD BERMUDA	REINSURANCE	56,894.06	0
06/30/2010	EQUITIES	PATTERSON-UTI ENERGY INC	OIL & GAS DRILLING	20,704.66	0
06/30/2010	EQUITIES	PCCW LIMITED HKD0.25	HONG KONG	55,923.98	0
06/30/2010	EQUITIES	PEABODY ENERGY CORP	COAL & CONSUMABLE FUEL	109,028.57	0
06/30/2010	EQUITIES	PEARSON ORD GBP0.25	MEDIA	542,919.44	0
06/30/2010	EQUITIES	PENN NATL GAMING INC COM	CASINOS & GAMING	16,599.24	0
06/30/2010	EQUITIES	PENN WEST ENERGY TRUST	CDN OIL & GAS EXPL & PROD	414,408.01	0
06/30/2010	EQUITIES	PENTAIR INC COM	INDUSTRIAL MACHINERY	15,740.15	0
06/30/2010	EQUITIES	PEOPLE'S UNITED FINANCIAL INC	THRIFTS & MTG FINANCE	51,995.59	0
06/30/2010	EQUITIES	PEPCO HLDGS INC	ELECTRIC UTILITIES	36,472.02	0
06/30/2010	EQUITIES	PEPSICO INC/NC	SOFT DRINKS	433,041.77	0
06/30/2010	EQUITIES	PERKINELMER INC COM	LIFE SCIENCES TOOLS & SVC	13,645.67	0
06/30/2010	EQUITIES	PERNOD-RICARD EUR1.55	FRANCE	783,252.37	0
06/30/2010	EQUITIES	PETROBAKKEN ENERGY LTD	CDN OIL & GAS EXPL & PROD	76,046.92	0
06/30/2010	EQUITIES	PETROBANK ENERGY & RESOURCES	CDN OIL & GAS EXPL & PROD	173,543.40	0
06/30/2010	EQUITIES	PETROFAC LTD ORD SHS 0.02 USD	OIL EQUIPMENT SVCS & DIST	231,757.42	0
06/30/2010	EQUITIES	PETROHAWK ENERGY CORP	OIL & GAS EXPL & PROD	15,501.19	0
06/30/2010	EQUITIES	PEUGEOT SA EUR1	FRANCE	198,823.02	0
06/30/2010	EQUITIES	PFIZER INC	PHARMACEUTICALS	1,192,322.22	0
06/30/2010	EQUITIES	PG&E CORP	MULTI-UTILITIES	160,435.05	0
06/30/2010	EQUITIES	PHILIP MORRIS INTERNATIONAL IN	TOBACCO	139,035.87	0
06/30/2010	EQUITIES	PIEDMONT OFFICE REALTY TRU-A	OFFICE REITS	10,099.85	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PINNACLE WEST CAP CORP COM	ELECTRIC UTILITIES	40,874.35	0
06/30/2010	EQUITIES	PIONEER FUND MTU	US EQUITY FUNDS	101,842,327.35	-17,339,702.75
06/30/2010	EQUITIES	PIONEER NAT RES CO	OIL & GAS EXPL & PROD	71,443.54	0
06/30/2010	EQUITIES	PIRELLI & C SPA	ITALY	73,762.02	0
06/30/2010	EQUITIES	PITNEY BOWES INC COM	OFFICE SERVICES/SUPP	13,327.19	0
06/30/2010	EQUITIES	PLAINS EXPLORATION & PRODUCTIO	OIL & GAS EXPL & PROD	30,304.40	0
06/30/2010	EQUITIES	PLUM CREEK TIMBER CO INC COM	SPECIALIZED REITS	33,541.35	0
06/30/2010	EQUITIES	PMC SIERRA INC	SEMICONDUCTORS	16,712.84	0
06/30/2010	EQUITIES	PNC FINANCIAL SERVICES GROUP	REGIONAL BANKS	308,095.24	0
06/30/2010	EQUITIES	POHJOLA BANK PLC SER'A'	FINLAND	73,299.50	0
06/30/2010	EQUITIES	POLO RALPH LAUREN CORP	APPAREL ACCESS & LUXURY	493,494.43	0
06/30/2010	EQUITIES	POPULAR INC COM	REGIONAL BANKS	17,593.37	0
06/30/2010	EQUITIES	PORSCHE AUTOMOBIL HOLDING SE	GERMANY	192,524.81	0
06/30/2010	EQUITIES	PORTUGAL TELECOM SGPS SA	PORTUGAL	293,746.70	0
06/30/2010	EQUITIES	POTASH CORP OF SASKATCHEWAN	CDN FERTILIZERS & AGRI CH	1,300,577.22	0
06/30/2010	EQUITIES	POWER CORP CANADA	CDN LIFE & HEATLH INS	425,368.97	0
06/30/2010	EQUITIES	POWER FINANCIAL CORP	CDN LIFE & HEATLH INS	325,488.06	0
06/30/2010	EQUITIES	PPG INDS INC COM	DIVERSIFIED CHEMICALS	87,074.50	0
06/30/2010	EQUITIES	PPL CORP COM	ELECTRIC UTILITIES	97,917.61	0
06/30/2010	EQUITIES	PPR EUR4.00	FRANCE	482,759.72	0
06/30/2010	EQUITIES	PRECISION CASTPARTS CORP	AEROSPACE & DEFENSE	669,560.21	0
06/30/2010	EQUITIES	PRIDE INTL INC DEL COM	OIL & GAS DRILLING	24,813.79	0
06/30/2010	EQUITIES	PRINCIPAL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	77,687.26	0
06/30/2010	EQUITIES	PROCTER & GAMBLE CO/THE	HOUSEHOLD PRODUCTS	1,683,142.24	0
06/30/2010	EQUITIES	PROGRESS ENERGY INC	ELECTRIC UTILITIES	116,751.27	0
06/30/2010	EQUITIES	PROGRESS ENERGY RESOURCES CORP	CDN OIL & GAS EXPL & PROD	106,964.82	0
06/30/2010	EQUITIES	PROGRESSIVE CORP/THE	PROPERTY & CASUALTY INS	130,096.84	0
06/30/2010	EQUITIES	PROLOGIS INT	INDUSTRIAL REITS	46,942.65	0
06/30/2010	EQUITIES	PROTECTIVE LIFE CORP COM	LIFE & HEALTH INSURANCE	18,727.30	0
06/30/2010	EQUITIES	PROVIDENT ENERGY TRUST	CDN INTEGRATED OIL & GAS	92,040.01	0
06/30/2010	EQUITIES	PRUDENTIAL FINANCIAL INC	LIFE & HEALTH INSURANCE	258,170.91	0
06/30/2010	EQUITIES	PRUDENTIAL MID-CAP QUANT FUND	US EQUITY FUNDS	175,620,916.24	-2,775,108.88
06/30/2010	EQUITIES	PRUDENTIAL PLC GBP0.05	LIFE ASSURANCE	974,058.23	0
06/30/2010	EQUITIES	PRYSMIAN CAB & SYS NPV	ITALY	134,163.26	0
06/30/2010	EQUITIES	PUBLIC POWER CORP EUR4.60 (CR)	GREECE	92,837.21	0
06/30/2010	EQUITIES	PUBLIC STORAGE COM	SPECIALIZED REITS	11,883.50	0
06/30/2010	EQUITIES	PUBLIC SVC ENTERPRISE GROUP	MULTI-UTILITIES	164,315.94	0
06/30/2010	EQUITIES	PUBLICIS GROUPE SA EUR.4	FRANCE	265,639.02	0
06/30/2010	EQUITIES	PULTE GROUP INC	HOMEBUILDING	29,296.21	0
06/30/2010	EQUITIES	PUMA AG NPV	GERMANY	71,499.89	0
06/30/2010	EQUITIES	QANTAS AIRWAYS NPV	AUSTRALIA	103,938.32	0
06/30/2010	EQUITIES	QBE INS GROUP A\$1	AUSTRALIA	792,597.59	0
06/30/2010	EQUITIES	QIAGEN NV EUR0.01	NETHERLANDS	231,110.63	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	QUANTA SERVICES INC	CONSTRUCTION & ENGINEERNG	45,407.92	0
06/30/2010	EQUITIES	QUANTA SERVICES INC	CONSTRUCTION & ENGINEERNG	204,352.55	0
06/30/2010	EQUITIES	QUEST DIAGNOSTICS INC COM	HEALTH CARE SERVICES	10,344.03	0
06/30/2010	EQUITIES	QUESTAR CORP	GAS UTILITIES	82,565.72	0
06/30/2010	EQUITIES	QUICKSILVER RES INC COM	OIL & GAS EXPL & PROD	12,638.46	0
06/30/2010	EQUITIES	QWEST COMMUNICATIONS INTERNATI	INTEGRATED TELECOMM SVCS	94,488.45	0
06/30/2010	EQUITIES	RADIO SHACK CORP COM	COMPUTER & ELECT RETAIL	25,646.82	0
06/30/2010	EQUITIES	RAIFFEISEN INTL BK NPV	AUSTRIA	112,712.68	0
06/30/2010	EQUITIES	RAKUTEN INC NPV	SERVICES	263,395.77	0
06/30/2010	EQUITIES	RALCORP HLDGS INC NEW COM	PACKAGED FOODS & MEATS	31,183.20	0
06/30/2010	EQUITIES	RANDGOLD RESOURCES ORD USD0.05	MINING	437,261.13	0
06/30/2010	EQUITIES	RANDSTAD HLDGS EUR0.1	NETHERLANDS	224,975.76	0
06/30/2010	EQUITIES	RATOS AB SER B NPV	SWEDEN	129,735.66	0
06/30/2010	EQUITIES	RAUTARUUKKI OY 'K'NPV	FINLAND	64,233.76	0
06/30/2010	EQUITIES	RAYMOND JAMES FINL INC COM	INVESTMNT BKG & BROKERAGE	25,505.02	0
06/30/2010	EQUITIES	RAYONIER INC COM	SPECIALIZED REITS	26,004.90	0
06/30/2010	EQUITIES	RAYTHEON CO	AEROSPACE & DEFENSE	191,146.69	0
06/30/2010	EQUITIES	REALTY INCOME CORP MD COM	RETAIL REITS	33,117.53	0
06/30/2010	EQUITIES	RECKITT BENCKISER GROUP PLC	PERSONAL GOODS	1,450,646.97	0
06/30/2010	EQUITIES	RED BACK MINING INC	CDN GOLD	313,749.80	0
06/30/2010	EQUITIES	RED ELECTRICA CORPORATION SA	SPAIN	200,351.76	0
06/30/2010	EQUITIES	REED ELSEVIER	MEDIA	459,434.43	0
06/30/2010	EQUITIES	REED ELSEVIER NV EUR0.07	NETHERLANDS	394,647.04	0
06/30/2010	EQUITIES	REGAL ENTERTAINMENT GROUP	MOVIES & ENTERTAINMENT	8,300.79	0
06/30/2010	EQUITIES	REGAL-BELOIT CORP	ELECTRIC COMP & EQUIP	3,423.21	0
06/30/2010	EQUITIES	REGENCY CTRS CORP COM	RETAIL REITS	29,219.66	0
06/30/2010	EQUITIES	REGIONS FINANCIAL CORP	REGIONAL BANKS	81,467.32	0
06/30/2010	EQUITIES	REINSURANCE GROUP OF AMERICA I	REINSURANCE	35,131.84	0
06/30/2010	EQUITIES	RELIANCE STL & ALUM CO	STEEL	24,439.36	0
06/30/2010	EQUITIES	RENAISSANCE RE HOLDINGS LTD	REINSURANCE	33,913.79	0
06/30/2010	EQUITIES	RENAULT REGIE NATIONALE DES	FRANCE	366,570.34	0
06/30/2010	EQUITIES	RENEWABLE ENERGY CORP AS NOK1	NORWAY	61,495.57	0
06/30/2010	EQUITIES	REPSOL YPF SA EUR1	SPAIN	762,918.08	0
06/30/2010	EQUITIES	REPUBLIC SERVICES INC	ENVIRON & FACILITIES SVCS	70,657.09	0
06/30/2010	EQUITIES	RESEARCH IN MOTION LTD	CDN COMMUNICATIONS EQUIP	1,254,880.20	0
06/30/2010	EQUITIES	RESOLUTION LTD	NONLIFE INSURANCE	116,374.27	0
06/30/2010	EQUITIES	RESONA HOLDINGS INC	BANKS	378,063.39	0
06/30/2010	EQUITIES	REXAM ORD 64 2/7P	GENERAL INDUSTRIALS	199,822.34	0
06/30/2010	EQUITIES	REYNOLDS AMERN INC	TOBACCO	92,433.95	0
06/30/2010	EQUITIES	RICOH Y50	ELECTRIC APPLIANCES	442,414.12	0
06/30/2010	EQUITIES	RINNAI CORP Y50	ELECTRIC APPLIANCES	92,568.40	0
06/30/2010	EQUITIES	RIO TINTO LIMITED NPV	AUSTRALIA	1,233,897.68	0
06/30/2010	EQUITIES	RIO TINTO ORD GBP0.10	MINING	3,249,011.73	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RIOCAN REIT	CDN RETAIL REITS	107,522.76	0
06/30/2010	EQUITIES	RITCHIE BROS AUCTIONEERS INC	CDN DIVERSIFIED SUP SVCS	87,209.39	0
06/30/2010	EQUITIES	ROCHE HLDG AG GENUSSSCHEINE NPV	SWITZERLAND	4,927,476.69	0
06/30/2010	EQUITIES	ROCHE HOLDING AG	SWITZERLAND	360,746.03	0
06/30/2010	EQUITIES	ROCKWELL COLLINS INC	AEROSPACE & DEFENSE	40,743.11	0
06/30/2010	EQUITIES	ROGERS COMMUNICATIONS INC	CDN WIRELESS TELECOMM SVC	764,906.06	0
06/30/2010	EQUITIES	ROHM CO Y50	ELECTRIC APPLIANCES	300,895.25	0
06/30/2010	EQUITIES	ROLLS ROYCE GROUP ORD GBP0.20	AEROSPACE & DEFENCE	787,913.90	0
06/30/2010	EQUITIES	ROWAN COS INC COM	OIL & GAS DRILLING	22,456.54	0
06/30/2010	EQUITIES	ROYAL BANK OF CANADA	CDN DIVERSIFIED BANKS	3,449,383.19	0
06/30/2010	EQUITIES	ROYAL BANK OF SCOTLAND GRP ORD	BANKS	528,134.17	0
06/30/2010	EQUITIES	ROYAL CARIBBEAN CRUISES LTD	HOTELS, RESORTS & CRUISE	18,991.45	0
06/30/2010	EQUITIES	ROYAL DUTCH SHELL 'A'SHS	OIL & GAS PRODUCERS	4,556,565.54	0
06/30/2010	EQUITIES	ROYAL DUTCH SHELL 'B' SHS	OIL & GAS PRODUCERS	3,321,767.25	0
06/30/2010	EQUITIES	ROYAL GOLD INC	GOLD	20,177.27	0
06/30/2010	EQUITIES	RPM INTERNATIONAL INC	SPECIALTY CHEMICALS	12,391.82	0
06/30/2010	EQUITIES	RRI ENERGY INC	INDEP PWR PROD/ENRGY TRAD	13,687.14	0
06/30/2010	EQUITIES	RSA INSURANCE GROUP PLC	NONLIFE INSURANCE	310,065.23	0
06/30/2010	EQUITIES	RUSSELL 1000 GROWTH FUND F	US EQUITY FUNDS	13,042,422.48	-180,803.37
06/30/2010	EQUITIES	RUSSELL 3000 INDEX FUND F	US EQUITY FUNDS	530,864,353.47	-32,978,811.38
06/30/2010	EQUITIES	RWE AG (NEU) NPV 'A'	GERMANY	1,401,262.71	0
06/30/2010	EQUITIES	RWE AG (NEW) NON VTG PRF NPV	GERMANY	120,166.77	0
06/30/2010	EQUITIES	RYANAIR HLDGS ORD EUR0.00635	IRELAND	59,368.26	0
06/30/2010	EQUITIES	RYANAIR HOLDINGS PLC SPONSORED	IRELAND	26,804.05	0
06/30/2010	EQUITIES	RYDER SYSTEM INC	TRUCKING	10,209.24	0
06/30/2010	EQUITIES	SABMILLER PLC	BEVERAGES	1,354,659.32	0
06/30/2010	EQUITIES	SAFeway INC	FOOD RETAIL	79,716.69	0
06/30/2010	EQUITIES	SAFRAN SA EUR0.20	FRANCE	237,309.72	0
06/30/2010	EQUITIES	SAGE GROUP ORD 1P	SOFTWARE & COMP SERVICES	229,863.42	0
06/30/2010	EQUITIES	SAINSBURY (J) ORD GBP0.2857142	FOOD PRODUCERS	302,448.00	0
06/30/2010	EQUITIES	SAIPEM EUR1	ITALY	418,394.02	0
06/30/2010	EQUITIES	SALESFORCE.COM INC	APPLICATION SOFTWARE	745,545.79	0
06/30/2010	EQUITIES	SALZGITTER AG ORD NPV	GERMANY	127,867.93	0
06/30/2010	EQUITIES	SAMPO OYJ SER'A'NPV	FINLAND	467,202.89	0
06/30/2010	EQUITIES	SANDRIDGE ENERGY INC	OIL & GAS EXPL & PROD	9,004.97	0
06/30/2010	EQUITIES	SANDS CHINA LTD	HONG KONG	155,115.82	0
06/30/2010	EQUITIES	SANDVIK AB NPV (POST SPLIT)	SWEDEN	635,160.96	0
06/30/2010	EQUITIES	SANKYO CO(OTC) NPV	RETAIL TRADE	125,807.11	0
06/30/2010	EQUITIES	SANOFI-AVENTIS EUR2	FRANCE	3,264,252.55	0
06/30/2010	EQUITIES	SANOMA OYJ NPV COM SHS	FINLAND	72,459.00	0
06/30/2010	EQUITIES	SANTEN PHARMACEUTICAL CO	PHARMACEUTICAL	135,089.53	0
06/30/2010	EQUITIES	SANTOS LIMITED NPV	AUSTRALIA	445,464.82	0
06/30/2010	EQUITIES	SANYO ELECTRIC CO NPV	ELECTRIC APPLIANCES	121,686.69	0



As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SAP AG ORD NPV	GERMANY	1,962,654.26	0
06/30/2010	EQUITIES	SAPPORO HOKUYO HLDGS JPY50000	BANKS	71,458.65	0
06/30/2010	EQUITIES	SAPPORO HOLDINGS LTD JPY50	FOODS	56,629.05	0
06/30/2010	EQUITIES	SAPUTO INC	CDN PACKAGED FOODS & MEAT	211,936.94	0
06/30/2010	EQUITIES	SARA LEE CORP	PACKAGED FOODS & MEATS	28,410.46	0
06/30/2010	EQUITIES	SBI HOLDINGS INC	OTHER FINANCING BUSINESS	127,247.20	0
06/30/2010	EQUITIES	SBM OFFSHORE NV EUR0.25 (POST	NETHERLANDS	120,893.80	0
06/30/2010	EQUITIES	SCANA CORP	MULTI-UTILITIES	42,512.19	0
06/30/2010	EQUITIES	SCANIA AB SER B NPV (POST	SWEDEN	252,108.54	0
06/30/2010	EQUITIES	SCHINDLER HLDG AG PTG CERT	SWITZERLAND	207,769.12	0
06/30/2010	EQUITIES	SCHINDLER-HLDG AG CHF0.1	SWITZERLAND	92,856.50	0
06/30/2010	EQUITIES	SCHLUMBERGER LTD	OIL & GAS EQUIP/SVCS	1,205,691.43	0
06/30/2010	EQUITIES	SCHNEIDER ELECTRIC EUR8	FRANCE	1,224,212.03	0
06/30/2010	EQUITIES	SCHNITZER STL INDS INC CL A	STEEL	6,998.25	0
06/30/2010	EQUITIES	SCHRODERS (NEW) ORD GBP1	BANKS	103,275.73	0
06/30/2010	EQUITIES	SCOR SE EUR7.876972 (POST	FRANCE	163,433.20	0
06/30/2010	EQUITIES	SCOTTISH & SOUTHN ENERGY ORD	ELECTRICITY	782,052.57	0
06/30/2010	EQUITIES	SEACOR HOLDINGS INC COM	OIL & GAS EQUIP/SVCS	16,182.45	0
06/30/2010	EQUITIES	SEADRILL LTD USD2	NORWAY	267,761.20	0
06/30/2010	EQUITIES	SEAGATE TECHNOLOGY	COMPUTER STORAGE & PERIPH	18,447.81	0
06/30/2010	EQUITIES	SEALED AIR CORP NEW COM	PAPER PACKAGING	32,728.41	0
06/30/2010	EQUITIES	SEARS HLDGS CORP	DEPARTMENT STORES	30,405.61	0
06/30/2010	EQUITIES	SECOM CO Y50	SERVICES	476,516.92	0
06/30/2010	EQUITIES	SECURITAS SER 'B' SEK1	SWEDEN	144,669.71	0
06/30/2010	EQUITIES	SEGA SAMMY HLDGS INC NPV	OTHER PRODUCTS	145,307.06	0
06/30/2010	EQUITIES	SEGRO PLC	REAL ESTATE INVEST TRUSTS	139,325.48	0
06/30/2010	EQUITIES	SEIKO EPSON CORP NPV	OTHER PRODUCTS	86,217.46	0
06/30/2010	EQUITIES	SEKISUI CHEMICAL Y50	CHEMICALS	136,892.42	0
06/30/2010	EQUITIES	SEKISUI HOUSE NPV	CONSTRUCTION	250,304.01	0
06/30/2010	EQUITIES	SEMBCORP INDUSTRIES SGD0.25	SINGAPORE	144,147.47	0
06/30/2010	EQUITIES	SEMBCORP MARINE SGD0.10	SINGAPORE	115,087.66	0
06/30/2010	EQUITIES	SEMPRA ENERGY	MULTI-UTILITIES	121,143.37	0
06/30/2010	EQUITIES	SENIOR HSG PPTYS TR SH BEN INT	SPECIALIZED REITS	26,537.09	0
06/30/2010	EQUITIES	SENSHU IKEDA HOLDINGS INC	BANKS	48,291.78	0
06/30/2010	EQUITIES	SERCO GROUP ORD 2P	SUPPORT SERVICES	217,566.19	0
06/30/2010	EQUITIES	SERVICE CORP INTL COM	SPECIALIZED CONSUMER SVCS	19,263.92	0
06/30/2010	EQUITIES	SES SA FIDUCIARY DR EACH REP	LUXEMBOURG	317,737.05	0
06/30/2010	EQUITIES	SEVEN & I HLDG CO LTD NPV	RETAIL TRADE	899,844.15	0
06/30/2010	EQUITIES	SEVEN BANK LTD NPV	BANKS	56,385.48	0
06/30/2010	EQUITIES	SEVERN TRENT ORD GBP0.9789	SUPPORT SERVICES	226,364.55	0
06/30/2010	EQUITIES	SGS SA CHF1(REGD)	SWITZERLAND	375,957.63	0
06/30/2010	EQUITIES	SHANGRI-LA ASIA ORD HK\$1	HONG KONG	123,945.12	0
06/30/2010	EQUITIES	SHARP CORP Y50	ELECTRIC APPLIANCES	541,146.72	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SHAW COMMUNICATIONS INC	CDN CABLE & SATELLITE	318,992.87	0
06/30/2010	EQUITIES	SHAW GROUP INC/THE	CONSTRUCTION & ENGINEERNG	12,688.97	0
06/30/2010	EQUITIES	SHERRITT INTERNATIONAL CORP	CDN DIV METALS & MINING	80,231.77	0
06/30/2010	EQUITIES	SHERWIN WILLIAMS CO COM	SPECIALTY CHEMICALS	25,599.23	0
06/30/2010	EQUITIES	SHIKOKU ELECTRIC POWER CO INC	JAPAN	260,512.30	0
06/30/2010	EQUITIES	SHIMADZU Y50	PRECISION INSTRUMENTS	97,564.61	0
06/30/2010	EQUITIES	SHIMAMURA NPV	RETAIL TRADE	101,815.53	0
06/30/2010	EQUITIES	SHIMANO INC NPV	OTHER PRODUCTS	146,782.04	0
06/30/2010	EQUITIES	SHIMIZU CORPORATION Y50	CONSTRUCTION	104,662.47	0
06/30/2010	EQUITIES	SHIN-ETSU CHEMICALS CO NPV	CHEMICALS	984,450.17	0
06/30/2010	EQUITIES	SHINKO ELECTRIC INDUSTRIES CO	ELECTRIC APPLIANCES	44,829.64	0
06/30/2010	EQUITIES	SHINSEI BK NPV	BANKS	40,870.10	0
06/30/2010	EQUITIES	SHIONOGI & CO JPY50	PHARMACEUTICAL	316,855.71	0
06/30/2010	EQUITIES	SHIRE PLC ADR	PHARMACEUTICALS & BIOTECH	257,560.36	0
06/30/2010	EQUITIES	SHIRE PLC ORD GBP0.05	PHARMACEUTICALS & BIOTECH	582,902.46	0
06/30/2010	EQUITIES	SHISEIDO Y50	CHEMICALS	396,322.50	0
06/30/2010	EQUITIES	SHIZUOKA BANK Y50	BANKS	267,392.86	0
06/30/2010	EQUITIES	SHOPPERS DRUG MART CORP	CDN DRUG RETAIL	343,981.30	0
06/30/2010	EQUITIES	SHOWA DENKO KK Y50	CHEMICALS	131,909.34	0
06/30/2010	EQUITIES	SHOWA SHELL SEKIYU ORD Y50	OIL AND COAL PRODUCTS	67,246.92	0
06/30/2010	EQUITIES	SIEMENS AG NPV REGD	GERMANY	3,795,709.73	0
06/30/2010	EQUITIES	SIGMA ALDRICH CORP	SPECIALTY CHEMICALS	4,669.94	0
06/30/2010	EQUITIES	SIGNET JEWELERS LIMITED SHS	SPECIALTY STORES	24,353.28	0
06/30/2010	EQUITIES	SIKA FINANZ AG CHF9 (BR)	SWITZERLAND	184,762.30	0
06/30/2010	EQUITIES	SILVER WHEATON CORP	CDN PREC METALS & MINS	331,875.12	0
06/30/2010	EQUITIES	SIMON PPTY GROUP INC NEW COM	RETAIL REITS	75,471.26	0
06/30/2010	EQUITIES	SIMS METAL MANAGEMENT LTD	AUSTRALIA	118,488.44	0
06/30/2010	EQUITIES	SINGAPORE AIRLINES SGD0.50	SINGAPORE	280,558.50	0
06/30/2010	EQUITIES	SINGAPORE EXCHANGE SGD0.01	SINGAPORE	227,528.86	0
06/30/2010	EQUITIES	SINGAPORE PRESS HLDGS SGD0.20	SINGAPORE	206,326.36	0
06/30/2010	EQUITIES	SINGAPORE TECHNOLOGIES	SINGAPORE	196,512.47	0
06/30/2010	EQUITIES	SINGAPORE TELECOMMUNICATIONS	SINGAPORE	871,022.37	0
06/30/2010	EQUITIES	SINO LAND CO ORD HK\$1.00	HONG KONG	158,151.76	0
06/30/2010	EQUITIES	SINO-FOREST CORP	CDN FOREST PRODUCTS	176,227.42	0
06/30/2010	EQUITIES	SKANDINAVISKA ENSKILDA BANKEN	SWEDEN	386,998.21	0
06/30/2010	EQUITIES	SKANSKA AB B SER 'B' SEK3	SWEDEN	296,231.67	0
06/30/2010	EQUITIES	SKF AB SER B NPV (POST SPLIT)	SWEDEN	360,362.42	0
06/30/2010	EQUITIES	SKY CITY NZD0.20	NEW ZEALAND	62,135.59	0
06/30/2010	EQUITIES	SL GREEN REALTY CORP	OFFICE REITS	44,946.37	0
06/30/2010	EQUITIES	SLM CORP	CONSUMER FINANCE	52,271.85	0
06/30/2010	EQUITIES	SM ENERGY CO	OIL & GAS EXPL & PROD	8,163.73	0
06/30/2010	EQUITIES	SMC CORP NPV	MACHINERY	369,335.62	0
06/30/2010	EQUITIES	SMITH & NEPHEW ORD USD0.20	HEALTHCARE EQUIP & SVCS	423,835.51	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SMITH INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	97,129.56	0
06/30/2010	EQUITIES	SMITHFIELD FOODS INC COM	PACKAGED FOODS & MEATS	21,084.68	0
06/30/2010	EQUITIES	SMITHS GROUP PLC ORD GBP0.375	GENERAL INDUSTRIALS	316,968.78	0
06/30/2010	EQUITIES	SNAM RETE GAS EUR1	ITALY	296,067.10	0
06/30/2010	EQUITIES	SNAP-ON INC	INDUSTRIAL MACHINERY	24,773.91	0
06/30/2010	EQUITIES	SNC-LAVALIN GROUP INC	CDN CONSTRUCTION & ENG	307,879.24	0
06/30/2010	EQUITIES	SOCIETE GENERALE EUR1.25	FRANCE	1,334,450.20	0
06/30/2010	EQUITIES	SODEXO EUR4	FRANCE	267,291.29	0
06/30/2010	EQUITIES	SOFTBANK CORPORATION NPV	SERVICES	1,100,423.27	0
06/30/2010	EQUITIES	SOJITZ CORPORATION NPV	WHOLESALE TRADE	100,109.09	0
06/30/2010	EQUITIES	SOLVAY NPV	BELGIUM	268,569.89	0
06/30/2010	EQUITIES	SONIC HEALTHCARE LTD	AUSTRALIA	163,578.48	0
06/30/2010	EQUITIES	SONOCO PRODS CO	PAPER PACKAGING	31,813.19	0
06/30/2010	EQUITIES	SONOVA HLDG CHF0.05	SWITZERLAND	287,469.84	0
06/30/2010	EQUITIES	SONY CORP NPV	ELECTRIC APPLIANCES	1,365,876.17	0
06/30/2010	EQUITIES	SONY FINANCIAL HOLDINGS INC	OTHER FINANCING BUSINESS	148,969.26	0
06/30/2010	EQUITIES	SOUTHERN CO	ELECTRIC UTILITIES	284,448.26	0
06/30/2010	EQUITIES	SOUTHERN UN CO NEW	OIL & GAS STORAGE & TRANS	28,722.99	0
06/30/2010	EQUITIES	SOUTHWEST AIRLINES CO	AIRLINES	74,332.93	0
06/30/2010	EQUITIES	SOUTHWESTERN ENERGY CO (DEL)	OIL & GAS EXPL & PROD	443,795.79	0
06/30/2010	EQUITIES	SP AUSNET NPV (STAPLED UNITS)	AUSTRALIA	45,353.72	0
06/30/2010	EQUITIES	SPAIN EQUITY FUTURES	SPAIN	-2,025.32	0
06/30/2010	EQUITIES	SPECTRA ENERGY CORP COM	OIL & GAS STORAGE & TRANS	134,810.75	0
06/30/2010	EQUITIES	SPIRIT AEROSYSTEMS HOLDINGS IN	AEROSPACE & DEFENSE	17,925.13	0
06/30/2010	EQUITIES	SPRINT NEXTEL CORP	WIRELESS TELECOMM SVCS	129,449.40	0
06/30/2010	EQUITIES	SPX CORP	INDUSTRIAL MACHINERY	22,155.53	0
06/30/2010	EQUITIES	SQUARE ENIX HOLDINGS CO LTD	SERVICES	59,659.65	0
06/30/2010	EQUITIES	SSAB AB	SWEDEN	51,058.69	0
06/30/2010	EQUITIES	SSAB AB	SWEDEN	124,307.50	0
06/30/2010	EQUITIES	ST JOE COMPANY COM	DIVERSIFIED RE ACTIVITIES	2,039.30	0
06/30/2010	EQUITIES	STANCORP FINL GROUP INC COM	LIFE & HEALTH INSURANCE	19,901.82	0
06/30/2010	EQUITIES	STANDARD CHARTERED ORD USD0.50	BANKS	2,510,513.48	0
06/30/2010	EQUITIES	STANDARD LIFE ORD GBP0.10	NONLIFE INSURANCE	293,734.59	0
06/30/2010	EQUITIES	STANLEY BLACK & DECKER INC	HOUSEHOLD APPLIANCES	83,997.19	0
06/30/2010	EQUITIES	STANLEY ELECTRIC CO NPV	ELECTRIC APPLIANCES	124,349.37	0
06/30/2010	EQUITIES	STAPLES INC	SPECIALTY STORES	389,800.65	0
06/30/2010	EQUITIES	STARBUCKS CORP COM	RESTAURANTS	258,287.16	0
06/30/2010	EQUITIES	STARHUB LTD NPV	SINGAPORE	48,787.13	0
06/30/2010	EQUITIES	STATE STREET CORP	ASSET MGMT & CUSTODY BNKS	175,942.74	0
06/30/2010	EQUITIES	STATOIL ASA NOK2.50	NORWAY	1,103,139.50	0
06/30/2010	EQUITIES	STEEL DYNAMICS INC	STEEL	29,842.40	0
06/30/2010	EQUITIES	STMICROELECTRONICS EUR1.04	NETHERLANDS	259,898.75	0
06/30/2010	EQUITIES	STOCKLAND TRUST GROUP NPV	AUSTRALIA	384,257.97	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	STORA ENSO OYJ SER 'R' NPV	FINLAND	222,485.04	0
06/30/2010	EQUITIES	STRAUMANN HLDG CHF0.3 (REGD)	SWITZERLAND	87,433.88	0
06/30/2010	EQUITIES	SUEDZUCKER AG NPV	GERMANY	60,553.09	0
06/30/2010	EQUITIES	SUEZ ENVIRONNEMENT CO EUR4	FRANCE	226,947.73	0
06/30/2010	EQUITIES	SUMCO CORPORATION NPV	OTHER PRODUCTS	98,639.44	0
06/30/2010	EQUITIES	SUMITOMO CHEMICAL Y50	CHEMICALS	311,249.03	0
06/30/2010	EQUITIES	SUMITOMO CORP NPV	WHOLESALE TRADE	581,749.44	0
06/30/2010	EQUITIES	SUMITOMO ELECTRIC IND NPV	NONFERROUS METALS	450,807.82	0
06/30/2010	EQUITIES	SUMITOMO HEAVY INDUSTRIES Y50	MACHINERY	165,296.82	0
06/30/2010	EQUITIES	SUMITOMO METAL INDUSTRIES NPV	IRON AND STEEL	389,769.84	0
06/30/2010	EQUITIES	SUMITOMO METAL MNG NPV	MINING	336,404.50	0
06/30/2010	EQUITIES	SUMITOMO MITSUI GR NPV	BANKS	1,945,513.90	0
06/30/2010	EQUITIES	SUMITOMO REALTY & DEV CO NPV	REAL ESTATE	312,664.50	0
06/30/2010	EQUITIES	SUMITOMO RUBBER INDUSTRIES Y50	RUBBER PRODUCTS	77,344.40	0
06/30/2010	EQUITIES	SUMITOMO TRUST & BKG CO Y50	BANKS	373,768.96	0
06/30/2010	EQUITIES	SUN HUNG KAI PROPERTIES	HONG KONG	998,440.50	0
06/30/2010	EQUITIES	SUN LIFE FINANCIAL INC	CDN LIFE & HEALTH INS	755,642.51	0
06/30/2010	EQUITIES	SUNCOR ENERGY INC	CDN INTEGRATED OIL & GAS	2,337,602.92	0
06/30/2010	EQUITIES	SUNCORP METWAY LTD NPV	AUSTRALIA	434,081.76	0
06/30/2010	EQUITIES	SUNOCO INC COM	OIL & GAS REFINING & MKTG	43,453.08	0
06/30/2010	EQUITIES	SUNPOWER CORP COM CL A	SEMICONDUCTORS	7,357.71	0
06/30/2010	EQUITIES	SUNTRUST BKS INC	REGIONAL BANKS	120,736.78	0
06/30/2010	EQUITIES	SUPERIOR ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	13,823.65	0
06/30/2010	EQUITIES	SUPERVALU INC	FOOD RETAIL	23,829.29	0
06/30/2010	EQUITIES	SURUGA BANK LTD Y50	BANKS	95,886.07	0
06/30/2010	EQUITIES	SUZUKEN CO LTD Y50	PHARMACEUTICAL	112,073.68	0
06/30/2010	EQUITIES	SUZUKI MOTOR CO NPV	LAND TRANSPORTATION	327,641.85	0
06/30/2010	EQUITIES	SVENSKA CELLULOSA AB-SCA SER B	SWEDEN	345,129.81	0
06/30/2010	EQUITIES	SVENSKA HANDELSBANKEN SER A	SWEDEN	616,430.71	0
06/30/2010	EQUITIES	SWATCH GROUP CHF0.45 (REGD)	SWITZERLAND	113,197.77	0
06/30/2010	EQUITIES	SWATCH GROUP CHF2.25 (BR)	SWITZERLAND	443,871.03	0
06/30/2010	EQUITIES	SWEDBANK AB SEK'A' NPV	SWEDEN	335,712.77	0
06/30/2010	EQUITIES	SWEDEN EQUITY FUTURES	SWEDEN	-824.49	0
06/30/2010	EQUITIES	SWEDISH MATCH AB NPV	SWEDEN	268,112.70	0
06/30/2010	EQUITIES	SWIRE PACIFIC A HKD0.60	HONG KONG	451,539.56	0
06/30/2010	EQUITIES	SWISS LIFE HOLDING AG	SWITZERLAND	149,283.01	0
06/30/2010	EQUITIES	SWISS REINSURANCE LTD CHF0.1	SWITZERLAND	741,569.07	0
06/30/2010	EQUITIES	SWISSCOM AG CHF1.00	SWITZERLAND	403,435.96	0
06/30/2010	EQUITIES	SYMANTEC CORP COM	SYSTEMS SOFTWARE	104,139.55	0
06/30/2010	EQUITIES	SYMETRA FINANCIAL CORP	LIFE & HEALTH INSURANCE	4,197.95	0
06/30/2010	EQUITIES	SYNGENTA AG CHF0.1	SWITZERLAND	1,114,108.27	0
06/30/2010	EQUITIES	SYNOPSYS INC COM	APPLICATION SOFTWARE	30,784.36	0
06/30/2010	EQUITIES	SYNOVUS FINANCIAL CORP	REGIONAL BANKS	20,869.02	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SYNTHES INC CHF0.001(POST	HEALTH CARE EQUIPMENT	346,895.97	0
06/30/2010	EQUITIES	SYSMEX CORP JPY50	PRECISION INSTRUMENTS	96,512.76	0
06/30/2010	EQUITIES	T ROWE SMALL CAP MTU	US EQUITY FUNDS	159,458,464.74	2,664,051.67
06/30/2010	EQUITIES	T. E. R. N. A. ORD EURO.22	ITALY	247,982.79	0
06/30/2010	EQUITIES	T&D HOLDINGS INC NPV	INSURANCE	298,389.56	0
06/30/2010	EQUITIES	TAB CORP HLDGS LIMITED NPV	AUSTRALIA	163,485.32	0
06/30/2010	EQUITIES	TAIHEIYO CEMENT CORP Y50	CONSTRUCTION	54,421.10	0
06/30/2010	EQUITIES	TAISEI CORP Y50	CONSTRUCTION	104,055.49	0
06/30/2010	EQUITIES	TAISHO PHARMACEUTICAL CO NPV	PHARMACEUTICAL	136,700.97	0
06/30/2010	EQUITIES	TAIYO NIPPON SANZO CORP NPV	CHEMICALS	107,278.78	0
06/30/2010	EQUITIES	TAKASHIMAYA CO	RETAIL TRADE	108,154.36	0
06/30/2010	EQUITIES	TAKEDA PHARMACEUTICAL CO LTD	PHARMACEUTICAL	1,671,668.52	0
06/30/2010	EQUITIES	TALISMAN ENERGY INC	CDN OIL & GAS EXPL & PROD	785,358.34	0
06/30/2010	EQUITIES	TARGET CORP	GENERAL MERCHANDISE STORE	736,201.26	0
06/30/2010	EQUITIES	TATTS GROUP LIMITED NPV	AUSTRALIA	121,598.04	0
06/30/2010	EQUITIES	TAUBMAN CENTERS INC	RETAIL REITS	20,864.47	0
06/30/2010	EQUITIES	TCF FINANCIAL CORP	REGIONAL BANKS	24,467.22	0
06/30/2010	EQUITIES	TDK CORP	ELECTRIC APPLIANCES	346,955.89	0
06/30/2010	EQUITIES	TECH DATA CORP COM	TECHNOLOGY DISTRIBUTORS	18,669.43	0
06/30/2010	EQUITIES	TECHNIP SA EUR	FRANCE	290,109.12	0
06/30/2010	EQUITIES	TECK RESOURCES LTD	CDN DIV METALS & MINING	746,325.81	0
06/30/2010	EQUITIES	TECO ENERGY INC COM	MULTI-UTILITIES	33,553.60	0
06/30/2010	EQUITIES	TEEKAY CORPORATION COM	OIL & GAS STORAGE & TRANS	11,490.51	0
06/30/2010	EQUITIES	TEIJIN Y50	TEXTILES AND APPARELS	142,550.20	0
06/30/2010	EQUITIES	TELECOM CORP OF NEW ZEALAND	NEW ZEALAND	135,729.14	0
06/30/2010	EQUITIES	TELECOM ITALIA DI RISP EUR0.55	ITALY	282,215.28	0
06/30/2010	EQUITIES	TELECOM ITALIA EUR0.55	ITALY	533,082.77	0
06/30/2010	EQUITIES	TELEFLEX INC	HEALTH CARE EQUIPMENT	19,095.67	0
06/30/2010	EQUITIES	TELEFONICA SA EUR1	SPAIN	3,922,520.67	0
06/30/2010	EQUITIES	TELEKOM AUSTRIA (TA) NPV	AUSTRIA	199,235.68	0
06/30/2010	EQUITIES	TELENOR AS ORD NOK6	NORWAY	534,722.52	0
06/30/2010	EQUITIES	TELEPHONE & DATA SYS INC COM	WIRELESS TELECOMM SVCS	26,599.46	0
06/30/2010	EQUITIES	TELEVISION BROADCAST ORD	HONG KONG	68,030.99	0
06/30/2010	EQUITIES	TELE2 AB SER'B' SEK1.25	SWEDEN	239,388.60	0
06/30/2010	EQUITIES	TELIASONERA AB NPV	SWEDEN	741,245.06	0
06/30/2010	EQUITIES	TELLABS INC COM	COMMUNICATIONS EQUIPMENT	25,520.42	0
06/30/2010	EQUITIES	TELSTRA CORP NPV	AUSTRALIA	601,271.76	0
06/30/2010	EQUITIES	TELUS CORP	CDN INTEGRATED TELECOMM	267,706.62	0
06/30/2010	EQUITIES	TELUS CORP NON VTG SHS	CDN INTEGRATED TELECOMM	111,231.95	0
06/30/2010	EQUITIES	TEMPLE INLAND INC COM	PAPER PACKAGING	18,767.25	0
06/30/2010	EQUITIES	TENARIS S AUD1	LUXEMBOURG	427,763.04	0
06/30/2010	EQUITIES	TENCENT HLDGS LTD ADR	CHINA	342,150.16	0
06/30/2010	EQUITIES	TENET HEALTHCARE CORP	HEALTH CARE FACILITIES	5,630.13	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TEREX CORP	CONSTR,FARM MACH & HVY TR	20,699.76	0
06/30/2010	EQUITIES	TERUMO CORP Y50	OTHER PRODUCTS	413,261.34	0
06/30/2010	EQUITIES	TESCO ORD 5P	FOOD & DRUG RETAILERS	2,350,601.32	0
06/30/2010	EQUITIES	TESORO CORP	OIL & GAS REFINING & MKTG	17,189.92	0
06/30/2010	EQUITIES	TEVA PHARMACEUTICAL IND ILS0.1	ISRAEL	2,337,458.26	0
06/30/2010	EQUITIES	TEVA PHARMACEUTICAL INDUSTRIES	ISRAEL	775,579.31	0
06/30/2010	EQUITIES	TEXAS INSTRUMENTS INC	SEMICONDUCTORS	161,336.03	0
06/30/2010	EQUITIES	TEXTRON INC	INDUSTRIAL CONGLOMERATES	23,380.42	0
06/30/2010	EQUITIES	TFS FINL CORP COM	THRIFTS & MTG FINANCE	10,000.65	0
06/30/2010	EQUITIES	TF1-TV FRANCAISE EUR0.2	FRANCE	77,755.21	0
06/30/2010	EQUITIES	THALES EUR3	FRANCE	146,312.33	0
06/30/2010	EQUITIES	THERMO FISHER SCIENTIFIC INC	LIFE SCIENCES TOOLS & SVC	208,671.85	0
06/30/2010	EQUITIES	THK CO Y50	MACHINERY	128,641.33	0
06/30/2010	EQUITIES	THOMAS & BETTS CORP COM	ELECTRIC COMP & EQUIP	15,767.11	0
06/30/2010	EQUITIES	THOMAS COOK GROUP PLC ORD	TRAVEL & LEISURE	117,062.30	0
06/30/2010	EQUITIES	THOMSON REUTERS CORP	CDN PUBLISHING	681,338.55	0
06/30/2010	EQUITIES	THOMSON REUTERS CORP	CDN PUBLISHING	93,929.83	0
06/30/2010	EQUITIES	THYSSENKRUPP AG NPV	GERMANY	425,018.69	0
06/30/2010	EQUITIES	TIDEWATER INC COM	OIL & GAS EQUIP/SVCS	20,693.18	0
06/30/2010	EQUITIES	TIFFANY & CO	SPECIALTY STORES	274,318.78	0
06/30/2010	EQUITIES	TIM HORTONS INC	CDN RESTAURANTS	292,520.01	0
06/30/2010	EQUITIES	TIME WARNER CABLE INC	CABLE & SATELLITE	191,373.15	0
06/30/2010	EQUITIES	TIME WARNER INC	MOVIES & ENTERTAINMENT	271,190.90	0
06/30/2010	EQUITIES	TIMKEN CO	INDUSTRIAL MACHINERY	5,860.44	0
06/30/2010	EQUITIES	TMX GROUP INC	CDN SPECIALIZED FINANCE	98,121.52	0
06/30/2010	EQUITIES	TNT NV EUR0.48	NETHERLANDS	485,562.75	0
06/30/2010	EQUITIES	TOBU RAILWAY CO Y50	LAND TRANSPORTATION	223,301.95	0
06/30/2010	EQUITIES	TOHO CO Y500	SERVICES	87,882.86	0
06/30/2010	EQUITIES	TOHO GAS Y50	ELECTRIC POWER AND GAS	114,864.20	0
06/30/2010	EQUITIES	TOHOKU ELEC PWR Y500	ELECTRIC POWER AND GAS	471,489.32	0
06/30/2010	EQUITIES	TOKIO MARINE HOLDINGS INC NPV	INSURANCE	972,451.51	0
06/30/2010	EQUITIES	TOKUYAMA CORP Y50	JAPAN	71,457.63	0
06/30/2010	EQUITIES	TOKYO ELECTRIC PWR CO NPV	ELECTRIC POWER AND GAS	1,686,621.86	0
06/30/2010	EQUITIES	TOKYO ELECTRON NPV	ELECTRIC APPLIANCES	475,555.76	0
06/30/2010	EQUITIES	TOKYO GAS CO NPV	ELECTRIC POWER AND GAS	597,526.04	0
06/30/2010	EQUITIES	TOKYO STEEL MFG CO NPV	IRON AND STEEL	59,233.45	0
06/30/2010	EQUITIES	TOKYO TATEMONO CO Y50	REAL ESTATE	61,687.85	0
06/30/2010	EQUITIES	TOKYU CORP NPV	LAND TRANSPORTATION	236,606.70	0
06/30/2010	EQUITIES	TOKYU LAND CORP NPV	REAL ESTATE	81,957.71	0
06/30/2010	EQUITIES	TOLL BROTHERS INC	HOMEBUILDING	24,066.06	0
06/30/2010	EQUITIES	TOLL HLDGS LIMITED NPV	AUSTRALIA	154,748.72	0
06/30/2010	EQUITIES	TOMKINS ORD USD0.09	INDUSTRIAL ENGINEERING	148,929.86	0
06/30/2010	EQUITIES	TONEN GEN SEKIYU JPY50	OIL AND COAL PRODUCTS	127,306.50	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TOPPAN PRINTING Y50	OTHER PRODUCTS	229,417.11	0
06/30/2010	EQUITIES	TORAY INDUSTRIES INC Y50	TEXTILES AND APPARELS	353,746.58	0
06/30/2010	EQUITIES	TORCHMARK CORP	LIFE & HEALTH INSURANCE	42,797.27	0
06/30/2010	EQUITIES	TORONTO-DOMINION BANK	CDN DIVERSIFIED BANKS	2,849,165.13	0
06/30/2010	EQUITIES	TOSHIBA CORP NPV	ELECTRIC APPLIANCES	1,022,067.44	0
06/30/2010	EQUITIES	TOSOH CORP Y50	CHEMICALS	67,832.15	0
06/30/2010	EQUITIES	TOTAL SA EUR2.5	FRANCE	4,835,964.45	0
06/30/2010	EQUITIES	TOTAL SYS SVCS INC	DATA PROCNG/OUTSRCD SVCS	23,480.09	0
06/30/2010	EQUITIES	TOTO Y50	CONSTRUCTION	94,908.70	0
06/30/2010	EQUITIES	TOWERS WATSON & CO-CL A	HUMAN RESOURCE & EMP SVCS	14,679.67	0
06/30/2010	EQUITIES	TOYO SEIKAN KAISHA Y50	METAL PRODUCTS	113,828.56	0
06/30/2010	EQUITIES	TOYO SUISAN KAISHA LTD Y50	FOODS	115,072.89	0
06/30/2010	EQUITIES	TOYODA GOSEI Y50	LAND TRANSPORTATION	83,433.71	0
06/30/2010	EQUITIES	TOYOTA BOSHOKU CP JPY50	OTHER PRODUCTS	49,755.26	0
06/30/2010	EQUITIES	TOYOTA INDUSTRIES CORP Y50	ELECTRIC APPLIANCES	232,039.77	0
06/30/2010	EQUITIES	TOYOTA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	4,857,076.04	0
06/30/2010	EQUITIES	TOYOTA TSUSHU CORP Y50	WHOLESALE TRADE	156,815.91	0
06/30/2010	EQUITIES	TRANSALTA CORP	CDN ELECTRIC UTILITIES	209,316.94	0
06/30/2010	EQUITIES	TRANSATLANTIC HLDGS INC COM	REINSURANCE	32,384.18	0
06/30/2010	EQUITIES	TRANSCANADA CORP	CDN OIL & GAS STOR & TRAN	1,181,285.21	0
06/30/2010	EQUITIES	TRANSURBAN GROUP NPV	AUSTRALIA	235,698.07	0
06/30/2010	EQUITIES	TRAVELERS COS INC/THE	PROPERTY & CASUALTY INS	223,547.36	0
06/30/2010	EQUITIES	TREND MICRO INC JPY50	SERVICES	135,621.00	0
06/30/2010	EQUITIES	TRINITY INDUSTRIES INC	CONSTR,FARM MACH & HVY TR	14,319.75	0
06/30/2010	EQUITIES	TRW AUTOMOTIVE HLDGS CORP	AUTO PARTS & EQUIPMENT	7,003.28	0
06/30/2010	EQUITIES	TRYG A/S	DENMARK	69,328.88	0
06/30/2010	EQUITIES	TSUMURA & CO Y50	PHARMACEUTICAL	94,185.38	0
06/30/2010	EQUITIES	TUI AG NPV (REGISTERED)	GERMANY	62,024.37	0
06/30/2010	EQUITIES	TUI TRAVEL PLC ORD GBP0	TRAVEL & LEISURE	88,767.27	0
06/30/2010	EQUITIES	TULLOW OIL PLC ORD GBP0.10	OIL & GAS PRODUCERS	670,205.01	0
06/30/2010	EQUITIES	TYCO INTERNATIONAL LTD SHS	SWITZERLAND	159,425.64	0
06/30/2010	EQUITIES	TYSON FOODS INC	PACKAGED FOODS & MEATS	50,725.25	0
06/30/2010	EQUITIES	UAL CORP COM NEW	AIRLINES	8,934.48	0
06/30/2010	EQUITIES	UBE INDUSTRIES Y50	CHEMICALS	117,213.94	0
06/30/2010	EQUITIES	UBI BANCA SCPA EUR2.5	ITALY	269,288.50	0
06/30/2010	EQUITIES	UBS AG CHF0.1 (POST	SWITZERLAND	2,474,345.75	0
06/30/2010	EQUITIES	UCB S A NPV	BELGIUM	167,857.51	0
06/30/2010	EQUITIES	UDR INC COM REIT	RESIDENTIAL REITS	30,037.28	0
06/30/2010	EQUITIES	UGI CORP NEW COM	GAS UTILITIES	29,139.77	0
06/30/2010	EQUITIES	UMICORE NPV	BELGIUM	174,950.05	0
06/30/2010	EQUITIES	UNI-CHARM CORP NPV	CHEMICALS	236,505.74	0
06/30/2010	EQUITIES	UNIBAIL-RODAMCO SE EUR5	FRANCE	761,067.58	0
06/30/2010	EQUITIES	UNICREDIT EUR0.50	ITALY	1,771,080.34	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNILEVER NV CVA EUR0.16	NETHERLANDS	2,309,159.53	0
06/30/2010	EQUITIES	UNILEVER PLC	FOOD PRODUCERS	430,745.44	0
06/30/2010	EQUITIES	UNILEVER PLC ORD GBP0.031111	FOOD PRODUCERS	1,747,857.65	0
06/30/2010	EQUITIES	UNION PACIFIC CORP	RAILROADS	320,004.70	0
06/30/2010	EQUITIES	UNION PACIFIC CORP	RAILROADS	268,563.48	0
06/30/2010	EQUITIES	UNIT CORP COM	OIL & GAS DRILLING	16,725.55	0
06/30/2010	EQUITIES	UNITED INTERNET AG NPV REGD	GERMANY	67,637.21	0
06/30/2010	EQUITIES	UNITED KINGDOM EQUITY FUTURES	UNITED KINGDOM FINCL FUT	-51,159.65	0
06/30/2010	EQUITIES	UNITED OVERSEAS BANK SG\$1	SINGAPORE	879,487.48	0
06/30/2010	EQUITIES	UNITED STATES CELLULAR CORP	WIRELESS TELECOMM SVCS	6,669.01	0
06/30/2010	EQUITIES	UNITED STATES STEEL CORP	STEEL	46,526.53	0
06/30/2010	EQUITIES	UNITED TECHNOLOGIES CORP	AEROSPACE & DEFENSE	53,885.44	0
06/30/2010	EQUITIES	UNITED TECHNOLOGIES CORP	AEROSPACE & DEFENSE	522,617.04	0
06/30/2010	EQUITIES	UNITED UTILITIES GROUP PLC	GAS WATER & MULTIUTILS	281,921.44	0
06/30/2010	EQUITIES	UNITEDHEALTH GROUP INC	MANAGED HEALTH CARE	334,630.79	0
06/30/2010	EQUITIES	UNITRIN INC COM	MULTI-LINE INSURANCE	13,542.72	0
06/30/2010	EQUITIES	UNIVERSAL HEALTH SVCS INC CL B	HEALTH CARE FACILITIES	33,145.69	0
06/30/2010	EQUITIES	UNUM GROUP	LIFE & HEALTH INSURANCE	74,866.21	0
06/30/2010	EQUITIES	UNY CO Y50	RETAIL TRADE	73,434.93	0
06/30/2010	EQUITIES	UOL GROUP LIMITED SGD1	SINGAPORE	64,232.12	0
06/30/2010	EQUITIES	UPM-KYMMENE OY NPV	FINLAND	362,375.85	0
06/30/2010	EQUITIES	URS CORP NEW	CONSTRUCTION & ENGINEERNG	34,236.74	0
06/30/2010	EQUITIES	US BANCORP DEL COM NEW	DIVERSIFIED BANKS	445,119.90	0
06/30/2010	EQUITIES	US FINANCIAL FUTURES	US FINANCIAL FUTURES	-3,142.80	0
06/30/2010	EQUITIES	USG CORP NEW COM	BUILDING PRODUCTS	4,680.66	0
06/30/2010	EQUITIES	USHIO ELECTRIC NPV	ELECTRIC APPLIANCES	83,708.47	0
06/30/2010	EQUITIES	USS JPY50	SERVICES	84,132.01	0
06/30/2010	EQUITIES	UTD MIZRAHI BANK ILS0.01	ISRAEL	42,489.54	0
06/30/2010	EQUITIES	UTI WORLDWIDE INC SHS	AIR FREIGHT & LOGISTICS	2,184.10	0
06/30/2010	EQUITIES	VALERO ENERGY CORP	OIL & GAS REFINING & MKTG	105,394.25	0
06/30/2010	EQUITIES	VALIDUS HOLDINGS LTD COM SHS	REINSURANCE	18,237.45	0
06/30/2010	EQUITIES	VALLEY NATIONAL BANCORP	REGIONAL BANKS	22,956.79	0
06/30/2010	EQUITIES	VALLOUREC (USIN A TUB DE LOR	FRANCE	491,325.39	0
06/30/2010	EQUITIES	VALSPAR CORP	SPECIALTY CHEMICALS	28,018.36	0
06/30/2010	EQUITIES	VECTREN CORP COM	MULTI-UTILITIES	19,786.21	0
06/30/2010	EQUITIES	VEDANTA RESOURCES PLC	MINING	194,896.93	0
06/30/2010	EQUITIES	VENTAS INC	SPECIALIZED REITS	55,573.76	0
06/30/2010	EQUITIES	VEOLIA ENVIRONMENT EUR5.0	FRANCE	414,274.01	0
06/30/2010	EQUITIES	VERBUND AG	AUSTRIA	124,606.07	0
06/30/2010	EQUITIES	VERIZON COMMUNICATIONS INC	INTEGRATED TELECOMM SVCS	821,034.33	0
06/30/2010	EQUITIES	VERMILION ENERGY TRUST	CDN OIL & GAS EXPL & PROD	63,844.50	0
06/30/2010	EQUITIES	VERTEX PHARMACEUTICALS INC	BIOTECHNOLOGY	323,501.59	0
06/30/2010	EQUITIES	VESTAS WIND SYSTEM DKK1	DENMARK	442,221.43	0



As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VF CORP	APPAREL ACCESS & LUXURY	64,995.77	0
06/30/2010	EQUITIES	VIACOM INC	MOVIES & ENTERTAINMENT	159,519.56	0
06/30/2010	EQUITIES	VIENNA INSURANCE GROUP NPV(BR)	AUSTRIA	85,927.71	0
06/30/2010	EQUITIES	VINCI EUR2.50 (POST SUBDIVISIO	FRANCE	945,083.17	0
06/30/2010	EQUITIES	VIRGIN MEDIA INC	CABLE & SATELLITE	57,382.06	0
06/30/2010	EQUITIES	VISA INC	DATA PROCNG/OUTSRCD SVCS	1,122,166.22	0
06/30/2010	EQUITIES	VISHAY INTERTECHNOLOGY INC	ELECTRONIC COMPONENTS	13,860.56	0
06/30/2010	EQUITIES	VITERRA INC	CDN AGRICULTURAL PRODUCTS	125,020.98	0
06/30/2010	EQUITIES	VIVENDI SA EUR5.5	FRANCE	1,278,807.14	0
06/30/2010	EQUITIES	VMWARE INC	SYSTEMS SOFTWARE	475,750.97	0
06/30/2010	EQUITIES	VODAFONE GROUP	MOBILE TELECOMMUNICATIONS	5,759,039.09	0
06/30/2010	EQUITIES	VOESTALPINE AG	AUSTRIA	164,267.54	0
06/30/2010	EQUITIES	VOLKSWAGEN AG NON VTG PREF NPV	GERMANY	766,177.68	0
06/30/2010	EQUITIES	VOLKSWAGEN AG ORD NPV	GERMANY	128,209.79	0
06/30/2010	EQUITIES	VOLVO (AB) SER B NPV (POST	SWEDEN	622,866.19	0
06/30/2010	EQUITIES	VORNADO RLTY TR COM	DIVERSIFIED REITS	111,162.72	0
06/30/2010	EQUITIES	VULCAN MATLS CO COM	CONSTRUCTION MATERIALS	57,704.77	0
06/30/2010	EQUITIES	WABTEC CORP/DE	CONSTR,FARM MACH & HVY TR	16,836.66	0
06/30/2010	EQUITIES	WACKER CHEMIE AG NPV (BR)	GERMANY	116,063.59	0
06/30/2010	EQUITIES	WAL-MART STORES INC	HYPERMKTS & SUPER CENTERS	402,663.22	0
06/30/2010	EQUITIES	WALGREEN CO	DRUG RETAIL	24,351.76	0
06/30/2010	EQUITIES	WALTER ENERGY INC	DIV METALS & MINING	7,158.98	0
06/30/2010	EQUITIES	WARTSILA 'B'EUR3.5	FINLAND	189,213.91	0
06/30/2010	EQUITIES	WASHINGTON FEDERAL INC	THRIFTS & MTG FINANCE	18,683.68	0
06/30/2010	EQUITIES	WASHINGTON POST CO CL B DEL	PUBLISHING	25,646.07	0
06/30/2010	EQUITIES	WASTE CONNECTIONS INC COM	ENVIRON & FACILITIES SVCS	5,578.57	0
06/30/2010	EQUITIES	WASTE MANAGEMENT INC	ENVIRON & FACILITIES SVCS	156,667.86	0
06/30/2010	EQUITIES	WATSON PHARMACEUTICALS INC	PHARMACEUTICALS	46,911.06	0
06/30/2010	EQUITIES	WEATHERFORD INTERNATIONL LTD	SWITZERLAND	60,197.39	0
06/30/2010	EQUITIES	WEINGARTEN REALTY INVESTORS	RETAIL REITS	23,983.29	0
06/30/2010	EQUITIES	WELLPOINT INC	MANAGED HEALTH CARE	216,671.70	0
06/30/2010	EQUITIES	WELLS FARGO & CO	DIVERSIFIED BANKS	1,291,355.99	0
06/30/2010	EQUITIES	WENDYS / ARBYS GROUP INC COM	RESTAURANTS	8,703.61	0
06/30/2010	EQUITIES	WESCO FINL CORP	PROPERTY & CASUALTY INS	4,298.64	0
06/30/2010	EQUITIES	WESCO INTERNATIONAL INC	TRADING COS & DISTRIBUTOR	9,972.26	0
06/30/2010	EQUITIES	WESFARMERS LTD NPV(PARTIALLY	AUSTRALIA	185,846.78	0
06/30/2010	EQUITIES	WESFARMERS ORD NPV	AUSTRALIA	1,223,276.52	0
06/30/2010	EQUITIES	WEST JAPAN RAILWAY CO JPY50000	LAND TRANSPORTATION	314,866.09	0
06/30/2010	EQUITIES	WESTAR ENERGY INC	ELECTRIC UTILITIES	25,116.22	0
06/30/2010	EQUITIES	WESTERN DIGITAL CORP DEL COM	COMPUTER STORAGE & PERIPH	55,178.35	0
06/30/2010	EQUITIES	WESTFIELD GROUP NPV DFD	AUSTRALIA	1,134,313.70	0
06/30/2010	EQUITIES	WESTON (GEORGE) LTD	CDN FOOD RETAIL	181,648.60	0
06/30/2010	EQUITIES	WESTPAC BANKING CORP NPV	AUSTRALIA	2,764,073.40	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WEYERHAEUSER CO COM	FOREST PRODUCTS	77,211.62	0
06/30/2010	EQUITIES	WHARF HOLDINGS HK\$1	HONG KONG	346,205.26	0
06/30/2010	EQUITIES	WHEELOCK & CO LTD HKD0.50	HONG KONG	133,782.82	0
06/30/2010	EQUITIES	WHIRLPOOL CORP COM	HOUSEHOLD APPLIANCES	39,114.46	0
06/30/2010	EQUITIES	WHITBREAD	TRAVEL & LEISURE	189,500.16	0
06/30/2010	EQUITIES	WHITE MOUNTAINS INS GRP INC	PROPERTY & CASUALTY INS	25,618.75	0
06/30/2010	EQUITIES	WHITING PETROLEUM CORP	OIL & GAS EXPL & PROD	38,510.68	0
06/30/2010	EQUITIES	WHOLE FOODS MKT INC	FOOD RETAIL	301,574.78	0
06/30/2010	EQUITIES	WILEY JOHN & SONS INC CL A	PUBLISHING	1,100.07	0
06/30/2010	EQUITIES	WILLIAM DEMANT HOL DKK1	DENMARK	88,803.18	0
06/30/2010	EQUITIES	WILLIAMS COS INC/THE	OIL & GAS STORAGE & TRANS	65,100.59	0
06/30/2010	EQUITIES	WILMAR INTERNATIONAL LTD	SINGAPORE	265,855.50	0
06/30/2010	EQUITIES	WILMINGTON TRUST CORP	REGIONAL BANKS	10,968.23	0
06/30/2010	EQUITIES	WINDSTREAM CORP	INTEGRATED TELECOMM SVCS	31,883.55	0
06/30/2010	EQUITIES	WING HANG BANK HK\$1	HONG KONG	89,260.37	0
06/30/2010	EQUITIES	WISCONSIN ENERGY CORP	MULTI-UTILITIES	61,486.68	0
06/30/2010	EQUITIES	WOLSELEY GBP0.10	CONSTRUCTION & MATERIALS	287,856.84	0
06/30/2010	EQUITIES	WOLTERS KLUWERS COM EUR0.12	NETHERLANDS	290,688.60	0
06/30/2010	EQUITIES	WOODSIDE PETROLEUM NPV	AUSTRALIA	966,986.83	0
06/30/2010	EQUITIES	WOOLWORTHS LIMITED ORD A\$0.25	AUSTRALIA	1,423,219.93	0
06/30/2010	EQUITIES	WORLEYPARSONS LTD NPV	AUSTRALIA	180,526.36	0
06/30/2010	EQUITIES	WPP PLC ORD GBP0.10	MEDIA	602,066.30	0
06/30/2010	EQUITIES	WYNDHAM WORLDWIDE CORP COM	HOTELS, RESORTS & CRUISE	37,177.25	0
06/30/2010	EQUITIES	WYNN MACAU LTD	HONG KONG	131,852.09	0
06/30/2010	EQUITIES	XCEL ENERGY INC	MULTI-UTILITIES	99,471.75	0
06/30/2010	EQUITIES	XEROX CORP	OFFICE ELECTRONICS	115,551.91	0
06/30/2010	EQUITIES	XL CAP LTD CL A COM	PROPERTY & CASUALTY INS	56,772.61	0
06/30/2010	EQUITIES	XSTRATA COM STK USD0.50	MINING	1,377,986.05	0
06/30/2010	EQUITIES	YAHOO JAPAN CORP NPV	SERVICES	294,845.75	0
06/30/2010	EQUITIES	YAHOO! INC	INTERNET SOFTWARE & SVCS	114,770.86	0
06/30/2010	EQUITIES	YAKULT HONSHA Y50	FOODS	134,093.90	0
06/30/2010	EQUITIES	YAMADA DENKI CO NPV	RETAIL TRADE	274,770.82	0
06/30/2010	EQUITIES	YAMAGUCHI FIANCIAL GROUP INC	BANKS	103,662.54	0
06/30/2010	EQUITIES	YAMAHA CORP Y50	OTHER PRODUCTS	83,622.90	0
06/30/2010	EQUITIES	YAMAHA MOTOR CO Y50	OTHER PRODUCTS	172,449.28	0
06/30/2010	EQUITIES	YAMANA GOLD INC	CDN GOLD	383,195.24	0
06/30/2010	EQUITIES	YAMATO HOLDINGS CO LTD NPV	LAND TRANSPORTATION	268,018.52	0
06/30/2010	EQUITIES	YAMATO KOGYO NPV	IRON AND STEEL	54,740.19	0
06/30/2010	EQUITIES	YAMAZAKI BAKING CO Y50	FOODS	82,275.97	0
06/30/2010	EQUITIES	YANGZIJANG SHIPBUILDING NPV	SINGAPORE	70,952.63	0
06/30/2010	EQUITIES	YARA INTL NOK1.70	NORWAY	273,703.38	0
06/30/2010	EQUITIES	YASKAWA ELECTRIC MFG Y50	ELECTRIC APPLIANCES	86,480.31	0
06/30/2010	EQUITIES	YELLOW PAGES INCOME FUND	CDN PUBLISHING	73,185.41	0

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	YOKOGAWA ELECTRIC CORP Y50	ELECTRIC APPLIANCES	68,780.59	0
06/30/2010	EQUITIES	YUE YUEN INDL HLDG HKD0.25	HONG KONG	120,699.47	0
06/30/2010	EQUITIES	ZARADOYA-OTIS EUR0.1	SPAIN	86,774.78	0
06/30/2010	EQUITIES	ZARDOYA OTIS SA - RTS	SPAIN	4,341.01	0
06/30/2010	EQUITIES	ZEBRA TECHNOLOGIES CORP CL A	OFFICE ELECTRONICS	6,374.66	0
06/30/2010	EQUITIES	ZIMMER HLDGS INC COM	HEALTH CARE EQUIPMENT	113,629.25	0
06/30/2010	EQUITIES	ZIONS BANCORPORATION	REGIONAL BANKS	36,040.50	0
06/30/2010	EQUITIES	ZURICH FINANCIAL SERVICES AG	SWITZERLAND	1,660,829.65	0
06/30/2010	EQUITIES	3I GROUP PLC ORD GBP0.738636	EQUITY INVESTMENT INSTRUM	196,040.50	0
06/30/2010	EQUITIES	77TH BANK Y50	BANKS	94,350.97	0
06/30/2010	FIXED INCOME	FIDELITY INTERM DUR POOL FUND	US FIXED INCOME FUNDS	319,097,530.97	37,828,294.90
06/30/2010	FIXED INCOME	PIMCO TOTAL RETURN MTU	US FIXED INCOME FUNDS	257,117,325.65	49,731,092.13
06/30/2010	FIXED INCOME	PRUDENTIAL US FIXED ENHANCED	US FIXED INCOME FUNDS	379,288,709.06	70,156,388.32
06/30/2010	FIXED INCOME	US DEBT INDEX FUND F	US FIXED INCOME FUNDS	381,839,096.08	46,206,173.70
06/30/2010	FIXED INCOME	US TREAS INFLATION SEC (TIPS)	US FIXED INCOME FUNDS	310,913,142.60	36,162,794.22

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	4,999,420.33	-690.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	214.20	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	10,996,438.91	-4,532.00
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	500,327.98	-10.31
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	4,002,292.89	-196.00
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	5,004,478.83	-108.42
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA BAN	COMMERCIAL PAPER	4,972,255.56	968.99
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	11,997,918.33	-3,240.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	2,001,166.24	-78.20
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	11,004,713.01	636.90
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,999,021.19	-1,626.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	3,000,239.76	-1,122.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	45,000,050.00	0.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	9,003,970.50	558.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	4,002,519.47	-147.20
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	142,238.09	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	420.36	-297.74
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	85,841.87	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	5,083.94	0.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	1,999,956.43	-370.00
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	1,999,372.00	-5.90
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	10,002,729.33	-4,554.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	21,617.02	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	235.92	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	214,247.04	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	5,290,221.55	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	23,492.99	0.00
06/30/2010	CASH & TEMPORARY	FCAR OWNER TR I DISC	COMMERCIAL PAPER	9,999,928.00	-72.00
06/30/2010	CASH & TEMPORARY	FEDERATED PRIME OBLIGATION FD	US CASH FUNDS	11,009,941.47	0.00
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	6,672,941.58	-3,659,204.11
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	5,812,790.90	-5,549,286.41
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	2,454.73	0.00
06/30/2010	CASH & TEMPORARY	HUNGARY	HUNGARY	680.98	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	2,108.97	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	121,553.84	0.00
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	24,053.18	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	1,510.68	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	CASH & TEMPORARY	MIZUHO CORP BK N Y INSTL C/D	CERTIFICATES OF DEPOSIT	9,998,253.33	-2,580.00
06/30/2010	CASH & TEMPORARY	MONEY MKT OBLIGS TR PRIME CASH	US CASH FUNDS	11,011,097.70	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	65,000,054.17	0.00
06/30/2010	CASH & TEMPORARY	MOROCCO	MOROCCO	271.14	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	973.95	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	6,802.64	0.00
06/30/2010	CASH & TEMPORARY	PERU	PERU	501.46	0.00
06/30/2010	CASH & TEMPORARY	PHILIPPINES	PHILIPPINES	3,775.93	0.00
06/30/2010	CASH & TEMPORARY	POLAND	POLAND	2,192.04	0.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NV DISC	COMMERCIAL PAPER	7,999,584.00	295.09
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	64,250.33	0.00
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	2,997,297.60	697.60
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	998,650.00	-410.84
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,005,075.67	-1,441.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	47,773.84	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	26,137.66	0.00
06/30/2010	CASH & TEMPORARY	STATE STREET BK & TR INSTL C/D	CERTIFICATES OF DEPOSIT	3,001,785.57	-693.60
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	31,580.39	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	20,397.43	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	1,985.34	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	10,655.75	0.00
06/30/2010	CASH & TEMPORARY	TORONTO DOMINION BANK NY C/D	CERTIFICATES OF DEPOSIT	10,999,866.78	-2,486.00
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	2,699,880.12	240.87
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	8,999,846.10	441.10
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	27,831.45	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	760.35	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-3,564.20	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-955.46	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-6,101.99	0.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING CORP	YANKEE	11,999,812.73	-2,856.00
06/30/2010	EQUITIES	ABLE INC JPY50	REAL ESTATE	17,300.26	-4,768.61
06/30/2010	EQUITIES	ACANDO AB SER B NPV (POST	SWEDEN	16,832.18	1,693.44
06/30/2010	EQUITIES	ADEKA CORPORATION	CHEMICALS	34,132.67	140.32
06/30/2010	EQUITIES	ADITYA BIRLA MINERALS NPV	AUSTRALIA	12,155.36	747.95
06/30/2010	EQUITIES	ADVA AG NPU	GERMANY	26,512.85	15,586.54
06/30/2010	EQUITIES	ADVANCED DIGITAL BROAD CAST	SWITZERLAND	15,714.45	-7,052.94
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	226,398.46	12,706.32

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	AEON FANTASY CO NPV	OTHER PRODUCTS	18,730.93	-6,021.56
06/30/2010	EQUITIES	AFFIN HOLDINGS BERHAD	MALAYSIA	97,528.65	26,559.17
06/30/2010	EQUITIES	AGFA GEVAERT NV ORD NPV	BELGIUM	66,657.40	20,217.63
06/30/2010	EQUITIES	AHRESTY CORP JPY50	METAL PRODUCTS	27,799.75	11,404.40
06/30/2010	EQUITIES	AIFUL CORP JPY50	OTHER FINANCING BUSINESS	63,179.46	-450,939.81
06/30/2010	EQUITIES	AIRPORT FACILITIES CO Y50	SERVICES	12,300.83	-6,329.72
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	200,554.62	21,280.28
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	1,054,514.33	-36,650.76
06/30/2010	EQUITIES	AMAX HOLDINGS LTD HKD0.01	HONG KONG	20,031.72	-26,661.85
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV SER	MEXICO	878,219.01	-5,740.03
06/30/2010	EQUITIES	ANITE	SOFTWARE & COMP SERVICES	23,917.19	2,849.20
06/30/2010	EQUITIES	ARAKAWA CHEMICAL JPY50	CHEMICALS	84,529.33	-1,591.05
06/30/2010	EQUITIES	ARC LAND SAKAMOTO Y50	RETAIL TRADE	23,433.16	4,818.02
06/30/2010	EQUITIES	ARKEMA EUR10	FRANCE	522,988.91	95,854.11
06/30/2010	EQUITIES	ARNEST ONE CORP NPV	REAL ESTATE	98,248.12	8,084.97
06/30/2010	EQUITIES	ARTNATURE INC NPV	OTHER PRODUCTS	18,107.13	-1,816.97
06/30/2010	EQUITIES	ASIA STD INTL GP HKD0.01	HONG KONG	22,205.81	5,048.85
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	1,145,451.47	-150,610.08
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	1,763,230.30	572,946.39
06/30/2010	EQUITIES	ATEA ASA NOK10	NORWAY	146,083.05	52,769.39
06/30/2010	EQUITIES	ATSUGI NYLON INDL Y50	TEXTILES AND APPARELS	31,144.76	-5,621.49
06/30/2010	EQUITIES	AUDIX CORP TWD10	TAIWAN	42,599.94	1,132.21
06/30/2010	EQUITIES	AURUBIS AG ORD NPV	GERMANY	208,497.73	9,776.60
06/30/2010	EQUITIES	BAKER TECHNOLOGY NPV	SINGAPORE	33,722.51	9,850.81
06/30/2010	EQUITIES	BALDA AG NPV	GERMANY	35,170.63	11,344.07
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	3,129.60	0.00
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	696,150.99	163,584.46
06/30/2010	EQUITIES	BANCO MACRO SA	ARGENTINA	235,011.00	109,913.69
06/30/2010	EQUITIES	BANDO CHEMICAL IND NPV	RUBBER PRODUCTS	38,377.22	2,639.63
06/30/2010	EQUITIES	BANGKOK BK PUB CO (LOCAL)	THAILAND	419,496.75	54,108.44
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	98,332.32	10,102.71
06/30/2010	EQUITIES	BANK OF AYUDHYA ALIEN MKT	THAILAND	77,412.78	-2,848.79
06/30/2010	EQUITIES	BANK OF JORDAN JOD1	JORDAN	57,160.96	637.06
06/30/2010	EQUITIES	BANK ZACHODNI WBK PLN10	POLAND	83,381.37	7,409.27
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	49,600.50	-13,862.68
06/30/2010	EQUITIES	BARCO (NEW) NPV	BELGIUM	127,538.01	42,070.86
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	1,360,107.71	28,372.83

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	BASLER KTBK PTG CHF10	SWITZERLAND	222.56	0.00
06/30/2010	EQUITIES	BAVARIA INDUSTRIEKAPITAL AG	GERMANY	11,775.85	-8.51
06/30/2010	EQUITIES	BBVA BANCO FRANCES SA SPONS	ARGENTINA	22,821.52	585.48
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	154,842.31	-27,453.64
06/30/2010	EQUITIES	BELC CO JPY50	FOODS	23,080.57	-1,411.32
06/30/2010	EQUITIES	BERNER KANTONALBANK AG CHF20	SWITZERLAND	883.20	1.65
06/30/2010	EQUITIES	BEST DENKI CO Y50	RETAIL TRADE	56,294.50	3,128.59
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	1,400,042.22	-82,352.95
06/30/2010	EQUITIES	BILIA AB SER 'A' SEK10.00	SWEDEN	109,857.36	49,289.89
06/30/2010	EQUITIES	BILLERUD NPV	SWEDEN	97,014.26	36,825.85
06/30/2010	EQUITIES	BK OF KAOSHIUNG TWD10	TAIWAN	13,334.27	-91.15
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	923,813.97	-239,666.46
06/30/2010	EQUITIES	BONJOUR HOLDINGS HKD0.01	HONG KONG	166,666.88	122,365.91
06/30/2010	EQUITIES	BOSSARD HLDGS AG CHF10(BR)	SWITZERLAND	75,453.05	-1,476.25
06/30/2010	EQUITIES	BOUSTEAD SINGAPORE SGD0.25	SINGAPORE	22,527.04	3,723.22
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	1,187,069.07	-1,006,123.26
06/30/2010	EQUITIES	BREADTALK GROUP LTD	SINGAPORE	15,084.88	-3,638.82
06/30/2010	EQUITIES	BRITISH POLYTHENE INDS ORD 25P	GENERAL INDUSTRIALS	12,651.13	-6,590.38
06/30/2010	EQUITIES	BULL NEW ORD EUR10	FRANCE	63,070.10	10,375.79
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS(THAILAND)	THAILAND	59,860.20	4,130.80
06/30/2010	EQUITIES	CALIAN TECHNOLOGIES LTD	CDN DATA PROC/OUTSRD SVCS	17,990.87	-41.87
06/30/2010	EQUITIES	CALTAGIRONE EDITOR EUR01	ITALY	15,573.01	-1,697.34
06/30/2010	EQUITIES	CAMEO COMMUNICATIONS INC TWD10	TAIWAN	40,198.87	-6,017.60
06/30/2010	EQUITIES	CANAM GROUP INC	CDN STEEL	52,114.05	-13,364.98
06/30/2010	EQUITIES	CAPE ORD 25P	CONSTRUCTION & MATERIALS	122,530.96	-987.26
06/30/2010	EQUITIES	CARDIOME PHARMA CORP	CDN PHARMACEUTICALS	108,236.95	4,642.62
06/30/2010	EQUITIES	CASA GRANDE SAA PEN10	PERU	14,724.51	-4,114.91
06/30/2010	EQUITIES	CASCADES INC	CDN PAPER PACKAGING	227,081.86	-18,380.34
06/30/2010	EQUITIES	CEGID GROUP EUR0.95	FRANCE	79,904.44	30,241.10
06/30/2010	EQUITIES	CELESTICA INC	CDN ELECTRC MANUFACT SVCS	182,901.24	-35,688.11
06/30/2010	EQUITIES	CENTERRA GOLD INC	CDN GOLD	132,348.37	526.23
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS BRAS PREF	BRAZIL	413,026.35	-38,020.56
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS DE SANTA	BRAZIL	29,756.17	-1,809.33
06/30/2010	EQUITIES	CENTURY CITY INTL HKD0.10	HONG KONG	30,157.37	-2,199.10
06/30/2010	EQUITIES	CEREBOS PACIFIC SGD0.20	SINGAPORE	20,456.99	1,552.26
06/30/2010	EQUITIES	CEWE COLOR HLDG AG NPV	GERMANY	41,248.81	12,031.98
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	1,213,359.05	428,025.31

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	CHAMPION TECHN LGY HKD0.10	HONG KONG	52,798.26	-16,752.32
06/30/2010	EQUITIES	CHARLES VOGELE HLDG AG CHF6	SWITZERLAND	133,760.14	12,638.63
06/30/2010	EQUITIES	CHEN HSONG HLDGS ORD HK\$0.10	CHINA	26,284.33	45.81
06/30/2010	EQUITIES	CHINA GAOXIAN FIBRE FABRIC	SINGAPORE	19,694.15	1,520.96
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	1,551,517.56	10,424.12
06/30/2010	EQUITIES	CHINA SKY CHEMICAL FIBRE	CHINA	30,975.57	-15,102.47
06/30/2010	EQUITIES	CHINA STEEL STRUCT TWD10	TAIWAN	83,282.76	-8,563.57
06/30/2010	EQUITIES	CHOW SANG SANG HLD HKD0.25	HONG KONG	57,982.70	36,192.17
06/30/2010	EQUITIES	CHUBU STEEL PLATE CO NPV	IRON AND STEEL	23,618.49	-6,033.07
06/30/2010	EQUITIES	CHUGOKU MAR PAINTS JPY50	CHEMICALS	27,754.55	-2,419.14
06/30/2010	EQUITIES	CHUO SPRING CO JPY50	LAND TRANSPORTATION	17,177.08	-4,508.41
06/30/2010	EQUITIES	CHURCHILL CORP	CDN CONSTRUCTION & ENG	57,367.90	-20,682.70
06/30/2010	EQUITIES	CIA ENERGETICA DO CEARA COELCE	BRAZIL	40,976.65	-5,289.57
06/30/2010	EQUITIES	CLARKSON ORD GBP0.25	INDUSTRIAL TRANSPORTATION	38,614.34	1,344.80
06/30/2010	EQUITIES	CLEANUP CORP Y50	OTHER PRODUCTS	16,091.08	-840.40
06/30/2010	EQUITIES	COCA COLA CENTRAL JPY50000	OTHER PRODUCTS	49,588.71	-3,313.36
06/30/2010	EQUITIES	COCA COLA FEMSA SAB DE CV SERL	MEXICO	222,355.87	-1,533.86
06/30/2010	EQUITIES	COLT GROUP SA	LUXEMBOURG	185,311.61	25,943.02
06/30/2010	EQUITIES	COMBI CORP Y50	WHOLESALE TRADE	19,776.25	-614.97
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	58,248.95	5,754.62
06/30/2010	EQUITIES	COMPTON PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	44,266.69	-51,657.87
06/30/2010	EQUITIES	COMPUTACENTER ORD GBP0.06	SOFTWARE & COMP SERVICES	158,838.24	48,039.27
06/30/2010	EQUITIES	COMPUTER ENGINEERING &	OTHER PRODUCTS	17,640.41	-1,569.14
06/30/2010	EQUITIES	CONFAB IND SA PRF NPV	BRAZIL	62,141.47	-2,464.24
06/30/2010	EQUITIES	CORTICEIRA AMORIM-SOCIEDADE	PORTUGAL	14,283.56	-1,506.38
06/30/2010	EQUITIES	COTT CORP	CDN SOFT DRINKS	34,312.33	-8,290.81
06/30/2010	EQUITIES	CREDIT CORP GROUP NPV	AUSTRALIA	15,829.36	-671.41
06/30/2010	EQUITIES	CSE SYS & ENGR SGD0.05	SINGAPORE	32,146.69	2,280.80
06/30/2010	EQUITIES	CSM NV CVA PART EXCH EUR0.25	NETHERLANDS	3,862.61	2,686.07
06/30/2010	EQUITIES	CST MINING GROUP LTD	HONG KONG	38,549.66	-20,193.07
06/30/2010	EQUITIES	DAEGU DEPARTMENT STORE KRW5000	SOUTH KOREA	23,370.96	-1,764.91
06/30/2010	EQUITIES	DAIEI INC Y50	RETAIL TRADE	48,391.91	-9,906.81
06/30/2010	EQUITIES	DAIHATSU DIESEL JPY50	MACHINERY	44,513.50	-22,374.23
06/30/2010	EQUITIES	DAIICHI KIGENSO KAGAKU-KOGYO	CHEMICALS	135,557.69	39,403.79
06/30/2010	EQUITIES	DAIICHI KOSHO CO	OTHER PRODUCTS	27,698.05	3,315.47
06/30/2010	EQUITIES	DAIKI ALUMINIUM JPY50	JAPAN	14,916.94	-547.65
06/30/2010	EQUITIES	DAIKOKU DENKI CO NPV	ELECTRIC APPLIANCES	22,976.61	-4,549.12



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	DAIRY CREST GROUP ORD 25P	FOOD PRODUCERS	113,366.30	15,113.46
06/30/2010	EQUITIES	DANIELI & C EUR1	ITALY	107,227.75	16,565.54
06/30/2010	EQUITIES	DAOU DATA SYSTEM C KRW500	SOUTH KOREA	25,263.30	-2,978.66
06/30/2010	EQUITIES	DAPAI INTERNATIONAL HLDS CO	CHINA	28,500.82	-2,826.39
06/30/2010	EQUITIES	DART GROUP ORD GBP0.0125	INDUSTRIAL TRANSPORTATION	31,775.22	5,046.58
06/30/2010	EQUITIES	DATA COMMUNICATIONS SYS CO	OTHER PRODUCTS	126,291.11	23,820.72
06/30/2010	EQUITIES	DAVIS SERVICE GROUP ORD	SUPPORT SERVICES	87,153.67	-10,878.81
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	339,975.81	-44,746.76
06/30/2010	EQUITIES	DE LONGHI EUR3	ITALY	20,923.36	1,054.20
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	1,007.30	-138.72
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	898,370.45	-101,422.23
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	232,037.38	-3,028.93
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	1,204,981.48	-46,443.01
06/30/2010	EQUITIES	DEVOTEAM SA EUR0.15	FRANCE	121,709.44	-11,189.86
06/30/2010	EQUITIES	DICKSONS CONCEPT INTERNATIONAL	HONG KONG	9,165.10	3,933.40
06/30/2010	EQUITIES	DONGFENG MOTOR GROUP CIE LTD	CHINA	478,705.46	58,594.06
06/30/2010	EQUITIES	DRAGON HILL WULING AUTOMOBILE	HONG KONG	11,518.98	-6,133.39
06/30/2010	EQUITIES	DS SMITH PLC GBP0.10	FORESTRY & PAPER	98,765.31	36,725.01
06/30/2010	EQUITIES	DUERR BETEILIGUNGS AG DEM5	GERMANY	17,022.86	5,558.54
06/30/2010	EQUITIES	DUNDEE CORPORATION	CDN ASSET MGMT/CUSTODY BK	50,391.00	-7,592.25
06/30/2010	EQUITIES	DUNI AB NPV	SWEDEN	24,246.34	-5,761.10
06/30/2010	EQUITIES	E SUN FINANCIAL HL TWD10	TAIWAN	73,666.03	-2,524.67
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	564,421.06	-185,919.82
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	925,618.16	296,033.08
06/30/2010	EQUITIES	ECONOCOM GROUP NPV	BELGIUM	2,800.86	373.59
06/30/2010	EQUITIES	ECZACIBASI YATIRIM TRY1	TURKEY	194,328.75	131,940.88
06/30/2010	EQUITIES	EDION CORP NPV	RETAIL TRADE	34,478.47	-5,444.73
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	936,717.97	-199,034.75
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	842,862.25	31,857.74
06/30/2010	EQUITIES	ELICA S P A EUR0.2	ITALY	18,167.46	-4,896.77
06/30/2010	EQUITIES	ELMOS SEMICONDUCTOR AG NPV	GERMANY	20,541.88	8,000.74
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	191,775.34	-35,544.01
06/30/2010	EQUITIES	ELTEK ASA NOK1	NORWAY	90,589.95	-26,357.60
06/30/2010	EQUITIES	EMMI AG CHF10 (REGD)	SWITZERLAND	19,590.11	4,481.74
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	533,970.73	-50,985.39
06/30/2010	EQUITIES	ENEA SA PLN1.00	POLAND	6,401.99	-198.86
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	902,181.83	88,390.79

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	ENGINEERING INEGNERIA	ITALY	51,440.66	-13,346.37
06/30/2010	EQUITIES	ENTREPOSE CONTRACT EUR1	FRANCE	41,668.65	9,396.81
06/30/2010	EQUITIES	EON CAPITAL BERHAD MYR1	MALAYSIA	18,328.96	3,767.97
06/30/2010	EQUITIES	EURO DISNEY S.C.A. EUR1	FRANCE	38,316.83	-10,333.00
06/30/2010	EQUITIES	FAIRWOOD HOLDINGS HKD1.00	HONG KONG	20,007.32	3,112.18
06/30/2010	EQUITIES	FALCO SD HOLDING CO LTD JPY50	SERVICES	33,637.70	-2,611.36
06/30/2010	EQUITIES	FENG TAY ENTERPRISE TWD10	TAIWAN	7,506.65	999.35
06/30/2010	EQUITIES	FINANCIAL ONE CORP USD0.30	TAIWAN	53,742.57	-13,865.17
06/30/2010	EQUITIES	FIRST JUKEN CO NPV	REAL ESTATE	20,223.63	-345.92
06/30/2010	EQUITIES	FIRST PACIFIC CO US\$0.01	HONG KONG	118,425.87	3,518.19
06/30/2010	EQUITIES	FLINT ENERGY SERVICES LTD	CDN OIL & GAS EQUIP/SVCS	80,899.64	-10,204.75
06/30/2010	EQUITIES	FORTRESS PAPER LTD	CDN PAPER PRODUCTS	15,869.76	-1,202.24
06/30/2010	EQUITIES	FOUNTAIN SET HLDGS ORD HK\$0.20	HONG KONG	37,025.10	-5,558.94
06/30/2010	EQUITIES	FRENTE CO LTD NPV	FOODS	16,107.55	-3,064.68
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	1,178,560.00	479,722.52
06/30/2010	EQUITIES	FUJI SOFT INC JPY50	OTHER PRODUCTS	113,115.61	-12,718.90
06/30/2010	EQUITIES	FUJI-TEC Y50	MACHINERY	20,702.90	-2,933.04
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	576,735.91	-37,112.12
06/30/2010	EQUITIES	FUJIMORI KOGYO CO JPY50	JAPAN	23,372.13	-282.19
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	355,023.17	4,418.15
06/30/2010	EQUITIES	FUKOKU CO LTD JPY50	RUBBER PRODUCTS	26,088.82	3,423.37
06/30/2010	EQUITIES	FUSO CHEMICAL CO JPY50	CHEMICALS	14,238.90	-1,620.74
06/30/2010	EQUITIES	FUTABA INDUSTRIAL Y50	OTHER PRODUCTS	67,687.87	14,519.33
06/30/2010	EQUITIES	GALAXY ENTERTAINMENT GROUP LTD	HONG KONG	119,787.08	28,415.25
06/30/2010	EQUITIES	GETING HOLDINGS SA PLN1	POLAND	169,518.00	7,345.85
06/30/2010	EQUITIES	GIGA-BYTE TECHNOLOGY CO TWD10	TAIWAN	79,534.10	41,221.30
06/30/2010	EQUITIES	GLORIOUS SUN ENTERPRISE	CHINA	28,303.04	-1,502.50
06/30/2010	EQUITIES	GROUP FIVE NPV	SOUTH AFRICA	65,869.45	-18,068.71
06/30/2010	EQUITIES	GROUPE PARTOUCHE EUR2	FRANCE	28,672.46	-15,472.37
06/30/2010	EQUITIES	GROUPE STERIA EUR1	FRANCE	178,698.75	12,850.01
06/30/2010	EQUITIES	GWANGJU SHINSEGAE KRW5000	SOUTH KOREA	41,579.34	7,451.94
06/30/2010	EQUITIES	H-ONE CO LTD	LAND TRANSPORTATION	14,781.33	-5,666.70
06/30/2010	EQUITIES	HAJIME CONSTRUCTION CO LTD	CONSTRUCTION	24,307.83	-9,298.04
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	168,018.31	-23,565.25
06/30/2010	EQUITIES	HANNSTAR BOARD INTL HOLDINGS	CHINA	26,464.11	-5,559.27
06/30/2010	EQUITIES	HANWA CO Y50	OTHER PRODUCTS	96,282.07	-10,315.73
06/30/2010	EQUITIES	HAZAMA CORP(NEW) NPV	BANKS	9,798.20	-5,546.01

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	631,467.31	79,138.56
06/30/2010	EQUITIES	HI-LEX CORPORATION Y50	TRANSPORTATION EQUIPMENT	17,261.18	-189.25
06/30/2010	EQUITIES	HIAP SENG ENGINEER SGD0.1	SINGAPORE	41,845.14	-3,319.60
06/30/2010	EQUITIES	HIDAY HIDAKA CORP NPV	RETAIL TRADE	55,609.67	-2,530.79
06/30/2010	EQUITIES	HIGASHI-NIPPON BANK JPY50	BANKS	29,155.84	-4,872.89
06/30/2010	EQUITIES	HILL & SMITH ORD GBP0.25	INDUSTRIAL ENGINEERING	42,712.77	-3,069.05
06/30/2010	EQUITIES	HILLGROVE RESOURCES LTD NPV	AUSTRALIA	26,310.04	-4,111.55
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	70,087.02	-8,049.72
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	951,971.98	-659,705.94
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	133,701.02	-5,279.41
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	123,833.47	-30,061.16
06/30/2010	EQUITIES	HON KWOK LAND INV HKD1	HONG KONG	20,461.91	4,535.37
06/30/2010	EQUITIES	HONG LEONG ASIA SGD0.20	SINGAPORE	104,412.29	69,544.08
06/30/2010	EQUITIES	HONG LEONG BANK MYR1	MALAYSIA	1,127,392.12	246,141.31
06/30/2010	EQUITIES	HONG LEONG FIN MYR1	MALAYSIA	207,295.14	55,545.43
06/30/2010	EQUITIES	HONG LEONG SING SGD1	SINGAPORE	12,893.06	1,065.99
06/30/2010	EQUITIES	HUNG HING PRINTING GROUP	HONG KONG	30,049.50	2,423.12
06/30/2010	EQUITIES	HUTCHISON TELECOMMUNICATIONS	HONG KONG	205,107.13	40,899.11
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	1,153,669.82	-194,146.05
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	845,739.40	36,714.02
06/30/2010	EQUITIES	IBA ION BEAM APPLICATIONS NPV	BELGIUM	647.78	-7.83
06/30/2010	EQUITIES	IHARA CHEMICAL IND Y50	CHEMICALS	35,258.22	-6,115.82
06/30/2010	EQUITIES	IIDA HOME MAX JPY50	REAL ESTATE	128,814.56	-13,069.87
06/30/2010	EQUITIES	IMASEN ELEC IND CO JPY50	LAND TRANSPORTATION	29,752.21	-7,051.71
06/30/2010	EQUITIES	IMPLENIA AG CHF4.85	SWITZERLAND	18,870.42	-681.04
06/30/2010	EQUITIES	INABATA & CO Y50	CHEMICALS	31,423.89	9,575.71
06/30/2010	EQUITIES	INDUSTRIVARDEN AB SER C NPV	SWEDEN	28,063.70	9,697.11
06/30/2010	EQUITIES	INES CORP Y50	SERVICES	143,745.06	-26,064.66
06/30/2010	EQUITIES	INFORMATION SERVICES INTL	SERVICES	47,833.65	-11,937.10
06/30/2010	EQUITIES	INTERGROUP FINANCIAL SERVICES	PERU	7,400.61	89.48
06/30/2010	EQUITIES	INTERNATIONAL FOREST PRODS LTD	CDN FOREST PRODUCTS	14,661.46	-5,581.88
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	256,837.16	66,806.96
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	210,737.66	-5,679.03
06/30/2010	EQUITIES	ITALMOBILIARE EUR2.60	ITALY	50,970.29	-6,167.05
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	4,299.02	0.00
06/30/2010	EQUITIES	IWATANI CORP NPV	SERVICES	88,959.20	-11,603.31
06/30/2010	EQUITIES	IWATSU ELECTRIC CO LTD JPY50	JAPAN	11,018.19	-5,252.02

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	JACCS CO Y50	OTHER FINANCING BUSINESS	34,885.30	-4,750.46
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	683,332.14	250,864.52
06/30/2010	EQUITIES	JEAN CO TWD10	TAIWAN	73,261.44	-58,867.43
06/30/2010	EQUITIES	JEIL PHARMACEUTICAL	SOUTH KOREA	21,084.07	4,548.50
06/30/2010	EQUITIES	JFE SHOIJ HOLDINGS INC NPV	OTHER FINANCING BUSINESS	87,264.10	-26,428.70
06/30/2010	EQUITIES	JIANGLING MOTORS 'B' CNY1	CHINA	229,971.69	13,175.23
06/30/2010	EQUITIES	JINHUI HLDGS CO HDK0.1	HONG KONG	14,787.18	-1,874.38
06/30/2010	EQUITIES	JOBAN KOSAN CO JPY50	SERVICES	15,911.40	-3,066.65
06/30/2010	EQUITIES	JORDAN PHOSPHATE MINES CO	JORDAN	60,151.02	-14,916.47
06/30/2010	EQUITIES	JSP COPR Y50	CHEMICALS	40,058.76	6,903.52
06/30/2010	EQUITIES	JUSTSYSTEM JPY50	PRECISION INSTRUMENTS	93,282.86	34,985.97
06/30/2010	EQUITIES	KAMEI Y50	RETAIL TRADE	18,171.54	-1,777.88
06/30/2010	EQUITIES	KANESMATSU ELEC JPY50	INFORMATN & COMMUNICATION	26,479.83	768.87
06/30/2010	EQUITIES	KANTO AUTO WORKS Y50	OTHER PRODUCTS	61,623.91	-8,691.82
06/30/2010	EQUITIES	KANTONE HLDGS HKD0.10	HONG KONG	10,401.75	-5,505.86
06/30/2010	EQUITIES	KASUMI Y50	PHARMACEUTICAL	71,000.11	204.32
06/30/2010	EQUITIES	KAWASUMI LABORATORIES INC Y50	JAPAN	32,489.55	-5,758.27
06/30/2010	EQUITIES	KECK SENG INVESTMENTS (HONG	HONG KONG	17,821.68	-1,534.13
06/30/2010	EQUITIES	KGHM POLSKA MIEDZ PLN 10 BR	POLAND	120,151.11	-17,202.49
06/30/2010	EQUITIES	KIM ENG HOLDINGS LIMITED	SINGAPORE	39,861.04	-4,459.34
06/30/2010	EQUITIES	KINEPOLIS GROUP NPV	BELGIUM	112,421.38	51,192.90
06/30/2010	EQUITIES	KING YUAN ELECTRONICS CO TWD10	TAIWAN	27,421.69	375.58
06/30/2010	EQUITIES	KISWIRE LTD KRW1000	SOUTH KOREA	16,270.92	170.66
06/30/2010	EQUITIES	KITA NIPPON BANK Y50	BANKS	33,069.27	-8,638.64
06/30/2010	EQUITIES	KOJIMA CO JPY50	RETAIL TRADE	20,175.16	-6,883.34
06/30/2010	EQUITIES	KOMATSU SEIREN CO Y50	TEXTILES AND APPARELS	22,511.02	-2,758.22
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	486,431.20	-51,797.51
06/30/2010	EQUITIES	KONAKA CO LTD JPY50	RETAIL TRADE	40,253.14	-12,767.29
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	170,246.83	10,224.94
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	1,047,429.43	137,842.09
06/30/2010	EQUITIES	KONISHI CO Y50	CHEMICALS	19,710.70	-1,931.83
06/30/2010	EQUITIES	KOREA IRON & STEEL KRW5000	SOUTH KOREA	14,398.94	-5,656.40
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	219,478.85	105,908.60
06/30/2010	EQUITIES	KSB (KLEIN SCH & BCKR NON V	GERMANY	90,707.83	43,088.23
06/30/2010	EQUITIES	KT CORP KRW5000	SOUTH KOREA	872,838.74	-58,935.45
06/30/2010	EQUITIES	KYODO PRINTING CO Y50	PULP AND PAPER	12,204.77	-2,842.36
06/30/2010	EQUITIES	K1 VENTURES SGD0.10	SINGAPORE	18,050.28	-2,280.37

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	866,396.29	156,027.76
06/30/2010	EQUITIES	LDC EUR0.80	FRANCE	17,386.72	117.17
06/30/2010	EQUITIES	LEOPALACE 21 CORP	OTHER FINANCING BUSINESS	212,001.36	-1,475,509.35
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	875,720.62	59,525.16
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	96,120.63	-17,504.61
06/30/2010	EQUITIES	LOEWE AG NPV	GERMANY	14,082.92	-7,192.49
06/30/2010	EQUITIES	LOGICA ORD GBP0.10	SOFTWARE & COMP SERVICES	32,021.33	-1,428.30
06/30/2010	EQUITIES	LOW KENG HUAT (SINGAPORE)	SINGAPORE	24,668.72	9,036.77
06/30/2010	EQUITIES	LUEN THAI HLDGS ORD USD0.01	CHINA	15,204.54	-2,218.72
06/30/2010	EQUITIES	M-REAL OYJ ORD'B'EUR1.70	FINLAND	297,419.44	250,928.65
06/30/2010	EQUITIES	MAEZAWA KAISEI INDUSTRIES CO	CONSTRUCTION	15,278.56	-2,012.36
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	324,583.78	21,624.43
06/30/2010	EQUITIES	MARINE HARVVEST NOK.75	NORWAY	52,114.74	-13,582.66
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	838,750.15	-162,094.42
06/30/2010	EQUITIES	MARUBUN CORP JPY50	SERVICES	68,248.39	-10,901.74
06/30/2010	EQUITIES	MARUDAI FOOD CO Y50	FOODS	47,372.58	2,700.41
06/30/2010	EQUITIES	MEDIQ NV EUR0.25	NETHERLANDS	45,237.33	13,399.66
06/30/2010	EQUITIES	MERCURIES & ASSOC TWD10	TAIWAN	16,233.29	-265.28
06/30/2010	EQUITIES	MICRONAS SEMICONDUCTOR CHF0.05	SWITZERLAND	96,550.29	14,370.11
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	63,339.36	13,913.78
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	1,685.16	-192.39
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	333,506.61	-91,882.20
06/30/2010	EQUITIES	MITSUI HOME CO LTD	CONSTRUCTION	14,442.31	-1,615.22
06/30/2010	EQUITIES	MORY INDUSTRIES JPY50	METAL PRODUCTS	21,832.98	1,838.10
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	22,085.98	13,997.03
06/30/2010	EQUITIES	NAGASE & COMPANY Y50	SERVICES	62,786.76	-6,367.97
06/30/2010	EQUITIES	NAMURA SHIPBUILDING CO Y50	LAND TRANSPORTATION	34,241.16	-1,364.98
06/30/2010	EQUITIES	NEC FIELDING. LTD NPV	SERVICES	101,580.97	-22,653.48
06/30/2010	EQUITIES	NEC MOBILING LTD NPV	INFORMATN & COMMUNICATION	112,249.97	10,330.43
06/30/2010	EQUITIES	NEC SYS INT & CONS Y50	MACHINERY	38,780.65	5,063.44
06/30/2010	EQUITIES	NEPTUNE MARINE SER NPV	AUSTRALIA	12,702.35	-7,307.84
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	932,918.96	191,017.58
06/30/2010	EQUITIES	NETGEM NPV	FRANCE	23,837.41	-985.00
06/30/2010	EQUITIES	NEWOCEAN GREEN ENE HKD0.10	HONG KONG	26,972.64	419.66
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	400,031.40	-55,488.79
06/30/2010	EQUITIES	NICHIREKI CO Y50	CONSTRUCTION	18,171.54	-2,304.33
06/30/2010	EQUITIES	NIFTY CORP NPV	SERVICES	23,506.61	-969.31

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	NIHON SHOKUHIN KAK JPY50	FOODS	36,230.08	-18,279.02
06/30/2010	EQUITIES	NIHON YAMAMURA GLASS CO	GLASS & CERAMIC PRODUCTS	51,316.53	-7,781.92
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	157,339.81	-30,978.17
06/30/2010	EQUITIES	NIPPON CONCRETE JPY50	OTHER PRODUCTS	11,210.31	-5,646.07
06/30/2010	EQUITIES	NIPPON STEEL TRADING CO NPV	RETAIL TRADE	43,033.11	-1,408.42
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	1,456,164.55	-394,777.48
06/30/2010	EQUITIES	NISHIMATSU CONSTRUCTION CO Y50	CONSTRUCTION	53,904.40	8,903.33
06/30/2010	EQUITIES	NISHIO RENT ALL CO Y50	OTHER PRODUCTS	15,540.74	-4,897.35
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	543,302.07	-30,244.27
06/30/2010	EQUITIES	NISSEN CO Y50	RETAIL TRADE	14,807.50	-4,044.66
06/30/2010	EQUITIES	NISSHIN FUDOSAN CO LTD JPY50	CONSTRUCTION	66,278.68	-3,127.35
06/30/2010	EQUITIES	NISSIN SUGAR MFG JPY50	OTHER PRODUCTS	24,409.54	-4,379.70
06/30/2010	EQUITIES	NITTETSU MINING CO Y50	MINING	68,708.33	-22,632.16
06/30/2010	EQUITIES	NOEVIR CO LTD NPV	OTHER PRODUCTS	46,332.92	-2,683.42
06/30/2010	EQUITIES	NOJIMA CORP JPY50	RETAIL TRADE	13,591.37	-4,262.37
06/30/2010	EQUITIES	NORITSU KOIKI CO JPY50	PRECISION INSTRUMENTS	44,242.29	-1,332.99
06/30/2010	EQUITIES	NORSKE SKOGSINDUSTRIER NOK10	NORWAY	41,520.44	-119,206.99
06/30/2010	EQUITIES	NORTHERN OFFSHORE USD0.25	NORWAY	20,821.88	-1,615.62
06/30/2010	EQUITIES	NORTHGATE MINERALS CORP	CDN GOLD	103,631.49	18,999.56
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	185.47	0.00
06/30/2010	EQUITIES	NS SOLUTIONS CORP NPV	SERVICES	41,364.00	3,752.46
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	309,526.50	-21,760.22
06/30/2010	EQUITIES	OCEANAGOLD CORP	CDN GOLD	37,679.39	10,883.66
06/30/2010	EQUITIES	OHSHO FOOD SERVICE CORP Y50	SERVICES	46,195.05	8,668.27
06/30/2010	EQUITIES	OKUWA CO JPY50	RETAIL TRADE	30,511.92	-4,908.35
06/30/2010	EQUITIES	ONOKEN CO LTD JPY50	IRON AND STEEL	19,416.88	-325.24
06/30/2010	EQUITIES	ORDINA NV EUR0.10	NETHERLANDS	126,615.63	-10,354.94
06/30/2010	EQUITIES	ORIENTAL YEAST CO JPY50	JAPAN	13,764.27	-2,371.57
06/30/2010	EQUITIES	ORIGIN ENERGY LTD NPV	AUSTRALIA	65,568.69	-6,104.24
06/30/2010	EQUITIES	OSAKA ORGANIC CHEM JPY50	CHEMICALS	24,575.34	2,790.28
06/30/2010	EQUITIES	OSIM INTERNATIONAL SGD0.05	SINGAPORE	136,777.45	65,030.73
06/30/2010	EQUITIES	OTP BANK HUF100	HUNGARY	175,790.41	-44,784.80
06/30/2010	EQUITIES	P.S. CORP JPY50	CONSTRUCTION	15,651.49	-208.93
06/30/2010	EQUITIES	PACIFIC INDUSTRIAL JPY50	LAND TRANSPORTATION	49,474.52	-13,638.93
06/30/2010	EQUITIES	PAN PACIFIC PETROL NPV	AUSTRALIA	14,171.06	-31,563.61
06/30/2010	EQUITIES	PANASONIC ELECTRIC WORKS INFO	ELECTRIC APPLIANCES	15,971.30	-2,046.61
06/30/2010	EQUITIES	PATNI COMPUTER SYS SPONSORED	INDIA	371,983.28	151,602.83

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	PEGAS NONWOVENS S.A. EUR1.24	CZECH REPUBLIC	39,963.66	-4,424.46
06/30/2010	EQUITIES	PENTA OCEAN CONSTRUCTION Y50	CONSTRUCTION	62,091.76	-6,300.31
06/30/2010	EQUITIES	PEOPLES FOOD HLDGS COM STK	SINGAPORE	57,474.39	-853.55
06/30/2010	EQUITIES	PEUGEOT SA EUR1	FRANCE	361,699.70	-9,052.45
06/30/2010	EQUITIES	PHOTO-ME INTL ORD GBP0.005	MEDIA	12,540.31	-4,431.13
06/30/2010	EQUITIES	PICO FAR EAST HLDGS HKD0.05	HONG KONG	26,443.56	5,167.40
06/30/2010	EQUITIES	PIOLAX CO JPY 50	METAL PRODUCTS	19,448.53	966.80
06/30/2010	EQUITIES	PLASTIC OMNIUM EUR0.5 (POST	FRANCE	198,389.70	118,885.04
06/30/2010	EQUITIES	PLENUS CO Y50	SERVICES	16,868.57	661.03
06/30/2010	EQUITIES	POLSKI KONCERN NAFTOWY ORLEN	POLAND	423,387.77	-5,079.56
06/30/2010	EQUITIES	PRINCO CORP TWD10	TAIWAN	6,660.75	-3,164.93
06/30/2010	EQUITIES	PROSIEBENSATI MEDIA AG NPV	GERMANY	110,006.72	90,083.52
06/30/2010	EQUITIES	PROTON HLDGS BERHAD	MALAYSIA	122,872.59	38,892.57
06/30/2010	EQUITIES	PUBLIC POWER CORP EUR4.60 (CR)	GREECE	283,536.18	-22,355.55
06/30/2010	EQUITIES	QAF SGD0.40	SINGAPORE	16,796.80	-2,698.73
06/30/2010	EQUITIES	QINGLING MTRS H SHS CNY1	CHINA	36,305.97	3,481.12
06/30/2010	EQUITIES	QLT INC	CDN BIOTECHNOLOGY	35,734.86	7,641.48
06/30/2010	EQUITIES	RANK GROUP ORD GBP0.1388888	TRAVEL & LEISURE	42,595.91	11,564.41
06/30/2010	EQUITIES	RAYSUM CO LTD	REAL ESTATE	32,178.21	-9,676.81
06/30/2010	EQUITIES	RCG HOLDINGS GROUP HKD0.01	CHINA	55,779.01	-64,948.90
06/30/2010	EQUITIES	RCR TOMLINSON LTD NPV	AUSTRALIA	19,829.47	-9,084.04
06/30/2010	EQUITIES	RECTICEL SA	BELGIUM	204,458.74	69,615.05
06/30/2010	EQUITIES	REITMANS (CANADA) LTD	CDN APPAREL RETAIL	49,378.44	251.75
06/30/2010	EQUITIES	RELO HOLDINGS INC JPY50	REAL ESTATE	72,446.60	20,637.44
06/30/2010	EQUITIES	RESEARCH IN MOTION LTD	CDN COMMUNICATIONS EQUIP	902,049.12	-362,347.38
06/30/2010	EQUITIES	RESILUX NPV	BELGIUM	17,357.81	-2,703.38
06/30/2010	EQUITIES	RESTAURANT BRANDS NEW ZEALAND	NEW ZEALAND	26,325.65	10,363.39
06/30/2010	EQUITIES	RETAIL FOOD GROUP LIMITED NPV	AUSTRALIA	16,256.94	-998.55
06/30/2010	EQUITIES	RHB CAPITAL BHD MYR1	MALAYSIA	163,277.84	12,540.10
06/30/2010	EQUITIES	RIGHT-ON CO JPY50	RETAIL TRADE	52,977.74	-24,647.86
06/30/2010	EQUITIES	RIKEN VINYL INDUSTRY CO Y50	OTHER PRODUCTS	23,087.35	-291.44
06/30/2010	EQUITIES	RIO TINTO LIMITED NPV	AUSTRALIA	925,193.39	-47,931.16
06/30/2010	EQUITIES	RIO TINTO ORD GBP0.10	MINING	200,607.79	-32,271.48
06/30/2010	EQUITIES	ROBERT WISEMAN DAIRIES ORD 10P	FOOD PRODUCERS	14,151.71	3,608.74
06/30/2010	EQUITIES	ROCK FIELD CO Y50	FOODS	35,565.77	627.50
06/30/2010	EQUITIES	ROLLS ROYCE GROUP	AEROSPACE & DEFENCE	1,425.93	0.00
06/30/2010	EQUITIES	ROYAL BANK OF SCOTLAND GRP ORD	BANKS	265,142.78	-41,894.78

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	ROYAL DUTCH SHELL A SHS	OIL & GAS PRODUCERS	2,172,119.38	-451,404.33
06/30/2010	EQUITIES	ROYAL JORDANIAN AIRLINES(RYL	JORDAN	151,156.46	-38,500.29
06/30/2010	EQUITIES	RPC GROUP ORD 5P	GENERAL INDUSTRIALS	29,037.27	700.45
06/30/2010	EQUITIES	RYODEN TRADING CO Y50	OTHER PRODUCTS	82,890.72	-3,321.79
06/30/2010	EQUITIES	RYOSHOKU JPY50	FOODS	99,336.41	-4,152.33
06/30/2010	EQUITIES	RYOYO ELECTRIC	ELECTRIC APPLIANCES	25,822.13	112.95
06/30/2010	EQUITIES	SAAB AB SER 'B' SEK16	SWEDEN	36,638.40	-13,110.35
06/30/2010	EQUITIES	SAISON INFO SYSTEM JPY50	JAPAN	20,092.67	-1,244.04
06/30/2010	EQUITIES	SAKATA INX CORP Y50	CHEMICALS	82,879.42	2,118.69
06/30/2010	EQUITIES	SAMCHULLY KRW5000	SOUTH KOREA	42,095.72	-3,593.47
06/30/2010	EQUITIES	SAMSUNG ELECTRONICS CO LTD	SOUTH KOREA	1,230,074.44	-63,612.64
06/30/2010	EQUITIES	SANKI ENGINEERING Y50	MACHINERY	59,667.76	-2,895.55
06/30/2010	EQUITIES	SANOFI-AVENTIS EUR2	FRANCE	1,521,828.65	83,465.74
06/30/2010	EQUITIES	SANOH INDUSTRIAL CO Y50	OTHER PRODUCTS	18,165.89	-1,347.97
06/30/2010	EQUITIES	SANTOS LIMITED NPV	AUSTRALIA	990,612.28	-189,295.47
06/30/2010	EQUITIES	SANYO HOUSING NAGOYA CO NPV	REAL ESTATE	23,799.30	-1,269.01
06/30/2010	EQUITIES	SAPPORO HOKUYO HLDGS JPY50000	BANKS	27,535.31	7,496.46
06/30/2010	EQUITIES	SATORI ELECTRIC CO JPY50	WHOLESALE TRADE	57,269.01	6,230.24
06/30/2010	EQUITIES	SAXA HOLDINGS INC NPV	INFORMATN & COMMUNICATION	15,255.96	-6,102.89
06/30/2010	EQUITIES	SCHALTBAU HOLDING NPV	GERMANY	17,275.99	-652.45
06/30/2010	EQUITIES	SCHINDLER-HLDG AG CHF0.1	SWITZERLAND	32,531.93	11,720.80
06/30/2010	EQUITIES	SCROLL CORP Y50	RETAIL TRADE	12,602.55	-2,819.14
06/30/2010	EQUITIES	SECURITY BANK CORP PHP10	PHILIPPINES	53,003.99	9,648.00
06/30/2010	EQUITIES	SEIKA CORPORATION Y50	OTHER PRODUCTS	20,906.32	-6,486.02
06/30/2010	EQUITIES	SEINO HOLDINGS CO LTD	LAND TRANSPORTATION	166,527.29	42,030.69
06/30/2010	EQUITIES	SENSHU ELECTRIC CO JPY50	WHOLESALE TRADE	15,821.00	-571.38
06/30/2010	EQUITIES	SEQUANA EUR1.50	FRANCE	113,445.69	66,625.45
06/30/2010	EQUITIES	SERVIZI ITALIA SPA EUR1.00	ITALY	12,975.49	-1,677.62
06/30/2010	EQUITIES	SHANGHAI FRIENDSHIP GROUP INC	CHINA	86,637.76	31,013.65
06/30/2010	EQUITIES	SHOWA SANGYO CO Y50	FOODS	27,257.32	-1,751.66
06/30/2010	EQUITIES	SINANEN Y50	ELECTRIC POWER AND GAS	112,283.87	-25,396.69
06/30/2010	EQUITIES	SING TAO NEW CORP LTD	HONG KONG	34,410.54	608.97
06/30/2010	EQUITIES	SINGAPORE AIRLINES SGD0.50	SINGAPORE	250,984.89	-1,301.08
06/30/2010	EQUITIES	SK-ELECTRONICS CO NPV	OTHER PRODUCTS	11,809.24	-6,277.71
06/30/2010	EQUITIES	SMB UNITED SGD0.10	SINGAPORE	16,760.98	-6,032.24
06/30/2010	EQUITIES	SOFT99 CORPORATION JPY50	CHEMICALS	22,459.04	2,731.10
06/30/2010	EQUITIES	SOKEN CHEMICAL & E JPY50	CHEMICALS	23,392.47	959.52



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	SONY CORP NPV	ELECTRIC APPLIANCES	780,958.30	-48,863.55
06/30/2010	EQUITIES	SPECIALTY FASHION GROUP LTD	AUSTRALIA	19,890.90	2,256.15
06/30/2010	EQUITIES	SRI SPORTS LIMITED NPV	JAPAN	18,523.32	-484.35
06/30/2010	EQUITIES	STARBUCKS COFFEE JAPAN NPV	OTHER PRODUCTS	40,872.42	-1,559.31
06/30/2010	EQUITIES	STATE BANK OF INDIA-SPON GDR	INDIA	594,380.48	293,005.76
06/30/2010	EQUITIES	STATOIL ASA NOK2.50	NORWAY	272,852.88	-3,034.51
06/30/2010	EQUITIES	STMICROELECTRONICS EUR1.04	NETHERLANDS	602.66	0.00
06/30/2010	EQUITIES	STO AG NON VTG PRF NPV	GERMANY	24,521.52	12,903.16
06/30/2010	EQUITIES	STORA ENSO OYJ SER 'R' NPV	FINLAND	167,241.39	36,423.52
06/30/2010	EQUITIES	STUDIO ALICE NPV	RETAIL TRADE	87,919.54	9,209.06
06/30/2010	EQUITIES	SUMISHO COMPUTER SYS Y50	JAPAN	50,283.65	-6,621.62
06/30/2010	EQUITIES	SUNCALL CORP JPY50	METAL PRODUCTS	39,552.49	-1,732.49
06/30/2010	EQUITIES	SUNDART INTERNATIONAL	HONG KONG	18,173.53	-1,561.79
06/30/2010	EQUITIES	SYSTEMA CORP	INFORMATN & COMMUNICATION	24,463.78	2,830.63
06/30/2010	EQUITIES	T & K TOKA CO JPY50	CHEMICALS	68,296.98	-8,844.97
06/30/2010	EQUITIES	TA CHONG BANK CO TWD10	TAIWAN	44,569.35	2,929.82
06/30/2010	EQUITIES	TAIHO KOGYO JPY50	OTHER PRODUCTS	14,577.92	-1,801.99
06/30/2010	EQUITIES	TAIWAN-SOGO SHINGK TWD10	TAIWAN	45,344.91	3,317.58
06/30/2010	EQUITIES	TAKAGI SECURITIES JPY50	OTHER FINANCING BUSINESS	11,752.74	-5,991.46
06/30/2010	EQUITIES	TAKARA LEBEN CO NPV	REAL ESTATE	22,040.91	-8,724.60
06/30/2010	EQUITIES	TAKIRON CO LTD JPY50	CONSTRUCTION	86,190.53	928.69
06/30/2010	EQUITIES	TAP OIL AUD0.20	AUSTRALIA	27,586.40	-7,620.58
06/30/2010	EQUITIES	TEIKOKV SEN-I CO JPY50	TEXTILES AND APPARELS	21,109.73	-416.08
06/30/2010	EQUITIES	TELECOM ARGENTINA SA ADR	ARGENTINA	273,986.68	77,852.39
06/30/2010	EQUITIES	TELEFONOS DE MEXICO SAB DE CV	MEXICO	306,200.68	-26,338.62
06/30/2010	EQUITIES	TELEKOM MALAYSIA BHD	MALAYSIA	599,947.49	107,147.10
06/30/2010	EQUITIES	TELEKOMUNIKACJA POLSKA PNL3	POLAND	319.32	0.00
06/30/2010	EQUITIES	TELEPLAN INTL NV EUR0.25	NETHERLANDS	22,358.42	7,313.15
06/30/2010	EQUITIES	TELKOM GROUP LTD ZAR10	SOUTH AFRICA	56,227.60	1,026.50
06/30/2010	EQUITIES	TESSI EUR2	FRANCE	16,765.75	1,067.11
06/30/2010	EQUITIES	THORN GROUP LTD	AUSTRALIA	19,756.92	2,706.12
06/30/2010	EQUITIES	TOA DORO KOGYO CO JPY50	CONSTRUCTION	11,843.15	-4,585.75
06/30/2010	EQUITIES	TOA OIL CO LTD JPY50	OIL AND COAL PRODUCTS	11,560.63	-4,756.63
06/30/2010	EQUITIES	TOHO HOLDINGS CO LTD	PHARMACEUTICAL	44,615.21	6,400.20
06/30/2010	EQUITIES	TOKYU CONST(NEW) NPV	CONSTRUCTION	16,351.34	298.57
06/30/2010	EQUITIES	TOKYU LIVABLE JPY50	JAPAN	24,192.56	-1,330.72
06/30/2010	EQUITIES	TOMOKU Y50	PULP AND PAPER	26,217.65	2,016.24

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	TOP GLOVE CORP BHD MYR0.50	MALAYSIA	144,510.27	27,928.44
06/30/2010	EQUITIES	TOPRE Y50	TRANSPORTATION EQUIPMENT	16,660.64	-2,989.21
06/30/2010	EQUITIES	TOPY INDUSTRIES Y50	IRON AND STEEL	45,745.28	4,830.09
06/30/2010	EQUITIES	TORII PHARM CO LTD JPY50	PHARMACEUTICAL	62,967.57	-10,235.29
06/30/2010	EQUITIES	TORONTO-DOMINION BANK	CDN DIVERSIFIED BANKS	64,913.19	-1,500.48
06/30/2010	EQUITIES	TOSEI CORP NPV	REAL ESTATE	48,412.25	-4,874.35
06/30/2010	EQUITIES	TOSHIBA TEC CORP NPV	OTHER PRODUCTS	62,266.92	-17,393.32
06/30/2010	EQUITIES	TOYO SEIKAN KAISHA Y50	METAL PRODUCTS	35,502.32	-10,912.84
06/30/2010	EQUITIES	TOYOTA AUTO BODY CO Y50	LAND TRANSPORTATION	35,439.03	-12,332.35
06/30/2010	EQUITIES	TOYOTA TSUSHU CORP Y50	WHOLESALE TRADE	204,273.93	36,328.99
06/30/2010	EQUITIES	TPV TECHNOLOGY USD0.01	HONG KONG	15,558.97	-1,041.60
06/30/2010	EQUITIES	TRANSAT A T INC	CDN AIRLINES	4,841.67	-5,825.01
06/30/2010	EQUITIES	TRIBAL GROUP ORD GBP0.05	SUPPORT SERVICES	2,325.49	-1,473.76
06/30/2010	EQUITIES	TSURUMI MFG CO JPY50	MACHINERY	13,334.84	310.06
06/30/2010	EQUITIES	TT ELECTRONICS ORD GBP0.25	INDUSTRIAL ENGINEERING	4,816.78	375.62
06/30/2010	EQUITIES	TUI AG NPV (REGISTERED)	GERMANY	342,048.40	60,261.05
06/30/2010	EQUITIES	TURKIYE VAKIFLAR BANKASI	TURKEY	362,852.76	150,128.24
06/30/2010	EQUITIES	UNION BANK OF THE PHILLIPINES	PHILIPPINES	4,034.08	517.39
06/30/2010	EQUITIES	UNIPRES CORP JPY50	TRANSPORTATION EQUIPMENT	53,599.28	2,747.13
06/30/2010	EQUITIES	UNITED MICRO ELECTRONICS TW\$10	TAIWAN	704,738.35	304,483.42
06/30/2010	EQUITIES	UNIVERSAL ROBINA CORP ORP PHP1	PHILIPPINES	145,110.50	47,630.14
06/30/2010	EQUITIES	UNIVERSE CO LTD NPV	JAPAN	36,080.91	-3,205.73
06/30/2010	EQUITIES	UPM-KYMMENE OY NPV	FINLAND	130,615.74	37,452.59
06/30/2010	EQUITIES	USG PEOPLE NV	NETHERLANDS	2,578.45	-3,680.63
06/30/2010	EQUITIES	VALARTIS GROUP LTD	SWITZERLAND	8,339.13	-2,213.79
06/30/2010	EQUITIES	VE WONG TWD10	TAIWAN	82,473.59	-1,719.38
06/30/2010	EQUITIES	VIANINI LAVORI EUR1	ITALY	47,407.30	-2,502.98
06/30/2010	EQUITIES	VICTORY CITY INTL HKD0.01	HONG KONG	64,426.65	10,912.50
06/30/2010	EQUITIES	VIDEO FUTUR ENTERTAINMENT GR	FRANCE	1,967.53	-3,469.81
06/30/2010	EQUITIES	VST HLDGS HKD0.10	HONG KONG	40,613.06	9,562.87
06/30/2010	EQUITIES	VTG AG	GERMANY	80,752.80	20,065.97
06/30/2010	EQUITIES	WALTON ADVANCED ENGINEERING	TAIWAN	73,781.18	22,618.60
06/30/2010	EQUITIES	WESDOME GOLD MINES LTD	CDN GOLD	19,681.93	1,505.76
06/30/2010	EQUITIES	WEST FRASER TIMBER CO LTD	CDN FOREST PRODUCTS	65,728.13	713.08
06/30/2010	EQUITIES	WHEELOK & CO LTD HKD0.50	HONG KONG	162,498.47	71,945.11
06/30/2010	EQUITIES	WILSON BAYLY HOLME ZAR0.01	SOUTH AFRICA	53,924.26	-2,791.43
06/30/2010	EQUITIES	WOOLWORTHS HLDGS ZAR0.0015	SOUTH AFRICA	225,590.77	27,771.79

## CAMP

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss Base
06/30/2010	EQUITIES	WOORI FINANCE KRW5000	SOUTH KOREA	697,522.40	19,595.87
06/30/2010	EQUITIES	WUS PRINTD CIRCUIT TWD10	TAIWAN	7,967.26	1,327.16
06/30/2010	EQUITIES	YACHIYO INDUSTRY JPY50	TRANSPORTATION EQUIPMENT	16,842.58	-7,814.64
06/30/2010	EQUITIES	YANGZIJIANG SHIPBUILDING NPV	SINGAPORE	100,565.86	24,599.76
06/30/2010	EQUITIES	YELLOW HAT JPY50	OTHER PRODUCTS	27,573.74	-9,270.28
06/30/2010	EQUITIES	YOKOHAMA REITO Y50	FOODS	63,973.33	802.29
06/30/2010	EQUITIES	YONEKYU CORP Y50	FOODS	35,303.42	-1,712.87
06/30/2010	EQUITIES	YULE CATTO & CO ORD 10P	CHEMICALS	20,207.06	4,469.53
06/30/2010	EQUITIES	YURTEC CORPORATION Y50	OTHER PRODUCTS	17,086.68	-9,482.30
06/30/2010	EQUITIES	ZAKL AZOT W TARNOWIE-MOSCICACH	POLAND	16,167.48	-2,802.72
06/30/2010	EQUITIES	ZENITRON CORP TWD10	TAIWAN	73,620.90	-11,478.21
06/30/2010	EQUITIES	ZOJIRUSHI CORP Y50	ELECTRIC APPLIANCES	22,049.14	4,790.97
06/30/2010	EQUITIES	ZUKEN Y50	OTHER PRODUCTS	43,071.53	-7,547.16
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	5,001,448.33	115.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	2,004,783.11	172.00
06/30/2010	FIXED INCOME	FEDERAL HOME LOAN BANK	AGENCIES & OTHER GOVT OBL	2,002,620.44	526.00

## Chiles

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	2,648,960.26	0.00
06/30/2010	CASH & TEMPORARY	BGI UNINVESTED CASH	OTHER	0.14	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	3,555,388.72	-853,828.05
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	16,330,980.01	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	60,781.05	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-553,734.86	0.00
06/30/2010	CONVERTIBLES	INVERNESS MED INNOVATIONS INC	HEALTH CARE SUPPLIES	8,406.11	-903.93
06/30/2010	EQUITIES	A H BELO CORP COM CL A	PUBLISHING	2,324.00	-206.50
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	15,199.92	1,498.20
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	40,381.85	-8,376.44
06/30/2010	EQUITIES	ABAXIS INC	HEALTH CARE EQUIPMENT	18,922.69	2,621.49
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	2,257,322.12	115,164.26
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	79,579.17	5,367.51
06/30/2010	EQUITIES	ABINGTON BANCORP INC PENN COM	THRIFTS & MTG FINANCE	4,115.84	226.56
06/30/2010	EQUITIES	ABIOMED INC	HEALTH CARE EQUIPMENT	13,842.40	3,431.14
06/30/2010	EQUITIES	ABM INDS INC	ENVIRON & FACILITIES SVCS	25,027.90	5,590.77
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	15,333.50	-551.25
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	5,565.00	906.00
06/30/2010	EQUITIES	ACACIA RESH CORP AR ACACIA	RESEARCH & CONSULTING SVC	13,874.25	5,104.68
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	11,169.00	2,332.35
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	732,417.50	-32,666.30
06/30/2010	EQUITIES	ACERLRYS INC	LIFE SCIENCES TOOLS & SVC	7,559.40	609.10
06/30/2010	EQUITIES	ACCO BRANDS CORP	OFFICE SERVICES/SUPP	11,037.88	4,424.00
06/30/2010	EQUITIES	ACCURAY INC DEL COM	HEALTH CARE EQUIPMENT	10,448.88	757.69
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	509,652.00	-14,951.50
06/30/2010	EQUITIES	ACETO CORP	TRADING COS & DISTRIBUTOR	6,205.59	-171.01
06/30/2010	EQUITIES	ACI WORLDWIDE INC COM	APPLICATION SOFTWARE	18,107.10	4,317.73
06/30/2010	EQUITIES	ACME PACKET INC COM	COMMUNICATIONS EQUIPMENT	31,906.56	17,918.62
06/30/2010	EQUITIES	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	43,802.88	8,567.21
06/30/2010	EQUITIES	ACTEL CORP COM	SEMICONDUCTORS	8,615.04	1,225.26
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	191,725.73	-17,363.15
06/30/2010	EQUITIES	ACTUANT CORP CL A NEW	INDUSTRIAL MACHINERY	34,119.96	12,357.84
06/30/2010	EQUITIES	ACTUATE CORP COM	APPLICATION SOFTWARE	9,798.90	-815.88
06/30/2010	EQUITIES	ACUITY BRANDS INC	ELECTRIC COMP & EQUIP	50,859.24	13,267.02
06/30/2010	EQUITIES	ACURA PHARMACEUTICALS INC COM	PHARMACEUTICALS	1,398.07	-2,776.33
06/30/2010	EQUITIES	ACXIOM CORP COM	IT CONSULTNG & OTHER SVCS	26,148.20	7,476.00
06/30/2010	EQUITIES	ADC TELECOMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	24,712.35	809.68

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	21,574.88	1,678.84
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	442,173.90	-20,985.88
06/30/2010	EQUITIES	ADPT CORP	COMPUTER STORAGE & PERIPH	13,880.67	960.60
06/30/2010	EQUITIES	ADTRAN INC	COMMUNICATIONS EQUIPMENT	45,540.90	11,756.80
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	6,186.74	-104.86
06/30/2010	EQUITIES	ADVANCED ANALOGIC TECHNOLOGIES	SEMICONDUCTORS	5,598.45	-2,118.49
06/30/2010	EQUITIES	ADVANCED AUTO PTS INC	AUTOMOTIVE RETAIL	126,880.00	15,225.75
06/30/2010	EQUITIES	ADVANCED BATTERY TECHNOLOGIES	ELECTRIC COMP & EQUIP	7,501.36	-1,298.03
06/30/2010	EQUITIES	ADVANCED ENERGY INDS INC	SEMICONDUCTOR EQUIPMENT	12,474.35	2,042.53
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	155,037.60	55,279.80
06/30/2010	EQUITIES	ADVENT SOFTWARE INC	APPLICATION SOFTWARE	24,184.40	8,291.50
06/30/2010	EQUITIES	ADVISORY BOARD CO	RESEARCH & CONSULTING SVC	17,957.28	5,856.99
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWARE	CONSTRUCTION & ENGINEERNG	78,565.42	-26,983.44
06/30/2010	EQUITIES	AEP INDS INC	METAL & GLASS CONTAINERS	6,399.84	-809.36
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	89,242.24	17,906.61
06/30/2010	EQUITIES	AEROVIRONMENT INC	AEROSPACE & DEFENSE	6,519.00	-2,845.12
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	211,947.12	8,487.06
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	348,057.72	5,673.42
06/30/2010	EQUITIES	AFC ENTERPRISES INC COM	RESTAURANTS	3,294.20	857.14
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	78,210.99	8,262.54
06/30/2010	EQUITIES	AFFYMAX INC	BIOTECHNOLOGY	2,673.06	-6,011.54
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	15,121.70	2,626.82
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	637,788.49	135,105.74
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	81,071.82	-1,232.46
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	316,909.21	117,489.38
06/30/2010	EQUITIES	AGILYSYS INC	TECHNOLOGY DISTRIBUTORS	5,833.68	-313.92
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	81,168.12	17,130.96
06/30/2010	EQUITIES	AGREE REALTY CORP	RETAIL REITS	5,194.94	1,028.26
06/30/2010	EQUITIES	AIR METHODS CORP	HEALTH CARE SERVICES	10,323.25	1,020.18
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	415,830.40	16,100.41
06/30/2010	EQUITIES	AIR TRANS SVCS GROUP INC COM	AIR FREIGHT & LOGISTICS	6,188.00	2,598.03
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	9,182.25	1,570.80
06/30/2010	EQUITIES	AIRGAS INC	INDUSTRIAL GASES	166,385.00	54,115.25
06/30/2010	EQUITIES	AIRTRAN HLDGS INC	AIRLINES	18,497.90	-1,716.30
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	41,660.40	-5,766.75
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	223,946.40	101,419.20
06/30/2010	EQUITIES	ALAMO GROUP INC	CONSTR,FARM MACH & HVY TR	16,904.30	8,351.97

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALASKA AIR GROUP INC	AIRLINES	48,276.30	32,026.68
06/30/2010	EQUITIES	ALASKA COMMNS SYS GRP INC COM	INTEGRATED TELECOMM SVCS	22,058.47	3,539.06
06/30/2010	EQUITIES	ALBANY INTL CORP CL A	INDUSTRIAL MACHINERY	18,772.81	4,465.88
06/30/2010	EQUITIES	ALBANY MOLECULAR RESEARCH INC	LIFE SCIENCES TOOLS & SVC	4,048.11	-2,787.48
06/30/2010	EQUITIES	ALBEMARLE CORP	SPECIALTY CHEMICALS	120,244.95	37,109.10
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	75,526.92	11,402.92
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	330,219.50	33,153.25
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	326,018.00	-6,244.02
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	32,698.44	7,334.64
06/30/2010	EQUITIES	ALEXANDERS INC	RETAIL REITS	26,959.88	4,433.09
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	101,187.36	38,585.19
06/30/2010	EQUITIES	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	148,758.14	45,130.18
06/30/2010	EQUITIES	ALIGN TECHNOLOGY INC COM	HEALTH CARE SUPPLIES	27,806.90	5,348.20
06/30/2010	EQUITIES	ALKERMES INC COM	BIOTECHNOLOGY	41,072.55	13,591.88
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	56,313.60	8,740.89
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	108,921.56	-15,959.01
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	136,900.62	37,299.92
06/30/2010	EQUITIES	ALLEGIANT TRAVEL CO COM	AIRLINES	12,636.24	790.32
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	556,674.30	139,407.45
06/30/2010	EQUITIES	ALLIANCE DATA SYSTEMS CORP	DATA PROCNG/OUTSRCD SVCS	102,314.88	30,901.10
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	121,405.50	31,709.25
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	53,309.54	-20,449.80
06/30/2010	EQUITIES	ALLIED NEV GOLD CORP COM	GOLD	42,410.40	17,061.70
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	78,280.50	13,989.75
06/30/2010	EQUITIES	ALLIS CHALMERS ENERGY INC	OIL & GAS EQUIP/SVCS	3,497.88	-1,630.08
06/30/2010	EQUITIES	ALLOS THERAPEUTICS INC COM	BIOTECHNOLOGY	13,694.42	-2,681.05
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	36,466.50	8,380.50
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	490,096.83	65,522.97
06/30/2010	EQUITIES	ALMOST FAMILY INC COM	HEALTH CARE SERVICES	15,473.99	3,024.47
06/30/2010	EQUITIES	ALNYLAM PHARMACEUTICALS INC	BIOTECHNOLOGY	21,313.38	-8,059.92
06/30/2010	EQUITIES	ALON USA ENERGY INC	OIL & GAS REFINING & MKTG	3,408.96	-3,194.56
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	131,652.69	20,992.03
06/30/2010	EQUITIES	ALPHATEC HLDGS INC COM	HEALTH CARE EQUIPMENT	3,433.60	1,805.60
06/30/2010	EQUITIES	ALTERA CORP COM	SEMICONDUCTORS	223,786.20	74,055.63
06/30/2010	EQUITIES	ALTERRA CAPITAL HOLDINGS LTD	REINSURANCE	34,705.44	4,445.48
06/30/2010	EQUITIES	ALTRA HOLDINGS INC	INDUSTRIAL MACHINERY	9,595.74	2,979.65
06/30/2010	EQUITIES	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	24,560.25	-11,638.95

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	1,201,641.48	299,403.75
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	108,141.31	31,334.07
06/30/2010	EQUITIES	AMBAC FINANCIAL GROUP INC	PROPERTY & CASUALTY INS	5,559.66	-4,978.80
06/30/2010	EQUITIES	AMBASSADORS GROUP INC	HOTELS, RESORTS & CRUISE	7,948.16	-408.32
06/30/2010	EQUITIES	AMCOL INTERNATIONAL CORP	DIV METALS & MINING	23,016.96	2,575.80
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	179,599.65	36,990.17
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	46,212.47	11,316.84
06/30/2010	EQUITIES	AMERCO INC COM	TRUCKING	14,147.85	5,065.47
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	160,566.35	6,214.60
06/30/2010	EQUITIES	AMERICAN AXLE & MFG HLDGS INC	AUTO PARTS & EQUIPMENT	14,425.44	10,270.08
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	41,589.96	8,641.08
06/30/2010	EQUITIES	AMERICAN CAP AGY CORP	MORTGAGE REITS	26,150.80	467.29
06/30/2010	EQUITIES	AMERICAN CAP LTD COM	ASSET MGMT & CUSTODY BNKS	43,804.16	15,223.01
06/30/2010	EQUITIES	AMERICAN COML LINES INC	MARINE	6,190.25	1,617.00
06/30/2010	EQUITIES	AMERICAN DENTAL PARTNERS INC	HEALTH CARE SERVICES	2,422.00	-19.00
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	70,946.52	-15,433.56
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	477,490.90	100,532.86
06/30/2010	EQUITIES	AMERICAN EQUITY INVT LIFE	LIFE & HEALTH INSURANCE	16,635.84	7,334.60
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	1,315,720.96	529,756.01
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	69,529.40	15,931.70
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	23,927.40	15,521.16
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	129,287.76	2,938.96
06/30/2010	EQUITIES	AMERICAN ITALIAN PASTA CO CL A	PACKAGED FOODS & MEATS	26,435.00	11,514.08
06/30/2010	EQUITIES	AMERICAN MED SYS HLDGS INC COM	HEALTH CARE EQUIPMENT	54,879.72	17,958.88
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	42,509.25	3,690.75
06/30/2010	EQUITIES	AMERICAN OIL & GAS INC NEV NEW	OIL & GAS EXPL & PROD	6,751.00	-524.24
06/30/2010	EQUITIES	AMERICAN PUB ED INC COM	EDUCATION SERVICES	17,480.00	2,370.84
06/30/2010	EQUITIES	AMERICAN REPOGRAPHICS CO	OFFICE SERVICES/SUPP	6,180.84	155.76
06/30/2010	EQUITIES	AMERICAN SAFETY INS HLDGS LTD	PROPERTY & CASUALTY INS	1,965.00	-95.00
06/30/2010	EQUITIES	AMERICAN SCIENCE & ENGR INC	AEROSPACE & DEFENSE	19,585.97	3,705.94
06/30/2010	EQUITIES	AMERICAN SUPERCONDUCTOR CORP	ELECTRIC COMP & EQUIP	37,019.03	305.14
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	540,141.00	168,354.06
06/30/2010	EQUITIES	AMERICAN WOODMARK CORP	BUILDING PRODUCTS	4,394.70	-717.03
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	2,060.00	-44.00
06/30/2010	EQUITIES	AMERICAS CAR MART INC	AUTOMOTIVE RETAIL	10,341.91	2,255.45
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	51,070.66	19,508.88
06/30/2010	EQUITIES	AMERIGON INC CL A NEW	AUTO PARTS & EQUIPMENT	8,649.36	2,658.14

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	60,217.92	6,711.48
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	282,464.34	57,760.54
06/30/2010	EQUITIES	AMERIS BANCORP COM	REGIONAL BANKS	4,319.17	1,718.55
06/30/2010	EQUITIES	AMERISAFE INC JONES DAY COM	PROPERTY & CASUALTY INS	12,285.00	1,203.65
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	286,861.25	120,933.47
06/30/2010	EQUITIES	AMERISTAR CASINOS INC	CASINOS & GAMING	17,499.72	-4,610.72
06/30/2010	EQUITIES	AMERON INTERNATIONAL CORP	BUILDING PRODUCTS	15,504.81	1,513.73
06/30/2010	EQUITIES	AMETEK INC	ELECTRIC COMP & EQUIP	135,385.80	31,427.04
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	1,578,368.20	69,188.86
06/30/2010	EQUITIES	AMKOR TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	19,913.14	3,975.40
06/30/2010	EQUITIES	AMN HEALTHCARE SVCS INC	HEALTH CARE SERVICES	6,126.12	204.75
06/30/2010	EQUITIES	AMPCO PITTSBURGH CORP	INDUSTRIAL MACHINERY	5,353.31	-1,282.43
06/30/2010	EQUITIES	AMPHENOL CORP NEW CL A	ELECTRONIC COMPONENTS	217,932.32	35,161.64
06/30/2010	EQUITIES	AMR CORP	AIRLINES	64,294.74	23,138.52
06/30/2010	EQUITIES	AMSURG CORP COM	HEALTH CARE FACILITIES	13,186.80	-214.60
06/30/2010	EQUITIES	AMTRUST FINL SVCS INC COM	PROPERTY & CASUALTY INS	9,688.00	277.60
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	90,465.60	33,335.65
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	571,557.33	-142,606.30
06/30/2010	EQUITIES	ANADIGICS INC	SEMICONDUCTORS	8,541.24	872.03
06/30/2010	EQUITIES	ANALOG DEVICES INC	SEMICONDUCTORS	250,182.80	35,201.60
06/30/2010	EQUITIES	ANALOGIC CORP COM PAR \$0.05	HEALTH CARE EQUIPMENT	28,050.15	5,295.15
06/30/2010	EQUITIES	ANAREN INC	COMMUNICATIONS EQUIPMENT	6,349.50	-382.50
06/30/2010	EQUITIES	ANCESTRY.COM INC	INTERNET SOFTWARE & SVCS	3,083.50	-113.75
06/30/2010	EQUITIES	ANDERSONS INC COM	FOOD DISTRIBUTORS	25,915.24	4,324.67
06/30/2010	EQUITIES	ANGIODYNAMICS INC	HEALTH CARE EQUIPMENT	14,337.00	1,231.82
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	39,447.60	2,602.06
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	337,076.15	63,709.85
06/30/2010	EQUITIES	ANNTAYLOR STORES CORP	APPAREL RETAIL	29,139.57	15,832.44
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	117,206.73	34,292.43
06/30/2010	EQUITIES	ANWORTH MORTGAGE ASSET CORP	MORTGAGE REITS	16,340.40	1,331.10
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	76,361.67	14,864.39
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	306,945.28	15,380.34
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	4,560.00	299.50
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	873,976.39	26,216.84
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	64,502.10	33,998.27
06/30/2010	EQUITIES	APOGEE ENTERPRISES INC	BUILDING PRODUCTS	10,180.20	-1,710.93
06/30/2010	EQUITIES	APOLLO COMMERCIAL REAL ESTAT	MORTGAGE REITS	21,853.00	-1,933.50



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	APOLLO GROUP INC	EDUCATION SERVICES	164,953.48	-62,447.18
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	52,211.13	16,886.11
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	7,180,426.91	3,260,976.75
06/30/2010	EQUITIES	APPLIED INDL TECH INC COM	TRADING COS & DISTRIBUTOR	28,915.44	6,075.44
06/30/2010	EQUITIES	APPLIED MATERIALS INC	SEMICONDUCTOR EQUIPMENT	515,609.92	40,322.24
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	20,760.88	5,546.80
06/30/2010	EQUITIES	APPLIED SIGNAL TECHNOLOGY INC	AEROSPACE & DEFENSE	7,860.00	-2,215.88
06/30/2010	EQUITIES	APPROACH RES INC COM	OIL & GAS EXPL & PROD	2,456.16	-346.29
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	85,435.38	16,084.08
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	90,309.44	6,282.84
06/30/2010	EQUITIES	ARBITRON INC COM	ADVERTISING	17,033.26	3,382.82
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	126,426.50	18,650.31
06/30/2010	EQUITIES	ARCH CHEMICAL INC COM	SPECIALTY CHEMICALS	14,509.28	2,142.88
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	92,809.85	11,478.25
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	523,758.70	-17,850.80
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	12,717.52	3,651.84
06/30/2010	EQUITIES	ARDEA BIOSCIENCES INC	PHARMACEUTICALS	15,420.00	3,283.75
06/30/2010	EQUITIES	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	11,957.65	-2,951.73
06/30/2010	EQUITIES	ARENA RES INC	OIL & GAS EXPL & PROD	48,105.20	-3,543.80
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	78,212.26	25,819.18
06/30/2010	EQUITIES	ARGO GROUP INTERNATIONAL	PROPERTY & CASUALTY INS	25,083.80	2,119.25
06/30/2010	EQUITIES	ARGON ST INC	AEROSPACE & DEFENSE	18,379.44	7,621.92
06/30/2010	EQUITIES	ARIAD PHARMACEUTICALS INC DEL	BIOTECHNOLOGY	7,690.14	3,205.60
06/30/2010	EQUITIES	ARIBA INC	SYSTEMS SOFTWARE	44,014.59	18,361.65
06/30/2010	EQUITIES	ARKANSAS BEST CORP	TRUCKING	16,019.00	-5,139.91
06/30/2010	EQUITIES	ARLINGTON ASSET INVESTMNT CORP	ASSET MGMT & CUSTODY BNKS	2,877.00	-115.50
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	21,246.72	8,335.36
06/30/2010	EQUITIES	ARQULE INC	BIOTECHNOLOGY	5,151.40	-407.24
06/30/2010	EQUITIES	ARRAY BIOPHARMA INC COM	BIOTECHNOLOGY	5,319.20	-191.56
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	41,952.23	-4,611.04
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	88,997.70	-2,667.94
06/30/2010	EQUITIES	ART TECHNOLOGY GRP INC OC-COM	INTERNET SOFTWARE & SVCS	15,219.00	-377.04
06/30/2010	EQUITIES	ARTHROCARE CORP COM	HEALTH CARE EQUIPMENT	20,385.00	-982.75
06/30/2010	EQUITIES	ARTIO GLOBAL INVESTORS INC	ASSET MGMT & CUSTODY BNKS	13,772.50	-1,700.50
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	31,498.88	16,603.44
06/30/2010	EQUITIES	ARVINMERITOR INC COM	CONSTR,FARM MACH & HVY TR	35,317.60	19,588.21
06/30/2010	EQUITIES	ASBURY AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	8,632.26	1,081.08

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASCENT MEDIA GROUP CORP COM	MOVIES & ENTERTAINMENT	12,478.44	-1,971.06
06/30/2010	EQUITIES	ASHFORD HOSPITALITY TR INC	SPECIALIZED REITS	18,398.30	8,082.20
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	111,175.90	49,049.60
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	66,872.22	6,838.59
06/30/2010	EQUITIES	ASSET ACCEP CAP CORP	SPECIALIZED FINANCE	1,672.56	-1,381.68
06/30/2010	EQUITIES	ASSISTED LIVING CONCEPTS INC	HEALTH CARE FACILITIES	2,219.25	-105.75
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	67,650.68	-2,816.42
06/30/2010	EQUITIES	ASSOCIATED ESTATES RLTY CORP	RESIDENTIAL REITS	19,748.75	10,669.29
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	121,554.10	43,086.90
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	66,376.54	-14,371.91
06/30/2010	EQUITIES	ASTA FDG INC COM	SPECIALIZED FINANCE	1,480.50	111.00
06/30/2010	EQUITIES	ASTEC INDS INC	CONSTR,FARM MACH & HVY TR	14,280.95	-901.25
06/30/2010	EQUITIES	ASTORIA FINANCIAL CORP	THRIFTS & MTG FINANCE	39,394.88	18,552.24
06/30/2010	EQUITIES	ASTRONICS CORP	AEROSPACE & DEFENSE	2,045.00	-183.75
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	4,493,800.49	22,355.18
06/30/2010	EQUITIES	ATC TECHNOLOGY CORP COM	DIVERSIFIED SUPPORT SVCS	11,171.16	1,053.36
06/30/2010	EQUITIES	ATHENAHEALTH INC COM	HEALTH CARE TECHNOLOGY	28,560.09	-6,856.67
06/30/2010	EQUITIES	ATHEROS COMMUNICATIONS INC	SEMICONDUCTORS	54,116.10	18,711.23
06/30/2010	EQUITIES	ATLANTIC TELE-NETWORK INC COM	INTEGRATED TELECOMM SVCS	14,400.50	6,495.84
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	26,125.00	9,357.27
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	60,609.73	8,521.76
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	67,502.40	15,188.04
06/30/2010	EQUITIES	ATMI INC	SEMICONDUCTOR EQUIPMENT	12,297.60	-865.45
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	71,439.68	8,956.38
06/30/2010	EQUITIES	ATP OIL & GAS CORP/UNITED STAT	OIL & GAS EXPL & PROD	17,346.42	1,150.75
06/30/2010	EQUITIES	ATRION CORP	HEALTH CARE SUPPLIES	12,019.45	2,115.53
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	48,258.32	1,664.08
06/30/2010	EQUITIES	AUDIOVOX CORP CL A	DISTRIBUTORS	5,174.40	1,084.16
06/30/2010	EQUITIES	AUTODESK INC COM	APPLICATION SOFTWARE	172,249.56	18,776.84
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	128,572.95	60,457.50
06/30/2010	EQUITIES	AUTOMATIC DATA PROCESSING INC	DATA PROCNG/OUTSRCD SVCS	631,536.64	40,916.31
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	50,193.00	9,832.68
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	140,857.38	26,149.93
06/30/2010	EQUITIES	AUXILIUM PHARMACEUTICALS INC	PHARMACEUTICALS	34,944.50	-2,502.52
06/30/2010	EQUITIES	AVAGO TECHNOLOGIES LTD SHS	SINGAPORE	44,226.00	-942.00
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	250,832.51	86,565.59
06/30/2010	EQUITIES	AVANIR PHARMACEUTICALS CL A	PHARMACEUTICALS	3,598.00	383.51

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AVATAR HLDGS INC COM	REAL ESTATE DEVELOPMENT	5,619.74	89.69
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	115,410.96	18,642.48
06/30/2010	EQUITIES	AVI BIPHARMA INC	BIOTECHNOLOGY	3,381.00	-289.65
06/30/2010	EQUITIES	AVIAT NETWORKS INC	COMMUNICATIONS EQUIPMENT	9,692.10	-5,583.90
06/30/2010	EQUITIES	AVID TECHNOLOGY INC	COMPUTER HARDWARE	9,420.20	-1,154.40
06/30/2010	EQUITIES	AVIS BUDGET GROUP INC COM	TRUCKING	30,392.90	15,250.15
06/30/2010	EQUITIES	AVISTA CORP	MULTI-UTILITIES	27,791.19	5,578.16
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	122,213.59	7,197.98
06/30/2010	EQUITIES	AVON PRODS INC COM	PERSONAL PRODUCTS	359,022.00	6,909.48
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	131,811.72	28,317.72
06/30/2010	EQUITIES	AZZ INC COM	HEAVY ELECTRICAL EQ	16,031.72	1,713.48
06/30/2010	EQUITIES	A123 SYSTEMS INC	ELECTRIC COMP & EQUIP	14,616.50	-2,277.99
06/30/2010	EQUITIES	B & G FOODS HLDGS CORP CL A	PACKAGED FOODS & MEATS	10,993.80	3,220.28
06/30/2010	EQUITIES	BADGER METER INC	INDUSTRIAL MACHINERY	20,312.25	-840.00
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	565,850.84	39,461.81
06/30/2010	EQUITIES	BALCHEM CORP	SPECIALTY CHEMICALS	13,250.00	4,396.60
06/30/2010	EQUITIES	BALDOR ELEC CO	ELECTRIC COMP & EQUIP	56,767.50	21,328.92
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	149,456.07	39,436.26
06/30/2010	EQUITIES	BALLY TECHNOLOGIES INC COM	CASINOS & GAMING	62,285.97	9,845.76
06/30/2010	EQUITIES	BALTIC TRADING LTD	MARINE	1,705.50	-66.00
06/30/2010	EQUITIES	BANCFIRST CORP	REGIONAL BANKS	6,168.96	-124.32
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	9,517.38	30.48
06/30/2010	EQUITIES	BANCORP RHODE ISLAND INC COM	REGIONAL BANKS	7,860.00	1,557.78
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	50,408.50	-10,109.55
06/30/2010	EQUITIES	BANK MUTUAL CORP	THRIFTS & MTG FINANCE	11,041.92	-6,239.77
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	4,532,614.14	645,112.64
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	74,507.35	18,892.66
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	949,058.91	-107,742.10
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	33,199.92	10,894.64
06/30/2010	EQUITIES	BANKFINANCIAL CORP	THRIFTS & MTG FINANCE	5,019.24	-265.76
06/30/2010	EQUITIES	BARNES & NOBLE INC COM	SPECIALTY STORES	18,305.10	-17,765.88
06/30/2010	EQUITIES	BARNES GROUP INC	INDUSTRIAL MACHINERY	22,208.45	1,788.60
06/30/2010	EQUITIES	BARRETT BILL CORP	OIL & GAS EXPL & PROD	37,170.16	-1,812.00
06/30/2010	EQUITIES	BARRY R G CORP OHIO	FOOTWEAR	2,206.00	-117.00
06/30/2010	EQUITIES	BASIC ENERGY SVCS INC NEW COM	OIL & GAS EQUIP/SVCS	10,433.50	-2,899.70
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	758,418.99	-171,337.75
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	577,136.16	112,215.30

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	85,088.78	35,465.81
06/30/2010	EQUITIES	BEACON ROOFING SUPPLY INC	TRADING COS & DISTRIBUTOR	28,435.56	6,204.92
06/30/2010	EQUITIES	BEAZER HOMES USA INC	HOMEBUILDING	4,925.91	1,545.42
06/30/2010	EQUITIES	BEBE STORES INC	APPAREL RETAIL	6,387.20	-1,796.40
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	123,293.05	14,642.20
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	471,717.12	2,380.21
06/30/2010	EQUITIES	BED BATH & BEYOND INC	HOMEFURNISHING RETAIL	298,419.84	56,343.07
06/30/2010	EQUITIES	BEL FUSE INC CL B	COMMUNICATIONS EQUIPMENT	825.50	-96.00
06/30/2010	EQUITIES	BELDEN INC	ELECTRIC COMP & EQUIP	32,082.75	6,154.65
06/30/2010	EQUITIES	BELL MICROPRODUCTS INC COM	TECHNOLOGY DISTRIBUTORS	5,933.00	-30.00
06/30/2010	EQUITIES	BELO CORPORATION	BROADCASTING	15,721.47	10,665.18
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	82,323.00	9,238.47
06/30/2010	EQUITIES	BENCHMARK ELECTRS INC	ELECTRC MANUFACTNG SVCS	34,220.15	8,722.36
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	105,221.48	20,424.90
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	4,303,260.00	-39,408.25
06/30/2010	EQUITIES	BERKSHIRE HILLS BANCORP INC	THRIFTS & MTG FINANCE	10,441.28	-1,093.80
06/30/2010	EQUITIES	BERRY PETROLEUM CO	OIL & GAS EXPL & PROD	37,962.72	10,243.44
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	352,618.04	-14,663.59
06/30/2010	EQUITIES	BGC PARTNERS INC CL A	INVESTMNT BKG & BROKERAGE	6,515.25	852.89
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	81,669.05	21,479.80
06/30/2010	EQUITIES	BIG 5 SPORTING GOODS CORP	SPECIALTY STORES	10,420.02	1,299.61
06/30/2010	EQUITIES	BIGLARI HOLDINGS INC	RESTAURANTS	17,787.80	6,565.80
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	58,726.71	8,813.42
06/30/2010	EQUITIES	BIO-REFERENCE LABS INC COM	HEALTH CARE SERVICES	23,766.24	8,906.71
06/30/2010	EQUITIES	BIOCRYS T PHARM INC DEL	BIOTECHNOLOGY	7,092.00	1,133.00
06/30/2010	EQUITIES	BIODEL INC COM	PHARMACEUTICALS	2,782.08	-623.60
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	390,608.40	-26,549.18
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	67,782.00	16,724.59
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	51,886.80	20,575.80
06/30/2010	EQUITIES	BIOMIMETIC THERAPEUTICS INC	PHARMACEUTICALS	1,668.00	-130.50
06/30/2010	EQUITIES	BIOSCRIP INC	HEALTH CARE SERVICES	6,288.00	-974.80
06/30/2010	EQUITIES	BIOSPECIFICS TECHNOLOGIES CORP	BIOTECHNOLOGY	7,952.00	-1,506.32
06/30/2010	EQUITIES	BIOTIME INC	BIOTECHNOLOGY	3,542.00	-477.25
06/30/2010	EQUITIES	BJS RESTAURANTS INC	RESTAURANTS	16,874.00	5,441.88
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	54,478.72	1,207.04
06/30/2010	EQUITIES	BLACK BOX CORP DEL COM	COMMUNICATIONS EQUIPMENT	19,984.25	-3,281.85
06/30/2010	EQUITIES	BLACK HILLS CORP	MULTI-UTILITIES	42,648.06	11,954.04

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BLACKBAUD INC	APPLICATION SOFTWARE	27,560.82	9,482.34
06/30/2010	EQUITIES	BLACKBOARD INC	APPLICATION SOFTWARE	39,233.83	9,690.22
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	149,136.00	-27,289.58
06/30/2010	EQUITIES	BLACKROCK KELSO CAP	ASSET MGMT & CUSTODY BNKS	2,038.00	171.00
06/30/2010	EQUITIES	BLOUNT INTL INC NEW COM	INDUSTRIAL MACHINERY	8,195.46	1,532.16
06/30/2010	EQUITIES	BLUE COAT SYS INC COM NEW	COMMUNICATIONS EQUIPMENT	27,171.90	5,610.00
06/30/2010	EQUITIES	BLUE NILE INC	INTERNET RETAIL	20,009.00	841.50
06/30/2010	EQUITIES	BLUEGREEN CORP	HOTELS, RESORTS & CRUISE	4,891.25	1,074.25
06/30/2010	EQUITIES	BLYTH INC	HOUSEWARES & SPECIALTIES	5,723.76	-206.64
06/30/2010	EQUITIES	BMC SOFTWARE INC COM	SYSTEMS SOFTWARE	191,469.27	9,785.11
06/30/2010	EQUITIES	BOB EVANS FARMS INC	RESTAURANTS	22,354.96	-807.88
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	1,480,335.25	451,371.22
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	9,882.00	6,563.52
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	41,916.01	6,746.12
06/30/2010	EQUITIES	BON-TON STORES INC/THE	DEPARTMENT STORES	731.25	-37.50
06/30/2010	EQUITIES	BORDERS GROUP INC COM	SPECIALTY STORES	2,560.25	-2,464.12
06/30/2010	EQUITIES	BORGWARNER INC	AUTO PARTS & EQUIPMENT	136,813.76	23,339.68
06/30/2010	EQUITIES	BOSTON BEER INC CL A	BREWERS	30,824.65	17,841.35
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	323,495.52	103,926.91
06/30/2010	EQUITIES	BOSTON PRIVATE FINL HLDGS INC	REGIONAL BANKS	20,035.88	4,775.14
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	310,149.20	-170,047.32
06/30/2010	EQUITIES	BOTTOMLINE TECHNOLOGIES DEL	APPLICATION SOFTWARE	5,316.24	1,440.59
06/30/2010	EQUITIES	BOWNE & CO INC COM	COMMERCIAL PRINTING	11,141.46	5,536.13
06/30/2010	EQUITIES	BOYD GAMING CORP	CASINOS & GAMING	15,205.59	-3,062.61
06/30/2010	EQUITIES	BPZ RESOURCES INC	OIL & GAS EXPL & PROD	9,922.65	-5,331.93
06/30/2010	EQUITIES	BRADY CORPORATION CL A COM	ELECTRIC COMP & EQUIP	38,476.48	-262.48
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	33,249.75	12,681.30
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	56,650.62	20,662.98
06/30/2010	EQUITIES	BRIDGE BANCORP INC COM	REGIONAL BANKS	2,428.00	-254.39
06/30/2010	EQUITIES	BRIDGEPOINT ED INC COM	EDUCATION SERVICES	2,766.75	-350.00
06/30/2010	EQUITIES	BRIGGS & STRATTON CORP	INDUSTRIAL MACHINERY	23,062.10	2,926.80
06/30/2010	EQUITIES	BRIGHAM EXPLORATION CO	OIL & GAS EXPL & PROD	63,273.32	34,585.17
06/30/2010	EQUITIES	BRIGHTPOINT INC	TECHNOLOGY DISTRIBUTORS	11,235.00	1,794.59
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	51,786.20	-10,711.94
06/30/2010	EQUITIES	BRINKS CO	SECURITY & ALARM SERVICES	30,409.94	-12,815.96
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	1,373,487.24	294,707.08
06/30/2010	EQUITIES	BRISTOW GROUP INC COM	OIL & GAS EQUIP/SVCS	22,696.80	833.76

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	510,705.30	137,528.59
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	93,366.35	8,757.00
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	70,382.40	-28,395.11
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	26,745.00	3,393.54
06/30/2010	EQUITIES	BROOKLINE BANCORP INC DEL	THRIFTS & MTG FINANCE	16,889.76	-1,395.72
06/30/2010	EQUITIES	BROOKS AUTOMATION INC	SEMICONDUCTOR EQUIPMENT	12,514.87	6,003.59
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	71,239.08	2,307.64
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	173,452.95	37,597.05
06/30/2010	EQUITIES	BROWN SHOE INC NEW COM	APPAREL RETAIL	28,273.50	15,017.40
06/30/2010	EQUITIES	BRUKER CORPORATION	LIFE SCIENCES TOOLS & SVC	17,437.44	8,317.20
06/30/2010	EQUITIES	BRUNSWICK CORP COM	LEISURE PRODUCTS	35,686.53	21,475.08
06/30/2010	EQUITIES	BRUSH ENGINEERED MATERIALS INC	DIV METALS & MINING	13,846.14	3,250.17
06/30/2010	EQUITIES	BUCKEYE TECHNOLOGIES INC	PAPER PRODUCTS	9,711.20	4,636.00
06/30/2010	EQUITIES	BUCKLE INC COM	APPAREL RETAIL	26,454.72	-2,578.56
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	117,770.90	33,638.03
06/30/2010	EQUITIES	BUFFALO WILD WINGS INC	RESTAURANTS	22,496.70	793.35
06/30/2010	EQUITIES	BUILDERS FIRSTSOURCE INC	BUILDING PRODUCTS	6,160.80	-3,039.96
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	216,632.76	-53,370.30
06/30/2010	EQUITIES	BURGER KING HOLDINGS INC	RESTAURANTS	42,015.80	74.85
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	225,786.40	13,672.45
06/30/2010	EQUITIES	CABELAS INC	SPECIALTY STORES	24,009.72	1,239.54
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	184,420.81	63,731.15
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	58,587.30	18,152.10
06/30/2010	EQUITIES	CABOT MICROELECTRONICS CORP	SEMICONDUCTOR EQUIPMENT	27,429.87	5,289.31
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	107,364.96	-1,679.72
06/30/2010	EQUITIES	CACI INTL INC CL A	IT CONSULTNG & OTHER SVCS	43,584.48	3,067.74
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	49,365.54	-148.94
06/30/2010	EQUITIES	CADENCE PHARMACEUTICALS INC	PHARMACEUTICALS	4,857.93	-2,487.37
06/30/2010	EQUITIES	CADIZ INC	WATER UTILITIES	3,922.75	1,543.75
06/30/2010	EQUITIES	CAI INTL INC COM	TRADING COS & DISTRIBUTOR	13,768.30	8,079.05
06/30/2010	EQUITIES	CAL DIVE INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	7,347.60	-4,898.40
06/30/2010	EQUITIES	CAL MAINE FOODS INC COM NEW	PACKAGED FOODS & MEATS	15,965.00	3,281.96
06/30/2010	EQUITIES	CALAMOS ASSET MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	8,092.16	-3,297.42
06/30/2010	EQUITIES	CALAVO GROWERS INC	PACKAGED FOODS & MEATS	6,411.72	963.68
06/30/2010	EQUITIES	CALGON CARBON CORP	COMMODITY CHEMICALS	16,338.16	1,345.06
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	9,665.70	1,231.20
06/30/2010	EQUITIES	CALIFORNIA WTR SVC GROUP COM	WATER UTILITIES	24,740.10	838.53

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CALLAWAY GOLF CO	LEISURE PRODUCTS	11,898.80	-1,280.50
06/30/2010	EQUITIES	CALLON PETE CO DEL	OIL & GAS EXPL & PROD	1,575.00	69.00
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	153,110.64	7,944.42
06/30/2010	EQUITIES	CAMBREX CORP COM	LIFE SCIENCES TOOLS & SVC	3,310.65	-830.29
06/30/2010	EQUITIES	CAMDEN NATL CORP COM	REGIONAL BANKS	4,614.96	-509.04
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	89,621.00	25,583.16
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	245,753.64	25,664.47
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	208,566.43	45,462.01
06/30/2010	EQUITIES	CANTELL MEDICAL CORP	HEALTH CARE EQUIPMENT	5,611.20	1,216.32
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	44,335.75	16,208.30
06/30/2010	EQUITIES	CAPITAL CITY BANK GROUP INC	REGIONAL BANKS	6,635.68	-1,275.68
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	572,179.40	247,079.28
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	40,245.80	9,046.85
06/30/2010	EQUITIES	CAPITAL SOUTHWEST CORP	ASSET MGMT & CUSTODY BNKS	15,735.89	3,295.39
06/30/2010	EQUITIES	CAPITAL SR LIVING CORP COM	HEALTH CARE FACILITIES	4,885.51	589.80
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	19,199.64	-1,622.55
06/30/2010	EQUITIES	CAPLEASE INC	DIVERSIFIED REITS	12,716.41	4,529.75
06/30/2010	EQUITIES	CAPSTEAD MTG CORP	MORTGAGE REITS	23,228.28	-1,952.64
06/30/2010	EQUITIES	CARACO PHARMACEUTICAL LABS LTD	PHARMACEUTICALS	1,585.92	-60.48
06/30/2010	EQUITIES	CARBO CERAMICS INC	OIL & GAS EQUIP/SVCS	38,044.13	18,935.11
06/30/2010	EQUITIES	CARDINAL FINL CORP COM	REGIONAL BANKS	8,981.28	984.03
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	374,457.99	91,654.60
06/30/2010	EQUITIES	CARDIONET INC COM	HEALTH CARE SERVICES	7,124.00	-10,730.62
06/30/2010	EQUITIES	CARDTRONICS INC COM	CONSUMER FINANCE	10,692.00	217.74
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	50,528.90	6,715.30
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	136,268.10	21,679.04
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	71,934.83	25,843.18
06/30/2010	EQUITIES	CARMAX INC	AUTOMOTIVE RETAIL	146,782.40	72,432.32
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	407,756.16	73,352.96
06/30/2010	EQUITIES	CARPENTER TECHNOLOGY CORP COM	STEEL	55,023.08	18,905.28
06/30/2010	EQUITIES	CARRIZO OIL & GAS INC COM	OIL & GAS EXPL & PROD	15,995.90	-5,322.85
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	44,940.00	7,481.44
06/30/2010	EQUITIES	CASCADE CORP	CONSTR,FARM MACH & HVY TR	9,164.62	2,205.06
06/30/2010	EQUITIES	CASEYS GEN STORES INC	FOOD RETAIL	47,045.20	13,326.07
06/30/2010	EQUITIES	CASH AMERICA INTERNATIONAL INC	CONSUMER FINANCE	36,017.77	12,780.16
06/30/2010	EQUITIES	CASS INFORMATION SYS INC COM	DATA PROCNG/OUTSRCD SVCS	3,425.00	-72.90
06/30/2010	EQUITIES	CASTLE A M & CO	STEEL	8,542.35	2,066.40

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CATALYST HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	39,330.00	15,777.60
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	1,167,941.01	475,177.86
06/30/2010	EQUITIES	CATHAY GENERAL BANCORP	REGIONAL BANKS	23,666.03	1,870.34
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	25,807.44	2,421.08
06/30/2010	EQUITIES	CAVCO INDS INC DEL	HOMEBUILDING	9,428.24	3,368.76
06/30/2010	EQUITIES	CAVIUM NETWORKS INC	SEMICONDUCTORS	34,073.19	11,214.22
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	110,132.12	51,456.12
06/30/2010	EQUITIES	CBeyond INC	INTEGRATED TELECOMM SVCS	12,025.00	-4,425.90
06/30/2010	EQUITIES	CBL & ASSOC PPTYS INC COM	RETAIL REITS	41,535.04	16,248.36
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	274,033.76	125,616.40
06/30/2010	EQUITIES	CDI CORP COM	HUMAN RESOURCE & EMP SVCS	8,324.08	1,956.40
06/30/2010	EQUITIES	CEC ENTMT INC COM	RESTAURANTS	21,297.04	2,524.72
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	8,415.96	1,174.32
06/30/2010	EQUITIES	CELADON GROUP INC	TRUCKING	8,243.62	3,434.26
06/30/2010	EQUITIES	CELANESE CORP	COMMODITY CHEMICALS	121,187.15	27,876.45
06/30/2010	EQUITIES	CELERA CORP	BIOTECHNOLOGY	18,824.70	-3,537.32
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	753,660.60	137,927.20
06/30/2010	EQUITIES	CELLDEX THERAPEUTICS INC NEW	BIOTECHNOLOGY	4,218.00	-2,183.58
06/30/2010	EQUITIES	CENTENE CORP DEL	MANAGED HEALTH CARE	36,270.50	5,550.23
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	183,147.72	47,178.63
06/30/2010	EQUITIES	CENTERSTATE BANKS INC	REGIONAL BANKS	2,018.00	616.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	43,337.26	-9,108.27
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	24,755.60	33.48
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	19,366.23	-2,698.75
06/30/2010	EQUITIES	CENTRAL VT PUB SVC CORP	ELECTRIC UTILITIES	6,632.64	1,266.72
06/30/2010	EQUITIES	CENTURY ALUM CO COM	ALUMINUM	20,882.95	2,439.62
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	291,495.81	30,407.99
06/30/2010	EQUITIES	CENVEO INC	COMMERCIAL PRINTING	8,406.32	1,089.14
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	132,681.50	-668.97
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	31,719.60	12,181.32
06/30/2010	EQUITIES	CERADYNE INC	AEROSPACE & DEFENSE	22,459.87	-351.57
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	164,908.97	37,222.21
06/30/2010	EQUITIES	CEVA INC	SEMICONDUCTORS	2,570.40	1,081.20
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	134,958.15	-36,567.49
06/30/2010	EQUITIES	CH ENERGY GROUP INC COM	MULTI-UTILITIES	18,639.00	-1,083.00
06/30/2010	EQUITIES	CH ROBINSON WORLDWIDE INC	AIR FREIGHT & LOGISTICS	291,359.85	30,265.13
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	76,904.08	9,194.32



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	459,261.84	-83,899.17
06/30/2010	EQUITIES	CHARMING SHOPPES INC PA COM	APPAREL RETAIL	14,141.25	301.68
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	14,645.20	-4,333.40
06/30/2010	EQUITIES	CHATHAM LODGING TRUST	SPECIALIZED REITS	15,189.50	-405.00
06/30/2010	EQUITIES	CHECKPOINT SYS INC COM	ELECTRONIC EQUIP & INSTR	17,325.28	3,493.00
06/30/2010	EQUITIES	CHEESECAKE FACTORY (THE)	RESTAURANTS	44,208.36	11,947.60
06/30/2010	EQUITIES	CHELSEA THERAPEUTICS INTERNATI	BIOTECHNOLOGY	2,930.00	-393.77
06/30/2010	EQUITIES	CHEMED CORP NEW	HEALTH CARE SERVICES	41,963.52	12,710.40
06/30/2010	EQUITIES	CHEMICAL FINL CORP COM	REGIONAL BANKS	10,519.74	1,421.95
06/30/2010	EQUITIES	CHENIERE ENERGY INC COM NEW	OIL & GAS STORAGE & TRANS	6,550.86	-2,323.00
06/30/2010	EQUITIES	CHEROKEE INC DEL NEW	APPAREL ACCESS & LUXURY	8,002.80	-1,735.00
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	417,577.53	2,511.26
06/30/2010	EQUITIES	CHESAPEAKE LODGING TRUST	SPECIALIZED REITS	1,977.50	-67.50
06/30/2010	EQUITIES	CHESAPEAKE UTILS CORP	GAS UTILITIES	5,330.64	68.88
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	4,258,282.86	185,339.03
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	49,376.25	-4,360.02
06/30/2010	EQUITIES	CHICOS FAS INC COM	APPAREL RETAIL	59,329.40	3,002.50
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	33,983.44	6,708.74
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	45,390.24	2,900.92
06/30/2010	EQUITIES	CHINDEX INTL INC	HEALTH CARE DISTRIBUTORS	7,342.58	1,724.64
06/30/2010	EQUITIES	CHIPOTLE MEXICAN GRILL INC CL	RESTAURANTS	140,230.25	57,420.50
06/30/2010	EQUITIES	CHIQUITA BRANDS INTL INC	PACKAGED FOODS & MEATS	13,073.40	2,485.56
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	16,747.65	2,049.72
06/30/2010	EQUITIES	CHRISTOPHER & BANKS CORP COM	APPAREL RETAIL	3,831.61	767.56
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	492,483.99	109,583.64
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	127,489.43	25,359.77
06/30/2010	EQUITIES	CHURCHILL DOWNS INC	CASINOS & GAMING	4,165.60	-905.73
06/30/2010	EQUITIES	CIBER INC COM	IT CONSULTNG & OTHER SVCS	3,695.18	-506.92
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	39,333.36	4,298.03
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	266,277.38	91,988.29
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	192,979.68	107,173.81
06/30/2010	EQUITIES	CINCINNATI BELL INC	INTEGRATED TELECOMM SVCS	26,981.64	2,330.64
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	119,363.38	12,648.64
06/30/2010	EQUITIES	CINEMARK HLDGS INC COM	MOVIES & ENTERTAINMENT	12,505.65	2,586.72
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	99,571.38	-2,672.65
06/30/2010	EQUITIES	CIRCOR INTL INC COM	INDUSTRIAL MACHINERY	15,731.70	1,377.60
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	37,153.50	28,325.83

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	3,827,766.13	533,872.54
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	197,234.50	-9,855.30
06/30/2010	EQUITIES	CITI TRENDS INC	APPAREL RETAIL	17,293.50	3,339.00
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	2,448,579.68	4,866.88
06/30/2010	EQUITIES	CITIZENS INC CL A	LIFE & HEALTH INSURANCE	10,709.28	418.08
06/30/2010	EQUITIES	CITIZENS REPUBLIC BANCORP INC	REGIONAL BANKS	11,518.35	-178.59
06/30/2010	EQUITIES	CITRIX SYS INC COM	APPLICATION SOFTWARE	243,075.88	56,559.48
06/30/2010	EQUITIES	CITY HLDG CO	REGIONAL BANKS	14,637.00	-1,947.75
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	67,162.53	18,000.62
06/30/2010	EQUITIES	CKE RESTAURANTS INC COM	RESTAURANTS	16,840.32	5,483.52
06/30/2010	EQUITIES	CKX INC	MOVIES & ENTERTAINMENT	7,045.88	-2,442.76
06/30/2010	EQUITIES	CLARCOR INC	INDUSTRIAL MACHINERY	54,842.88	10,468.32
06/30/2010	EQUITIES	CLEAN ENERGY FUELS CORP COM	OIL & GAS REFINING & MKTG	15,866.28	4,821.16
06/30/2010	EQUITIES	CLEAN HARBORS INC	ENVIRON & FACILITIES SVCS	46,752.64	10,517.76
06/30/2010	EQUITIES	CLEAR CHANNEL OUTDOOR	ADVERTISING	17,064.88	9,987.28
06/30/2010	EQUITIES	CLEARWATER PAPER CORP COM	PAPER PRODUCTS	21,684.96	12,881.88
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	16,132.48	3,794.95
06/30/2010	EQUITIES	CLEARWIRE CORP RIGHTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	CLECO CORP NEW COM	ELECTRIC UTILITIES	69,458.30	16,332.30
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	199,015.20	89,104.00
06/30/2010	EQUITIES	CLINICAL DATA INC NEW	BIOTECHNOLOGY	7,600.84	-272.35
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	256,099.20	37,822.23
06/30/2010	EQUITIES	CLOUD PEAK ENERGY INC	COAL & CONSUMABLE FUEL	1,989.00	-166.50
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	593,225.85	-36,023.86
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	128,436.55	32,174.89
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	14,083.56	6,237.32
06/30/2010	EQUITIES	CNA SURETY CORP COM	PROPERTY & CASUALTY INS	13,097.05	1,636.10
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	10,758.75	-1,064.75
06/30/2010	EQUITIES	CNO FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	33,209.55	15,833.24
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	356,930.80	107,936.40
06/30/2010	EQUITIES	COBIZ FINANCIAL INC	REGIONAL BANKS	5,957.36	1,720.82
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	258,367.26	91,717.38
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	3,349,815.08	229,315.45
06/30/2010	EQUITIES	COEUR D ALENE MINES CORP IDAHO	PREC METALS & MINS	40,096.98	1,972.57
06/30/2010	EQUITIES	COGDELL SPENCER INC	SPECIALIZED REITS	7,106.96	3,147.46
06/30/2010	EQUITIES	COGENT COMMUNICATIONS GROUP	ALTERNATIVE CARRIERS	11,870.28	-205.62
06/30/2010	EQUITIES	COGENT INC	ELECTRONIC EQUIP & INSTR	8,892.87	-1,392.29

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COGNEX CORP COM	ELECTRONIC EQUIP & INSTR	17,351.46	4,471.11
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	474,068.20	217,517.90
06/30/2010	EQUITIES	COHEN & STEERS INC	ASSET MGMT & CUSTODY BNKS	14,829.10	4,189.90
06/30/2010	EQUITIES	COHERENT INC	ELECTRONIC EQUIP & INSTR	23,426.90	9,793.23
06/30/2010	EQUITIES	COHU INC	SEMICONDUCTOR EQUIPMENT	4,790.67	1,117.93
06/30/2010	EQUITIES	COINSTAR INC COM	SPECIALIZED CONSUMER SVCS	41,337.14	12,977.38
06/30/2010	EQUITIES	COLDWATER CREEK INC	APPAREL RETAIL	7,734.72	-1,358.18
06/30/2010	EQUITIES	COLE KENNETH PRODTNS INC CL A	APPAREL ACCESS & LUXURY	6,132.57	2,194.27
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	1,195,813.08	222,386.36
06/30/2010	EQUITIES	COLLECTIVE BRANDS INC COM	APPAREL RETAIL	31,284.00	2,277.00
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	18,235.15	8,697.15
06/30/2010	EQUITIES	COLONY FINANCIAL INC	MORTGAGE REITS	9,410.50	-1,407.70
06/30/2010	EQUITIES	COLUMBIA BANKING SYSTEMS INC	REGIONAL BANKS	20,159.04	7,259.10
06/30/2010	EQUITIES	COLUMBIA SPORTSWEAR CO COM	APPAREL ACCESS & LUXURY	9,100.65	2,964.00
06/30/2010	EQUITIES	COLUMBUS MCKINNON CORP/NY	INDUSTRIAL MACHINERY	8,437.88	440.92
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	1,554,146.01	272,017.78
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	188,375.54	76,906.43
06/30/2010	EQUITIES	COMFORT SYSTEMS USA INC	CONSTRUCTION & ENGINEERNG	15,533.28	1,238.16
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	83,208.88	8,666.04
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	48,624.30	-11,445.30
06/30/2010	EQUITIES	COMMERCIAL VEHICLE GROUP INC	CONSTR,FARM MACH & HVY TR	8,168.00	-1,198.72
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	65,082.26	-3,615.47
06/30/2010	EQUITIES	COMMUNITY BK SYS INC COM	REGIONAL BANKS	29,841.80	9,353.20
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	106,231.02	24,350.50
06/30/2010	EQUITIES	COMMUNITY TR BANCORP INC COM	REGIONAL BANKS	10,795.00	-552.50
06/30/2010	EQUITIES	COMMVAULT SYS INC COM	SYSTEMS SOFTWARE	26,707.50	11,318.72
06/30/2010	EQUITIES	COMPANHIA ENERGETICA DE ADR	BRAZIL	84.49	0.00
06/30/2010	EQUITIES	COMPASS DIVERSIFIED HOLDINGS	MULTI-SECTOR HOLDINGS	16,145.64	6,364.08
06/30/2010	EQUITIES	COMPASS MINERALS INTL INC	DIV METALS & MINING	73,091.20	18,813.60
06/30/2010	EQUITIES	COMPELLENT TECHNOLOGIES INC	COMPUTER STORAGE & PERIPH	6,969.00	313.25
06/30/2010	EQUITIES	COMPLETE PRODTN SVCS INC COM	OIL & GAS EQUIP/SVCS	27,756.30	13,774.38
06/30/2010	EQUITIES	COMPUCREDIT HLDGS CORP	CONSUMER FINANCE	3,453.12	915.60
06/30/2010	EQUITIES	COMPUTER PROGRAMS & SYSTEMS	HEALTH CARE TECHNOLOGY	17,841.12	2,602.92
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	207,659.60	15,551.60
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	64,270.92	4,832.40
06/30/2010	EQUITIES	COMSCORE INC COM	INTERNET SOFTWARE & SVCS	13,834.80	4,385.15
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	35,093.52	-12,115.62

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMTECH TELECOMMUNICATIONS	COMMUNICATIONS EQUIPMENT	26,098.96	1,543.44
06/30/2010	EQUITIES	COMVERGE INC COM	ELECTRONIC EQUIP & INSTR	8,807.68	-821.82
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	41,007.32	-2,144.62
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	328,345.60	71,104.00
06/30/2010	EQUITIES	CONCEPTUS INC COM	HEALTH CARE EQUIPMENT	22,279.40	-645.74
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	145,130.59	60,241.30
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	54,459.68	18,259.56
06/30/2010	EQUITIES	CONERSTONE THERAPEUTICS INC	PHARMACEUTICALS	2,945.00	-2,751.60
06/30/2010	EQUITIES	CONMED CORP COM	HEALTH CARE EQUIPMENT	15,649.20	2,672.13
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	2,289,557.60	214,821.01
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	230,006.88	-38,380.27
06/30/2010	EQUITIES	CONSOLIDATED COMMUNICATIONS	INTEGRATED TELECOMM SVCS	23,558.85	8,032.36
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	346,739.50	66,905.30
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	15,004.28	9,403.70
06/30/2010	EQUITIES	CONSOLIDATED TOMOKA LD CO	DIVERSIFIED RE ACTIVITIES	2,251.50	-191.18
06/30/2010	EQUITIES	CONSTANT CONTACT INC COM	INTERNET SOFTWARE & SVCS	21,415.32	3,644.44
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	105,013.26	27,900.45
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	185,359.98	35,637.50
06/30/2010	EQUITIES	CONTANGO OIL & GAS CO	OIL & GAS EXPL & PROD	23,986.00	-1,163.12
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	93,412.00	55,240.46
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	46,895.62	18,297.91
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	42,879.51	2,010.66
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	59,326.89	19,830.30
06/30/2010	EQUITIES	COOPER INDUSTRIES PLC	IRELAND	205,700.00	-12,492.54
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	38,824.50	17,978.73
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	38,957.82	9,294.55
06/30/2010	EQUITIES	COPART INC	DIVERSIFIED SUPPORT SVCS	77,707.70	9,743.60
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	95,946.50	-3,319.20
06/30/2010	EQUITIES	CORE MARK HLDG CO INC	DISTRIBUTORS	7,041.80	429.19
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	58,843.12	11,546.13
06/30/2010	EQUITIES	CORINTHIAN COLLEGES INC COM	EDUCATION SERVICES	27,117.05	-16,559.39
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	76,921.88	14,479.71
06/30/2010	EQUITIES	CORNELL COMPANIES INC	SECURITY & ALARM SERVICES	14,402.32	5,461.84
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	803,349.45	76,106.79
06/30/2010	EQUITIES	CORPORATE EXECUTIVE BD CO COM	RESEARCH & CONSULTING SVC	23,301.49	7,297.44
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	71,574.09	17,536.31
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	72,332.28	14,822.81

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CORVEL CORP	HEALTH CARE SERVICES	13,583.58	5,016.96
06/30/2010	EQUITIES	COSTAR GROUP INC COM	RESEARCH & CONSULTING SVC	23,435.20	1,540.20
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	736,312.07	58,700.17
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	8,636.00	-2,782.98
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	101,613.60	20,215.80
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	69,379.38	7,694.88
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	87,038.64	-5,218.38
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	614,754.00	-26,593.94
06/30/2010	EQUITIES	CPI CORP	SPECIALIZED CONSUMER SVCS	6,726.00	76.00
06/30/2010	EQUITIES	CR BARD INC	HEALTH CARE EQUIPMENT	207,547.81	15,248.06
06/30/2010	EQUITIES	CRA INTL INC	RESEARCH & CONSULTING SVC	6,326.88	-2,298.24
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	31,288.32	10,604.16
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	57,066.69	13,166.33
06/30/2010	EQUITIES	CRAWFORD & CO CL B	INSURANCE BROKERS	2,755.52	-906.88
06/30/2010	EQUITIES	CRAY INC	COMPUTER HARDWARE	9,530.64	313.02
06/30/2010	EQUITIES	CREDIT ACCEP CORP MICH	CONSUMER FINANCE	13,070.36	7,538.84
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	196,118.01	88,184.41
06/30/2010	EQUITIES	CROCS INC CMO	FOOTWEAR	33,834.84	23,809.77
06/30/2010	EQUITIES	CROSS CTRY HEALTHCARE INC	HEALTH CARE SERVICES	6,652.60	747.40
06/30/2010	EQUITIES	CROSSTEX ENERGY INC	OIL & GAS STORAGE & TRANS	10,538.04	4,542.30
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	354,603.42	129,050.52
06/30/2010	EQUITIES	CROWN HOLDINGS INC	METAL & GLASS CONTAINERS	132,962.40	5,416.20
06/30/2010	EQUITIES	CRYOLIFE INC COM	HEALTH CARE EQUIPMENT	5,185.18	557.96
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	20,511.27	5,382.39
06/30/2010	EQUITIES	CSS INDS INC	HOUSEWARES & SPECIALTIES	2,772.00	-376.32
06/30/2010	EQUITIES	CSX CORP	RAILROADS	606,428.97	254,888.34
06/30/2010	EQUITIES	CTS CORP	ELECTRC MANUFACTNG SVCS	6,767.10	2,701.00
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	19,099.50	-26.25
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	40,788.00	6,764.04
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	73,090.80	4,678.38
06/30/2010	EQUITIES	CULP INC	TEXTILES	2,192.00	-232.00
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	414,291.93	206,096.40
06/30/2010	EQUITIES	CURTISS WRIGHT CORP	AEROSPACE & DEFENSE	51,717.12	71.04
06/30/2010	EQUITIES	CVB FINL CORP	REGIONAL BANKS	34,304.72	10,527.44
06/30/2010	EQUITIES	CVR ENERGY INC COM	OIL & GAS REFINING & MKTG	6,557.44	-1,177.20
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	1,256,801.80	12,327.58
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	27,752.96	10,998.51

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CYBERSOURCE CORP DEL COM	DATA PROCNG/OUTSRCD SVCS	54,685.26	22,670.28
06/30/2010	EQUITIES	CYMER INC COM	SEMICONDUCTOR EQUIPMENT	28,267.64	2,173.71
06/30/2010	EQUITIES	CYNOSURE INC CL A	HEALTH CARE EQUIPMENT	6,849.72	2,538.42
06/30/2010	EQUITIES	CYPRESS BIOSCIENCE INC	PHARMACEUTICALS	4,388.40	-10,314.44
06/30/2010	EQUITIES	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	54,657.76	8,166.00
06/30/2010	EQUITIES	CYPRESS SHARPRIDGEGE INVESTMENT	MORTGAGE REITS	2,652.00	-213.60
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	62,184.45	28,518.70
06/30/2010	EQUITIES	CYTOKINETICS INC	BIOTECHNOLOGY	4,284.96	-802.07
06/30/2010	EQUITIES	CYTORI THERAPEUTICS INC COM	BIOTECHNOLOGY	3,768.84	18.32
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	99,794.16	6,192.72
06/30/2010	EQUITIES	DAKTRONICS INC	ELECTRONIC EQUIP & INSTR	7,560.00	-1,139.04
06/30/2010	EQUITIES	DANA HLDG CORP COM	AUTO PARTS & EQUIPMENT	41,820.00	34,819.88
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	592,085.88	111,195.45
06/30/2010	EQUITIES	DANVERS BANCORP INC COM	REGIONAL BANKS	18,380.40	1,064.70
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	168,103.95	14,625.26
06/30/2010	EQUITIES	DARLING INTL INC	AGRICULTURAL PRODUCTS	21,583.74	-172.44
06/30/2010	EQUITIES	DAVITA INC COM	HEALTH CARE SERVICES	192,752.28	52,139.43
06/30/2010	EQUITIES	DAWSON GEOPHYSICAL CO COM	OIL & GAS EQUIP/SVCS	9,273.72	-2,417.30
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	33,520.32	1,928.16
06/30/2010	EQUITIES	DEALERTRACK HLDGS INC COM	INTERNET SOFTWARE & SVCS	24,642.10	3,490.34
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	56,472.56	-48,901.76
06/30/2010	EQUITIES	DECKERS OUTDOOR CORP COM	FOOTWEAR	63,577.15	37,939.79
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	743,582.34	170,261.47
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	97,981.51	42,896.70
06/30/2010	EQUITIES	DELCATH SYS INC COM	HEALTH CARE EQUIPMENT	6,498.50	1,695.59
06/30/2010	EQUITIES	DELEK US HLDGS INC COM	OIL & GAS REFINING & MKTG	3,832.50	-1,128.75
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	657,101.16	48,652.03
06/30/2010	EQUITIES	DELPHI FINL GROUP INC CL A COM	LIFE & HEALTH INSURANCE	44,719.12	10,772.16
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	301,587.25	158,803.41
06/30/2010	EQUITIES	DELTA PETROLEUM CORP	OIL & GAS EXPL & PROD	4,227.76	-5,323.33
06/30/2010	EQUITIES	DELTEK INC COM	APPLICATION SOFTWARE	7,631.10	4,010.40
06/30/2010	EQUITIES	DELTIC TIMBER CORP COM	FOREST PRODUCTS	14,504.60	3,011.96
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	28,950.00	7,225.92
06/30/2010	EQUITIES	DEMANDTEC INC	SYSTEMS SOFTWARE	4,752.00	-1,295.36
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	188,036.16	-8,777.79
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	139,924.24	38,161.27
06/30/2010	EQUITIES	DENNYS CORP	RESTAURANTS	7,306.00	929.58

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DENTSPLY INTL INC NEW COM	HEALTH CARE SUPPLIES	136,721.23	865.32
06/30/2010	EQUITIES	DEPOMED INC COM	PHARMACEUTICALS	5,944.40	1,213.64
06/30/2010	EQUITIES	DESTINATION MATERNITY CORP COM	APPAREL RETAIL	1,265.00	17.00
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	68,616.64	36,349.52
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	843,802.92	4,277.67
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	99,447.69	16,697.53
06/30/2010	EQUITIES	DEX ONE CORP	PUBLISHING	20,425.00	-3,762.60
06/30/2010	EQUITIES	DEXCOM INC	HEALTH CARE EQUIPMENT	21,975.56	10,009.05
06/30/2010	EQUITIES	DG FASTCHANNEL INC COM	COMMUNICATIONS EQUIPMENT	26,194.32	10,047.32
06/30/2010	EQUITIES	DHT HOLDINGS INC	OIL & GAS STORAGE & TRANS	4,693.15	-1,670.03
06/30/2010	EQUITIES	DIAMOND FOODS INC	PACKAGED FOODS & MEATS	25,276.50	9,287.27
06/30/2010	EQUITIES	DIAMOND HILL INVESTMENT GROUP	ASSET MGMT & CUSTODY BNKS	5,045.41	1,551.27
06/30/2010	EQUITIES	DIAMOND MGMT & TECHNOLOGY	RESEARCH & CONSULTING SVC	1,804.25	-117.25
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	120,088.89	-31,300.00
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	31,137.36	6,248.31
06/30/2010	EQUITIES	DICE HLDGS INC COM	INTERNET SOFTWARE & SVCS	4,947.80	1,837.55
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	69,791.56	19,039.16
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	50,957.50	4,207.50
06/30/2010	EQUITIES	DIGI INTL INC	COMMUNICATIONS EQUIPMENT	8,038.44	48.60
06/30/2010	EQUITIES	DIGIMARC CORP NEW COM	APPLICATION SOFTWARE	8,437.50	-464.50
06/30/2010	EQUITIES	DIGITAL GLOBE INC	AEROSPACE & DEFENSE	1,315.00	-70.50
06/30/2010	EQUITIES	DIGITAL RIVER INC	INTERNET SOFTWARE & SVCS	31,274.28	-16,809.96
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	156,658.88	61,928.32
06/30/2010	EQUITIES	DILLARDS INC CL A COM	DEPARTMENT STORES	37,501.14	19,864.81
06/30/2010	EQUITIES	DIME CMNTY BANCORP INC COM	THRIFTS & MTG FINANCE	5,955.39	1,396.74
06/30/2010	EQUITIES	DINEEQUITY INC COM	RESTAURANTS	19,097.28	-595.64
06/30/2010	EQUITIES	DIODES INC	SEMICONDUCTORS	16,679.37	828.84
06/30/2010	EQUITIES	DIONEX CORP	LIFE SCIENCES TOOLS & SVC	44,973.84	12,345.76
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	961,292.80	316,729.29
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	235,996.38	90,482.16
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	300,856.75	-16,054.49
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	115,905.90	10,499.51
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	1,949,755.50	460,853.76
06/30/2010	EQUITIES	DIVX INC COM	INTERNET SOFTWARE & SVCS	6,518.66	2,066.38
06/30/2010	EQUITIES	DOLBY LABORATORIES INC CL A	ELECTRONIC COMPONENTS	108,704.46	46,263.12
06/30/2010	EQUITIES	DOLLAR FINL CORP	CONSUMER FINANCE	17,336.04	7,136.44
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	35,126.25	-1,754.25

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DOLLAR THRIFTY AUTOMOTIVE	TRUCKING	46,018.80	30,871.56
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	156,736.95	42,806.93
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	713,474.58	154,886.97
06/30/2010	EQUITIES	DOMINOS PIZZA INC	RESTAURANTS	10,147.40	2,289.90
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	60,755.75	40,488.86
06/30/2010	EQUITIES	DONALDSON INC	INDUSTRIAL MACHINERY	103,895.40	25,188.24
06/30/2010	EQUITIES	DONEGAL GROUP INC	PROPERTY & CASUALTY INS	5,850.04	-1,085.28
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	112,543.75	18,102.70
06/30/2010	EQUITIES	DORAL FINL CORP COM NEW	THRIFTS & MTG FINANCE	1,525.00	-881.25
06/30/2010	EQUITIES	DORMAN PRODS INC COM	AUTO PARTS & EQUIPMENT	5,021.51	1,832.74
06/30/2010	EQUITIES	DOUBLE TAKE SOFTWARE COM	SYSTEMS SOFTWARE	7,762.60	1,149.87
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	62,592.72	24,696.15
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	244,931.19	63,943.51
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	875,575.47	249,348.98
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	100,117.10	10,514.39
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	301,734.18	126,509.48
06/30/2010	EQUITIES	DREAMWORKS ANIMATION SKG INC	MOVIES & ENTERTAINMENT	61,154.10	841.25
06/30/2010	EQUITIES	DRESS BARN INC COM	APPAREL RETAIL	38,524.58	14,871.32
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	88,213.80	11,211.96
06/30/2010	EQUITIES	DREW INDS INC COM NEW	AUTO PARTS & EQUIPMENT	11,978.60	3,854.50
06/30/2010	EQUITIES	DRIL-QUIP INC COM	OIL & GAS EQUIP/SVCS	49,258.38	3,715.08
06/30/2010	EQUITIES	DRUGSTORE COM INC COM	INTERNET RETAIL	6,079.92	2,763.60
06/30/2010	EQUITIES	DSP GROUP INC COM	SEMICONDUCTORS	5,642.37	-273.73
06/30/2010	EQUITIES	DST SYS INC DEL	DATA PROCNG/OUTSRCD SVCS	42,572.92	-3,078.27
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	10,107.00	-756.50
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	219,072.72	77,249.96
06/30/2010	EQUITIES	DTS INC	ELECTRONIC COMPONENTS	19,853.48	4,864.62
06/30/2010	EQUITIES	DUCOMMUN INC	AEROSPACE & DEFENSE	5,933.70	-347.00
06/30/2010	EQUITIES	DUFF & PHELPS CORP NEW CL A	INVESTMNT BKG & BROKERAGE	5,645.61	-1,233.72
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	697,328.00	98,061.75
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	85,136.35	19,364.99
06/30/2010	EQUITIES	DUN & BRADSTREET CORP DEL NEW	RESEARCH & CONSULTING SVC	92,961.20	-19,170.32
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	25,237.00	5,914.90
06/30/2010	EQUITIES	DURECT CORP COM	PHARMACEUTICALS	8,198.82	776.02
06/30/2010	EQUITIES	DXP ENTERPRISES INC COM NEW	TRADING COS & DISTRIBUTOR	6,260.00	939.20
06/30/2010	EQUITIES	DYAX CORP COM	BIOTECHNOLOGY	4,317.54	274.91
06/30/2010	EQUITIES	DYCOM INDS INC	CONSTRUCTION & ENGINEERNG	13,662.90	-3,515.60



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DYNAMEX INC	AIR FREIGHT & LOGISTICS	3,135.40	-1,112.81
06/30/2010	EQUITIES	DYNAMIC MATERIALS CORP	INDUSTRIAL MACHINERY	8,618.88	-1,395.12
06/30/2010	EQUITIES	DYNAVOX INC-CLASS A	HEALTH CARE EQUIPMENT	7,604.75	-1,187.75
06/30/2010	EQUITIES	DYNCORP INTL INC COM CL A	AEROSPACE & DEFENSE	14,751.84	2,652.30
06/30/2010	EQUITIES	DYNEGY INC DEL CL A	INDEP PWR PROD/ENRGY TRAD	12,447.05	-19,882.95
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	69,726.18	-17,805.00
06/30/2010	EQUITIES	EAGLE BULK SHIPPING INC SHS	MARINE	10,512.02	-3,776.64
06/30/2010	EQUITIES	EAGLE MATLS INC	CONSTRUCTION MATERIALS	41,309.61	1,999.62
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	29,905.72	1,878.50
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	67,298.25	20,254.68
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	38,141.76	1,790.24
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	120,362.80	29,202.16
06/30/2010	EQUITIES	EASTMAN KODAK CO COM	PHOTOGRAPHIC PRODUCTS	43,946.84	17,821.76
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	330,275.68	108,157.21
06/30/2010	EQUITIES	EATON VANCE CORP NON VTG COM	ASSET MGMT & CUSTODY BNKS	101,549.58	8,275.50
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	713,470.63	88,240.96
06/30/2010	EQUITIES	EBIX INC	APPLICATION SOFTWARE	12,606.72	4,614.96
06/30/2010	EQUITIES	ECHELON CORP	ELECTRC MANUFACTNG SVCS	4,771.83	-62.31
06/30/2010	EQUITIES	ECHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	25,242.84	4,682.95
06/30/2010	EQUITIES	ECLIPSYS CORP	HEALTH CARE TECHNOLOGY	34,110.08	5,550.08
06/30/2010	EQUITIES	ECOLAB INC	SPECIALTY CHEMICALS	321,583.84	57,887.73
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	309,938.63	28,115.86
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	8,749.53	2,375.55
06/30/2010	EQUITIES	EDWARDS LIFE SCIENCES CORP COM	HEALTH CARE EQUIPMENT	200,551.60	83,994.09
06/30/2010	EQUITIES	EHEALTH INC COM	INSURANCE BROKERS	11,051.64	-3,398.28
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	992,144.97	201,686.37
06/30/2010	EQUITIES	EINSTEIN NOAH RESTAURANT GROUP	RESTAURANTS	6,128.72	1,602.14
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	272,408.39	55,608.19
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	41,486.40	12,842.56
06/30/2010	EQUITIES	ELECTRO RENT CORP	TECHNOLOGY DISTRIBUTORS	9,252.10	2,609.75
06/30/2010	EQUITIES	ELECTRO SCIENTIFIC INDS INC	ELECTRONIC EQUIP & INSTR	16,713.36	6,330.06
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	143,841.60	-72,438.06
06/30/2010	EQUITIES	ELECTRONICS FOR IMAGING INC	COMPUTER STORAGE & PERIPH	16,799.25	-637.51
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	1,059,672.00	-5,425.44
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	11,064.24	5,814.06
06/30/2010	EQUITIES	ELLIS PERRY INTL INC COM	APPAREL ACCESS & LUXURY	11,514.00	7,358.83
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	1,203,188.40	408,952.56

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EMC INS GROUP	PROPERTY & CASUALTY INS	3,925.47	123.51
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	57,901.83	3,148.74
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	24,269.85	-256.53
06/30/2010	EQUITIES	EMERITUS CORP	HEALTH CARE FACILITIES	8,040.83	1,079.67
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	1,035,016.10	270,776.70
06/30/2010	EQUITIES	EMPIRE DIST ELEC CO	ELECTRIC UTILITIES	23,087.10	3,247.20
06/30/2010	EQUITIES	EMPLOYERS HOLDINGS INC	PROPERTY & CASUALTY INS	18,486.15	3,037.10
06/30/2010	EQUITIES	EMS TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	7,885.50	-2,037.00
06/30/2010	EQUITIES	EMULEX CORP NEW	COMMUNICATIONS EQUIPMENT	26,383.32	-4,368.48
06/30/2010	EQUITIES	ENCORE BANCSHARES INC COM	DIVERSIFIED BANKS	2,472.50	-202.50
06/30/2010	EQUITIES	ENCORE CAP GROUP INC	SPECIALIZED FINANCE	12,448.44	4,808.42
06/30/2010	EQUITIES	ENCORE WIRE CORP	ELECTRIC COMP & EQUIP	10,998.84	-1,594.56
06/30/2010	EQUITIES	ENDEAVOR INTL CORP	OIL & GAS EXPL & PROD	3,816.00	-1,533.60
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	73,249.74	13,991.97
06/30/2010	EQUITIES	ENDOLOGIX INC	HEALTH CARE SUPPLIES	4,077.00	660.63
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	54,193.32	16,519.36
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	93,225.99	16,950.18
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	104,682.96	-2,644.14
06/30/2010	EQUITIES	ENERGY CONVERSION DEVICES INC	SEMICONDUCTORS	7,970.40	-19,605.11
06/30/2010	EQUITIES	ENERGY PARTNERS LTD COM	OIL & GAS EXPL & PROD	9,462.75	-447.50
06/30/2010	EQUITIES	ENERGY XXI BERMUDA LIMITED USD	OIL & GAS EXPL & PROD	26,431.50	-2,753.50
06/30/2010	EQUITIES	ENERGYSOLUTIONS INC DEPOSITARY	ENVIRON & FACILITIES SVCS	6,713.71	-4,392.27
06/30/2010	EQUITIES	ENERNOC INC COM	DIVERSIFIED SUPPORT SVCS	15,625.68	4,119.69
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	20,322.87	4,983.24
06/30/2010	EQUITIES	ENER1 INC COM NEW	ELECTRIC COMP & EQUIP	5,664.88	-4,575.76
06/30/2010	EQUITIES	ENNIS INC COM	COMMERCIAL PRINTING	4,247.83	1,327.27
06/30/2010	EQUITIES	ENPRO INDS INC	INDUSTRIAL MACHINERY	22,322.95	7,811.05
06/30/2010	EQUITIES	ENSIGN GROUP INC COM	HEALTH CARE FACILITIES	6,097.76	423.63
06/30/2010	EQUITIES	ENSTAR GROUP LIMITED SHS	REINSURANCE	11,161.92	1,399.44
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	15,367.87	4,490.36
06/30/2010	EQUITIES	ENTERCOM COMMUNICATIONS CORP	BROADCASTING	1,543.50	-266.00
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	399,567.98	-6,338.90
06/30/2010	EQUITIES	ENTERPRISE FINL SVCS CORP	REGIONAL BANKS	3,345.08	381.70
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	47,625.60	23,456.10
06/30/2010	EQUITIES	ENTROPIC COMMUNICATIONS INC	SEMICONDUCTORS	6,023.00	3,391.65
06/30/2010	EQUITIES	ENZO BIOCHEM INC	LIFE SCIENCES TOOLS & SVC	5,453.80	-93.80
06/30/2010	EQUITIES	ENZON PHARMACEUTICALS INC	BIOTECHNOLOGY	19,223.25	5,360.46

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	785,386.08	228,028.30
06/30/2010	EQUITIES	EPICOR SOFTWARE CORP COM	APPLICATION SOFTWARE	8,717.09	3,369.95
06/30/2010	EQUITIES	EPIQ SYS INC COM	APPLICATION SOFTWARE	12,024.90	-1,744.28
06/30/2010	EQUITIES	EPOCH HLDG CORP	ASSET MGMT & CUSTODY BNKS	4,380.39	1,934.94
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	160,064.06	3,498.91
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	116,926.02	2,250.18
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	117,769.00	8,347.58
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	56,925.69	8,017.28
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	20,904.00	2,438.80
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	371,584.83	168,173.36
06/30/2010	EQUITIES	ERESEARCH TECHNOLOGY INC	LIFE SCIENCES TOOLS & SVC	9,101.40	2,367.11
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	33,670.00	8,484.81
06/30/2010	EQUITIES	ESCO TECHNOLOGIES INC COM	INDUSTRIAL MACHINERY	25,029.00	-14,152.32
06/30/2010	EQUITIES	ESSA BANCORP INC COM	THRIFTS & MTG FINANCE	11,263.65	-779.78
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	104,486.85	32,514.00
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	191,153.90	74,484.01
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	45,124.95	18,154.59
06/30/2010	EQUITIES	ETHAN ALLEN INTERIORS INC COM	HOME FURNISHINGS	14,997.28	2,476.32
06/30/2010	EQUITIES	EURONET WORLDWIDE INC	DATA PROCNG/OUTSRCD SVCS	20,898.86	-4,903.02
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	12,422.20	161.80
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	122,274.88	5,542.97
06/30/2010	EQUITIES	EVERGREEN SOLAR INC COM	SEMICONDUCTORS	4,046.31	-6,989.07
06/30/2010	EQUITIES	EV3 INC COM	HEALTH CARE EQUIPMENT	56,630.07	32,937.57
06/30/2010	EQUITIES	EXACTECH INC	HEALTH CARE EQUIPMENT	7,805.56	851.43
06/30/2010	EQUITIES	EXAR CORP COM	SEMICONDUCTORS	11,219.67	723.92
06/30/2010	EQUITIES	EXCEL TRUST INC	DIVERSIFIED REITS	7,800.00	-224.50
06/30/2010	EQUITIES	EXCO RESOURCES INC	OIL & GAS EXPL & PROD	78,221.94	3,587.18
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	13,692.62	-4,777.84
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	770,449.27	-188,918.48
06/30/2010	EQUITIES	EXIDE TECHNOLOGIES	AUTO PARTS & EQUIPMENT	10,264.80	-2,072.70
06/30/2010	EQUITIES	EXL SERVICE HLDGS INC COM	DATA PROCNG/OUTSRCD SVCS	12,448.25	5,837.95
06/30/2010	EQUITIES	EXODUS COMMUNICATIONS INC COM	INTERNET SOFTWARE & SVCS	265.50	0.00
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	103,947.30	17,649.10
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	238,671.16	13,562.67
06/30/2010	EQUITIES	EXPONENT INC COM	RESEARCH & CONSULTING SVC	17,537.92	3,532.24
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	818,430.12	256,253.28
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	48,935.76	13,139.28

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	38,558.60	18,669.02
06/30/2010	EQUITIES	EXTREME NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	9,890.10	3,772.89
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	9,125,730.07	-1,663,414.21
06/30/2010	EQUITIES	EZCORP INC CL A NON VTG	CONSUMER FINANCE	27,379.80	9,455.36
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	90,905.43	18,305.93
06/30/2010	EQUITIES	FAIR ISAAC INC COM	APPLICATION SOFTWARE	31,464.76	6,425.80
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	36,676.01	9,594.20
06/30/2010	EQUITIES	FALCONSTOR SOFTWARE INC COM	SYSTEMS SOFTWARE	3,453.12	-1,137.96
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	152,672.42	27,135.36
06/30/2010	EQUITIES	FARMER BROS CO	PACKAGED FOODS & MEATS	2,535.12	-1,097.04
06/30/2010	EQUITIES	FARO TECHNOLOGY INC	ELECTRONIC EQUIP & INSTR	11,506.65	1,924.95
06/30/2010	EQUITIES	FASTENAL CO	TRADING COS & DISTRIBUTOR	204,072.54	68,507.47
06/30/2010	EQUITIES	FBL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	13,125.00	8,568.75
06/30/2010	EQUITIES	FBR CAP MKTS CORP COM	INVESTMNT BKG & BROKERAGE	2,833.83	-1,373.64
06/30/2010	EQUITIES	FEDERAL AGRIC MTG CORP	THRIFTS & MTG FINANCE	7,015.00	-703.00
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	7,447.44	1,881.88
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	151,463.62	37,070.50
06/30/2010	EQUITIES	FEDERAL SIGNAL CORP	CONSTR,FARM MACH & HVY TR	12,535.50	-4,911.45
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	58,257.23	-5,851.04
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	683,774.28	161,687.85
06/30/2010	EQUITIES	FEI CO	SEMICONDUCTOR EQUIPMENT	25,997.49	910.11
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	15,444.05	6,159.05
06/30/2010	EQUITIES	FEMALE HEALTH CO	PERSONAL PRODUCTS	2,595.00	-354.93
06/30/2010	EQUITIES	FERRO CORP	SPECIALTY CHEMICALS	13,671.35	6,195.70
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	102,309.24	-1,496.44
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	289,200.06	84,557.19
06/30/2010	EQUITIES	FIFTH ST FIN CORP COM	ASSET MGMT & CUSTODY BNKS	9,375.50	-566.50
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	322,014.00	113,312.28
06/30/2010	EQUITIES	FINANCIAL INSTITUTIONS INC COM	REGIONAL BANKS	6,197.42	1,700.30
06/30/2010	EQUITIES	FINISAR CORPORATION COM	COMMUNICATIONS EQUIPMENT	26,820.00	-1,896.00
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	19,905.97	9,673.94
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	15,107.40	4,332.22
06/30/2010	EQUITIES	FIRST AMERICAN FINANCIAL-W/I	PROPERTY & CASUALTY INS	42,449.68	5,099.48
06/30/2010	EQUITIES	FIRST BANCORP N C	REGIONAL BANKS	7,809.52	954.08
06/30/2010	EQUITIES	FIRST BANCORP PR COM	REGIONAL BANKS	1,610.14	-13,306.44
06/30/2010	EQUITIES	FIRST BUSEY CORP CL A	REGIONAL BANKS	5,762.16	-750.90
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	32,361.84	11,398.80

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIRST CMNTY BANCSHARES INC NEW	REGIONAL BANKS	9,651.33	-323.88
06/30/2010	EQUITIES	FIRST COMWLTH FINL CORP PA	REGIONAL BANKS	18,296.25	-6,273.00
06/30/2010	EQUITIES	FIRST FINL BANCORP	REGIONAL BANKS	28,880.95	12,569.33
06/30/2010	EQUITIES	FIRST FINL BANKSHARES INC	REGIONAL BANKS	34,094.72	746.24
06/30/2010	EQUITIES	FIRST FINL CORP IND COM	REGIONAL BANKS	9,115.69	-2,623.32
06/30/2010	EQUITIES	FIRST FINL HLDGS INC	THRIFTS & MTG FINANCE	8,427.20	1,969.52
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	85,579.13	5,722.39
06/30/2010	EQUITIES	FIRST INDL RLTY TR INC	INDUSTRIAL REITS	9,370.08	1,691.28
06/30/2010	EQUITIES	FIRST INTERSTATE BANCSYS/MT	REGIONAL BANKS	2,772.44	-87.50
06/30/2010	EQUITIES	FIRST MARBLEHEAD CORP	CONSUMER FINANCE	8,504.65	2,279.97
06/30/2010	EQUITIES	FIRST MERCHANTS CORP COM	REGIONAL BANKS	6,639.84	-1,182.33
06/30/2010	EQUITIES	FIRST MERCURY FINANCIAL CORP	PROPERTY & CASUALTY INS	6,612.50	-1,537.50
06/30/2010	EQUITIES	FIRST MIDWEST BANCORP INC DEL	REGIONAL BANKS	29,098.47	7,130.62
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	95,215.47	2,857.68
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	7,501.14	277.94
06/30/2010	EQUITIES	FIRST SOLAR INC	SEMICONDUCTORS	194,763.13	-90,449.51
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	310,693.37	-19,006.94
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	53,548.38	-1,598.73
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	218,163.48	16,326.46
06/30/2010	EQUITIES	FISHER COMMUNICATIONS INC	BROADCASTING	2,829.12	806.40
06/30/2010	EQUITIES	FLAGSTAR BANCORP INC	THRIFTS & MTG FINANCE	1,369.04	-2,849.77
06/30/2010	EQUITIES	FLAGSTONE REINSURANCE HLDG SA	REINSURANCE	17,744.80	2,906.41
06/30/2010	EQUITIES	FLIR SYS INC	ELECTRONIC EQUIP & INSTR	142,657.36	26,433.77
06/30/2010	EQUITIES	FLOW INTERNATIONAL CORP	INDUSTRIAL MACHINERY	4,875.76	886.85
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	74,259.45	8,442.00
06/30/2010	EQUITIES	FLOWERVE CORP	INDUSTRIAL MACHINERY	148,652.23	24,842.34
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	237,994.13	-17,249.11
06/30/2010	EQUITIES	FLUSHING FINANCIAL CORP	THRIFTS & MTG FINANCE	12,022.09	3,607.61
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	127,887.21	12,532.08
06/30/2010	EQUITIES	FMC TECHNOLOGIES INC	OIL & GAS EQUIP/SVCS	208,480.94	54,317.48
06/30/2010	EQUITIES	FNB CORP/PA	REGIONAL BANKS	28,008.64	5,127.36
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	68,943.06	8,576.91
06/30/2010	EQUITIES	FORCE PROTN INC	CONSTR,FARM MACH & HVY TR	10,081.90	-9,110.41
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	1,072,401.12	494,445.11
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	40,695.40	16,574.95
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	254,440.68	42,576.84
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	99,125.28	34,599.65

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FORESTAR GROUP INC	REAL ESTATE DEVELOPMENT	24,407.64	8,140.41
06/30/2010	EQUITIES	FORMFACTOR INC	SEMICONDUCTOR EQUIPMENT	21,114.00	-12,899.59
06/30/2010	EQUITIES	FORRESTER RESH INC COM	IT CONSULTNG & OTHER SVCS	18,912.50	4,369.78
06/30/2010	EQUITIES	FORTINET INC	SYSTEMS SOFTWARE	1,644.00	-130.00
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	182,578.80	22,135.00
06/30/2010	EQUITIES	FORWARD AIR CORP COM	AIR FREIGHT & LOGISTICS	31,364.75	8,367.77
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	46,289.80	15,491.55
06/30/2010	EQUITIES	FOSTER L B CO CL A	INDUSTRIAL MACHINERY	11,586.24	-1,488.51
06/30/2010	EQUITIES	FOX CHASE BANCORP INC	THRIFTS & MTG FINANCE	6,947.70	298.28
06/30/2010	EQUITIES	FPIC INS GROUP INC COM	PROPERTY & CASUALTY INS	13,722.75	3,208.22
06/30/2010	EQUITIES	FPL GROUP INC	ELECTRIC UTILITIES	6,204.50	0.00
06/30/2010	EQUITIES	FRANKLIN ELEC INC	ELECTRIC COMP & EQUIP	22,566.06	4,189.05
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	405,349.31	113,334.56
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	30,729.62	-1,295.80
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	12,143.88	-3,063.42
06/30/2010	EQUITIES	FREEMPORT-MCMORAN COPPER & GOLD	DIV METALS & MINING	814,338.36	123,972.20
06/30/2010	EQUITIES	FREIGHTCAR AMER INC	CONSTR,FARM MACH & HVY TR	11,875.50	3,536.01
06/30/2010	EQUITIES	FRESH DEL MONTE PRODUCE	AGRICULTURAL PRODUCTS	36,168.88	5,361.00
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	60,349.68	509.28
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	45,555.15	-11,007.75
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	52,941.70	10,610.60
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	63,815.76	-11,668.08
06/30/2010	EQUITIES	FUEL SYS SOL KIRKLAND & ELLIS	AUTO PARTS & EQUIPMENT	11,314.20	2,436.44
06/30/2010	EQUITIES	FUEL TECH INC	ENVIRON & FACILITIES SVCS	5,081.28	-2,657.76
06/30/2010	EQUITIES	FUELCELL ENERGY INC	ELECTRIC COMP & EQUIP	2,627.86	-4,851.28
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	59,038.32	24,471.09
06/30/2010	EQUITIES	FURIEX PHARMACEUTICALS W/I	LIFE SCIENCES TOOLS & SVC	3,962.40	-896.57
06/30/2010	EQUITIES	FURMANITE CORP COM	CONSTRUCTION & ENGINEERNG	5,236.43	290.18
06/30/2010	EQUITIES	FURNITURE BRANDS INTL INC COM	HOME FURNISHINGS	10,147.68	2,177.28
06/30/2010	EQUITIES	FX ENERGY INC	OIL & GAS EXPL & PROD	7,840.92	733.16
06/30/2010	EQUITIES	F5 NETWORK INC COM	COMMUNICATIONS EQUIPMENT	166,213.68	93,420.96
06/30/2010	EQUITIES	G & K SVCS INC CL A	DIVERSIFIED SUPPORT SVCS	14,537.60	-823.68
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	18,884.25	12,356.15
06/30/2010	EQUITIES	GAIAM INC CL A	CATALOG RETAIL	3,666.28	217.44
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	87,215.70	15,006.75
06/30/2010	EQUITIES	GAMCO INVS INC	ASSET MGMT & CUSTODY BNKS	13,280.40	-4,815.93
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	86,715.85	-14,860.30

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	102,262.50	63,781.50
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	289,078.30	32,532.45
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	68,401.06	26,047.32
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	111,409.24	29,771.26
06/30/2010	EQUITIES	GARTNER INC COM	IT CONSULTNG & OTHER SVCS	44,221.50	14,588.34
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	38,819.40	2,749.95
06/30/2010	EQUITIES	GAYLORD ENTERTAINMENT CO	HOTELS, RESORTS & CRUISE	33,090.82	12,747.98
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	70,037.64	4,097.64
06/30/2010	EQUITIES	GENCO SHIPPING & TRADING	MARINE	11,572.28	-5,218.72
06/30/2010	EQUITIES	GENCORP INC	AEROSPACE & DEFENSE	10,034.58	5,131.84
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	45,145.10	-18,566.24
06/30/2010	EQUITIES	GENERAL COMMUNICATION INC CL A	INTEGRATED TELECOMM SVCS	16,197.06	1,792.56
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	630,024.36	30,336.88
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	4,873,929.20	481,856.85
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	96,068.00	-7,857.02
06/30/2010	EQUITIES	GENERAL MARITIME CORP NEW SHS	OIL & GAS STORAGE & TRANS	6,631.92	-3,601.44
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	743,611.20	206,872.37
06/30/2010	EQUITIES	GENERAL MOLY INC COM	DIV METALS & MINING	8,118.88	2,883.63
06/30/2010	EQUITIES	GENESCO INC COM	APPAREL RETAIL	15,891.24	1,576.44
06/30/2010	EQUITIES	GENESSE & WYO INC CL A	RAILROADS	44,622.76	12,330.76
06/30/2010	EQUITIES	GENOMIC HEALTH INC	BIOTECHNOLOGY	8,223.48	-3,552.67
06/30/2010	EQUITIES	GENOPTIX INC COM	HEALTH CARE SERVICES	7,860.40	-6,077.18
06/30/2010	EQUITIES	GENPACT LTD	DATA PROCNG/OUTSRCD SVCS	41,620.40	13,614.40
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	78,177.04	27,633.28
06/30/2010	EQUITIES	GENTIVA HEALTH SVCS INC	HEALTH CARE SERVICES	25,983.62	10,524.28
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	183,980.10	30,933.10
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	200,833.62	127,023.05
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	419,106.35	-58,387.00
06/30/2010	EQUITIES	GEO GROUP INC	SECURITY & ALARM SERVICES	42,413.00	9,811.20
06/30/2010	EQUITIES	GEOEYE INC COM	AEROSPACE & DEFENSE	28,150.56	7,831.60
06/30/2010	EQUITIES	GEORGIA GULF CORP COM PAR	COMMODITY CHEMICALS	2,001.00	-361.50
06/30/2010	EQUITIES	GEOSOURCES INC COM	OIL & GAS EXPL & PROD	3,733.24	1,500.80
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	37,332.50	-344.04
06/30/2010	EQUITIES	GERON CORP	BIOTECHNOLOGY	16,490.70	-4,801.66
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	12,014.63	2,336.25
06/30/2010	EQUITIES	GFI GROUP INC	INVESTMNT BKG & BROKERAGE	12,806.10	321.30
06/30/2010	EQUITIES	GIBRALTAR INDS INC	BUILDING PRODUCTS	10,504.00	2,686.16

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	965,084.84	-209,663.29
06/30/2010	EQUITIES	GLACIER BANCORP INC NEW COM	REGIONAL BANKS	43,071.12	-1,901.51
06/30/2010	EQUITIES	GLADSTONE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	6,529.24	2,440.16
06/30/2010	EQUITIES	GLADSTONE INVT CORP	ASSET MGMT & CUSTODY BNKS	4,623.19	1,570.14
06/30/2010	EQUITIES	GLEACHER & CO INC	INVESTMNT BKG & BROKERAGE	3,016.65	-4,529.57
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	6,530.58	1,297.17
06/30/2010	EQUITIES	GLIMCHER RLTY TR SHS BEN INT	RETAIL REITS	12,080.96	7,072.73
06/30/2010	EQUITIES	GLOBAL CASH ACCESS HLDGS INC	DATA PROCNG/OUTSRCD SVCS	12,083.96	519.56
06/30/2010	EQUITIES	GLOBAL CROSSING LTD SHS NEW	ALTERNATIVE CARRIERS	9,713.83	2,127.31
06/30/2010	EQUITIES	GLOBAL INDUSTRIES LTD	OIL & GAS EQUIP/SVCS	16,837.50	-6,825.00
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	92,263.50	3,888.50
06/30/2010	EQUITIES	GLOBAL SOURCE LTD SHS	PUBLISHING	4,319.84	606.10
06/30/2010	EQUITIES	GLOBE SPECIALTY METALS INC	DIV METALS & MINING	2,066.00	-115.00
06/30/2010	EQUITIES	GMX RES INC COM	OIL & GAS EXPL & PROD	9,689.57	-9,932.75
06/30/2010	EQUITIES	GOLAR LNG LIMITED SHS	OIL & GAS STORAGE & TRANS	16,759.26	4,350.71
06/30/2010	EQUITIES	GOLDEN STAR RES LTD CDA COM	CDN GOLD	7,446.00	-387.00
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	2,116,728.75	-173,166.77
06/30/2010	EQUITIES	GOLUB CAPITAL BDC INC	ASSET MGMT & CUSTODY BNKS	3,244.50	-52.25
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	260,473.05	76,538.25
06/30/2010	EQUITIES	GOODRICH PETROLEUM CORP	OIL & GAS EXPL & PROD	10,596.00	-11,063.99
06/30/2010	EQUITIES	GOODYEAR TIRE & RUBR CO COM	TIRES & RUBBER	82,243.56	-9,266.88
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	3,410,541.75	277,925.22
06/30/2010	EQUITIES	GORMAN RUPP CO	INDUSTRIAL MACHINERY	14,954.85	2,596.95
06/30/2010	EQUITIES	GOVERNMENT PTYS INCOME TR	OFFICE REITS	2,552.00	249.20
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	52,600.00	19,495.75
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	56,126.29	12,901.68
06/30/2010	EQUITIES	GRAFTECH INTERNATIONAL LTD	ELECTRIC COMP & EQUIP	62,763.66	20,048.31
06/30/2010	EQUITIES	GRAHAM CORP	INDUSTRIAL MACHINERY	6,700.53	-93.87
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	178,811.10	36,865.34
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	9,301.71	2,216.91
06/30/2010	EQUITIES	GRANITE CONSTR INC COM	CONSTRUCTION & ENGINEERNG	29,163.30	-13,493.10
06/30/2010	EQUITIES	GRAPHIC PACKAGING HLDG CO COM	PAPER PACKAGING	14,354.55	6,164.13
06/30/2010	EQUITIES	GREAT ATLANTIC & PAC TEA INC	FOOD RETAIL	2,394.60	-30.70
06/30/2010	EQUITIES	GREAT LAKES DREDGE & DOCK CORP	CONSTRUCTION & ENGINEERNG	7,788.00	1,109.20
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	87,567.90	11,164.65
06/30/2010	EQUITIES	GREAT SOUTHN BANCORP INC	REGIONAL BANKS	2,049.00	-54.75
06/30/2010	EQUITIES	GREATBATCH INC COM	HEALTH CARE EQUIPMENT	6,313.73	316.96



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GREEN BANKSHARES INC	REGIONAL BANKS	3,192.50	-338.50
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	90,078.50	20,199.23
06/30/2010	EQUITIES	GREEN PLAINS RENEWABLE ENERGY	OIL & GAS REFINING & MKTG	4,854.50	-684.00
06/30/2010	EQUITIES	GREENBRIER COS INC	CONSTR,FARM MACH & HVY TR	8,008.00	3,010.15
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	43,707.95	-8,193.90
06/30/2010	EQUITIES	GREENLIGHT CAPITAL RE LTD CL A	REINSURANCE	31,235.60	11,441.86
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	63,234.80	11,989.30
06/30/2010	EQUITIES	GRIFFIN LD & NURSERIES INC	AGRICULTURAL PRODUCTS	2,260.60	-98.79
06/30/2010	EQUITIES	GRIFFON CORP COM	BUILDING PRODUCTS	24,708.04	2,971.22
06/30/2010	EQUITIES	GROUP 1 AUTOMOTIVE INC COM	AUTOMOTIVE RETAIL	18,165.16	2,532.16
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	47,030.40	14,908.12
06/30/2010	EQUITIES	GT SOLAR INTL INC COM	SEMICONDUCTOR EQUIPMENT	2,464.00	-144.10
06/30/2010	EQUITIES	GUESS? INC	APPAREL RETAIL	65,010.44	13,318.40
06/30/2010	EQUITIES	GULF IS FABRICATION INC COM	OIL & GAS EQUIP/SVCS	7,992.80	69.26
06/30/2010	EQUITIES	GULFMARK OFFSHORE INC CLASS A	OIL & GAS EQUIP/SVCS	19,964.40	-1,478.28
06/30/2010	EQUITIES	GULFPORT ENERGY CORP	OIL & GAS EXPL & PROD	14,967.32	7,741.90
06/30/2010	EQUITIES	GYMBOREE CORP COM	APPAREL RETAIL	36,346.21	5,876.32
06/30/2010	EQUITIES	H & E EQUIP SVCS INC COM	TRADING COS & DISTRIBUTOR	5,355.35	-151.66
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	177,976.56	16,963.34
06/30/2010	EQUITIES	HACKETT GROUP INC COM	IT CONSULTNG & OTHER SVCS	4,459.47	1,095.03
06/30/2010	EQUITIES	HAEMONETICS CORP MASS COM	HEALTH CARE SUPPLIES	41,317.44	324.24
06/30/2010	EQUITIES	HAIN CELESTIAL GROUP INC/THE	PACKAGED FOODS & MEATS	29,770.92	5,071.72
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	705,763.40	71,582.52
06/30/2010	EQUITIES	HALLMARK FINL SVCS INC COM NEW	PROPERTY & CASUALTY INS	4,656.60	1,389.70
06/30/2010	EQUITIES	HALOZYME THERAPEUTICS INC	BIOTECHNOLOGY	17,536.64	921.67
06/30/2010	EQUITIES	HANCOCK HOLDING CO	REGIONAL BANKS	35,761.92	-933.48
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	78,628.08	23,006.72
06/30/2010	EQUITIES	HANGER ORTHOPEDIC GROUP INC	HEALTH CARE FACILITIES	22,467.96	5,541.93
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	50,634.00	12,152.16
06/30/2010	EQUITIES	HANSEN MEDICAL INC	HEALTH CARE EQUIPMENT	2,351.52	-2,881.70
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	90,187.66	2,206.58
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	165,324.51	44,101.41
06/30/2010	EQUITIES	HARLEYSVILLE GROUP INC	PROPERTY & CASUALTY INS	16,632.08	1,088.08
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	59,092.53	22,210.35
06/30/2010	EQUITIES	HARMONIC INC COM	COMMUNICATIONS EQUIPMENT	19,638.40	-505.40
06/30/2010	EQUITIES	HARRIS & HARRIS GROUP INC	ASSET MGMT & CUSTODY BNKS	8,388.59	-124.81
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	168,807.45	44,015.58

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	64,954.00	-15,229.64
06/30/2010	EQUITIES	HARTE-HANKS INC COM	ADVERTISING	16,803.60	3,216.00
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	298,263.21	62,700.95
06/30/2010	EQUITIES	HARVEST NATURAL RESOURCES INC	OIL & GAS EXPL & PROD	17,245.80	5,339.40
06/30/2010	EQUITIES	HASBRO INC	LEISURE PRODUCTS	150,097.20	65,480.36
06/30/2010	EQUITIES	HATTERAS FINANCIAL CORP	MORTGAGE REITS	23,136.00	-385.10
06/30/2010	EQUITIES	HAVERTY FURNITURE COS INC	HOMEFURNISHING RETAIL	6,452.25	1,176.00
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	82,714.18	21,168.73
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	8,204.79	-74.06
06/30/2010	EQUITIES	HAWK CORP CL A COM	AUTO PARTS & EQUIPMENT	3,817.50	-112.50
06/30/2010	EQUITIES	HAWKINS INC COM	COMMODITY CHEMICALS	2,408.00	231.84
06/30/2010	EQUITIES	HAYNES INTL INC	STEEL	10,358.88	3,134.88
06/30/2010	EQUITIES	HB FULLER CO	SPECIALTY CHEMICALS	27,630.45	2,808.15
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	92,211.08	1,703.84
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	290,604.75	96,670.19
06/30/2010	EQUITIES	HEADWATERS INC COM	CONSTRUCTION MATERIALS	5,015.44	-1,977.92
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	161,024.76	34,003.17
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	68,710.11	20,515.76
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	79,373.09	29,899.26
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	52,771.94	14,868.38
06/30/2010	EQUITIES	HEALTHCARE SVCS GROUP INC	DIVERSIFIED SUPPORT SVCS	26,492.10	1,509.84
06/30/2010	EQUITIES	HEALTHSOUTH CORP COM NEW	HEALTH CARE FACILITIES	51,302.82	18,645.60
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	24,118.05	8,754.65
06/30/2010	EQUITIES	HEALTHWAYS INC COM	HEALTH CARE SERVICES	13,088.16	-56.53
06/30/2010	EQUITIES	HEARTLAND EXPRESS INC COM	TRUCKING	25,604.94	-845.28
06/30/2010	EQUITIES	HEARTLAND FINL USA INC	REGIONAL BANKS	9,262.08	1,441.84
06/30/2010	EQUITIES	HEARTLAND PMT SYS INC	DATA PROCNG/OUTSRCD SVCS	15,908.48	7,643.36
06/30/2010	EQUITIES	HEARTWARE INTERNATIONAL INC	HEALTH CARE EQUIPMENT	19,269.25	-877.75
06/30/2010	EQUITIES	HECLA MNG CO COM	PREC METALS & MINS	32,578.02	12,419.59
06/30/2010	EQUITIES	HEICO CORP	AEROSPACE & DEFENSE	39,619.76	12,344.78
06/30/2010	EQUITIES	HEIDRICK & STRUGGLES INTL INC	HUMAN RESOURCE & EMP SVCS	11,501.28	2,347.03
06/30/2010	EQUITIES	HELEN OF TROY LTD NEW	HOUSEHOLD APPLIANCES	20,736.40	2,621.64
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	38,287.35	-71.10
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	118,543.92	13,600.74
06/30/2010	EQUITIES	HENRY JACK & ASSOC INC COM	APPLICATION SOFTWARE	64,356.60	14,100.45
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	95,323.50	36,059.40
06/30/2010	EQUITIES	HERCULES OFFSHORE INC	OIL & GAS DRILLING	11,280.06	-8,315.49

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HERCULES TECHNOLOGY GROWTH CAP	ASSET MGMT & CUSTODY BNKS	11,033.58	1,460.50
06/30/2010	EQUITIES	HERLEY INDUSTRIES INC	AEROSPACE & DEFENSE	9,069.36	2,617.28
06/30/2010	EQUITIES	HERMAN MILLER INC COM	OFFICE SERVICES/SUPP	32,834.30	7,893.41
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	10,305.35	4,098.50
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	232,556.36	63,949.36
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	69,379.64	22,808.74
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	453,211.02	-95,314.34
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	103,724.60	14,207.20
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	3,185,999.20	656,830.74
06/30/2010	EQUITIES	HEXCEL CORP	AEROSPACE & DEFENSE	51,338.10	16,616.20
06/30/2010	EQUITIES	HHGREGG INC COM	COMPUTER & ELECT RETAIL	12,499.52	3,296.40
06/30/2010	EQUITIES	HI-TECH PHARMACAL INC	PHARMACEUTICALS	9,164.00	1,747.00
06/30/2010	EQUITIES	HIBBETT SPORTS INC COM	SPECIALTY STORES	20,389.96	4,748.58
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	65,791.20	14,457.00
06/30/2010	EQUITIES	HILL INTL INC COM	RESEARCH & CONSULTING SVC	5,164.32	-88.08
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	69,715.13	33,334.05
06/30/2010	EQUITIES	HILLENBRAND INC COM	SPECIALIZED CONSUMER SVCS	55,421.49	10,726.74
06/30/2010	EQUITIES	HILLTOP HOLDINGS INC	PROPERTY & CASUALTY INS	15,825.81	-2,529.60
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	28,409.90	6,629.40
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	426,634.73	67,992.24
06/30/2010	EQUITIES	HMS HOLDINGS CORP	HEALTH CARE SERVICES	52,701.84	19,197.00
06/30/2010	EQUITIES	HNI CORP	OFFICE SERVICES/SUPP	32,445.84	11,971.68
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	42,420.51	4,983.18
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	120,062.67	8,629.07
06/30/2010	EQUITIES	HOME BANCORP INC COM	REGIONAL BANKS	9,037.00	330.74
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	1,491,695.94	251,893.08
06/30/2010	EQUITIES	HOME FED BANCORP INC MD COM	THRIFTS & MTG FINANCE	5,910.84	1,497.16
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	61,295.20	16,917.78
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	938,749.56	167,642.44
06/30/2010	EQUITIES	HOOKER FURNITURE CORP COM	HOME FURNISHINGS	3,805.62	-681.87
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEW	MULTI-LINE INSURANCE	27,341.10	11,490.41
06/30/2010	EQUITIES	HORIZON LINES INC CL A	MARINE	5,668.20	-1,527.60
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	81,688.64	12,531.78
06/30/2010	EQUITIES	HORNBECK OFFSHORE SVCS INC	OIL & GAS EQUIP/SVCS	11,125.20	-8,237.22
06/30/2010	EQUITIES	HORSEHEAD HLDG CORP COM	DIV METALS & MINING	9,812.88	1,207.14
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	295,867.50	121,025.00
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	70,284.10	24,781.35

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	291,114.20	104,268.87
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	8,569.96	-3,960.44
06/30/2010	EQUITIES	HOUSTON AMERICAN ENERGY CORP	OIL & GAS EXPL & PROD	6,162.50	-1,489.50
06/30/2010	EQUITIES	HOUSTON WIRE & CABLE CO COM	TRADING COS & DISTRIBUTOR	8,842.75	-760.09
06/30/2010	EQUITIES	HOVNANIAN ENTERPRISES INC CL A	HOMEBUILDING	5,236.64	1,152.63
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	58,678.29	18,236.57
06/30/2010	EQUITIES	HSN INC DEL COM	CATALOG RETAIL	34,200.00	18,411.00
06/30/2010	EQUITIES	HUB GROUP INC CL A	AIR FREIGHT & LOGISTICS	36,252.08	13,143.04
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	78,253.65	13,788.18
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	193,183.92	-2,340.87
06/30/2010	EQUITIES	HUGHES COMMUNICATIONS INC COM	COMMUNICATIONS EQUIPMENT	8,685.81	1,156.68
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	136,549.16	86,766.11
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	240,087.19	76,226.50
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	146,436.75	34,726.45
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	48,101.16	12,871.36
06/30/2010	EQUITIES	HURON CONSULTING GROUP INC	RESEARCH & CONSULTING SVC	17,333.13	-19,531.51
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	27,632.05	3,063.70
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	65,536.51	14,899.08
06/30/2010	EQUITIES	IBERIABANK CORP COM	REGIONAL BANKS	42,751.50	5,948.20
06/30/2010	EQUITIES	ICEC INTERNATIONAL EQUITY	MULTINATL EQUITY FUNDS	78,500,362.84	44,515,605.93
06/30/2010	EQUITIES	ICF INTL INC COM	RESEARCH & CONSULTING SVC	11,199.24	-1,021.67
06/30/2010	EQUITIES	ICONIX BRAND GROUP INC COM	FOOTWEAR	32,001.99	-1,794.87
06/30/2010	EQUITIES	ICU MED INC	HEALTH CARE SUPPLIES	14,379.99	-1,533.21
06/30/2010	EQUITIES	ICX TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	4,562.50	2,012.50
06/30/2010	EQUITIES	IDACORP INC COM	ELECTRIC UTILITIES	57,390.75	18,147.00
06/30/2010	EQUITIES	IDENIX PHARMACEUTICALS INC	BIOTECHNOLOGY	5,360.00	1,843.84
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	80,281.70	14,246.70
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	115,405.50	35,547.18
06/30/2010	EQUITIES	IDT CORP CL B NEW	INTEGRATED TELECOMM SVCS	3,187.50	779.00
06/30/2010	EQUITIES	IGATE CORP COM	IT CONSULTNG & OTHER SVCS	12,602.06	7,569.10
06/30/2010	EQUITIES	IHS INC CL A	RESEARCH & CONSULTING SVC	92,712.54	16,838.07
06/30/2010	EQUITIES	II-VI INC	ELECTRIC COMP & EQUIP	28,800.36	6,386.04
06/30/2010	EQUITIES	ILLINOIS TOOL WORKS INC	INDUSTRIAL MACHINERY	575,106.52	122,654.36
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	178,821.24	32,135.79
06/30/2010	EQUITIES	IMATION CORP COM	COMPUTER STORAGE & PERIPH	5,982.69	-611.94
06/30/2010	EQUITIES	IMMERSION CORP COM	COMPUTER STORAGE & PERIPH	9,366.06	1,061.96
06/30/2010	EQUITIES	IMMUCOR INC	HEALTH CARE SUPPLIES	47,929.80	11,177.91

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	IMMUNOGEN INC	BIOTECHNOLOGY	19,874.88	3,237.52
06/30/2010	EQUITIES	IMMUNOMEDICS INC	BIOTECHNOLOGY	8,525.31	1,476.00
06/30/2010	EQUITIES	IMPAX LABORATORIES INC COM	PHARMACEUTICALS	30,496.00	18,352.80
06/30/2010	EQUITIES	IMPERIAL SUGAR CO NEW COM NEW	PACKAGED FOODS & MEATS	5,413.60	-393.55
06/30/2010	EQUITIES	INCYTE CORPORATION	BIOTECHNOLOGY	32,368.68	23,281.49
06/30/2010	EQUITIES	INDEPENDENT BK CORP MASS	REGIONAL BANKS	22,746.90	4,528.85
06/30/2010	EQUITIES	INDEVUS PHARMACEUTICALS INC	OTHER	1,875.00	1,875.00
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES AG SPONS	GERMANY	603.07	0.00
06/30/2010	EQUITIES	INFINERA CORP	COMMUNICATIONS EQUIPMENT	20,132.33	-5,635.80
06/30/2010	EQUITIES	INFINITY PPTY & CAS CORP	PROPERTY & CASUALTY INS	28,862.50	5,950.00
06/30/2010	EQUITIES	INFOGROUP INC COM	DATA PROCNG/OUTSRCD SVCS	8,131.62	2,516.85
06/30/2010	EQUITIES	INFORMATICA CORP COM	APPLICATION SOFTWARE	70,254.96	25,271.78
06/30/2010	EQUITIES	INFOSPACE INC COM PAR \$.0001	INTERNET SOFTWARE & SVCS	9,918.88	765.02
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	343,175.50	-34,442.50
06/30/2010	EQUITIES	INGLES MKTS INC CL A	FOOD RETAIL	6,561.80	213.64
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	87,008.32	-4,238.72
06/30/2010	EQUITIES	INLAND REAL ESTATE CORP	RETAIL REITS	17,799.40	2,546.76
06/30/2010	EQUITIES	INNERWORKINGS INC COM	COMMERCIAL PRINTING	5,593.77	1,611.89
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	17,238.88	6,469.80
06/30/2010	EQUITIES	INSIGHT ENTERPRISES INC COM	TECHNOLOGY DISTRIBUTORS	20,937.56	9,418.72
06/30/2010	EQUITIES	INSITUFORM TECHNOLOGIES INC	CONSTRUCTION & ENGINEERNG	24,309.76	7,022.31
06/30/2010	EQUITIES	INSPIRE PHARMACEUTICALS INC	PHARMACEUTICALS	11,307.34	2,617.15
06/30/2010	EQUITIES	INSTEEL INDS INC	BUILDING PRODUCTS	7,164.75	1,871.57
06/30/2010	EQUITIES	INSULET CORP COM	HEALTH CARE EQUIPMENT	23,763.95	8,712.55
06/30/2010	EQUITIES	INTEGRA LIFESCIENCES HLDG CORP	HEALTH CARE EQUIPMENT	25,641.00	7,933.34
06/30/2010	EQUITIES	INTEGRATED DEVICE TECH INC	SEMICONDUCTORS	27,046.80	-3,114.48
06/30/2010	EQUITIES	INTEGRATED SILICON SOLUTION IN	SEMICONDUCTORS	2,262.00	-215.00
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	95,309.46	36,149.61
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	3,405,695.00	693,928.45
06/30/2010	EQUITIES	INTER PARFUMS INC COM	PERSONAL PRODUCTS	10,363.88	4,278.20
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	28,635.00	2,446.78
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	32,011.42	9,459.30
06/30/2010	EQUITIES	INTERACTIVE INTELLEGENCE INC	APPLICATION SOFTWARE	8,625.75	2,331.00
06/30/2010	EQUITIES	INTERCONTINENTALEXCHANGE INC	SPECIALIZED FINANCE	273,758.66	24,261.03
06/30/2010	EQUITIES	INTERDIGITAL INC PA COM	COMMUNICATIONS EQUIPMENT	36,195.54	-102.62
06/30/2010	EQUITIES	INTERFACE INC CL A	OFFICE SERVICES/SUPP	14,939.34	6,106.49
06/30/2010	EQUITIES	INTERLINE BRANDS INC	TRADING COS & DISTRIBUTOR	24,724.70	5,519.80

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTERMEC INC	COMPUTER STORAGE & PERIPH	24,507.75	-2,223.63
06/30/2010	EQUITIES	INTERMUNE INC	BIOTECHNOLOGY	13,828.65	-6,647.73
06/30/2010	EQUITIES	INTERNAP NETWORKS SVCS CORP	INTERNET SOFTWARE & SVCS	7,973.04	2,425.09
06/30/2010	EQUITIES	INTERNATIONAL ASSETS HLDG CORP	INVESTMNT BKG & BROKERAGE	6,768.00	66.77
06/30/2010	EQUITIES	INTERNATIONAL BANCSHARES CORP	REGIONAL BANKS	40,540.01	11,370.85
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	4,948,214.04	791,398.86
06/30/2010	EQUITIES	INTERNATIONAL COAL GROUP INC	COAL & CONSUMABLE FUEL	15,550.15	3,150.42
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	106,486.65	29,790.30
06/30/2010	EQUITIES	INTERNATIONAL GAME TECHNOLOGY	CASINOS & GAMING	158,908.08	-6,553.95
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	307,473.81	120,244.95
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	53,559.58	12,202.72
06/30/2010	EQUITIES	INTERNATIONAL SHIPHOLDING CORP	MARINE	6,174.27	105.38
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	21,097.44	1,911.36
06/30/2010	EQUITIES	INTERNET BRANDS INC CL A	INTERNET SOFTWARE & SVCS	9,224.69	3,813.11
06/30/2010	EQUITIES	INTERNET CAP GROUP INC	INTERNET SOFTWARE & SVCS	12,144.80	3,803.24
06/30/2010	EQUITIES	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	118,942.66	34,198.10
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	43,402.24	-1,816.48
06/30/2010	EQUITIES	INTERVAL LEISURE GROUP INC COM	HOTELS, RESORTS & CRUISE	12,898.20	3,202.03
06/30/2010	EQUITIES	INTEVAC INC	COMPUTER STORAGE & PERIPH	10,488.61	3,391.35
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	23,855.83	-14,016.60
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	311,469.66	69,170.59
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	399,890.54	219,114.98
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	15,356.85	2,982.20
06/30/2010	EQUITIES	INVENTIV HEALTH INC COM	HEALTH CARE SERVICES	28,646.40	14,621.05
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	69,475.96	-16,991.12
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	233,095.50	30,193.00
06/30/2010	EQUITIES	INVESCO MORTGAGE CAPITAL INC	MORTGAGE REITS	11,931.25	-1,232.20
06/30/2010	EQUITIES	INVESTMENT TECH GRP COM NEW	INVESTMNT BKG & BROKERAGE	24,346.96	-7,413.24
06/30/2010	EQUITIES	INVESTORS BANCORP INC	REGIONAL BANKS	21,569.28	7,587.12
06/30/2010	EQUITIES	INVESTORS REAL ESTATE TR SBI	DIVERSIFIED REITS	53,288.88	752.27
06/30/2010	EQUITIES	ION GEOPHYSICAL CORP COM	OIL & GAS EQUIP/SVCS	12,635.88	2,287.53
06/30/2010	EQUITIES	IPC THE HOSPITALIST CO INC COM	HEALTH CARE SERVICES	15,511.80	-800.44
06/30/2010	EQUITIES	IPG PHOTONICS CORP	ELECTRC MANUFACTNG SVCS	10,721.92	3,625.60
06/30/2010	EQUITIES	IRIS INTL INC	HEALTH CARE EQUIPMENT	10,180.56	-622.16
06/30/2010	EQUITIES	IROBOT CORP	HOUSEHOLD APPLIANCES	11,349.16	4,252.16
06/30/2010	EQUITIES	IRON MTN INC PA COM	DIVERSIFIED SUPPORT SVCS	135,675.54	-29,156.16
06/30/2010	EQUITIES	IRONWOOD PHARMACEUTICALS INC	BIOTECHNOLOGY	1,490.00	-256.25

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ISILON SYS INC COM	COMPUTER STORAGE & PERIPH	18,630.84	14,498.89
06/30/2010	EQUITIES	ISIS PHARMACEUTICALS INC	BIOTECHNOLOGY	31,982.94	-13,296.84
06/30/2010	EQUITIES	ISLE OF CAPRIS CASINOS INC	CASINOS & GAMING	6,324.58	-2,457.36
06/30/2010	EQUITIES	IST UTD BANCORP INC FLA	REGIONAL BANKS	1,102.50	-111.00
06/30/2010	EQUITIES	ISTAR FINL INC	MORTGAGE REITS	15,360.24	5,234.88
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	86,454.94	17,267.00
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	74,678.56	6,882.42
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	251,184.86	22,621.06
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	85,759.66	-11,745.21
06/30/2010	EQUITIES	IXIA	COMMUNICATIONS EQUIPMENT	16,114.84	4,896.36
06/30/2010	EQUITIES	IXYS CORP DEL COM	SEMICONDUCTORS	8,689.72	-176.94
06/30/2010	EQUITIES	J & J SNACK FOODS CORP	PACKAGED FOODS & MEATS	18,402.47	2,158.20
06/30/2010	EQUITIES	J CREW GROUP INC	APPAREL RETAIL	58,417.47	25,710.68
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	87,115.00	35,828.50
06/30/2010	EQUITIES	JACK IN THE BOX INC	RESTAURANTS	36,468.75	-10,265.01
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	142,808.36	-16,468.68
06/30/2010	EQUITIES	JAGUAR MNG INC	CDN GOLD	22,516.50	-3,349.98
06/30/2010	EQUITIES	JAKKS PAC INC	LEISURE PRODUCTS	10,339.22	1,048.51
06/30/2010	EQUITIES	JAMES RIV COAL CO	COAL & CONSUMABLE FUEL	15,203.60	-4,044.34
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	55,571.04	-2,816.10
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	77,838.82	26,425.20
06/30/2010	EQUITIES	JAVELIN PHARMACEUTICALS INC	PHARMACEUTICALS	3,922.60	1,559.52
06/30/2010	EQUITIES	JAZZ PHARMACEUTICALS INC COM	PHARMACEUTICALS	2,740.50	-174.50
06/30/2010	EQUITIES	JB HUNT TRANSPORT SERVICES INC	TRUCKING	87,000.21	8,621.76
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	153,152.40	-31,229.40
06/30/2010	EQUITIES	JDA SOFTWARE GROUP INC	APPLICATION SOFTWARE	28,134.40	6,478.55
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	67,128.48	30,259.47
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	87,503.08	4,607.61
06/30/2010	EQUITIES	JETBLUE AIRWAYS CORP	AIRLINES	41,921.64	6,230.82
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	223,536.64	75,799.04
06/30/2010	EQUITIES	JO ANN STORES INC	SPECIALTY STORES	36,459.72	15,600.60
06/30/2010	EQUITIES	JOHN BEAN TECHNOLOGIES CORP	INDUSTRIAL MACHINERY	17,369.75	1,981.86
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	5,091,976.02	416,257.62
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	553,392.00	160,409.85
06/30/2010	EQUITIES	JONES APPAREL GROUP INC	APPAREL ACCESS & LUXURY	43,793.55	19,341.00
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	78,045.96	34,466.80
06/30/2010	EQUITIES	JOS A BANK CLOTHIERS INC	APPAREL RETAIL	35,039.51	10,678.05

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JOURNAL COMMUNICATIONS INC	PUBLISHING	3,775.47	2,272.89
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	163,944.57	40,179.42
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	4,577,970.67	192,934.88
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	379,268.40	-21,399.53
06/30/2010	EQUITIES	J2 GLOBAL COMMUNICATIONS INC	INTERNET SOFTWARE & SVCS	34,660.08	1,348.95
06/30/2010	EQUITIES	K SWISS INC CL A	FOOTWEAR	3,369.00	651.74
06/30/2010	EQUITIES	KADANT INC	INDUSTRIAL MACHINERY	10,887.50	3,081.25
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	14,006.68	1,603.88
06/30/2010	EQUITIES	KAMAN CORP COMMON	TRADING COS & DISTRIBUTOR	19,188.12	5,749.54
06/30/2010	EQUITIES	KANSAS CITY LIFE INS CO	LIFE & HEALTH INSURANCE	2,336.03	340.49
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	113,811.85	65,312.66
06/30/2010	EQUITIES	KAPSTONE PAPER & PACKAGING COM	PAPER PRODUCTS	12,064.62	7,699.33
06/30/2010	EQUITIES	KAYDON CORP	INDUSTRIAL MACHINERY	43,579.76	-2,638.00
06/30/2010	EQUITIES	KAYNE ANDERSON ENERGY DEV CO	ASSET MGMT & CUSTODY BNKS	3,762.16	483.60
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	25,135.00	-9,642.70
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	108,849.32	12,864.58
06/30/2010	EQUITIES	KBW INC COM	INVESTMNT BKG & BROKERAGE	22,983.68	-4,170.08
06/30/2010	EQUITIES	KEITHLEY INSTRS INC COM	ELECTRONIC EQUIP & INSTR	1,545.25	-54.25
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	400,337.70	55,814.88
06/30/2010	EQUITIES	KELLY SVCS INC CL A	HUMAN RESOURCE & EMP SVCS	9,680.37	2,740.71
06/30/2010	EQUITIES	KENDLE INTL INC	LIFE SCIENCES TOOLS & SVC	7,200.00	7.79
06/30/2010	EQUITIES	KENEXA CORP	APPLICATION SOFTWARE	12,996.00	2,333.32
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	75,425.38	20,613.70
06/30/2010	EQUITIES	KENSEY NASH CORP	HEALTH CARE EQUIPMENT	3,983.28	-203.28
06/30/2010	EQUITIES	KERRY FINL CORP	THRIFTS & MTG FINANCE	7,506.15	-1,077.30
06/30/2010	EQUITIES	KERYX BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	640.50	-78.75
06/30/2010	EQUITIES	KEY ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	48,332.70	16,742.70
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	182,137.65	54,140.37
06/30/2010	EQUITIES	KEYNOTE SYS INC COM	INTERNET SOFTWARE & SVCS	6,638.72	1,358.72
06/30/2010	EQUITIES	KFORCE INC COM	HUMAN RESOURCE & EMP SVCS	9,435.00	2,553.00
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	36,998.40	9,950.70
06/30/2010	EQUITIES	KIMBALL INTL INC CL B	OFFICE SERVICES/SUPP	6,483.96	-987.70
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	770,140.71	115,967.19
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	148,988.00	22,318.36
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	7,216.08	33.72
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	66,156.12	20,548.08
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	70,996.86	-12,066.66



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KIRBY CORP	MARINE	73,554.75	11,441.85
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	10,125.00	3,630.90
06/30/2010	EQUITIES	KIT DIGITAL INC COM NEW	INTERNET SOFTWARE & SVCS	6,394.50	-603.75
06/30/2010	EQUITIES	KITE RLTY GROUP TR	RETAIL REITS	7,870.94	1,767.16
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	138,284.80	2,854.01
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	3,231.00	-197.50
06/30/2010	EQUITIES	KNIGHT CAPITAL GROUP INC	INVESTMNT BKG & BROKERAGE	47,023.90	-10,470.91
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	46,794.88	6,889.76
06/30/2010	EQUITIES	KNIGHTSBRIDGE TANKERS LTD COM	OIL & GAS STORAGE & TRANS	12,752.75	2,368.68
06/30/2010	EQUITIES	KNOLL INC	OFFICE SERVICES/SUPP	16,825.14	7,963.14
06/30/2010	EQUITIES	KNOLOGY INC	CABLE & SATELLITE	15,509.67	3,996.89
06/30/2010	EQUITIES	KNOT INC COM	INTERNET SOFTWARE & SVCS	9,040.36	-441.56
06/30/2010	EQUITIES	KODIAK OIL & GAS CORP	CDN OIL & GAS EXPL & PROD	797.50	-108.00
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	445,692.50	41,848.18
06/30/2010	EQUITIES	KOPIN CORP	SEMICONDUCTORS	10,370.01	-1,158.61
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	20,271.10	-2,437.89
06/30/2010	EQUITIES	KORN FERRY INTL COM NEW	HUMAN RESOURCE & EMP SVCS	27,327.40	4,856.02
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	1,436,735.94	115,961.58
06/30/2010	EQUITIES	KRATOS DEFENSE & SECURITY	AEROSPACE & DEFENSE	2,625.00	-217.50
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC WT	US RIGHTS AND WARRANTS	10.98	4.88
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC.COM	RESTAURANTS	8,202.58	343.84
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	392,244.49	-47,411.98
06/30/2010	EQUITIES	KULICKE & SOFFA INDS INC	SEMICONDUCTOR EQUIPMENT	16,560.18	5,614.42
06/30/2010	EQUITIES	KVH INDS INC	COMMUNICATIONS EQUIPMENT	1,863.00	-217.50
06/30/2010	EQUITIES	K12 INC	EDUCATION SERVICES	5,944.24	1,181.88
06/30/2010	EQUITIES	L&L ENERGY INC	COAL & CONSUMABLE FUEL	1,720.00	-223.00
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	241,281.04	-6,431.56
06/30/2010	EQUITIES	LA BARGE INC	ELECTRIC COMP & EQUIP	7,256.76	2,316.60
06/30/2010	EQUITIES	LA Z BOY INC	HOME FURNISHINGS	12,311.51	9,176.05
06/30/2010	EQUITIES	LABORATORY CORP AMER HLDGS	HEALTH CARE SERVICES	228,687.25	44,614.50
06/30/2010	EQUITIES	LABRANCHE & CO INC COM	INVESTMNT BKG & BROKERAGE	10,032.32	588.40
06/30/2010	EQUITIES	LACLEDE GROUP INC COM	GAS UTILITIES	23,232.83	2,515.59
06/30/2010	EQUITIES	LADISH CO INC	AEROSPACE & DEFENSE	13,972.80	6,846.91
06/30/2010	EQUITIES	LAKELAND FINL CORP COM	REGIONAL BANKS	3,996.00	582.50
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	138,462.28	43,896.68
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	44,381.20	9,999.75
06/30/2010	EQUITIES	LANCASTER COLONY CORP COM	PACKAGED FOODS & MEATS	26,893.44	3,791.38

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LANCE INC	PACKAGED FOODS & MEATS	12,730.28	-3,893.55
06/30/2010	EQUITIES	LANDAUER INC	HEALTH CARE SERVICES	15,784.30	992.02
06/30/2010	EQUITIES	LANDEC CORP	SPECIALTY CHEMICALS	8,145.87	-701.17
06/30/2010	EQUITIES	LANDRYS RESTAURANTS INC	RESTAURANTS	13,110.56	7,562.96
06/30/2010	EQUITIES	LANDSTAR SYS INC COM	TRUCKING	68,388.46	6,247.93
06/30/2010	EQUITIES	LANTRONIX INC WT TO PUR (COPY)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	LAS VEGAS SANDS CORP	CASINOS & GAMING	219,761.64	111,431.81
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	32,660.46	12,838.83
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	22,008.14	12,829.63
06/30/2010	EQUITIES	LAWSON PRODS INC	TRADING COS & DISTRIBUTOR	3,039.42	929.01
06/30/2010	EQUITIES	LAWSON SOFTWARE INC NEW COM	APPLICATION SOFTWARE	32,798.90	9,525.16
06/30/2010	EQUITIES	LAYNE CHRISTENSEN COMPANY	CONSTRUCTION & ENGINEERNG	14,149.41	1,947.22
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	77,218.61	1,554.59
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	26,375.36	-30,352.14
06/30/2010	EQUITIES	LEAPFROG ENTERPRISES INC CL A	LEISURE PRODUCTS	9,366.60	2,712.87
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	77,785.00	-5,132.75
06/30/2010	EQUITIES	LEARNING TREE INTL INC	EDUCATION SERVICES	4,958.45	735.30
06/30/2010	EQUITIES	LEGACY BANCORP INC CL A	THRIFTS & MTG FINANCE	35.00	0.00
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	131,245.32	41,257.67
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	110,045.74	30,279.20
06/30/2010	EQUITIES	LENDER PROCESSING SVCS INC COM	DATA PROCNG/OUTSRCD SVCS	98,970.91	9,040.46
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	64,083.37	20,915.78
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	69,732.87	20,285.94
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	120,844.94	2,105.96
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	55,339.30	-4,924.40
06/30/2010	EQUITIES	LEXICON PHARMACEUTICALS INC	BIOTECHNOLOGY	4,460.80	592.45
06/30/2010	EQUITIES	LEXINGTON REALTY TRUST	OFFICE REITS	19,423.69	6,355.48
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	73,855.08	39,689.00
06/30/2010	EQUITIES	LHC GROUP INC COM	HEALTH CARE SERVICES	14,568.75	2,761.50
06/30/2010	EQUITIES	LIBBEY INC COM	HOUSEWARES & SPECIALTIES	5,192.00	-233.00
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	218,601.89	90,106.33
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	205,611.00	85,620.23
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	98,865.69	62,315.35
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	91,704.96	32,716.57
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	105,540.68	22,146.78
06/30/2010	EQUITIES	LIFE PARTNERS HLDGS INC COM	SPECIALIZED FINANCE	10,025.40	3,043.19
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	272,632.50	53,297.05

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LIFE TIME FITNESS INC	LEISURE FACILITIES	35,573.01	15,475.77
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	53,097.40	6,205.19
06/30/2010	EQUITIES	LIFETIME BRANDS INC COM	HOUSEWARES & SPECIALTIES	6,213.50	-453.50
06/30/2010	EQUITIES	LIFEWAY FOODS INC COM	PACKAGED FOODS & MEATS	2,717.46	-298.80
06/30/2010	EQUITIES	LIGAND PHARMACEUTICAL INC CL B	BIOTECHNOLOGY	6,521.82	-6,035.81
06/30/2010	EQUITIES	LIMELIGHT NETWORKS INC COM	INTERNET SOFTWARE & SVCS	5,882.60	-616.40
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	189,515.09	81,061.28
06/30/2010	EQUITIES	LIN TV CORP CL A	BROADCASTING	2,531.88	1,498.88
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	92,946.09	43,340.55
06/30/2010	EQUITIES	LINCOLN EDL SVCS CORP	EDUCATION SERVICES	3,685.61	277.15
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	68,496.72	13,318.97
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	231,726.60	61,916.59
06/30/2010	EQUITIES	LINDSAY CORP	CONSTR,FARM MACH & HVY TR	15,401.34	-537.74
06/30/2010	EQUITIES	LINEAR TECHNOLOGY CORP COM	SEMICONDUCTORS	189,247.05	32,417.30
06/30/2010	EQUITIES	LIONBRIDGE TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	5,484.00	3,135.20
06/30/2010	EQUITIES	LIONS GATE ENTERTAINMENT CORP	CDN MOVIES & ENTERTAINMT	2,617.50	-93.25
06/30/2010	EQUITIES	LIQUIDITY SVCS INC COM	INTERNET SOFTWARE & SVCS	6,674.40	1,797.35
06/30/2010	EQUITIES	LITTELFUSE INC	ELECTRONIC COMPONENTS	31,072.63	14,347.29
06/30/2010	EQUITIES	LIVE NATION ENTERTAINMENT INC	MOVIES & ENTERTAINMENT	54,434.05	26,695.81
06/30/2010	EQUITIES	LIVEPERSON INC COM	INTERNET SOFTWARE & SVCS	5,659.50	1,993.22
06/30/2010	EQUITIES	LIZ CLAIBORNE INC	APPAREL ACCESS & LUXURY	14,255.16	-270.24
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	89,941.20	17,171.78
06/30/2010	EQUITIES	LMI AEORSPACE INC COM	AEROSPACE & DEFENSE	5,629.89	2,204.95
06/30/2010	EQUITIES	LOCAL COM CORP COM	INTERNET SOFTWARE & SVCS	1,197.00	-127.75
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	707,377.50	-68,982.98
06/30/2010	EQUITIES	LODGENET INTERACTIVE CORP	MOVIES & ENTERTAINMENT	2,597.00	-572.12
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	314,146.61	74,693.52
06/30/2010	EQUITIES	LOGMEIN INC	INTERNET SOFTWARE & SVCS	9,180.50	-825.00
06/30/2010	EQUITIES	LOOPNET INC COM	INTERNET SOFTWARE & SVCS	15,424.83	5,416.83
06/30/2010	EQUITIES	LORAL SPACE & COMMUNICATIONS I	COMMUNICATIONS EQUIPMENT	22,897.92	7,096.64
06/30/2010	EQUITIES	LOUISIANA PAC CORP COM	FOREST PRODUCTS	26,853.66	10,315.98
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	931,376.62	36,032.69
06/30/2010	EQUITIES	LSB INDS INC	DIVERSIFIED CHEMICALS	10,701.24	-1,431.12
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	100,100.60	4,787.42
06/30/2010	EQUITIES	LSI INDS INC OHIO COM	ELECTRIC COMP & EQUIP	7,339.52	390.64
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	28,711.41	4,952.80
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	173,389.29	78,414.88

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LUFKIN INDS INC COM	OIL & GAS EQUIP/SVCS	40,159.70	17,757.20
06/30/2010	EQUITIES	LUMBER LIQUIDATORS HLDGS INC	HOME IMPROVEMENT RETAIL	12,994.81	4,673.05
06/30/2010	EQUITIES	LUMINEX CORP DEL COM	LIFE SCIENCES TOOLS & SVC	25,919.56	1,150.56
06/30/2010	EQUITIES	LYDALL INC	INDUSTRIAL MACHINERY	382.00	-27.50
06/30/2010	EQUITIES	L1 IDENTITY SOLUTIONS INC COM	ELECTRONIC EQUIP & INSTR	19,189.17	-937.20
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	11,815.60	4,490.80
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	190,797.70	66,535.95
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	27,165.60	-3,538.08
06/30/2010	EQUITIES	M/I HOMES INC	HOMEBUILDING	4,964.60	-983.65
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	147,190.08	50,983.87
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	77,238.54	15,691.92
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	248,266.00	87,682.20
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	38,690.89	13,220.23
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	32,615.36	6,028.62
06/30/2010	EQUITIES	MAGNUM HUNTER RESOURCES CORP	OIL & GAS EXPL & PROD	436.00	-18.00
06/30/2010	EQUITIES	MAIDEN HOLDINGS LTD SHS	REINSURANCE	8,326.93	1,945.25
06/30/2010	EQUITIES	MAIDENFORM BRANDS INC	APPAREL ACCESS & LUXURY	24,085.88	8,983.37
06/30/2010	EQUITIES	MAIN STR CAP CORP COM	ASSET MGMT & CUSTODY BNKS	4,507.13	-398.01
06/30/2010	EQUITIES	MAINSOURCE FINL GROUP INC	REGIONAL BANKS	4,330.68	-259.72
06/30/2010	EQUITIES	MAKO SURGICAL CORP	HEALTH CARE EQUIPMENT	9,026.25	-758.50
06/30/2010	EQUITIES	MANHATTAN ASSOCS INC COM	APPLICATION SOFTWARE	29,533.60	10,727.24
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	40,389.66	13,212.81
06/30/2010	EQUITIES	MANNKIND CORP	BIOTECHNOLOGY	12,217.68	-1,209.37
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	110,799.88	3,661.04
06/30/2010	EQUITIES	MANTECH INTERNATIONAL CORP	IT CONSULTNG & OTHER SVCS	29,543.58	3,445.93
06/30/2010	EQUITIES	MAP PHARMACEUTICALS INC	PHARMACEUTICALS	8,291.84	727.60
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	687,772.98	40,925.70
06/30/2010	EQUITIES	MARCHEX INC	INTERNET SOFTWARE & SVCS	2,972.20	432.32
06/30/2010	EQUITIES	MARCUS CORP	HOTELS, RESORTS & CRUISE	7,605.84	-1,029.12
06/30/2010	EQUITIES	MARINEMAX INC COM	SPECIALTY STORES	1,214.50	-127.75
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	63,086.76	21,809.48
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	117,980.00	20,806.12
06/30/2010	EQUITIES	MARKETAXESS HLDGS INC	SPECIALIZED FINANCE	18,478.60	4,914.26
06/30/2010	EQUITIES	MARLIN BUSINESS SVCS CORP COM	SPECIALIZED FINANCE	1,511.25	-120.00
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	268,442.04	69,508.88
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	375,480.05	64,272.86
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	86,468.74	9,473.48

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MARTEK BIOSCIENCES CORP	BIOTECHNOLOGY	28,641.68	3,597.62
06/30/2010	EQUITIES	MARTEN TRANS LTD COM	TRUCKING	15,065.50	-88.80
06/30/2010	EQUITIES	MARTHA STEWART LIVING	PUBLISHING	4,733.04	1,539.20
06/30/2010	EQUITIES	MARTIN MARIETTA MATLS INC COM	CONSTRUCTION MATERIALS	113,306.16	6,706.72
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	267,699.36	69,844.74
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	136,081.72	9,358.78
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	42,048.46	1,324.50
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	84,730.30	11,461.93
06/30/2010	EQUITIES	MASTEC INC	CONSTRUCTION & ENGINEERING	16,797.80	-5,325.26
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	602,780.13	85,350.87
06/30/2010	EQUITIES	MATRIX SVC CO	OIL & GAS EQUIP/SVCS	10,715.81	-1,441.18
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	249,709.16	65,620.58
06/30/2010	EQUITIES	MATTHEWS INTL CORP PA CL A	SPECIALIZED CONSUMER SVCS	27,845.28	275.79
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	153,916.00	4,366.14
06/30/2010	EQUITIES	MAXIMUS INC COM	IT CONSULTNG & OTHER SVCS	47,164.05	13,833.95
06/30/2010	EQUITIES	MAXLINEAR INC	SEMICONDUCTORS	1,747.50	-152.50
06/30/2010	EQUITIES	MAXWELL TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	10,305.60	804.21
06/30/2010	EQUITIES	MAXYGEN INC COM	BIOTECHNOLOGY	5,928.16	-856.87
06/30/2010	EQUITIES	MB FINL INC NEW COM	REGIONAL BANKS	33,616.92	9,065.85
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	28,515.63	-4,523.87
06/30/2010	EQUITIES	MCAFEE INC	SYSTEMS SOFTWARE	145,090.56	-37,358.93
06/30/2010	EQUITIES	MCCLATCHY CO (HOLDING CO)CL A	PUBLISHING	819.00	-124.50
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	152,789.00	30,871.75
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	163,944.54	6,357.96
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	2,205,920.43	265,329.37
06/30/2010	EQUITIES	MCG CAPITAL CORP	ASSET MGMT & CUSTODY BNKS	10,057.84	5,549.97
06/30/2010	EQUITIES	MCGRATH RENT CORP	DIVERSIFIED SUPPORT SVCS	20,114.74	3,805.73
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	283,932.60	-24,316.90
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	558,450.62	222,832.91
06/30/2010	EQUITIES	MCMORAN EXPLORATION CO	OIL & GAS EXPL & PROD	24,219.80	8,298.00
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	123,435.19	474.88
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	312,340.38	37,595.23
06/30/2010	EQUITIES	MEADOWBROOK INSURANCE GROUP IN	PROPERTY & CASUALTY INS	20,409.95	3,831.30
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	125,341.20	38,618.64
06/30/2010	EQUITIES	MEASUREMENT SPECIALTIES INC	ELECTRC MANUFACTNG SVCS	8,274.80	4,819.92
06/30/2010	EQUITIES	MEDALLION FINANICAL CORP	SPECIALIZED FINANCE	4,197.60	-426.64
06/30/2010	EQUITIES	MEDASSETS INC COM	HEALTH CARE TECHNOLOGY	23,172.32	5,659.68

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEDCATH CORP COM	HEALTH CARE FACILITIES	5,619.90	-2,097.06
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	790,122.60	150,048.70
06/30/2010	EQUITIES	MEDIA GEN INC CL A	PUBLISHING	1,708.00	-185.50
06/30/2010	EQUITIES	MEDIACOM COMMUNICATIONS CORP	CABLE & SATELLITE	10,738.56	814.98
06/30/2010	EQUITIES	MEDICAL ACTION INDS INC	HEALTH CARE SUPPLIES	6,294.75	761.25
06/30/2010	EQUITIES	MEDICAL PROPERTIES TRUST INC	SPECIALIZED REITS	30,799.80	11,150.55
06/30/2010	EQUITIES	MEDICINES CO COM	PHARMACEUTICALS	14,474.22	-352.05
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	37,561.28	11,333.44
06/30/2010	EQUITIES	MEDIDATA SOLUTIONS INC	HEALTH CARE TECHNOLOGY	8,519.50	-460.50
06/30/2010	EQUITIES	MEDIFAST INC	PERSONAL PRODUCTS	16,193.75	85.10
06/30/2010	EQUITIES	MEDIVATION INC	BIOTECHNOLOGY	8,592.48	-13,280.79
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	81,802.31	22,123.84
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	1,252,983.42	86,710.46
06/30/2010	EQUITIES	MELA SCIENCES INC	HEALTH CARE EQUIPMENT	5,208.00	-605.50
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	77,054.12	-67,227.38
06/30/2010	EQUITIES	MENS WEARHOUSE INC COM	APPAREL RETAIL	30,183.84	2,877.00
06/30/2010	EQUITIES	MENTOR GRAPHICS CORP COM	APPLICATION SOFTWARE	26,735.85	7,824.39
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	3,461,320.20	899,104.52
06/30/2010	EQUITIES	MERCURY COMPUTER SYS INC COM	ELECTRC MANUFACTNG SVCS	5,665.59	1,975.47
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	35,928.48	7,924.38
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	45,387.54	5,584.14
06/30/2010	EQUITIES	MERIDIAN BIOSCIENCE INC	HEALTH CARE SUPPLIES	25,840.00	-3,389.60
06/30/2010	EQUITIES	MERIDIAN INTST BANCORP INC COM	THRIFTS & MTG FINANCE	2,801.30	709.32
06/30/2010	EQUITIES	MERIT MED SYS INC COM	HEALTH CARE SUPPLIES	17,066.34	2,102.76
06/30/2010	EQUITIES	MERITAGE HOMES CORP COM	HOMEBUILDING	16,931.20	-3,588.00
06/30/2010	EQUITIES	METABOLIX INC COM	BIOTECHNOLOGY	13,293.99	5,720.34
06/30/2010	EQUITIES	METALICO INC	ENVIRON & FACILITIES SVCS	5,818.76	2,226.81
06/30/2010	EQUITIES	METALS USA HOLDINGS CORP	STEEL	3,363.75	-187.75
06/30/2010	EQUITIES	METHODE ELECTRS INC COM	ELECTRC MANUFACTNG SVCS	15,661.92	6,415.92
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	687,987.20	142,855.70
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	69,320.16	-74,567.84
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	114,867.27	40,913.04
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	19,922.19	1,430.49
06/30/2010	EQUITIES	MFA FINANCIAL INC	MORTGAGE REITS	50,468.00	7,979.40
06/30/2010	EQUITIES	MGE ENERGY INC	ELECTRIC UTILITIES	28,579.72	4,155.32
06/30/2010	EQUITIES	MGIC INVT CORP WIS COM	THRIFTS & MTG FINANCE	38,267.06	9,578.69
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	77,891.20	13,139.11

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MICHAEL BAKER CORP	CONSTRUCTION & ENGINEERNG	5,863.20	-562.80
06/30/2010	EQUITIES	MICREL INC	SEMICONDUCTORS	19,097.68	5,440.40
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	147,243.92	30,213.33
06/30/2010	EQUITIES	MICROMET INC COM	BIOTECHNOLOGY	11,076.00	238.46
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	243,068.70	106,503.60
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	88,056.81	17,793.72
06/30/2010	EQUITIES	MICROSEMI CORP	SEMICONDUCTORS	39,120.62	3,315.76
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	5,536,965.33	651,213.60
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	26,807.13	9,487.43
06/30/2010	EQUITIES	MICROTUNE INC DEL CL COM	SEMICONDUCTORS	4,758.42	-156.38
06/30/2010	EQUITIES	MICROVISION INC WASH COM	ELECTRONIC EQUIP & INSTR	8,335.36	3,182.08
06/30/2010	EQUITIES	MICRUS ENDOVASCULAR CORP	HEALTH CARE EQUIPMENT	12,993.75	7,543.75
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	59,756.67	17,268.75
06/30/2010	EQUITIES	MIDAS GROUP INC COM	AUTOMOTIVE RETAIL	4,793.75	-1,356.25
06/30/2010	EQUITIES	MIDDLEBY CORP	INDUSTRIAL MACHINERY	28,403.46	4,704.54
06/30/2010	EQUITIES	MIDDLESEX WTR CO	WATER UTILITIES	6,910.60	1,194.64
06/30/2010	EQUITIES	MIDWESTONE FINL GROUP INC NEW	REGIONAL BANKS	1,161.00	-79.50
06/30/2010	EQUITIES	MILLER PETE INC	OIL & GAS EXPL & PROD	2,160.00	-633.50
06/30/2010	EQUITIES	MILLIPORE CORP COM	LIFE SCIENCES TOOLS & SVC	177,358.95	63,781.95
06/30/2010	EQUITIES	MINDSPEED TECHNOLOGIES INC COM	SEMICONDUCTORS	5,617.50	-636.50
06/30/2010	EQUITIES	MINE SAFETY APPLIANCES CO	OFFICE SERVICES/SUPP	30,727.20	2,281.60
06/30/2010	EQUITIES	MINERALS TECHNOLOGIES INC	SPECIALTY CHEMICALS	33,468.16	6,997.76
06/30/2010	EQUITIES	MIPS TECHNOLOGIES INC COM	SEMICONDUCTORS	10,046.26	3,007.98
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	46,358.40	-19,535.50
06/30/2010	EQUITIES	MKS INSTRUMENTS INC	SEMICONDUCTOR EQUIPMENT	30,588.48	8,431.44
06/30/2010	EQUITIES	MOBILE MINI INC ARIZ COM	DIVERSIFIED SUPPORT SVCS	21,294.24	4,682.49
06/30/2010	EQUITIES	MODINE MANUFACTURING CO	AUTO PARTS & EQUIPMENT	9,738.24	3,866.36
06/30/2010	EQUITIES	MODUSLINK GLOBAL SOLUTIONS INC	INTERNET SOFTWARE & SVCS	11,185.65	3,040.64
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	81,773.12	14,858.01
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	69,302.94	8,808.71
06/30/2010	EQUITIES	MOLINA HEALTHCARE INC	MANAGED HEALTH CARE	20,880.00	4,079.95
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	162,365.88	-7,325.76
06/30/2010	EQUITIES	MOMENTA PHARMACEUTICALS INC	BIOTECHNOLOGY	17,617.62	3,590.84
06/30/2010	EQUITIES	MONARCH CASINO & RESORT INC	CASINOS & GAMING	9,593.11	2,839.40
06/30/2010	EQUITIES	MONMOUTH REAL ESTATE INVT CORP	INDUSTRIAL REITS	11,269.75	2,202.77
06/30/2010	EQUITIES	MONOLITHIC PWR SYS INC	SEMICONDUCTORS	19,145.92	-2,637.12
06/30/2010	EQUITIES	MONOTYPE IMAGING HLDGS INC COM	APPLICATION SOFTWARE	6,442.15	2,831.40

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MONRO MUFFLER BRAKE INC	AUTOMOTIVE RETAIL	22,532.10	7,162.90
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	790,639.32	-575,519.35
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	48,953.30	-378.18
06/30/2010	EQUITIES	MONTPELIER RE HOLDINGS LTD CDT	REINSURANCE	48,079.02	6,145.92
06/30/2010	EQUITIES	MOODY'S CORP	SPECIALIZED FINANCE	126,272.88	-52,169.97
06/30/2010	EQUITIES	MOOG INC CL A	AEROSPACE & DEFENSE	57,595.01	15,028.67
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	1,026,903.24	-240,155.43
06/30/2010	EQUITIES	MORGANS HOTEL GROUP CO COM	HOTELS, RESORTS & CRUISE	7,090.16	2,236.52
06/30/2010	EQUITIES	MORNINGSTAR INC	PUBLISHING	26,149.80	953.25
06/30/2010	EQUITIES	MOSAIC CO/THE	FERTILIZERS & AGRI CHEM	192,561.20	-75,067.85
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	513,358.72	47,241.60
06/30/2010	EQUITIES	MOVADO GROUP INC COM	APPAREL ACCESS & LUXURY	6,675.00	2,118.75
06/30/2010	EQUITIES	MOVE INC COM	INTERNET SOFTWARE & SVCS	11,582.50	160.90
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	66,719.22	18,029.73
06/30/2010	EQUITIES	MSCI INC	SPECIALIZED FINANCE	78,555.80	12,906.32
06/30/2010	EQUITIES	MTS SYS CORP	ELECTRONIC EQUIP & INSTR	23,757.25	6,162.90
06/30/2010	EQUITIES	MUELLER INDS INC COM	INDUSTRIAL MACHINERY	37,367.40	4,420.29
06/30/2010	EQUITIES	MUELLER WATER PRODUCTS INC	INDUSTRIAL MACHINERY	14,109.13	608.48
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	11,406.72	2,527.84
06/30/2010	EQUITIES	MULTI-COLOR CORP	COMMERCIAL PRINTING	3,553.28	-1,294.31
06/30/2010	EQUITIES	MULTIMEDIA GAMES INC COM	CASINOS & GAMING	4,050.00	-410.38
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	290,363.00	-38,696.63
06/30/2010	EQUITIES	MVC CAPITAL INC	ASSET MGMT & CUSTODY BNKS	15,284.36	5,901.40
06/30/2010	EQUITIES	MWI VETERINARY SUPPLY INC	HEALTH CARE DISTRIBUTORS	22,466.22	9,713.31
06/30/2010	EQUITIES	MYERS INDS INC	METAL & GLASS CONTAINERS	9,476.11	-2,277.52
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	165,202.80	35,701.25
06/30/2010	EQUITIES	MYR GROUP INC/DELAWARE	CONSTRUCTION & ENGINEERNG	6,676.00	-1,747.14
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	49,753.60	-57,609.60
06/30/2010	EQUITIES	NABI BIOPHARMACEUTICALS	BIOTECHNOLOGY	11,608.96	5,889.84
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	155,408.40	4,762.80
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	23,787.68	14,372.84
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	98,409.62	17,907.73
06/30/2010	EQUITIES	NANOMETRICS INC	SEMICONDUCTOR EQUIPMENT	7,315.25	-508.00
06/30/2010	EQUITIES	NARA BANCORP INC	REGIONAL BANKS	12,982.20	6,131.22
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	80,347.82	-8,924.24
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	21,725.76	3,707.00
06/30/2010	EQUITIES	NATIONAL BANKSHARES INC VA	REGIONAL BANKS	4,846.00	-310.90



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NATIONAL BEVERAGE CORP COM	SOFT DRINKS	3,598.04	386.76
06/30/2010	EQUITIES	NATIONAL CINEMEDIA INC COM	ADVERTISING	24,773.42	5,843.98
06/30/2010	EQUITIES	NATIONAL FINL PARTNERS CORP	INSURANCE BROKERS	10,131.49	3,519.18
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	116,487.00	35,809.20
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	31,464.54	10,170.60
06/30/2010	EQUITIES	NATIONAL HEALTHCARE CORP COM	HEALTH CARE FACILITIES	15,876.18	-1,275.88
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	55,996.36	19,593.44
06/30/2010	EQUITIES	NATIONAL INTST CORP	PROPERTY & CASUALTY INS	5,311.76	1,072.00
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	432,919.37	-46,545.15
06/30/2010	EQUITIES	NATIONAL PENN BANCHARES INC	REGIONAL BANKS	22,904.11	1,292.26
06/30/2010	EQUITIES	NATIONAL PRESTO INDS INC	HOUSEWARES & SPECIALTIES	16,621.94	2,715.43
06/30/2010	EQUITIES	NATIONAL RESEARCH CORP COM	HEALTH CARE SERVICES	2,411.00	-183.80
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	68,951.04	16,015.68
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	103,161.26	685.71
06/30/2010	EQUITIES	NATIONAL WESTN LIFE INS CO	LIFE & HEALTH INSURANCE	13,595.64	2,233.90
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	127,985.06	37,068.08
06/30/2010	EQUITIES	NATURAL GAS SVCS GROUP INC	OIL & GAS EQUIP/SVCS	10,817.95	950.95
06/30/2010	EQUITIES	NATUS MED INC DEL COM	HEALTH CARE EQUIPMENT	13,862.79	5,058.10
06/30/2010	EQUITIES	NAVIGANT CONSULTING INC COM	RESEARCH & CONSULTING SVC	21,330.90	-3,575.70
06/30/2010	EQUITIES	NAVIGATORS GROUP INC	PROPERTY & CASUALTY INS	22,045.68	-1,779.52
06/30/2010	EQUITIES	NAVISTAR INTL CORP NEW COM	CONSTR,FARM MACH & HVY TR	103,812.00	9,791.66
06/30/2010	EQUITIES	NBT BANCORP INC	REGIONAL BANKS	27,587.42	-1,513.76
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	57,612.94	15,296.82
06/30/2010	EQUITIES	NCI BUILDING SYSTEMS INC NEW	BUILDING PRODUCTS	3,289.41	-3,388.29
06/30/2010	EQUITIES	NCI INC CL A	IT CONSULTNG & OTHER SVCS	6,051.44	-739.68
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	69,229.44	7,654.08
06/30/2010	EQUITIES	NEENAH PAPER INC	PAPER PRODUCTS	13,084.50	7,250.10
06/30/2010	EQUITIES	NEKTAR THERAPEUTICS	PHARMACEUTICALS	37,764.10	17,129.86
06/30/2010	EQUITIES	NELNET INC CL A	CONSUMER FINANCE	9,717.12	5,544.00
06/30/2010	EQUITIES	NEOGEN CORP	HEALTH CARE SUPPLIES	24,408.85	10,778.62
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	392,613.13	181,232.01
06/30/2010	EQUITIES	NETEZZA CORP	COMPUTER STORAGE & PERIPH	13,789.44	3,864.24
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	134,400.05	85,601.37
06/30/2010	EQUITIES	NETGEAR INC	COMMUNICATIONS EQUIPMENT	21,746.96	4,571.25
06/30/2010	EQUITIES	NETLOGIC MICROSYSTEMS INC	SEMICONDUCTORS	49,776.00	11,112.75
06/30/2010	EQUITIES	NETSCOUT SYSTEMS INC	APPLICATION SOFTWARE	16,367.22	5,789.53
06/30/2010	EQUITIES	NETSUITE INC COM	SYSTEMS SOFTWARE	1,984.48	175.84

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NEUROCRINE BIOSCIENCES INC COM	BIOTECHNOLOGY	10,007.20	4,628.33
06/30/2010	EQUITIES	NEUROGESX INC COM	BIOTECHNOLOGY	1,823.25	-181.13
06/30/2010	EQUITIES	NEUSTAR INC CL A	DATA PROCNG/OUTSRCD SVCS	51,673.72	2,455.88
06/30/2010	EQUITIES	NEUTRAL TANDEM INC	ALTERNATIVE CARRIERS	11,418.75	-17,001.96
06/30/2010	EQUITIES	NEW JERSEY RES CORP	GAS UTILITIES	51,265.68	3,561.74
06/30/2010	EQUITIES	NEW YORK & CO INC	APPAREL RETAIL	1,793.07	-814.32
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	184,660.11	61,916.16
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	42,947.25	10,227.90
06/30/2010	EQUITIES	NEWALLIANCE BANCSHARES INC	THRIFTS & MTG FINANCE	53,202.66	-4,916.18
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	132,257.76	30,715.60
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	210,098.00	58,695.00
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	35,535.23	6,103.35
06/30/2010	EQUITIES	NEWMONT MINING CORP HOLDING CO	GOLD	963,329.22	246,297.38
06/30/2010	EQUITIES	NEWPARK RESOURCES INC	OIL & GAS EQUIP/SVCS	27,025.35	13,981.71
06/30/2010	EQUITIES	NEWPORT CORP COM	ELECTRONIC EQUIP & INSTR	12,756.48	4,565.52
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	883,305.80	195,652.40
06/30/2010	EQUITIES	NEWSTAR FINL INC COM	SPECIALIZED FINANCE	7,886.40	4,352.40
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	612,376.84	-70,704.67
06/30/2010	EQUITIES	NGP CAPITAL RESOURCES CO COM	ASSET MGMT & CUSTODY BNKS	8,022.62	26.98
06/30/2010	EQUITIES	NIC INC	INTERNET SOFTWARE & SVCS	10,377.79	1,491.25
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	55,958.19	13,741.96
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	171,380.40	64,548.69
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	754,768.14	146,597.62
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	167,823.00	46,296.00
06/30/2010	EQUITIES	NL INDS INC NEW	COMMODITY CHEMICALS	5,361.90	-2,054.09
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	328,255.53	19,533.19
06/30/2010	EQUITIES	NORDIC AMER TANKER SHIPPING	OIL & GAS STORAGE & TRANS	48,286.71	-7,802.96
06/30/2010	EQUITIES	NORDSON CORP	INDUSTRIAL MACHINERY	62,753.52	20,981.25
06/30/2010	EQUITIES	NORDSTROM INC	DEPARTMENT STORES	174,437.61	61,288.89
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	611,189.05	208,760.52
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	158,103.40	30,280.40
06/30/2010	EQUITIES	NORTHERN OIL & GAS INC NEV COM	OIL & GAS EXPL & PROD	19,311.36	5,223.20
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	351,952.22	-50,160.15
06/30/2010	EQUITIES	NORTHFIELD BANCORP INC NEW COM	REGIONAL BANKS	9,280.70	1,694.55
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	503,787.76	58,182.93
06/30/2010	EQUITIES	NORTHSTAR RLTY FIN CORP	MORTGAGE REITS	2,832.87	-594.16
06/30/2010	EQUITIES	NORTHWEST BANCSHARES INC	THRIFTS & MTG FINANCE	2,959.26	929.66

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NORTHWEST NAT GAS CO COM	GAS UTILITIES	38,385.17	1,709.14
06/30/2010	EQUITIES	NORTHWEST PIPE CO	CONSTRUCTION & ENGINEERNG	6,783.00	-6,857.97
06/30/2010	EQUITIES	NORTHWESTERN CORP	MULTI-UTILITIES	39,797.80	7,245.63
06/30/2010	EQUITIES	NOVATEL WIRELESS INC COM NEW	COMPUTER STORAGE & PERIPH	8,719.06	-6,820.90
06/30/2010	EQUITIES	NOVAVAX IND	BIOTECHNOLOGY	6,375.46	-365.34
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	65,944.80	15,209.10
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	67,482.96	16,104.72
06/30/2010	EQUITIES	NPS PHARMACEUTICALS INC	BIOTECHNOLOGY	10,948.00	3,088.21
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	180,984.93	19,497.84
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	107,275.00	17,531.80
06/30/2010	EQUITIES	NTELOS HLDGS CORP COM	WIRELESS TELECOMM SVCS	16,431.20	-248.58
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	48,738.15	20,820.75
06/30/2010	EQUITIES	NUANCE COMMUNICATIONS INC	APPLICATION SOFTWARE	106,100.15	20,592.39
06/30/2010	EQUITIES	NUCOR CORP	STEEL	378,053.76	-34,077.16
06/30/2010	EQUITIES	NUTRACEUTICAL INTL CORP COM	PERSONAL PRODUCTS	2,289.00	-24.00
06/30/2010	EQUITIES	NUTRI SYSTEMS INC COM NEW	INTERNET RETAIL	28,697.94	11,229.78
06/30/2010	EQUITIES	NUVASIVE INC	HEALTH CARE EQUIPMENT	46,381.68	-1,046.55
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	110,718.75	16,218.75
06/30/2010	EQUITIES	NVE CORP	SEMICONDUCTORS	7,791.87	909.32
06/30/2010	EQUITIES	NVIDIA CORP COM	SEMICONDUCTORS	185,679.06	-5,917.98
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	117,250.37	31,378.70
06/30/2010	EQUITIES	NXSTAGE MEDICAL INC COM	HEALTH CARE EQUIPMENT	16,709.84	11,984.43
06/30/2010	EQUITIES	NYMAGIC INC	PROPERTY & CASUALTY INS	3,470.81	819.82
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	223,968.78	2,837.10
06/30/2010	EQUITIES	O CHARLEYS INC	RESTAURANTS	3,031.60	-1,721.72
06/30/2010	EQUITIES	O M GROUP INC COM	SPECIALTY CHEMICALS	22,428.40	-2,180.80
06/30/2010	EQUITIES	O'REILLY AUTOMOTIVE INC	AUTOMOTIVE RETAIL	199,704.44	44,883.43
06/30/2010	EQUITIES	OBAGI MED PRODS INC COM	PHARMACEUTICALS	10,815.30	4,474.80
06/30/2010	EQUITIES	OCCIDENTAL PETROLEUM CORP	INTEGRATED OIL & GAS	1,969,508.99	355,372.26
06/30/2010	EQUITIES	OCEANEERING INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	81,358.80	-8,842.56
06/30/2010	EQUITIES	OCEANFIRST FINL CORP	THRIFTS & MTG FINANCE	5,515.99	-243.01
06/30/2010	EQUITIES	OCLARO INC	COMMUNICATIONS EQUIPMENT	13,585.25	-1,896.00
06/30/2010	EQUITIES	OCWEN FINL CORP COM NEW	THRIFTS & MTG FINANCE	12,421.61	2,105.89
06/30/2010	EQUITIES	ODYSSEY HEALTHCARE INC COM	HEALTH CARE SERVICES	37,808.80	23,624.41
06/30/2010	EQUITIES	OFFICE DEPOT INC COM	SPECIALTY STORES	38,715.32	-958.30
06/30/2010	EQUITIES	OFFICEMAX INC DEL	SPECIALTY STORES	33,329.12	12,428.24
06/30/2010	EQUITIES	OGE ENERGY CORP COM	MULTI-UTILITIES	117,942.56	34,324.64

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OIL STS INTL INC COM	OIL & GAS EQUIP/SVCS	64,238.34	24,215.16
06/30/2010	EQUITIES	OLD DOMINION FREIGHT LINE INC	TRUCKING	36,932.14	7,230.88
06/30/2010	EQUITIES	OLD NATIONAL BANCORP IND	REGIONAL BANKS	28,800.80	-3,882.80
06/30/2010	EQUITIES	OLD REPUBLIC INTERNATIONAL COR	PROPERTY & CASUALTY INS	94,686.78	18,109.92
06/30/2010	EQUITIES	OLD SECOND BANCORP INC DEL	REGIONAL BANKS	4.25	0.00
06/30/2010	EQUITIES	OLIN CORP	DIVERSIFIED CHEMICALS	45,713.43	13,190.94
06/30/2010	EQUITIES	OLYMPIC STEEL INC	STEEL	7,717.92	1,173.89
06/30/2010	EQUITIES	OMEGA HEALTHCARE INVS INC	SPECIALIZED REITS	67,662.35	16,805.25
06/30/2010	EQUITIES	OMEROS CORP COM	BIOTECHNOLOGY	3,524.50	-42.00
06/30/2010	EQUITIES	OMNICARE INC COM	HEALTH CARE SERVICES	86,315.40	-10,561.80
06/30/2010	EQUITIES	OMNICELL INC	HEALTH CARE TECHNOLOGY	16,716.70	2,960.64
06/30/2010	EQUITIES	OMNICOM GROUP INC	ADVERTISING	332,112.00	36,386.28
06/30/2010	EQUITIES	OMNIVISION TECHNOLOGIES INC	SEMICONDUCTORS	41,679.36	21,034.08
06/30/2010	EQUITIES	OMNOVA SOLUTIONS INC COM	SPECIALTY CHEMICALS	2,538.25	94.77
06/30/2010	EQUITIES	ON ASSIGNMENT INC	HUMAN RESOURCE & EMP SVCS	7,082.24	2,576.64
06/30/2010	EQUITIES	ON SEMICONDUCTOR CORP	SEMICONDUCTORS	88,063.14	-201.96
06/30/2010	EQUITIES	ONE LIBERTY PPTYS INC	DIVERSIFIED REITS	2,982.00	-201.22
06/30/2010	EQUITIES	ONEBEACON INSURANCE GROUP LTD	PROPERTY & CASUALTY INS	12,487.04	3,836.80
06/30/2010	EQUITIES	ONEOK INC NEW COM	GAS UTILITIES	144,455.00	51,569.60
06/30/2010	EQUITIES	ONLINE RESOURCES CORPORATION	DATA PROCNG/OUTSRCD SVCS	5,191.65	-1,063.35
06/30/2010	EQUITIES	ONYX PHARMACEUTICALS INC	BIOTECHNOLOGY	45,382.18	-2,418.49
06/30/2010	EQUITIES	OPENTABLE INC	INTERNET SOFTWARE & SVCS	17,624.75	-1,463.50
06/30/2010	EQUITIES	OPENWAVE SYS INC	INTERNET SOFTWARE & SVCS	2,233.00	-578.30
06/30/2010	EQUITIES	OPKO HEALTH INC COM	BIOTECHNOLOGY	4,443.16	2,123.28
06/30/2010	EQUITIES	OPLINK COMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	11,879.57	2,337.78
06/30/2010	EQUITIES	OPNET TECHNOLOGIES INC COM	SYSTEMS SOFTWARE	7,873.84	2,964.08
06/30/2010	EQUITIES	OPPENHEIMER HOLDINGS INC	INVESTMNT BKG & BROKERAGE	11,975.00	4,705.00
06/30/2010	EQUITIES	OPTIMER PHARMACEUTICALS INC	PHARMACEUTICALS	11,791.44	-4,593.49
06/30/2010	EQUITIES	OPTIONSXPRESS HLDGS INC	INVESTMNT BKG & BROKERAGE	27,796.84	-2,428.73
06/30/2010	EQUITIES	ORACLE CORP	SYSTEMS SOFTWARE	2,585,329.12	289,769.12
06/30/2010	EQUITIES	ORASURE TECHNOLOGIES INC COM	HEALTH CARE SUPPLIES	8,588.65	2,467.15
06/30/2010	EQUITIES	ORBITAL SCIENCES CORP COM	AEROSPACE & DEFENSE	37,879.54	3,026.52
06/30/2010	EQUITIES	ORBITZ WORLDWIDE INC COM	INTERNET RETAIL	6,888.48	2,878.12
06/30/2010	EQUITIES	OREXIGEN THERAPEUTICS INC	BIOTECHNOLOGY	4,128.60	-80.35
06/30/2010	EQUITIES	ORIENT EXPRESS HOTELS LTD CL A	HOTELS, RESORTS & CRUISE	15,865.60	278.72
06/30/2010	EQUITIES	ORIENTAL FINL GROUP INC COM	REGIONAL BANKS	13,614.40	3,644.80
06/30/2010	EQUITIES	ORION MARINE GROUP INC	CONSTRUCTION & ENGINEERNG	11,118.60	-4,776.30

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ORITANI FINL CORP NEW	THRIFTS & MTG FINANCE	8,040.00	980.88
06/30/2010	EQUITIES	ORMAT TECHNOLOGIES INC	INDEP PWR PROD/ENRGY TRAD	19,916.16	-6,434.56
06/30/2010	EQUITIES	ORTHOFIX INTERNATIONAL N V	HEALTH CARE EQUIPMENT	19,358.20	4,482.02
06/30/2010	EQUITIES	ORTHOVITA INC CDT COM	HEALTH CARE EQUIPMENT	5,600.77	-4,012.04
06/30/2010	EQUITIES	OSHKOSH CORP	CONSTR,FARM MACH & HVY TR	87,123.36	49,306.32
06/30/2010	EQUITIES	OSI SYSTEMS INC COM	ELECTRONIC EQUIP & INSTR	17,772.80	4,375.70
06/30/2010	EQUITIES	OSIRIS THERAPEUTICS INC NEW	BIOTECHNOLOGY	4,793.25	-5,458.90
06/30/2010	EQUITIES	OTTER TAIL CORP	INDUSTRIAL CONGLOMERATES	19,484.64	-30.24
06/30/2010	EQUITIES	OUTDOOR CHANNEL HLDGS INC	CABLE & SATELLITE	4,838.12	-2,039.10
06/30/2010	EQUITIES	OVERSEAS SHIPHOLDING GRP INC	OIL & GAS STORAGE & TRANS	32,706.32	5,156.72
06/30/2010	EQUITIES	OVERSTOCK.COM INC	INTERNET RETAIL	12,920.05	4,520.36
06/30/2010	EQUITIES	OWENS & MINOR INC NEW	HEALTH CARE DISTRIBUTORS	46,741.86	8,597.34
06/30/2010	EQUITIES	OWENS CORNING NEW COM	BUILDING PRODUCTS	96,041.01	39,591.95
06/30/2010	EQUITIES	OWENS ILL INC NEW	METAL & GLASS CONTAINERS	145,157.60	-1,317.12
06/30/2010	EQUITIES	OXFORD INDS INC COM	APPAREL ACCESS & LUXURY	12,034.75	4,676.75
06/30/2010	EQUITIES	OYO GEOSPACE COM	OIL & GAS EQUIP/SVCS	8,677.92	6,145.07
06/30/2010	EQUITIES	PACCAR INC	CONSTR,FARM MACH & HVY TR	456,710.85	113,539.78
06/30/2010	EQUITIES	PACER INTL INC TENN	AIR FREIGHT & LOGISTICS	10,023.66	6,219.71
06/30/2010	EQUITIES	PACIFIC CONTL CORP COM	REGIONAL BANKS	5,274.79	-1,340.83
06/30/2010	EQUITIES	PACIFIC SUNWEAR CALIF INC COM	APPAREL RETAIL	6,099.20	-1,716.70
06/30/2010	EQUITIES	PACKAGING CORP OF AMERICA	PAPER PACKAGING	80,271.06	24,059.70
06/30/2010	EQUITIES	PACTIV CORP	METAL & GLASS CONTAINERS	119,448.65	28,521.85
06/30/2010	EQUITIES	PACWEST BANCORP	REGIONAL BANKS	23,857.93	5,907.60
06/30/2010	EQUITIES	PAETEC HLDG CORP COM	ALTERNATIVE CARRIERS	14,056.02	1,772.46
06/30/2010	EQUITIES	PAIN THERAPEUTICS INC COM	PHARMACEUTICALS	8,445.64	1,560.29
06/30/2010	EQUITIES	PALL CORP COM	INDUSTRIAL MACHINERY	130,502.89	36,071.50
06/30/2010	EQUITIES	PALM INC NEW	COMMUNICATIONS EQUIPMENT	32,495.59	-33,307.71
06/30/2010	EQUITIES	PALOMAR MED TECH INC NEW COM	HEALTH CARE EQUIPMENT	11,234.76	-221.68
06/30/2010	EQUITIES	PANERA BREAD CO CL A COM	RESTAURANTS	59,554.39	16,829.52
06/30/2010	EQUITIES	PANHANDLE OIL AND GAS INC	OIL & GAS EXPL & PROD	9,726.24	2,586.24
06/30/2010	EQUITIES	PANTRY INC/THE	FOOD RETAIL	9,481.92	-4,011.84
06/30/2010	EQUITIES	PAPA JOHNS INTL INC COM	RESTAURANTS	13,710.16	-2,425.37
06/30/2010	EQUITIES	PAR PHARMACEUTICAL COS INC	PHARMACEUTICALS	39,433.24	19,625.48
06/30/2010	EQUITIES	PARAMETRIC TECHNOLOGY CORP COM	APPLICATION SOFTWARE	57,054.47	15,566.36
06/30/2010	EQUITIES	PAREXEL INTERNATIONAL CORP	LIFE SCIENCES TOOLS & SVC	38,828.88	20,095.02
06/30/2010	EQUITIES	PARK ELECTROCHEMICAL CORP	ELECTRC MANUFACTNG SVCS	17,184.64	3,773.44
06/30/2010	EQUITIES	PARK NATL CORP COM	REGIONAL BANKS	22,568.88	-62.46

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PARK-OHIO HLDGS CORP COM	AIR FREIGHT & LOGISTICS	2,158.50	-177.00
06/30/2010	EQUITIES	PARKER DRILLING CO COM	OIL & GAS DRILLING	17,806.60	-1,217.16
06/30/2010	EQUITIES	PARKER HANNIFIN CORP COM	INDUSTRIAL MACHINERY	276,800.86	60,191.46
06/30/2010	EQUITIES	PARKWAY PPTYS INV	OFFICE REITS	3,423.95	-374.19
06/30/2010	EQUITIES	PARTNERRE HLDGS LTD BERMUDA	REINSURANCE	150,590.58	12,137.17
06/30/2010	EQUITIES	PATRIOT COAL CORP COM	COAL & CONSUMABLE FUEL	30,832.00	7,740.80
06/30/2010	EQUITIES	PATTERSON COS INC	HEALTH CARE DISTRIBUTORS	94,320.18	23,417.59
06/30/2010	EQUITIES	PATTERSON-UTI ENERGY INC	OIL & GAS DRILLING	63,680.76	-6,207.61
06/30/2010	EQUITIES	PAYCHEX INC	DATA PROCNG/OUTSRCD SVCS	269,854.27	-15,295.01
06/30/2010	EQUITIES	PC CONNECTION INC COM	TECHNOLOGY DISTRIBUTORS	2,769.42	408.21
06/30/2010	EQUITIES	PC-TEL INC COM	COMMUNICATIONS EQUIPMENT	2,595.60	-20.60
06/30/2010	EQUITIES	PDI INC COM	HEALTH CARE SERVICES	1,449.00	-89.25
06/30/2010	EQUITIES	PDL BIOPHARMA INC COM	BIOTECHNOLOGY	22,761.00	-4,333.50
06/30/2010	EQUITIES	PEABODY ENERGY CORP	COAL & CONSUMABLE FUEL	334,718.02	65,181.48
06/30/2010	EQUITIES	PEAPACK GLADSTONE FINL CORP	REGIONAL BANKS	2,059.20	-681.37
06/30/2010	EQUITIES	PEBBLEBROOK HOTEL TRUST	SPECIALIZED REITS	7,351.50	-653.30
06/30/2010	EQUITIES	PEETS COFFEE & TEA INC COM	RESTAURANTS	24,543.75	8,082.62
06/30/2010	EQUITIES	PEGASUS WIRELESS CORP CLASS A	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	PEGASYSTEMS INC	APPLICATION SOFTWARE	20,441.04	3,721.24
06/30/2010	EQUITIES	PENN NATL GAMING INC COM	CASINOS & GAMING	55,971.30	-12,960.21
06/30/2010	EQUITIES	PENN REAL ESTATE INVT SH	RETAIL REITS	18,611.06	3,579.04
06/30/2010	EQUITIES	PENN VA CORP	OIL & GAS EXPL & PROD	33,925.57	3,323.39
06/30/2010	EQUITIES	PENNANTPARK INVT CORP COM	ASSET MGMT & CUSTODY BNKS	11,811.24	3,526.78
06/30/2010	EQUITIES	PENNYMAC MORTGAGE INVESTMENT	MORTGAGE REITS	3,577.50	-84.75
06/30/2010	EQUITIES	PENSKE AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	20,300.32	53.61
06/30/2010	EQUITIES	PENSON WORLDWIDE INC COM	ASSET MGMT & CUSTODY BNKS	5,160.60	-4,722.21
06/30/2010	EQUITIES	PENTAIR INC COM	INDUSTRIAL MACHINERY	107,032.80	22,968.84
06/30/2010	EQUITIES	PEOPLE'S UNITED FINANCIAL INC	THRIFTS & MTG FINANCE	170,518.50	-24,286.35
06/30/2010	EQUITIES	PEOPLES BANCORP INC	REGIONAL BANKS	3,726.50	-506.29
06/30/2010	EQUITIES	PEP BOYS MANNY MOE & JACK COM	AUTOMOTIVE RETAIL	15,832.82	2,626.89
06/30/2010	EQUITIES	PEPCO HLDGS INC	ELECTRIC UTILITIES	134,158.08	27,036.96
06/30/2010	EQUITIES	PEPSICO INC/NC	SOFT DRINKS	3,081,632.00	525,822.98
06/30/2010	EQUITIES	PERFICIENT INC COM	INTERNET SOFTWARE & SVCS	12,830.40	3,314.42
06/30/2010	EQUITIES	PERICOM SEMICONDUCTOR CORP	SEMICONDUCTORS	9,436.80	450.22
06/30/2010	EQUITIES	PERKINELMER INC COM	LIFE SCIENCES TOOLS & SVC	85,015.71	18,220.59
06/30/2010	EQUITIES	PERRIGO CO COM	PHARMACEUTICALS	151,987.11	76,726.69
06/30/2010	EQUITIES	PETMED EXPRESS INC	INTERNET RETAIL	24,617.40	4,537.54

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PETROHAWK ENERGY CORP	OIL & GAS EXPL & PROD	159,297.39	-67,961.88
06/30/2010	EQUITIES	PETROLEUM DEV CORP	OIL & GAS EXPL & PROD	23,442.30	8,790.72
06/30/2010	EQUITIES	PETROQUEST ENERGY INC COM	OIL & GAS EXPL & PROD	12,681.76	3,320.52
06/30/2010	EQUITIES	PETSMART INC	SPECIALTY STORES	114,525.32	34,258.05
06/30/2010	EQUITIES	PF CHANGS CHINA BISTRO INC COM	RESTAURANTS	37,152.05	7,078.05
06/30/2010	EQUITIES	PFIZER INC	PHARMACEUTICALS	3,619,359.12	-224,054.81
06/30/2010	EQUITIES	PG&E CORP	MULTI-UTILITIES	469,405.28	58,881.25
06/30/2010	EQUITIES	PH GLATFELTER CO	PAPER PRODUCTS	13,844.60	-446.60
06/30/2010	EQUITIES	PHARMACEUTICAL PROD DEV INC	LIFE SCIENCES TOOLS & SVC	80,930.85	19,041.73
06/30/2010	EQUITIES	PHARMACYCLICS INC COM	BIOTECHNOLOGY	4,662.00	-58.00
06/30/2010	EQUITIES	PHARMASSET INC COM	BIOTECHNOLOGY	25,016.10	13,365.33
06/30/2010	EQUITIES	PHARMERICA CORP	HEALTH CARE DISTRIBUTORS	14,220.20	-2,075.80
06/30/2010	EQUITIES	PHASE FORWARD INC	HEALTH CARE TECHNOLOGY	22,467.96	4,259.69
06/30/2010	EQUITIES	PHH CORP	SPECIALIZED FINANCE	34,500.48	5,798.40
06/30/2010	EQUITIES	PHI INC COM NON VTG	OIL & GAS EQUIP/SVCS	10,215.25	245.45
06/30/2010	EQUITIES	PHILLIPS VAN HEUSEN CORP COM	APPAREL ACCESS & LUXURY	78,381.38	28,185.82
06/30/2010	EQUITIES	PHOENIX COS INC NEW COM	LIFE & HEALTH INSURANCE	10,090.02	908.58
06/30/2010	EQUITIES	PHOTRONICS INC COM	SEMICONDUCTOR EQUIPMENT	9,690.88	3,128.04
06/30/2010	EQUITIES	PICO HLDGS INC COM NEW	MULTI-SECTOR HOLDINGS	24,095.88	2,114.52
06/30/2010	EQUITIES	PIEDMONT NAT GAS INC	GAS UTILITIES	71,077.66	8,469.85
06/30/2010	EQUITIES	PIER 1 IMPORTS INC COM	HOMEFURNISHING RETAIL	16,121.15	11,130.94
06/30/2010	EQUITIES	PIKE ELEC CORP	CONSTRUCTION & ENGINEERING	6,735.30	-943.80
06/30/2010	EQUITIES	PINNACLE ENTMT INC COM	CASINOS & GAMING	22,618.86	-2,462.73
06/30/2010	EQUITIES	PINNACLE FINL PARTNERS INC COM	REGIONAL BANKS	17,771.55	-2,296.88
06/30/2010	EQUITIES	PINNACLE WEST CAP CORP COM	ELECTRIC UTILITIES	120,278.88	30,003.56
06/30/2010	EQUITIES	PIONEER DRILLING CO	OIL & GAS DRILLING	13,556.97	-454.29
06/30/2010	EQUITIES	PIONEER NAT RES CO	OIL & GAS EXPL & PROD	216,516.90	124,884.18
06/30/2010	EQUITIES	PIPER JAFFRAY COS	INVESTMNT BKG & BROKERAGE	22,682.88	-1,189.76
06/30/2010	EQUITIES	PITNEY BOWES INC COM	OFFICE SERVICES/SUPP	139,138.56	-3,738.24
06/30/2010	EQUITIES	PLAINS EXPLORATION & PRODUCTIO	OIL & GAS EXPL & PROD	81,636.21	-15,487.51
06/30/2010	EQUITIES	PLANTRONICS INC	COMMUNICATIONS EQUIPMENT	55,198.00	21,751.10
06/30/2010	EQUITIES	PLATINUM UNDERWRITERS HLDGS	REINSURANCE	65,140.55	16,190.90
06/30/2010	EQUITIES	PLAYBOY ENTERPRISES INC CL B	MOVIES & ENTERTAINMENT	5,762.40	1,456.09
06/30/2010	EQUITIES	PLEXUS CORP	ELECTRC MANUFACTNG SVCS	37,382.52	12,623.94
06/30/2010	EQUITIES	PLUM CREEK TIMBER CO INC COM	SPECIALIZED REITS	179,141.64	9,545.92
06/30/2010	EQUITIES	PLX TECHNOLOGY INC COM	SEMICONDUCTORS	5,241.69	1,159.56
06/30/2010	EQUITIES	PMA CAPITAL CORP CL A COM	PROPERTY & CASUALTY INS	10,742.00	3,137.69

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PMC SIERRA INC	SEMICONDUCTORS	55,670.56	148.06
06/30/2010	EQUITIES	PMFG INC COM	INDUSTRIAL MACHINERY	7,953.75	4,940.25
06/30/2010	EQUITIES	PMI GROUP INC	THRIFTS & MTG FINANCE	5,323.38	1,915.68
06/30/2010	EQUITIES	PNC FINANCIAL SERVICES GROUP	REGIONAL BANKS	933,606.00	205,209.40
06/30/2010	EQUITIES	PNM RESOURCES INC	ELECTRIC UTILITIES	44,954.78	7,639.90
06/30/2010	EQUITIES	POLARIS INDS PARTNERS INC COM	LEISURE PRODUCTS	59,808.90	28,261.95
06/30/2010	EQUITIES	POLO RALPH LAUREN CORP	APPAREL ACCESS & LUXURY	122,886.92	31,840.26
06/30/2010	EQUITIES	POLYCOM INC	COMMUNICATIONS EQUIPMENT	86,688.90	35,602.83
06/30/2010	EQUITIES	POLYONE CORP	SPECIALTY CHEMICALS	35,540.82	22,253.07
06/30/2010	EQUITIES	POLYPORE INTL INC	ELECTRIC COMP & EQUIP	13,985.10	8,308.65
06/30/2010	EQUITIES	POOL CORP	LEISURE PRODUCTS	39,499.84	7,386.80
06/30/2010	EQUITIES	POPULAR INC COM	REGIONAL BANKS	49,387.04	-24.91
06/30/2010	EQUITIES	PORTEC RAIL PRODS INC	INDUSTRIAL MACHINERY	1,138.00	142.00
06/30/2010	EQUITIES	PORTFOLIO RECOVERY ASSOCS INC	SPECIALIZED FINANCE	34,391.70	17,010.45
06/30/2010	EQUITIES	PORTLAND GENERAL ELECTRIC CO	ELECTRIC UTILITIES	47,776.30	2,184.50
06/30/2010	EQUITIES	POST PPTYS INC COM	RESIDENTIAL REITS	40,494.38	14,728.44
06/30/2010	EQUITIES	POTLATCH CORP NEW COM	SPECIALIZED REITS	56,882.16	16,716.00
06/30/2010	EQUITIES	POWELL INDUSTRIES INC	ELECTRIC COMP & EQUIP	7,327.12	-2,224.40
06/30/2010	EQUITIES	POWER INTEGRATIONS INC	SEMICONDUCTORS	23,212.60	7,588.53
06/30/2010	EQUITIES	POWER-ONE INC	ELECTRONIC COMPONENTS	25,737.75	20,305.66
06/30/2010	EQUITIES	POWERSECURE INTL INC COM	HEAVY ELECTRICAL EQ	8,935.47	4,747.89
06/30/2010	EQUITIES	POWERWAVE TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	4,144.14	427.57
06/30/2010	EQUITIES	POZEN INC COM	PHARMACEUTICALS	8,145.62	-395.08
06/30/2010	EQUITIES	PPG INDS INC COM	DIVERSIFIED CHEMICALS	311,594.78	85,622.80
06/30/2010	EQUITIES	PPL CORP COM	ELECTRIC UTILITIES	297,688.35	-77,125.92
06/30/2010	EQUITIES	PRAXAIR INC	INDUSTRIAL GASES	716,509.71	53,524.80
06/30/2010	EQUITIES	PRE PAID LEGAL SVCS INC COM	SPECIALIZED CONSUMER SVCS	16,239.93	1,103.13
06/30/2010	EQUITIES	PRECISION CASTPARTS CORP	AEROSPACE & DEFENSE	459,640.72	95,974.34
06/30/2010	EQUITIES	PREFORMED LINE PRODS CO	ELECTRIC COMP & EQUIP	2,505.35	-843.72
06/30/2010	EQUITIES	PREMIERE GLOBAL SERVICES INC	ALTERNATIVE CARRIERS	16,426.94	-12,592.26
06/30/2010	EQUITIES	PRESIDENTIAL LIFE CORP COM	LIFE & HEALTH INSURANCE	8,090.49	238.41
06/30/2010	EQUITIES	PRESTIGE BRANDS HLDGS INC	PERSONAL PRODUCTS	9,338.52	1,226.67
06/30/2010	EQUITIES	PRICELINE COM INC	INTERNET RETAIL	262,514.98	99,029.77
06/30/2010	EQUITIES	PRICESMART INC COM	HYPERMKTS & SUPER CENTERS	14,518.75	4,162.50
06/30/2010	EQUITIES	PRIDE INTL INC DEL COM	OIL & GAS DRILLING	121,641.30	6,080.46
06/30/2010	EQUITIES	PRIMEDIA INC COM NEW	PUBLISHING	2,203.36	383.52
06/30/2010	EQUITIES	PRIMUS GUARANTY LTD SHS	SPECIALIZED FINANCE	3,627.27	1,169.77



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PRINCETON REVIEW INC COM	EDUCATION SERVICES	1,914.00	-1,818.10
06/30/2010	EQUITIES	PRINCIPAL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	229,477.60	28,195.20
06/30/2010	EQUITIES	PRIVATE BANCORP INC COM	REGIONAL BANKS	24,065.76	-10,195.69
06/30/2010	EQUITIES	PROASSURANCE CORPORATION COM	PROPERTY & CASUALTY INS	56,192.40	12,751.20
06/30/2010	EQUITIES	PROCTER & GAMBLE CO/THE	HOUSEHOLD PRODUCTS	5,415,474.24	729,715.09
06/30/2010	EQUITIES	PROGENICS PHARMACEUTICALS INC	BIOTECHNOLOGY	5,819.76	396.32
06/30/2010	EQUITIES	PROGRESS ENERGY INC	ELECTRIC UTILITIES	322,113.86	37,533.41
06/30/2010	EQUITIES	PROGRESS SOFTWARE CORP	SYSTEMS SOFTWARE	43,183.14	11,497.34
06/30/2010	EQUITIES	PROGRESSIVE CORP/THE	PROPERTY & CASUALTY INS	415,958.40	70,437.40
06/30/2010	EQUITIES	PROLOGIS INT	INDUSTRIAL REITS	157,065.65	32,715.55
06/30/2010	EQUITIES	PROS HOLDINGS INC	APPLICATION SOFTWARE	3,484.00	-369.84
06/30/2010	EQUITIES	PROSPECT CAPTIAL CORP	ASSET MGMT & CUSTODY BNKS	19,860.75	-883.28
06/30/2010	EQUITIES	PROSPERITY BANCSHARES INC COM	REGIONAL BANKS	65,396.44	8,460.18
06/30/2010	EQUITIES	PROTECTIVE LIFE CORP COM	LIFE & HEALTH INSURANCE	64,982.82	29,802.78
06/30/2010	EQUITIES	PROVIDENCE SVC CORP	HEALTH CARE SERVICES	7,210.00	1,460.97
06/30/2010	EQUITIES	PROVIDENT FINANCIAL SERVICES I	THRIFTS & MTG FINANCE	26,910.38	5,133.46
06/30/2010	EQUITIES	PROVIDENT NEW YORK BANCORP COM	THRIFTS & MTG FINANCE	16,797.30	1,580.28
06/30/2010	EQUITIES	PRUDENTIAL FINANCIAL INC	LIFE & HEALTH INSURANCE	785,689.72	209,177.52
06/30/2010	EQUITIES	PS BUSINESS PKS INC CALIF	DIVERSIFIED REITS	34,862.50	7,143.75
06/30/2010	EQUITIES	PSS WORLD MED INC	HEALTH CARE DISTRIBUTORS	36,758.70	9,038.78
06/30/2010	EQUITIES	PSYCHIATRIC SOLUTIONS INC	HEALTH CARE FACILITIES	55,100.48	19,436.25
06/30/2010	EQUITIES	PUBLIC STORAGE COM	SPECIALIZED REITS	394,276.35	97,208.24
06/30/2010	EQUITIES	PUBLIC SVC ENTERPRISE GROUP	MULTI-UTILITIES	489,123.96	-4,527.48
06/30/2010	EQUITIES	PULTE GROUP INC	HOMEBUILDING	100,444.68	-12,648.04
06/30/2010	EQUITIES	PZENA INVT MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	2,847.39	192.21
06/30/2010	EQUITIES	QAD INC COM	APPLICATION SOFTWARE	2,243.70	438.49
06/30/2010	EQUITIES	QLOGIC CORP	COMPUTER STORAGE & PERIPH	50,973.54	9,507.70
06/30/2010	EQUITIES	QUAKER CHEM CORP COM	SPECIALTY CHEMICALS	10,754.73	2,998.51
06/30/2010	EQUITIES	QUALCOMM INC	COMMUNICATIONS EQUIPMENT	1,690,865.92	-494,728.77
06/30/2010	EQUITIES	QUALITY SYS INC	HEALTH CARE TECHNOLOGY	38,179.95	3,425.65
06/30/2010	EQUITIES	QUANEX BLDG PRODS CORP COM	BUILDING PRODUCTS	25,312.56	8,330.16
06/30/2010	EQUITIES	QUANTA SERVICES INC	CONSTRUCTION & ENGINEERNG	133,584.85	-6,080.86
06/30/2010	EQUITIES	QUANTUM CORP DSSG COM	COMPUTER STORAGE & PERIPH	11,043.12	4,226.55
06/30/2010	EQUITIES	QUEST DIAGNOSTICS INC COM	HEALTH CARE SERVICES	215,802.72	-6,547.36
06/30/2010	EQUITIES	QUEST SOFTWARE INC COM	APPLICATION SOFTWARE	31,191.16	9,371.18
06/30/2010	EQUITIES	QUESTAR CORP	GAS UTILITIES	256,609.09	74,291.97
06/30/2010	EQUITIES	QUESTCOR PHARMACEUTICALS INC	PHARMACEUTICALS	24,044.55	14,131.95

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	QUICKSILVER RES INC COM	OIL & GAS EXPL & PROD	41,085.00	3,735.00
06/30/2010	EQUITIES	QUIDEL CORP	HEALTH CARE SUPPLIES	13,337.19	399.38
06/30/2010	EQUITIES	QUIKSILVER INC COM	APPAREL ACCESS & LUXURY	15,277.30	4,707.06
06/30/2010	EQUITIES	QWEST COMMUNICATIONS INTERNATI	INTEGRATED TELECOMM SVCS	272,742.75	48,314.43
06/30/2010	EQUITIES	RACKSPACE HOSTING INC COM	INTERNET SOFTWARE & SVCS	45,208.10	7,238.15
06/30/2010	EQUITIES	RADIAN GROUP INC	THRIFTS & MTG FINANCE	26,882.12	7,842.85
06/30/2010	EQUITIES	RADIANT SYS INC COM	SYSTEMS SOFTWARE	18,248.52	9,053.74
06/30/2010	EQUITIES	RADIO SHACK CORP COM	COMPUTER & ELECT RETAIL	78,196.08	24,609.12
06/30/2010	EQUITIES	RADISYS CORP COM	ELECTRC MANUFACTNG SVCS	5,550.16	387.01
06/30/2010	EQUITIES	RAIT FINANCIAL TRUST	MORTGAGE REITS	8,860.06	3,196.34
06/30/2010	EQUITIES	RALCORP HLDGS INC NEW COM	PACKAGED FOODS & MEATS	93,543.60	-2,765.34
06/30/2010	EQUITIES	RAMBUS INC DEL COM	SEMICONDUCTORS	57,027.60	15,621.42
06/30/2010	EQUITIES	RAMCO-GERSHENSON PPTYS TR COM	RETAIL REITS	6,311.90	707.25
06/30/2010	EQUITIES	RANGE RES CORP COM	OIL & GAS EXPL & PROD	204,604.40	-18,498.48
06/30/2010	EQUITIES	RAVEN INDS INC COM	INDUSTRIAL CONGLOMERATES	21,168.75	4,075.00
06/30/2010	EQUITIES	RAYMOND JAMES FINL INC COM	INVESTMNT BKG & BROKERAGE	74,226.40	28,104.27
06/30/2010	EQUITIES	RAYONIER INC COM	SPECIALIZED REITS	114,231.90	16,400.40
06/30/2010	EQUITIES	RAYTHEON CO	AEROSPACE & DEFENSE	563,937.06	48,490.28
06/30/2010	EQUITIES	RBC BEARINGS INC	INDUSTRIAL MACHINERY	19,800.17	6,802.68
06/30/2010	EQUITIES	RCN CORP	CABLE & SATELLITE	18,897.56	11,138.24
06/30/2010	EQUITIES	RC2 CORP	LEISURE PRODUCTS	11,518.65	2,869.95
06/30/2010	EQUITIES	REAL NETWORKS INC COM	INTERNET SOFTWARE & SVCS	10,107.90	2,120.13
06/30/2010	EQUITIES	REALTY INCOME CORP MD COM	RETAIL REITS	122,321.13	36,487.26
06/30/2010	EQUITIES	RED HAT INC COM	SYSTEMS SOFTWARE	169,906.74	54,013.20
06/30/2010	EQUITIES	RED ROBIN GOURMET BURGERS INC	RESTAURANTS	13,796.64	-423.82
06/30/2010	EQUITIES	REDWOOD TRUST INC	MORTGAGE REITS	28,261.22	-623.56
06/30/2010	EQUITIES	REGAL ENTERTAINMENT GROUP	MOVIES & ENTERTAINMENT	33,838.80	2,387.40
06/30/2010	EQUITIES	REGAL-BELOIT CORP	ELECTRIC COMP & EQUIP	66,580.50	20,670.30
06/30/2010	EQUITIES	REGENCY CTRS CORP COM	RETAIL REITS	90,403.20	893.52
06/30/2010	EQUITIES	REGENERON PHARMACEUTICALS INC	BIOTECHNOLOGY	50,019.12	17,345.34
06/30/2010	EQUITIES	REGIONS FINANCIAL CORP	REGIONAL BANKS	268,727.02	106,730.80
06/30/2010	EQUITIES	REGIS CORP MINN	SPECIALIZED CONSUMER SVCS	26,266.59	-3,677.66
06/30/2010	EQUITIES	REHABCARE GROUP INC COM	HEALTH CARE SERVICES	15,572.70	0.00
06/30/2010	EQUITIES	REINSURANCE GROUP OF AMERICA I	REINSURANCE	99,967.77	21,585.69
06/30/2010	EQUITIES	RELIANCE STL & ALUM CO	STEEL	75,734.25	-2,995.85
06/30/2010	EQUITIES	RENAISSANCE LEARNING INC COM	HOME ENTERTAINMNT SFTWRE	6,713.33	2,351.60
06/30/2010	EQUITIES	RENAISSANCE RE HOLDINGS LTD	REINSURANCE	110,345.47	24,983.14

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RENASANT CORP	REGIONAL BANKS	6,359.76	367.26
06/30/2010	EQUITIES	RENT A CTR INC NEW COM	COMPUTER & ELECT RETAIL	39,263.88	2,350.34
06/30/2010	EQUITIES	REPUBLIC AWYS HLDGS INC	AIRLINES	6,574.36	2.16
06/30/2010	EQUITIES	REPUBLIC BANCORP IN CKY	REGIONAL BANKS	5,793.55	-251.86
06/30/2010	EQUITIES	REPUBLIC SERVICES INC	ENVIRON & FACILITIES SVCS	316,942.56	87,180.39
06/30/2010	EQUITIES	RES CARE INC COM	HEALTH CARE SERVICES	9,389.52	-4,665.60
06/30/2010	EQUITIES	RESMED INC	HEALTH CARE EQUIPMENT	147,829.11	59,048.99
06/30/2010	EQUITIES	RESOLUTE ENERGY CORP COM	OIL & GAS EXPL & PROD	4,284.00	-177.00
06/30/2010	EQUITIES	RESOURCE CAP CORP COM	MORTGAGE REITS	7,074.49	3,055.60
06/30/2010	EQUITIES	RESOURCES CONNECTION INC	RESEARCH & CONSULTING SVC	22,657.60	-7,480.34
06/30/2010	EQUITIES	RETAIL OPPORTUNITY INVESTMENT	DIVERSIFIED REITS	2,895.00	-70.00
06/30/2010	EQUITIES	RETAIL VENTURES INC	DEPARTMENT STORES	12,128.82	7,092.63
06/30/2010	EQUITIES	REX AMERICAN RESOURCES CORP	OIL & GAS REFINING & MKTG	7,312.00	2,507.14
06/30/2010	EQUITIES	REX ENERGY CORP COM	OIL & GAS EXPL & PROD	10,827.20	2,476.00
06/30/2010	EQUITIES	RF MICRO DEVICES INC COM	SEMICONDUCTORS	36,351.27	10,970.46
06/30/2010	EQUITIES	RICHARDSON ELECTRS LTD	TECHNOLOGY DISTRIBUTORS	1,125.00	-81.25
06/30/2010	EQUITIES	RIGEL PHARM INC	BIOTECHNOLOGY	12,225.60	-3,006.55
06/30/2010	EQUITIES	RIGHTNOW TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	16,490.19	6,743.29
06/30/2010	EQUITIES	RIMAGE CORP	COMPUTER STORAGE & PERIPH	4,068.31	277.56
06/30/2010	EQUITIES	RITE AID CORP COM	DRUG RETAIL	17,709.58	-3,797.27
06/30/2010	EQUITIES	RIVERBED TECHNOLOGY INC COM	COMMUNICATIONS EQUIPMENT	49,771.24	13,732.89
06/30/2010	EQUITIES	RLI CORP	PROPERTY & CASUALTY INS	37,171.20	5,322.24
06/30/2010	EQUITIES	ROBBINS & MYERS INC COM	INDUSTRIAL MACHINERY	25,261.88	2,660.98
06/30/2010	EQUITIES	ROBERT HALF INTERNATIONAL INC	HUMAN RESOURCE & EMP SVCS	115,606.95	11,683.42
06/30/2010	EQUITIES	ROCK-TENN CO CL A	PAPER PACKAGING	62,733.21	15,054.96
06/30/2010	EQUITIES	ROCKVILLE FINL INC	THRIFTS & MTG FINANCE	4,251.87	921.06
06/30/2010	EQUITIES	ROCKWELL AUTOMATION INC	ELECTRIC COMP & EQUIP	222,574.06	86,146.00
06/30/2010	EQUITIES	ROCKWELL COLLINS INC	AEROSPACE & DEFENSE	264,587.40	58,614.60
06/30/2010	EQUITIES	ROCKWOOD HLDGS INC	SPECIALTY CHEMICALS	40,297.44	14,030.40
06/30/2010	EQUITIES	ROFIN-SINAR TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	18,904.56	-208.84
06/30/2010	EQUITIES	ROGERS CORP	ELECTRONIC COMPONENTS	22,327.08	8,442.00
06/30/2010	EQUITIES	ROLLINS INC	ENVIRON & FACILITIES SVCS	33,972.98	6,338.12
06/30/2010	EQUITIES	ROPER INDS INC NEW COM	ELECTRIC COMP & EQUIP	157,639.32	37,099.89
06/30/2010	EQUITIES	ROSETTA RES INC COM	OIL & GAS EXPL & PROD	37,163.56	21,495.03
06/30/2010	EQUITIES	ROSS STORES INC COM	APPAREL RETAIL	202,128.97	51,135.63
06/30/2010	EQUITIES	ROVI CORP	SYSTEMS SOFTWARE	119,189.04	50,347.04
06/30/2010	EQUITIES	ROWAN COS INC COM	OIL & GAS DRILLING	71,809.62	8,935.29

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ROYAL CARIBBEAN CRUISES LTD	HOTELS, RESORTS & CRUISE	100,552.32	35,416.32
06/30/2010	EQUITIES	ROYAL DUTCH PETE CO N Y	OIL & GAS PRODUCERS	264.36	0.00
06/30/2010	EQUITIES	ROYAL GOLD INC	GOLD	75,886.02	7,396.46
06/30/2010	EQUITIES	RPC INC	OIL & GAS EQUIP/SVCS	21,648.90	6,217.12
06/30/2010	EQUITIES	RPM INTERNATIONAL INC	SPECIALTY CHEMICALS	93,410.24	15,446.20
06/30/2010	EQUITIES	RRI ENERGY INC	INDEP PWR PROD/ENRGY TRAD	45,101.00	-18,921.00
06/30/2010	EQUITIES	RSC HOLDINGS INC	TRADING COS & DISTRIBUTOR	8,909.48	592.04
06/30/2010	EQUITIES	RTI BIOLOGICS INC	HEALTH CARE SUPPLIES	5,895.16	-1,790.68
06/30/2010	EQUITIES	RTI INTL METALS INC COM	DIV METALS & MINING	18,878.13	8,354.61
06/30/2010	EQUITIES	RUBICON TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	20,853.00	10,757.25
06/30/2010	EQUITIES	RUBY TUESDAY INC	RESTAURANTS	13,617.00	3,332.16
06/30/2010	EQUITIES	RUDDICK CORP COM	FOOD RETAIL	45,497.82	9,342.18
06/30/2010	EQUITIES	RUDOLPH TECHNOLOGIES INC COM	SEMICONDUCTOR EQUIPMENT	10,713.45	4,512.42
06/30/2010	EQUITIES	RUSH ENTERPRISES INC CL A	TRADING COS & DISTRIBUTOR	18,957.84	2,568.39
06/30/2010	EQUITIES	RUSSELL 2000 MINI IND FUT(NYF)	US FINANCIAL FUTURES	-4,265.00	-4,265.00
06/30/2010	EQUITIES	RUTHS HOSPITALITY GROUP INC	RESTAURANTS	5,513.42	830.12
06/30/2010	EQUITIES	RYDER SYSTEM INC	TRUCKING	70,281.81	24,126.07
06/30/2010	EQUITIES	RYLAND GROUP INC	HOMEBUILDING	22,227.10	-4,538.15
06/30/2010	EQUITIES	S & P MID 400 EMINI (CME)	US FINANCIAL FUTURES	-4,995.00	-4,995.00
06/30/2010	EQUITIES	S & T BANCORP INC	REGIONAL BANKS	21,400.08	5,638.45
06/30/2010	EQUITIES	S Y BANCORP INC	REGIONAL BANKS	15,140.10	-802.66
06/30/2010	EQUITIES	S&P 500 EMINI INDEX FUT (CME)	US FINANCIAL FUTURES	-50,275.00	-50,275.00
06/30/2010	EQUITIES	SAFEGUARD SCIENTIFICS INC	ASSET MGMT & CUSTODY BNKS	15,312.00	6,387.54
06/30/2010	EQUITIES	SAFETY INS GROUP INC	PROPERTY & CASUALTY INS	23,137.50	3,737.50
06/30/2010	EQUITIES	SAFEWAY INC	FOOD RETAIL	240,496.52	243.04
06/30/2010	EQUITIES	SAIA INC	TRUCKING	10,875.00	497.78
06/30/2010	EQUITIES	SAIC INC COM	IT CONSULTNG & OTHER SVCS	131,860.98	-3,544.65
06/30/2010	EQUITIES	SAKS INC	DEPARTMENT STORES	44,204.16	20,325.76
06/30/2010	EQUITIES	SALESFORCE.COM INC	APPLICATION SOFTWARE	306,549.04	163,856.04
06/30/2010	EQUITIES	SALIX PHARMACEUTICALS LTD	PHARMACEUTICALS	68,068.32	49,189.12
06/30/2010	EQUITIES	SALLY BEAUTY HLDGS INC COM	SPECIALTY STORES	27,962.00	3,785.10
06/30/2010	EQUITIES	SANDERS MORRIS HARRIS GROUP	INVESTMNT BKG & BROKERAGE	5,617.38	634.00
06/30/2010	EQUITIES	SANDERSON FARMS INC	PACKAGED FOODS & MEATS	44,803.42	6,705.44
06/30/2010	EQUITIES	SANDISK CORP	COMPUTER STORAGE & PERIPH	306,816.51	182,592.92
06/30/2010	EQUITIES	SANDRIDGE ENERGY INC	OIL & GAS EXPL & PROD	21,320.31	-15,688.53
06/30/2010	EQUITIES	SANDY SPRING BANCORP INC CMT	REGIONAL BANKS	10,017.15	307.45
06/30/2010	EQUITIES	SANFILIPPO JOHN B & SON INC	PACKAGED FOODS & MEATS	361.75	-11.50

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SANGAMO BIOSCIENCES INC COM	BIOTECHNOLOGY	6,336.68	-421.42
06/30/2010	EQUITIES	SANMINA-SCI CORPSHS	ELECTRC MANUFACTNG SVCS	25,178.50	-2,948.00
06/30/2010	EQUITIES	SAP AG	GERMANY	11.50	0.00
06/30/2010	EQUITIES	SAPIENT CORP	IT CONSULTNG & OTHER SVCS	37,142.82	18,909.64
06/30/2010	EQUITIES	SARA LEE CORP	PACKAGED FOODS & MEATS	328,478.72	113,887.93
06/30/2010	EQUITIES	SAUER-DANFOSS INC	CONSTR,FARM MACH & HVY TR	7,906.34	4,695.56
06/30/2010	EQUITIES	SAUL CTRS INC COM	RETAIL REITS	10,441.91	3,161.10
06/30/2010	EQUITIES	SAVIENT PHARMACEUTICALS INC	BIOTECHNOLOGY	28,728.00	7,728.28
06/30/2010	EQUITIES	SAVVIS INC COM NEW	INTERNET SOFTWARE & SVCS	16,033.25	5,065.42
06/30/2010	EQUITIES	SBA COMMUNICATIONS CORP COM	WIRELESS TELECOMM SVCS	125,462.89	32,334.04
06/30/2010	EQUITIES	SCANA CORP	MULTI-UTILITIES	122,024.56	21,691.35
06/30/2010	EQUITIES	SCANSOURCE INC COM	TECHNOLOGY DISTRIBUTORS	20,991.06	-92.62
06/30/2010	EQUITIES	SCBT FINL CORP	REGIONAL BANKS	15,743.34	5,913.81
06/30/2010	EQUITIES	SCHAWK INC CL A	DIVERSIFIED SUPPORT SVCS	6,353.75	3,391.50
06/30/2010	EQUITIES	SCHEIN HENRY INC COM	HEALTH CARE DISTRIBUTORS	143,838.00	23,470.93
06/30/2010	EQUITIES	SCHIFF NUTRITION INTL INC	PERSONAL PRODUCTS	7,604.16	2,445.36
06/30/2010	EQUITIES	SCHLUMBERGER LTD	OIL & GAS EQUIP/SVCS	2,087,017.24	69,546.64
06/30/2010	EQUITIES	SCHNITZER STL INDS INC CL A	STEEL	26,342.40	-8,756.16
06/30/2010	EQUITIES	SCHOLASTIC CORP COM	PUBLISHING	12,518.28	2,631.33
06/30/2010	EQUITIES	SCHOOL SPECIALTY INC-COM	RESEARCH & CONSULTING SVC	12,721.28	-448.74
06/30/2010	EQUITIES	SCHULMAN A INC COM	SPECIALTY CHEMICALS	25,122.00	5,525.95
06/30/2010	EQUITIES	SCHWEITZER MAUDUIT INTL INC	PAPER PRODUCTS	31,531.25	17,612.50
06/30/2010	EQUITIES	SCICLONE PHARMACEUTICALS INC	BIOTECHNOLOGY	2,128.00	-686.88
06/30/2010	EQUITIES	SCIENTIFIC GAMES CORP	CASINOS & GAMING	17,627.20	-14,592.91
06/30/2010	EQUITIES	SCOTTS MIRACLE-GRO COMPANY	FERTILIZERS & AGRI CHEM	57,155.67	12,565.90
06/30/2010	EQUITIES	SCRIPPS E W CO OHIO CL A NEW	PUBLISHING	7,808.93	5,370.61
06/30/2010	EQUITIES	SCRIPPS NETWORKS INTERACTIVE	BROADCASTING	119,527.42	38,548.63
06/30/2010	EQUITIES	SEABRIGHT HOLDINGS INC	PROPERTY & CASUALTY INS	9,367.99	914.19
06/30/2010	EQUITIES	SEACHANGE INTL INC	COMMUNICATIONS EQUIPMENT	11,118.73	1,810.69
06/30/2010	EQUITIES	SEACOR HOLDINGS INC COM	OIL & GAS EQUIP/SVCS	41,901.38	-2,081.43
06/30/2010	EQUITIES	SEAGATE TECHNOLOGY	IRELAND	211,834.80	67,107.16
06/30/2010	EQUITIES	SEAHAWK DRILLING INC-W/I	OIL & GAS DRILLING	5,151.60	-4,827.12
06/30/2010	EQUITIES	SEALED AIR CORP NEW COM	PAPER PACKAGING	107,079.60	1,303.20
06/30/2010	EQUITIES	SEARS HLDGS CORP	DEPARTMENT STORES	91,544.40	9,684.40
06/30/2010	EQUITIES	SEATTLE GENETICS INC COM	BIOTECHNOLOGY	33,464.09	7,383.55
06/30/2010	EQUITIES	SEI INVESTMENTS CO	ASSET MGMT & CUSTODY BNKS	85,369.48	22,076.08
06/30/2010	EQUITIES	SELECT COMFORT CORP OC-CAP STK	HOMEFURNISHING RETAIL	7,437.50	-529.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SELECTIVE INS GROUP INC COM	PROPERTY & CASUALTY INS	25,440.32	3,543.84
06/30/2010	EQUITIES	SEMPRA ENERGY	MULTI-UTILITIES	339,349.38	11,002.23
06/30/2010	EQUITIES	SEMTECH CORP	SEMICONDUCTORS	34,082.34	1,311.66
06/30/2010	EQUITIES	SENIOR HSG PPTYS TR SH BEN INT	SPECIALIZED REITS	97,030.75	21,230.00
06/30/2010	EQUITIES	SENRX INC COM	HEALTH CARE EQUIPMENT	13,725.00	-35.00
06/30/2010	EQUITIES	SENSIENT TECHNOLOGIES CORP	SPECIALTY CHEMICALS	49,681.88	5,518.08
06/30/2010	EQUITIES	SEQUENOM INC COM NEW	LIFE SCIENCES TOOLS & SVC	16,240.68	6,323.70
06/30/2010	EQUITIES	SERVICE CORP INTL COM	SPECIALIZED CONSUMER SVCS	80,504.60	24,368.96
06/30/2010	EQUITIES	SFN GROUP INC COM	HUMAN RESOURCE & EMP SVCS	7,283.64	2,081.04
06/30/2010	EQUITIES	SHAW GROUP INC/THE	CONSTRUCTION & ENGINEERING	94,926.28	20,499.86
06/30/2010	EQUITIES	SHENANDOAH TELECOMMUNICATIONS	WIRELESS TELECOMM SVCS	19,212.42	-519.66
06/30/2010	EQUITIES	SHERWIN WILLIAMS CO COM	SPECIALTY CHEMICALS	194,216.33	45,333.05
06/30/2010	EQUITIES	SHIP FINANCE INTL LTD SHS	OIL & GAS STORAGE & TRANS	17,844.24	5,908.16
06/30/2010	EQUITIES	SHOE CARNIVAL INC	APPAREL RETAIL	11,424.07	5,795.31
06/30/2010	EQUITIES	SHORETEL INC COM	COMMUNICATIONS EQUIPMENT	7,363.68	-2,364.63
06/30/2010	EQUITIES	SHUFFLE MASTER INC	CASINOS & GAMING	19,320.12	8,879.22
06/30/2010	EQUITIES	SHUTTERFLY INC COM	INTERNET RETAIL	25,253.84	8,473.67
06/30/2010	EQUITIES	SIERRA BANCORP	REGIONAL BANKS	4,232.00	-91.86
06/30/2010	EQUITIES	SIGA PHAR ACEUTICALS INC	BIOTECHNOLOGY	6,930.00	-10.44
06/30/2010	EQUITIES	SIGMA ALDRICH CORP	SPECIALTY CHEMICALS	185,517.09	7,666.27
06/30/2010	EQUITIES	SIGMA DESIGNS INC	SEMICONDUCTORS	10,630.62	-7,032.44
06/30/2010	EQUITIES	SIGNATURE BANK/NEW YORK NY	REGIONAL BANKS	61,538.19	18,772.24
06/30/2010	EQUITIES	SIGNET JEWELERS LIMITED SHS	SPECIALTY STORES	85,910.00	30,459.00
06/30/2010	EQUITIES	SILGAN HLDGS INC COM	METAL & GLASS CONTAINERS	41,690.22	6,326.13
06/30/2010	EQUITIES	SILICON GRAPHICS INTERNATIONAL	COMPUTER HARDWARE	11,540.40	3,555.76
06/30/2010	EQUITIES	SILICON IMAGE INC COM	SEMICONDUCTORS	10,273.77	3,190.43
06/30/2010	EQUITIES	SILICON LABORATORIES INC	SEMICONDUCTORS	48,509.76	8,850.40
06/30/2010	EQUITIES	SIMMONS 1ST NATL CORP CLA \$5	REGIONAL BANKS	14,177.20	1,104.16
06/30/2010	EQUITIES	SIMON PPTY GROUP INC NEW COM	RETAIL REITS	710,842.25	243,928.80
06/30/2010	EQUITIES	SIMPSON MFG INC	BUILDING PRODUCTS	37,021.40	6,605.04
06/30/2010	EQUITIES	SINCLAIR BROADCAST GRP INC CLA	BROADCASTING	7,130.09	4,840.90
06/30/2010	EQUITIES	SIRIUS XM RADIO INC	CABLE & SATELLITE	47,166.41	-7,449.56
06/30/2010	EQUITIES	SIRONA DENTAL SYS INC COM	HEALTH CARE EQUIPMENT	26,757.12	5,272.20
06/30/2010	EQUITIES	SJW CORP	WATER UTILITIES	7,875.84	1,048.32
06/30/2010	EQUITIES	SKECHERS U S A INC CL A COM	FOOTWEAR	30,676.80	16,495.40
06/30/2010	EQUITIES	SKILLED HEALTHCARE GROUP INC	HEALTH CARE FACILITIES	5,459.16	-1,591.92
06/30/2010	EQUITIES	SKYLINE CORP	HOMEBUILDING	3,055.92	-465.36

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SKYWEST INC COM	AIRLINES	17,997.68	2,782.83
06/30/2010	EQUITIES	SKYWORKS SOLUTIONS INC	SEMICONDUCTORS	87,140.10	40,014.90
06/30/2010	EQUITIES	SL GREEN REALTY CORP	OFFICE REITS	147,168.66	78,229.26
06/30/2010	EQUITIES	SLM CORP	CONSUMER FINANCE	168,982.96	70,423.12
06/30/2010	EQUITIES	SM ENERGY CO	OIL & GAS EXPL & PROD	91,604.96	45,118.18
06/30/2010	EQUITIES	SMART BALANCE INC	PACKAGED FOODS & MEATS	12,511.31	-10,337.21
06/30/2010	EQUITIES	SMART MODULAR TECHNOLOGIES WWH	ELECTRC MANUFACTNG SVCS	12,021.75	6,165.00
06/30/2010	EQUITIES	SMITH & WESSON HLDG CORP	LEISURE PRODUCTS	8,580.82	-3,025.80
06/30/2010	EQUITIES	SMITH A O CORP	BUILDING PRODUCTS	14,649.76	5,678.72
06/30/2010	EQUITIES	SMITH INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	284,933.88	75,217.34
06/30/2010	EQUITIES	SMITH MICRO SOFTWARE INC	APPLICATION SOFTWARE	13,799.01	246.01
06/30/2010	EQUITIES	SMITHFIELD FOODS INC COM	PACKAGED FOODS & MEATS	60,598.30	7,320.60
06/30/2010	EQUITIES	SNAP-ON INC	INDUSTRIAL MACHINERY	76,788.07	19,595.88
06/30/2010	EQUITIES	SOLARWINDS INC	APPLICATION SOFTWARE	2,807.00	-332.50
06/30/2010	EQUITIES	SOLERA HLDGS INC COM	APPLICATION SOFTWARE	77,612.80	29,544.32
06/30/2010	EQUITIES	SOLUTIA INC COM NEW	DIVERSIFIED CHEMICALS	43,033.50	25,727.80
06/30/2010	EQUITIES	SOMANETICS CORP COM NEW	HEALTH CARE EQUIPMENT	15,868.20	4,801.67
06/30/2010	EQUITIES	SOMAXON PHARMACEUTICALS INC	PHARMACEUTICALS	2,790.00	-1,025.75
06/30/2010	EQUITIES	SONIC AUTOMATIC INC COM	AUTOMOTIVE RETAIL	8,234.72	-76.96
06/30/2010	EQUITIES	SONIC CORP	RESTAURANTS	17,770.75	-2,889.39
06/30/2010	EQUITIES	SONIC SOLUTIONS	APPLICATION SOFTWARE	4,801.25	-52.25
06/30/2010	EQUITIES	SONICWALL INC COM	SYSTEMS SOFTWARE	25,074.50	14,063.06
06/30/2010	EQUITIES	SONOCO PRODS CO	PAPER PACKAGING	91,592.40	22,114.37
06/30/2010	EQUITIES	SONOSITE INC COM	HEALTH CARE EQUIPMENT	19,383.65	6,389.34
06/30/2010	EQUITIES	SONUS NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	20,604.13	3,801.50
06/30/2010	EQUITIES	SOTHEBYS COM SHS	SPECIALIZED CONSUMER SVCS	55,436.88	29,378.88
06/30/2010	EQUITIES	SOURCEFIRE INC COM	SYSTEMS SOFTWARE	17,651.00	4,842.00
06/30/2010	EQUITIES	SOUTH JERSEY IND	GAS UTILITIES	49,826.79	11,061.11
06/30/2010	EQUITIES	SOUTHERN CO	ELECTRIC UTILITIES	848,140.80	129,594.41
06/30/2010	EQUITIES	SOUTHERN COPPER CORP DEL	DIV METALS & MINING	157,806.84	41,384.16
06/30/2010	EQUITIES	SOUTHERN UN CO NEW	OIL & GAS STORAGE & TRANS	98,076.56	24,151.52
06/30/2010	EQUITIES	SOUTHSIDE BANCSHARES INC	REGIONAL BANKS	8,072.04	-631.62
06/30/2010	EQUITIES	SOUTHWEST AIRLINES CO	AIRLINES	274,650.31	111,491.71
06/30/2010	EQUITIES	SOUTHWEST BANCORP INC OKLA	REGIONAL BANKS	8,306.25	2,165.74
06/30/2010	EQUITIES	SOUTHWEST GAS CORP COM	GAS UTILITIES	49,766.50	15,840.93
06/30/2010	EQUITIES	SOUTHWEST WATER CO	WATER UTILITIES	19,293.68	9,907.96
06/30/2010	EQUITIES	SOUTHWESTERN ENERGY CO (DEL)	OIL & GAS EXPL & PROD	428,749.44	-36,394.88

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SOVRAN SELF STORAGE INC COM	SPECIALIZED REITS	34,188.99	10,279.61
06/30/2010	EQUITIES	SPANSION INC-CLASS A	SEMICONDUCTORS	1,631.00	-101.00
06/30/2010	EQUITIES	SPARTAN MTRS INC	AUTO PARTS & EQUIPMENT	4,977.00	-6,031.65
06/30/2010	EQUITIES	SPARTAN STORES INC CO	FOOD DISTRIBUTORS	12,114.76	1,376.62
06/30/2010	EQUITIES	SPARTECH CORP NEW	COMMODITY CHEMICALS	16,707.50	9,494.40
06/30/2010	EQUITIES	SPECTRA ENERGY CORP COM	OIL & GAS STORAGE & TRANS	422,694.27	103,409.51
06/30/2010	EQUITIES	SPECTRANETICS CORP	HEALTH CARE EQUIPMENT	7,868.42	972.16
06/30/2010	EQUITIES	SPECTRUM PHARMACEUTICALS INC	BIOTECHNOLOGY	6,664.00	-4,788.87
06/30/2010	EQUITIES	SPEEDWAY MOTORSPORTS INC COM	LEISURE FACILITIES	7,268.16	-750.40
06/30/2010	EQUITIES	SPIRIT AEROSYSTEMS HOLDINGS IN	AEROSPACE & DEFENSE	67,987.02	20,474.58
06/30/2010	EQUITIES	SPORT SUPPLY GROUP INC DEL	LEISURE PRODUCTS	11,441.00	20.57
06/30/2010	EQUITIES	SPRINT NEXTEL CORP	WIRELESS TELECOMM SVCS	431,216.48	-81,467.34
06/30/2010	EQUITIES	SPX CORP	INDUSTRIAL MACHINERY	78,210.44	10,937.08
06/30/2010	EQUITIES	SRA INTERNATIONAL INC CL A	IT CONSULTNG & OTHER SVCS	35,150.29	4,217.32
06/30/2010	EQUITIES	ST JOE COMPANY COM	DIVERSIFIED RE ACTIVITIES	73,208.76	-3,761.59
06/30/2010	EQUITIES	ST JUDE MED INC COM	HEALTH CARE EQUIPMENT	366,674.40	-9,550.40
06/30/2010	EQUITIES	STAAR SURGICAL CO NEW PAR	HEALTH CARE SUPPLIES	1,144.00	-36.00
06/30/2010	EQUITIES	STAGE STORES INC COM NEW	APPAREL RETAIL	17,419.08	-2,528.05
06/30/2010	EQUITIES	STAMPS COM INC	INTERNET SOFTWARE & SVCS	6,519.00	967.22
06/30/2010	EQUITIES	STANCORP FINL GROUP INC COM	LIFE & HEALTH INSURANCE	66,891.00	17,968.50
06/30/2010	EQUITIES	STANDARD MICROSYSTEMS CORP	SEMICONDUCTORS	20,556.24	4,591.60
06/30/2010	EQUITIES	STANDARD PAC CORP NEW COM	HOMEBUILDING	13,210.11	3,371.95
06/30/2010	EQUITIES	STANDARD PKG CORP	ENVIRON & FACILITIES SVCS	7,234.31	590.29
06/30/2010	EQUITIES	STANDEX INTERNATIONAL CORP	INDUSTRIAL CONGLOMERATES	11,052.60	6,740.56
06/30/2010	EQUITIES	STANLEY BLACK & DECKER INC	HOUSEHOLD APPLIANCES	244,163.16	98,133.99
06/30/2010	EQUITIES	STANLEY INC COM	AEROSPACE & DEFENSE	13,344.66	4,705.26
06/30/2010	EQUITIES	STAPLES INC	SPECIALTY STORES	440,985.60	-27,143.84
06/30/2010	EQUITIES	STARBUCKS CORP COM	RESTAURANTS	582,714.00	247,765.70
06/30/2010	EQUITIES	STARWOOD HOTELS & RESORTS WORL	HOTELS, RESORTS & CRUISE	249,947.19	114,928.65
06/30/2010	EQUITIES	STATE AUTO FINL CORP	PROPERTY & CASUALTY INS	9,693.75	-306.25
06/30/2010	EQUITIES	STATE BANCORP INC NY	REGIONAL BANKS	6,042.00	1,158.36
06/30/2010	EQUITIES	STATE STREET CORP	ASSET MGMT & CUSTODY BNKS	528,187.79	-147,740.31
06/30/2010	EQUITIES	STEC INC COM	COMPUTER STORAGE & PERIPH	10,248.96	-2,730.21
06/30/2010	EQUITIES	STEEL DYNAMICS INC	STEEL	98,519.16	-11,395.37
06/30/2010	EQUITIES	STEELCASE INC CL A	OFFICE SERVICES/SUPP	13,105.25	5,157.55
06/30/2010	EQUITIES	STEIN MART INC COM	APPAREL RETAIL	5,725.37	-1,632.55
06/30/2010	EQUITIES	STEINER LEISURE LTD	SPECIALIZED CONSUMER SVCS	27,484.60	6,535.10



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	STEINWAY MUSICAL INSTRS INC	LEISURE PRODUCTS	6,546.72	2,431.20
06/30/2010	EQUITIES	STELLARONE CORP COM	REGIONAL BANKS	12,552.91	579.97
06/30/2010	EQUITIES	STEMCELLS INC COM	BIOTECHNOLOGY	1,786.00	-1,631.91
06/30/2010	EQUITIES	STEPAN CHEM CO COM	SPECIALTY CHEMICALS	18,339.24	7,372.68
06/30/2010	EQUITIES	STEREOTAXIS INC	HEALTH CARE EQUIPMENT	6,020.89	-339.39
06/30/2010	EQUITIES	STERICYCLE INC	ENVIRON & FACILITIES SVCS	161,064.48	33,806.53
06/30/2010	EQUITIES	STERIS CORP COM	HEALTH CARE EQUIPMENT	64,708.56	17,426.34
06/30/2010	EQUITIES	STERLING BANCSHARES INC	REGIONAL BANKS	16,301.31	-5,245.36
06/30/2010	EQUITIES	STERLING CONSTRUCTION CO INC	CONSTRUCTION & ENGINEERING	8,229.84	-2,035.80
06/30/2010	EQUITIES	STEVEN MADDEN LTD	FOOTWEAR	32,560.16	12,089.09
06/30/2010	EQUITIES	STEWART ENTERPRISES INC CL A	SPECIALIZED CONSUMER SVCS	17,171.34	4,484.09
06/30/2010	EQUITIES	STEWART INFORMATION SVCS CORP	PROPERTY & CASUALTY INS	5,547.30	-3,769.95
06/30/2010	EQUITIES	STIFEL FINL CORP	INVESTMNT BKG & BROKERAGE	40,222.53	1,418.31
06/30/2010	EQUITIES	STILLWATER MNG CO COM	PREC METALS & MINS	20,764.94	9,203.05
06/30/2010	EQUITIES	STONE ENERGY CORP COM	OIL & GAS EXPL & PROD	13,726.80	4,551.00
06/30/2010	EQUITIES	STONERIDGE INC COM	AUTO PARTS & EQUIPMENT	13,692.36	8,783.16
06/30/2010	EQUITIES	STR HOLDINGS INC	COMMODITY CHEMICALS	2,820.00	-243.00
06/30/2010	EQUITIES	STRATASYS INC	COMPUTER HARDWARE	22,202.24	12,578.38
06/30/2010	EQUITIES	STRATEGIC HOTELS & RESORTS INC	SPECIALIZED REITS	12,559.79	2,830.20
06/30/2010	EQUITIES	STRAYER EDUCATION INC	EDUCATION SERVICES	98,747.75	12,288.25
06/30/2010	EQUITIES	STRYKER CORP	HEALTH CARE EQUIPMENT	499,790.34	119,514.64
06/30/2010	EQUITIES	STURM RUGER & CO INC	LEISURE PRODUCTS	5,015.50	-238.50
06/30/2010	EQUITIES	SUCCESSFACTORS INC	APPLICATION SOFTWARE	34,033.23	15,810.80
06/30/2010	EQUITIES	SUFFOLK BANCORP	REGIONAL BANKS	8,008.12	1,423.78
06/30/2010	EQUITIES	SUN CMNTYS INC COM	RESIDENTIAL REITS	27,128.20	11,118.54
06/30/2010	EQUITIES	SUN HEALTHCARE GROUP INC	HEALTH CARE FACILITIES	13,461.28	-1,370.26
06/30/2010	EQUITIES	SUN HYDRAULICS CORP COM	INDUSTRIAL MACHINERY	10,267.80	3,254.07
06/30/2010	EQUITIES	SUNOCO INC COM	OIL & GAS REFINING & MKTG	125,936.94	23,325.68
06/30/2010	EQUITIES	SUNPOWER CORP COM CL A	SEMICONDUCTORS	39,905.80	-49,049.32
06/30/2010	EQUITIES	SUNRISE SENIOR LIVING INC	HEALTH CARE FACILITIES	1,826.46	251.97
06/30/2010	EQUITIES	SUNSTONE HOTEL INVS INC NEW	SPECIALIZED REITS	22,044.60	9,879.00
06/30/2010	EQUITIES	SUNTRUST BKS INC	REGIONAL BANKS	368,466.20	117,939.24
06/30/2010	EQUITIES	SUPER MICRO COMPUTER INC COM	COMPUTER HARDWARE	13,270.50	6,881.00
06/30/2010	EQUITIES	SUPERGEN INC	PHARMACEUTICALS	2,626.00	-330.17
06/30/2010	EQUITIES	SUPERIOR ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	52,350.68	-9,954.20
06/30/2010	EQUITIES	SUPERIOR INDS INTL INC COM	AUTO PARTS & EQUIPMENT	10,648.80	1,143.18
06/30/2010	EQUITIES	SUPERIOR WELL SERVICES INC	OIL & GAS EQUIP/SVCS	19,177.84	9,475.14

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SUPERMEDIA INC	PUBLISHING	5,029.75	-1,590.25
06/30/2010	EQUITIES	SUPERTEX INC COM	SEMICONDUCTORS	8,803.62	228.48
06/30/2010	EQUITIES	SUPERVALU INC	FOOD RETAIL	77,928.76	-34,435.31
06/30/2010	EQUITIES	SUPPORT.COM INC	INTERNET SOFTWARE & SVCS	9,751.04	4,643.52
06/30/2010	EQUITIES	SURMODICS INC COM	HEALTH CARE EQUIPMENT	13,374.15	-3,693.30
06/30/2010	EQUITIES	SUSQUEHANNA BANCSHARES INC PA	REGIONAL BANKS	31,262.49	5,684.84
06/30/2010	EQUITIES	SUSSER HLDGS CORP COM	FOOD RETAIL	6,567.03	-850.82
06/30/2010	EQUITIES	SVB FINL GROUP	REGIONAL BANKS	61,762.54	16,704.54
06/30/2010	EQUITIES	SWIFT ENERGY CO	OIL & GAS EXPL & PROD	33,368.40	15,252.00
06/30/2010	EQUITIES	SWS GROUP INC	INVESTMNT BKG & BROKERAGE	9,848.93	-2,701.01
06/30/2010	EQUITIES	SXC HEALTH SOLUTIONS CORP COM	CDN HEALTH CARE TECHNOLGY	75,081.25	-1,249.24
06/30/2010	EQUITIES	SYBASE INC COM	SYSTEMS SOFTWARE	177,556.36	87,844.54
06/30/2010	EQUITIES	SYCAMORE NETWORKS INC	COMMUNICATIONS EQUIPMENT	12,664.44	-9,890.76
06/30/2010	EQUITIES	SYKES ENTERPRISES INC COM	OFFICE SERVICES/SUPP	18,399.39	-3,800.19
06/30/2010	EQUITIES	SYMANTEC CORP COM	SYSTEMS SOFTWARE	366,640.20	-25,586.57
06/30/2010	EQUITIES	SYMMETRICOM INC	COMMUNICATIONS EQUIPMENT	7,970.94	-391.50
06/30/2010	EQUITIES	SYMMETRY MEDICAL INC	HEALTH CARE EQUIPMENT	16,948.32	4,968.72
06/30/2010	EQUITIES	SYMYX TECHNOLOGIES INC COM	LIFE SCIENCES TOOLS & SVC	7,109.19	276.80
06/30/2010	EQUITIES	SYNAPTICS INC	COMPUTER STORAGE & PERIPH	37,097.50	-8,006.19
06/30/2010	EQUITIES	SYNCHRONOSS TECHNOLOGIES INC	APPLICATION SOFTWARE	16,940.21	6,188.49
06/30/2010	EQUITIES	SYNERON MEDICAL LTD	ISRAEL	1,799.00	-94.50
06/30/2010	EQUITIES	SYNIVERSE HLDGS INC	WIRELESS TELECOMM SVCS	41,799.80	11,855.20
06/30/2010	EQUITIES	SYNNEX CORP	TECHNOLOGY DISTRIBUTORS	13,194.30	82.40
06/30/2010	EQUITIES	SYNOPSIS INC COM	APPLICATION SOFTWARE	80,662.55	5,232.41
06/30/2010	EQUITIES	SYNOVIS LIFE TECHNOLOGIES INC	HEALTH CARE EQUIPMENT	8,190.08	-198.32
06/30/2010	EQUITIES	SYNOVUS FINANCIAL CORP	REGIONAL BANKS	28,208.10	-6,415.96
06/30/2010	EQUITIES	SYNTA PHARMACEUTICALS CORP	BIOTECHNOLOGY	1,660.50	-1,277.23
06/30/2010	EQUITIES	SYNTEL INC COM	DATA PROCNG/OUTSRCD SVCS	18,229.36	2,894.74
06/30/2010	EQUITIES	SYNUTRA INTL INC COM	PACKAGED FOODS & MEATS	7,227.99	2,579.19
06/30/2010	EQUITIES	SYSCO CORP	FOOD DISTRIBUTORS	547,291.80	91,152.00
06/30/2010	EQUITIES	SYSTEMAX INC COM	COMPUTER & ELECT RETAIL	3,872.99	753.01
06/30/2010	EQUITIES	S1 CORP COM	APPLICATION SOFTWARE	11,815.66	-1,231.26
06/30/2010	EQUITIES	T ROWE PRICE GROUP INC	ASSET MGMT & CUSTODY BNKS	364,797.02	43,049.00
06/30/2010	EQUITIES	T-3 ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	28,318.50	14,439.00
06/30/2010	EQUITIES	TAKE-TWO INTERACTIVE SOFTWARE	HOME ENTERTAINMNT SFTWRE	25,425.00	-1,887.51
06/30/2010	EQUITIES	TAL INTL GROUP INC	TRADING COS & DISTRIBUTOR	11,796.75	6,436.50
06/30/2010	EQUITIES	TALBOTS INC	APPAREL RETAIL	14,403.07	5,178.79

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TALECRIS BIOTHERAPEUTICS	BIOTECHNOLOGY	17,935.00	-346.11
06/30/2010	EQUITIES	TALEO CORP	APPLICATION SOFTWARE	28,224.98	9,664.18
06/30/2010	EQUITIES	TANGER FACTORY OUTLET CTR INC	RETAIL REITS	53,380.20	13,215.30
06/30/2010	EQUITIES	TARGACEPT INC COM	BIOTECHNOLOGY	18,846.75	-1,555.50
06/30/2010	EQUITIES	TARGET CORP	GENERAL MERCHANDISE STORE	1,129,975.77	219,928.17
06/30/2010	EQUITIES	TASER INTL INC COM	AEROSPACE & DEFENSE	8,810.10	-856.70
06/30/2010	EQUITIES	TAUBMAN CENTERS INC	RETAIL REITS	75,109.48	24,466.50
06/30/2010	EQUITIES	TCF FINANCIAL CORP	REGIONAL BANKS	72,768.41	10,733.45
06/30/2010	EQUITIES	TD AMERITRADE HLDG CORP COM	INVESTMNT BKG & BROKERAGE	132,299.10	-17,524.50
06/30/2010	EQUITIES	TEAM INC	ENVIRON & FACILITIES SVCS	9,187.20	-1,008.41
06/30/2010	EQUITIES	TECH DATA CORP COM	TECHNOLOGY DISTRIBUTORS	51,079.08	6,539.04
06/30/2010	EQUITIES	TECHNE CORP COM	LIFE SCIENCES TOOLS & SVC	48,143.10	-2,095.00
06/30/2010	EQUITIES	TECHNITROL INC	ELECTRONIC COMPONENTS	5,054.60	-666.54
06/30/2010	EQUITIES	TECHTARGET INC COM	INTERNET SOFTWARE & SVCS	4,438.50	1,202.40
06/30/2010	EQUITIES	TECO ENERGY INC COM	MULTI-UTILITIES	135,991.68	37,900.80
06/30/2010	EQUITIES	TECUMSEH PRODS CO CL A	INDUSTRIAL MACHINERY	5,604.48	1,532.66
06/30/2010	EQUITIES	TEEKAY CORPORATION COM	OIL & GAS STORAGE & TRANS	46,765.79	21,555.42
06/30/2010	EQUITIES	TEEKAY TANKERS LTD CLASS A	OIL & GAS STORAGE & TRANS	8,191.68	-506.60
06/30/2010	EQUITIES	TEJON RANCH CO	DIVERSIFIED RE ACTIVITIES	10,316.76	-1,063.86
06/30/2010	EQUITIES	TEKELEC COM	COMMUNICATIONS EQUIPMENT	26,082.80	-5,456.90
06/30/2010	EQUITIES	TELECOMMUNICATION SYS INC CL A	SYSTEMS SOFTWARE	7,203.60	-5,627.07
06/30/2010	EQUITIES	TELEDYNE TECHNOLOGIES INC COM	AEROSPACE & DEFENSE	50,887.02	7,452.35
06/30/2010	EQUITIES	TELEFLEX INC	HEALTH CARE EQUIPMENT	69,098.44	12,908.22
06/30/2010	EQUITIES	TELEPHONE & DATA SYS INC COM	WIRELESS TELECOMM SVCS	79,834.53	-1,024.53
06/30/2010	EQUITIES	TELETECH HLDGS INC	DATA PROCNG/OUTSRCD SVCS	16,731.22	2,681.61
06/30/2010	EQUITIES	TELLABS INC COM	COMMUNICATIONS EQUIPMENT	81,734.49	12,535.18
06/30/2010	EQUITIES	TEMPLE INLAND INC COM	PAPER PACKAGING	74,556.69	32,282.65
06/30/2010	EQUITIES	TEMPUR PEDIC INTL INC	HOME FURNISHINGS	83,517.00	54,727.40
06/30/2010	EQUITIES	TENET HEALTHCARE CORP	HEALTH CARE FACILITIES	72,122.12	18,113.62
06/30/2010	EQUITIES	TENNANT CO	INDUSTRIAL MACHINERY	24,181.30	10,632.05
06/30/2010	EQUITIES	TENNECO INC	AUTO PARTS & EQUIPMENT	37,697.40	24,883.95
06/30/2010	EQUITIES	TERADATA CORP DEL COM	COMPUTER HARDWARE	172,029.12	53,787.32
06/30/2010	EQUITIES	TERADYNE INC COM	SEMICONDUCTOR EQUIPMENT	60,508.50	17,252.68
06/30/2010	EQUITIES	TEREX CORP	CONSTR,FARM MACH & HVY TR	60,736.34	10,857.35
06/30/2010	EQUITIES	TERREMARK WORLDWIDE INC	INTERNET SOFTWARE & SVCS	18,923.63	6,730.75
06/30/2010	EQUITIES	TERRENO REALTY CORP	INDUSTRIAL REITS	10,626.00	-281.00
06/30/2010	EQUITIES	TESCO CORP	CDN OIL & GAS EQUIP/SVCS	1,228.00	-115.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TESORO CORP	OIL & GAS REFINING & MKTG	48,862.29	-21,939.88
06/30/2010	EQUITIES	TESSCO TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	2,505.00	-52.50
06/30/2010	EQUITIES	TESSERA TECHNOLOGIES INC	SEMICONDUCTOR EQUIPMENT	26,562.75	-10,724.40
06/30/2010	EQUITIES	TETON ADVISORS INC-CLASS A	ASSET MGMT & CUSTODY BNKS	90.00	-20.00
06/30/2010	EQUITIES	TETRA TECH INC	ENVIRON & FACILITIES SVCS	34,905.80	-10,751.20
06/30/2010	EQUITIES	TETRA TECHNOLOGIES INC DEL COM	OIL & GAS EQUIP/SVCS	25,996.04	4,409.02
06/30/2010	EQUITIES	TEXAS CAPITAL BANCSHARES INC	REGIONAL BANKS	31,996.40	3,147.51
06/30/2010	EQUITIES	TEXAS INDS INC COM	CONSTRUCTION MATERIALS	22,804.88	-2,725.16
06/30/2010	EQUITIES	TEXAS INSTRUMENTS INC	SEMICONDUCTORS	917,790.72	169,523.20
06/30/2010	EQUITIES	TEXAS ROADHOUSE INC COMMON	RESTAURANTS	21,479.24	1,650.94
06/30/2010	EQUITIES	TEXTAINER GROUP HLDGS LTD SHS	TRADING COS & DISTRIBUTOR	3,789.98	2,172.88
06/30/2010	EQUITIES	TEXTRON INC	INDUSTRIAL CONGLOMERATES	156,938.13	51,172.98
06/30/2010	EQUITIES	TFS FINL CORP COM	THRIFTS & MTG FINANCE	29,448.93	3,322.20
06/30/2010	EQUITIES	THE DOLAN COMPANY	RESEARCH & CONSULTING SVC	9,696.64	-2,563.68
06/30/2010	EQUITIES	THERAVANCE INC	BIOTECHNOLOGY	21,796.38	-3,242.71
06/30/2010	EQUITIES	THERMO FISHER SCIENTIFIC INC	LIFE SCIENCES TOOLS & SVC	635,884.20	143,641.12
06/30/2010	EQUITIES	THOMAS & BETTS CORP COM	ELECTRIC COMP & EQUIP	61,661.90	7,108.00
06/30/2010	EQUITIES	THOMAS WEISEL PARTNERS GROUP	INVESTMNT BKG & BROKERAGE	8,734.87	1,667.18
06/30/2010	EQUITIES	THOMPSON CREEK METALS CO INC	CDN DIV METALS & MINING	27,776.00	-5,093.04
06/30/2010	EQUITIES	THOMSON REUTERS PLC	CDN PUBLISHING	397,713.00	-18,156.48
06/30/2010	EQUITIES	THOR INDS INC COM	AUTOMOBILE MANUFACTURERS	30,831.83	4,619.58
06/30/2010	EQUITIES	THORATEC CORP	HEALTH CARE EQUIPMENT	77,426.76	30,111.12
06/30/2010	EQUITIES	THQ INC	HOME ENTERTAINMNT SFTWRE	10,052.64	-5,115.97
06/30/2010	EQUITIES	TIBCO SOFTWARE INC COM	APPLICATION SOFTWARE	74,325.78	34,327.91
06/30/2010	EQUITIES	TIDEWATER INC COM	OIL & GAS EQUIP/SVCS	55,834.24	-10,094.00
06/30/2010	EQUITIES	TIFFANY & CO	SPECIALTY STORES	148,480.56	37,820.52
06/30/2010	EQUITIES	TIMBERLAND CO CL A	FOOTWEAR	31,573.25	4,301.00
06/30/2010	EQUITIES	TIME WARNER CABLE INC	CABLE & SATELLITE	583,139.76	224,499.85
06/30/2010	EQUITIES	TIME WARNER INC	MOVIES & ENTERTAINMENT	1,045,645.79	268,811.52
06/30/2010	EQUITIES	TIMKEN CO	INDUSTRIAL MACHINERY	79,529.40	28,029.60
06/30/2010	EQUITIES	TITAN INTL INC ILL COM	CONSTR,FARM MACH & HVY TR	13,157.03	1,582.80
06/30/2010	EQUITIES	TITAN MACHY INC COM	TRADING COS & DISTRIBUTOR	7,457.84	639.06
06/30/2010	EQUITIES	TITANIUM METALS CORP	DIV METALS & MINING	57,431.35	28,764.65
06/30/2010	EQUITIES	TIVO INC COM	APPLICATION SOFTWARE	27,143.64	-65.08
06/30/2010	EQUITIES	TJX COS INC	APPAREL RETAIL	537,295.60	163,173.92
06/30/2010	EQUITIES	TNS INC	DATA PROCNG/OUTSRCD SVCS	15,207.68	619.12
06/30/2010	EQUITIES	TOLL BROTHERS INC	HOMEBUILDING	62,969.64	-6,389.34

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TOMOTHERAPY INC COM	HEALTH CARE EQUIPMENT	4,878.12	1,047.96
06/30/2010	EQUITIES	TOOTSIE ROLL INDS INC	PACKAGED FOODS & MEATS	26,316.57	2,076.92
06/30/2010	EQUITIES	TORCHMARK CORP	LIFE & HEALTH INSURANCE	126,633.00	32,767.50
06/30/2010	EQUITIES	TORO CO	CONSTR,FARM MACH & HVY TR	55,919.70	21,205.80
06/30/2010	EQUITIES	TOTAL SYS SVCS INC	DATA PROCNG/OUTSRCD SVCS	83,086.26	0.00
06/30/2010	EQUITIES	TOWER BANCORP INC COM	CONSUMER FINANCE	8,756.00	-6,095.08
06/30/2010	EQUITIES	TOWER GROUP INC	PROPERTY & CASUALTY INS	33,005.49	-4,555.26
06/30/2010	EQUITIES	TOWERS WATSON & CO-CL A	HUMAN RESOURCE & EMP SVCS	58,465.35	1,847.46
06/30/2010	EQUITIES	TOWNEBANK PORTSMOUTH VA	REGIONAL BANKS	10,278.40	-1,133.44
06/30/2010	EQUITIES	TPC GROUP INC	COMMODITY CHEMICALS	1,572.00	-137.00
06/30/2010	EQUITIES	TRACTOR SUPPLY CO	SPECIALTY STORES	66,396.33	25,297.47
06/30/2010	EQUITIES	TRADESTATION GROUP INC COM	INVESTMNT BKG & BROKERAGE	9,720.00	-1,647.27
06/30/2010	EQUITIES	TRANSATLANTIC HLDGS INC COM	REINSURANCE	36,305.72	6,776.38
06/30/2010	EQUITIES	TRANSCPT PHARMACEUTICALS INC	BIOTECHNOLOGY	1,457.75	-152.25
06/30/2010	EQUITIES	TRANSDIGM GROUP INC	AEROSPACE & DEFENSE	67,869.90	18,127.90
06/30/2010	EQUITIES	TRANSEND SVCS INC COM NEW	HEALTH CARE TECHNOLOGY	1,687.50	-8.75
06/30/2010	EQUITIES	TRAVELERS COS INC/THE	PROPERTY & CASUALTY INS	743,625.75	153,234.88
06/30/2010	EQUITIES	TREDEGAR CORP COM	INDUSTRIAL CONGLOMERATES	16,081.88	2,545.97
06/30/2010	EQUITIES	TREEHOUSE FOODS INC	PACKAGED FOODS & MEATS	52,006.74	21,470.15
06/30/2010	EQUITIES	TREX INC COM	BUILDING PRODUCTS	12,054.00	4,596.00
06/30/2010	EQUITIES	TRIANGLE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	5,688.00	1,115.50
06/30/2010	EQUITIES	TRICO BANCSHARES	REGIONAL BANKS	9,074.48	1,634.80
06/30/2010	EQUITIES	TRIDENT MICROSYSTEMS INC COM	SEMICONDUCTORS	4,231.60	-1,085.01
06/30/2010	EQUITIES	TRIMAS CORP COM NEW	INDUSTRIAL MACHINERY	8,855.73	6,624.18
06/30/2010	EQUITIES	TRIMBLE NAV LTD	ELECTRC MANUFACTNG SVCS	111,300.00	36,697.49
06/30/2010	EQUITIES	TRINITY INDUSTRIES INC	CONSTR,FARM MACH & HVY TR	48,552.80	7,233.60
06/30/2010	EQUITIES	TRIPLE-S MANAGEMENT CORP	MANAGED HEALTH CARE	7,883.75	1,810.50
06/30/2010	EQUITIES	TRIQUINT SEMICONDUCTOR INC COM	SEMICONDUCTORS	33,391.15	10,110.25
06/30/2010	EQUITIES	TRIUMPH GROUP INC COM NEW	AEROSPACE & DEFENSE	40,977.45	17,810.40
06/30/2010	EQUITIES	TRUE RELIGION APPAREL INC	APPAREL ACCESS & LUXURY	22,158.28	48.68
06/30/2010	EQUITIES	TRUEBLUE INC COM	HUMAN RESOURCE & EMP SVCS	21,999.54	5,170.58
06/30/2010	EQUITIES	TRUSTCO BK CORP N Y	THRIFTS & MTG FINANCE	18,839.14	152.98
06/30/2010	EQUITIES	TRUSTMARK CORP	REGIONAL BANKS	56,463.84	3,933.08
06/30/2010	EQUITIES	TRW AUTOMOTIVE HLDGS CORP	AUTO PARTS & EQUIPMENT	59,413.35	35,360.35
06/30/2010	EQUITIES	TTM TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	16,634.50	2,442.23
06/30/2010	EQUITIES	TUESDAY MORNING CORP COM NEW	GENERAL MERCHANDISE STORE	2,824.92	35.40
06/30/2010	EQUITIES	TUPPERWARE BRANDS CORP COM	HOUSEWARES & SPECIALTIES	79,839.10	31,577.26

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TUTOR PERINI CORP	CONSTRUCTION & ENGINEERING	24,621.12	-6,454.08
06/30/2010	EQUITIES	TW TELECOM INC COM	ALTERNATIVE CARRIERS	80,681.16	25,534.30
06/30/2010	EQUITIES	TWIN DISC INC COM	CONSTR,FARM MACH & HVY TR	4,055.52	1,510.11
06/30/2010	EQUITIES	TWO HARBORS INVESTMENT CORP	MORTGAGE REITS	429.00	-21.50
06/30/2010	EQUITIES	TYCO INTERNATIONAL LTD SHS	SWITZERLAND	551,349.50	-28,520.93
06/30/2010	EQUITIES	TYLER TECHNOLOGIES INC	APPLICATION SOFTWARE	23,574.88	-2,005.08
06/30/2010	EQUITIES	TYSON FOODS INC	PACKAGED FOODS & MEATS	162,654.36	26,794.80
06/30/2010	EQUITIES	U S AWYS GROUP INC	AIRLINES	41,543.25	29,046.50
06/30/2010	EQUITIES	U S GOLD CORP PAR \$0.10	GOLD	5,511.00	-316.00
06/30/2010	EQUITIES	U S PHYSICAL THERAPY INC	HEALTH CARE FACILITIES	4,169.36	753.35
06/30/2010	EQUITIES	U STORE IT TR	SPECIALIZED REITS	17,993.52	10,275.12
06/30/2010	EQUITIES	UAL CORP COM NEW	AIRLINES	109,790.40	79,368.02
06/30/2010	EQUITIES	UDR INC COM REIT	RESIDENTIAL REITS	107,510.60	48,332.00
06/30/2010	EQUITIES	UGI CORP NEW COM	GAS UTILITIES	103,027.33	6,892.04
06/30/2010	EQUITIES	UIL HLDG CORP COM	ELECTRIC UTILITIES	21,439.00	3,654.28
06/30/2010	EQUITIES	ULTA SALON COSMETICS &	SPECIALTY STORES	10,647.00	3,167.22
06/30/2010	EQUITIES	ULTIMATE SOFTWARE GROUP INC	APPLICATION SOFTWARE	31,939.92	12,548.52
06/30/2010	EQUITIES	ULTRA CLEAN HLDGS INC	SEMICONDUCTOR EQUIPMENT	2,982.00	-95.00
06/30/2010	EQUITIES	ULTRA PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	196,912.50	-11,370.04
06/30/2010	EQUITIES	ULTRAPETROL BAHAMAS LIMITED	MARINE	5,006.85	-193.32
06/30/2010	EQUITIES	ULTRATECH INC COM	SEMICONDUCTOR EQUIPMENT	14,366.41	3,547.74
06/30/2010	EQUITIES	UMB FINL CORP	REGIONAL BANKS	44,717.00	-4,122.07
06/30/2010	EQUITIES	UMPQUA HLDGS CORP COM	REGIONAL BANKS	38,856.10	7,876.37
06/30/2010	EQUITIES	UNDER ARMOUR INC CL A	APPAREL ACCESS & LUXURY	40,749.90	12,287.70
06/30/2010	EQUITIES	UNICA CORP	APPLICATION SOFTWARE	5,134.88	2,755.04
06/30/2010	EQUITIES	UNIFI INC	TEXTILES	12,174.34	7,660.49
06/30/2010	EQUITIES	UNIFIRST CORP	APPAREL ACCESS & LUXURY	27,535.94	6,518.75
06/30/2010	EQUITIES	UNILIFE CORP	HEALTH CARE SUPPLIES	873.00	-189.00
06/30/2010	EQUITIES	UNION DRILLING INC COM	OIL & GAS DRILLING	6,518.33	-3,765.34
06/30/2010	EQUITIES	UNION FIRST MKT BANKSHARES COR	REGIONAL BANKS	6,571.36	-1,817.04
06/30/2010	EQUITIES	UNION PACIFIC CORP	RAILROADS	1,099,299.24	378,476.39
06/30/2010	EQUITIES	UNISOURCE ENERGY CORP COM	ELECTRIC UTILITIES	42,493.44	7,237.12
06/30/2010	EQUITIES	UNISYS CORP	IT CONSULTNG & OTHER SVCS	24,979.99	2,116.52
06/30/2010	EQUITIES	UNIT CORP COM	OIL & GAS DRILLING	54,755.91	13,382.08
06/30/2010	EQUITIES	UNITED AMER INDY LTD CL A	IRELAND	6,653.44	2,591.64
06/30/2010	EQUITIES	UNITED BANKSHARES INC W VA	REGIONAL BANKS	36,311.52	5,767.30
06/30/2010	EQUITIES	UNITED CAP CORP	INDUSTRIAL CONGLOMERATES	2,441.00	310.20

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNITED CMNTY BKS BLAIRSVLE GA	REGIONAL BANKS	12,185.75	-5,972.76
06/30/2010	EQUITIES	UNITED FINL BANCORP INC MD COM	THRIFTS & MTG FINANCE	2,934.75	9.59
06/30/2010	EQUITIES	UNITED FIRE & CASUALTY	PROPERTY & CASUALTY INS	13,319.04	1,680.00
06/30/2010	EQUITIES	UNITED NATURAL FOODS INC	FOOD DISTRIBUTORS	43,804.08	8,996.28
06/30/2010	EQUITIES	UNITED ONLINE INC COM	INTERNET SOFTWARE & SVCS	15,068.16	-1,824.26
06/30/2010	EQUITIES	UNITED PARCEL SERVICE INC	AIR FREIGHT & LOGISTICS	1,259,203.26	157,774.50
06/30/2010	EQUITIES	UNITED RENTALS INC COM	TRADING COS & DISTRIBUTOR	23,113.60	11,135.20
06/30/2010	EQUITIES	UNITED STATES CELLULAR CORP	WIRELESS TELECOMM SVCS	19,752.00	-245.97
06/30/2010	EQUITIES	UNITED STATES STEEL CORP	STEEL	169,658.55	25,485.44
06/30/2010	EQUITIES	UNITED STATIONERS INC COM	OFFICE SERVICES/SUPP	34,969.74	12,461.22
06/30/2010	EQUITIES	UNITED TECHNOLOGIES CORP	AEROSPACE & DEFENSE	1,847,014.05	354,315.66
06/30/2010	EQUITIES	UNITED THERAPEUTICS CORP DEL	BIOTECHNOLOGY	82,196.04	16,208.50
06/30/2010	EQUITIES	UNITEDHEALTH GROUP INC	MANAGED HEALTH CARE	1,010,443.60	32,376.89
06/30/2010	EQUITIES	UNITRIN INC COM	MULTI-LINE INSURANCE	43,468.80	19,255.32
06/30/2010	EQUITIES	UNIVERSAL AMERICAN CORP	MANAGED HEALTH CARE	21,571.20	8,808.24
06/30/2010	EQUITIES	UNIVERSAL DISPLAY CORP COM	ELECTRONIC COMPONENTS	20,694.98	10,922.99
06/30/2010	EQUITIES	UNIVERSAL ELECTRS INC	CONSUMER ELECTRONICS	7,067.75	-1,326.00
06/30/2010	EQUITIES	UNIVERSAL FST PRODS INC	BUILDING PRODUCTS	18,640.65	276.75
06/30/2010	EQUITIES	UNIVERSAL HEALTH SVCS INC CL B	HEALTH CARE FACILITIES	112,618.80	28,653.38
06/30/2010	EQUITIES	UNIVERSAL HLTH RLTY SH BEN INT	SPECIALIZED REITS	14,362.11	370.75
06/30/2010	EQUITIES	UNIVERSAL STAINLESS & ALLOY	STEEL	5,884.32	700.36
06/30/2010	EQUITIES	UNIVERSAL TECHNICAL INST INC	EDUCATION SERVICES	21,110.52	8,215.60
06/30/2010	EQUITIES	UNIVERSAL TRUCKLOAD SVCS INC	TRUCKING	3,733.24	56.28
06/30/2010	EQUITIES	UNIVEST CORP PA	REGIONAL BANKS	7,638.72	-1,120.52
06/30/2010	EQUITIES	UNUM GROUP	LIFE & HEALTH INSURANCE	237,658.40	59,907.44
06/30/2010	EQUITIES	URBAN OUTFITTERS INC COM	APPAREL RETAIL	138,626.09	47,503.85
06/30/2010	EQUITIES	URS CORP NEW	CONSTRUCTION & ENGINEERNG	98,886.55	-25,180.26
06/30/2010	EQUITIES	URSTADT BIDDLE PPTYS INC CL A	RETAIL REITS	13,163.49	2,950.68
06/30/2010	EQUITIES	US BANCORP DEL COM NEW	DIVERSIFIED BANKS	1,364,025.60	267,324.66
06/30/2010	EQUITIES	US ECOLOGY INC	ENVIRON & FACILITIES SVCS	7,503.55	-1,781.90
06/30/2010	EQUITIES	USA MOBILITY INC	WIRELESS TELECOMM SVCS	8,953.56	1,628.28
06/30/2010	EQUITIES	USANA HEALTH SCIENCES INC	PERSONAL PRODUCTS	6,137.04	1,772.40
06/30/2010	EQUITIES	USEC INC	COAL & CONSUMABLE FUEL	21,586.60	-1,950.05
06/30/2010	EQUITIES	USG CORP NEW COM	BUILDING PRODUCTS	27,276.64	-338.70
06/30/2010	EQUITIES	UT STARCOM INC COM	COMMUNICATIONS EQUIPMENT	9,902.88	-512.30
06/30/2010	EQUITIES	UTI WORLDWIDE INC SHS	AIR FREIGHT & LOGISTICS	42,022.32	774.14
06/30/2010	EQUITIES	VAALCO ENERGY INC COM NEW	OIL & GAS EXPL & PROD	14,011.20	3,252.60

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VAIL RESORTS INC COM	LEISURE FACILITIES	40,181.41	8,736.09
06/30/2010	EQUITIES	VALASSIS COMMUNICATIONS INC	PUBLISHING	52,623.48	42,196.83
06/30/2010	EQUITIES	VALEANT PHARMACEUTICALS INTL	PHARMACEUTICALS	99,612.45	55,778.40
06/30/2010	EQUITIES	VALERO ENERGY CORP	OIL & GAS REFINING & MKTG	316,753.66	-54,436.53
06/30/2010	EQUITIES	VALIDUS HOLDINGS LTD COM SHS	REINSURANCE	102,051.18	6,710.59
06/30/2010	EQUITIES	VALLEY NATIONAL BANCORP	REGIONAL BANKS	86,319.00	14,720.10
06/30/2010	EQUITIES	VALMONT INDS INC COM	INDUSTRIAL MACHINERY	51,268.80	3,963.52
06/30/2010	EQUITIES	VALSPAR CORP	SPECIALTY CHEMICALS	99,590.92	24,207.04
06/30/2010	EQUITIES	VALUECLICK INC COM	INTERNET SOFTWARE & SVCS	31,449.98	1,294.48
06/30/2010	EQUITIES	VANDA PHARMACEUTICALS INC COM	BIOTECHNOLOGY	8,427.75	-6,667.85
06/30/2010	EQUITIES	VARIAN MEDICAL SYSTEMS INC	HEALTH CARE EQUIPMENT	203,944.28	64,522.54
06/30/2010	EQUITIES	VARIAN SEMICONDUCTOR EQUIPMENT	SEMICONDUCTOR EQUIPMENT	65,316.14	13,127.04
06/30/2010	EQUITIES	VASCO DATA SEC INTL INC COM	SYSTEMS SOFTWARE	6,552.54	-1,221.30
06/30/2010	EQUITIES	VASCULAR SOLUTIONS INC COM	HEALTH CARE SUPPLIES	2,187.50	-71.75
06/30/2010	EQUITIES	VCA ANTECH INC	HEALTH CARE FACILITIES	68,238.56	419.77
06/30/2010	EQUITIES	VECTREN CORP COM	MULTI-UTILITIES	74,410.70	4,969.10
06/30/2010	EQUITIES	VEECO INSTRS INC DEL COM	SEMICONDUCTOR EQUIPMENT	42,301.52	29,663.67
06/30/2010	EQUITIES	VENOCO INC COM	OIL & GAS EXPL & PROD	6,538.59	2,563.61
06/30/2010	EQUITIES	VENTAS INC	SPECIALIZED REITS	249,022.80	93,803.73
06/30/2010	EQUITIES	VERIFONE SYSTEMS INC	DATA PROCNG/OUTSRCD SVCS	44,258.34	22,510.86
06/30/2010	EQUITIES	VERISIGN INC COM	INTERNET SOFTWARE & SVCS	157,494.60	20,958.27
06/30/2010	EQUITIES	VERISK ANALYTICS INC-CL A	RESEARCH & CONSULTING SVC	68,770.00	1,588.04
06/30/2010	EQUITIES	VERIZON COMMUNICATIONS INC	INTEGRATED TELECOMM SVCS	2,485,794.30	-82,718.62
06/30/2010	EQUITIES	VERTEX PHARMACEUTICALS INC	BIOTECHNOLOGY	208,158.30	19,608.72
06/30/2010	EQUITIES	VF CORP	APPAREL ACCESS & LUXURY	178,875.34	36,627.22
06/30/2010	EQUITIES	VIACOM INC	MOVIES & ENTERTAINMENT	573,884.74	155,789.88
06/30/2010	EQUITIES	VIAD CORP	DIVERSIFIED SUPPORT SVCS	15,991.76	2,744.36
06/30/2010	EQUITIES	VIASAT INC COM	COMMUNICATIONS EQUIPMENT	34,904.32	9,862.40
06/30/2010	EQUITIES	VICAL INC COM	BIOTECHNOLOGY	4,030.00	-63.62
06/30/2010	EQUITIES	VICOR CORP COM	ELECTRIC COMP & EQUIP	7,543.96	3,895.80
06/30/2010	EQUITIES	VILLAGE SUPER MKT INC CL A NEW	FOOD RETAIL	7,393.50	-503.78
06/30/2010	EQUITIES	VIRAGE LOGIC CORP	SEMICONDUCTORS	11,295.50	-22.50
06/30/2010	EQUITIES	VIRGIN MEDIA INC	CABLE & SATELLITE	160,858.22	81,191.43
06/30/2010	EQUITIES	VIRNETX HLDG CORP COM	APPLICATION SOFTWARE	4,333.50	-502.75
06/30/2010	EQUITIES	VIROPHARMA INC COM	PHARMACEUTICALS	29,616.82	12,420.00
06/30/2010	EQUITIES	VIRTUAL RADIOLOGIC CORP COM	HEALTH CARE SERVICES	10,604.88	4,339.70
06/30/2010	EQUITIES	VIRTUS INVT PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	6,177.60	703.80



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VIRTUSA CORP COM	IT CONSULTNG & OTHER SVCS	6,036.51	1,273.43
06/30/2010	EQUITIES	VISA INC	DATA PROCNG/OUTSRCD SVCS	1,034,294.25	66,612.88
06/30/2010	EQUITIES	VISHAY INTERTECHNOLOGY INC	ELECTRONIC COMPONENTS	56,741.94	17,227.85
06/30/2010	EQUITIES	VISTAPRINT NV	NETHERLANDS	65,298.75	-2,167.00
06/30/2010	EQUITIES	VITACOST.COM INC	INTERNET RETAIL	1,348.50	-148.50
06/30/2010	EQUITIES	VITAL IMAGES INC	HEALTH CARE TECHNOLOGY	9,243.75	804.20
06/30/2010	EQUITIES	VITAMIN SHOPPE INC	SPECIALTY STORES	5,771.25	-461.25
06/30/2010	EQUITIES	VIVUS INC COM	PHARMACEUTICALS	27,244.80	11,208.38
06/30/2010	EQUITIES	VMWARE INC	SYSTEMS SOFTWARE	138,449.08	44,835.18
06/30/2010	EQUITIES	VOCUS INC	INTERNET SOFTWARE & SVCS	12,453.20	-2,330.88
06/30/2010	EQUITIES	VOLCANO CORP	HEALTH CARE EQUIPMENT	36,352.12	15,693.72
06/30/2010	EQUITIES	VOLCOM INC	APPAREL ACCESS & LUXURY	14,726.01	4,270.98
06/30/2010	EQUITIES	VOLT INFORMATION SCIENCES INC	HUMAN RESOURCE & EMP SVCS	3,200.40	563.88
06/30/2010	EQUITIES	VOLTERRA SEMICONDUCTOR CORP	SEMICONDUCTORS	27,026.32	11,510.03
06/30/2010	EQUITIES	VORNADO RLTY TR COM	DIVERSIFIED REITS	378,318.70	139,658.22
06/30/2010	EQUITIES	VSE CORP	RESEARCH & CONSULTING SVC	5,695.78	1,355.03
06/30/2010	EQUITIES	VULCAN MATLS CO COM	CONSTRUCTION MATERIALS	168,438.69	8,477.61
06/30/2010	EQUITIES	W & T OFFSHORE INC	OIL & GAS EXPL & PROD	12,676.40	683.40
06/30/2010	EQUITIES	WABASH NATL CORP COM	CONSTR,FARM MACH & HVY TR	11,020.50	-1,880.00
06/30/2010	EQUITIES	WABCO HOLDINGS INC	CONSTR,FARM MACH & HVY TR	72,372.52	33,703.34
06/30/2010	EQUITIES	WABTEC CORP/DE	CONSTR,FARM MACH & HVY TR	62,028.95	8,303.70
06/30/2010	EQUITIES	WADDELL & REED FINL INC CL A	ASSET MGMT & CUSTODY BNKS	67,018.44	-4,226.94
06/30/2010	EQUITIES	WAL-MART STORES INC	HYPERMKTS & SUPER CENTERS	3,059,703.57	-79,471.10
06/30/2010	EQUITIES	WALGREEN CO	DRUG RETAIL	818,995.80	-105,211.82
06/30/2010	EQUITIES	WALTER ENERGY INC	DIV METALS & MINING	104,175.20	51,651.04
06/30/2010	EQUITIES	WALTER INVESTMENT MGMT CORP	MORTGAGE REITS	12,066.30	1,970.79
06/30/2010	EQUITIES	WARNACO GROUP INC	APPAREL ACCESS & LUXURY	54,788.24	8,701.84
06/30/2010	EQUITIES	WARNER CHILCOTT PLC CLASS A	IRELAND	58,838.75	-2,640.23
06/30/2010	EQUITIES	WARNER MUSIC GROUP CORP	MOVIES & ENTERTAINMENT	9,520.74	-2,840.55
06/30/2010	EQUITIES	WARREN RES INC	OIL & GAS EXPL & PROD	8,291.10	2,387.58
06/30/2010	EQUITIES	WASHINGTON FEDERAL INC	THRIFTS & MTG FINANCE	57,714.06	11,973.91
06/30/2010	EQUITIES	WASHINGTON POST CO CL B DEL	PUBLISHING	60,751.04	7,272.72
06/30/2010	EQUITIES	WASHINGTON REAL ESTATE INVT TR	DIVERSIFIED REITS	61,636.06	14,498.66
06/30/2010	EQUITIES	WASHINGTON TR BANCORP INC	REGIONAL BANKS	3,450.00	-357.74
06/30/2010	EQUITIES	WASTE CONNECTIONS INC COM	ENVIRON & FACILITIES SVCS	88,132.14	24,148.56
06/30/2010	EQUITIES	WASTE MANAGEMENT INC	ENVIRON & FACILITIES SVCS	465,438.75	48,343.75
06/30/2010	EQUITIES	WASTE SVCS INC DEL COM NEW	CDN ENVIRON & FACIL SVCS	5,025.46	2,633.41

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WATERS CORP COM	LIFE SCIENCES TOOLS & SVC	190,153.30	59,955.60
06/30/2010	EQUITIES	WATERSTONE FINL INC COM	THRIFTS & MTG FINANCE	3,873.76	274.98
06/30/2010	EQUITIES	WATSCO INC CL A	TRADING COS & DISTRIBUTOR	51,143.36	8,591.59
06/30/2010	EQUITIES	WATSON PHARMACEUTICALS INC	PHARMACEUTICALS	133,394.16	34,524.00
06/30/2010	EQUITIES	WATTS WATER TECHNOLOGIES INC	INDUSTRIAL MACHINERY	35,853.66	10,771.11
06/30/2010	EQUITIES	WAUSU PAPER CORP	PAPER PRODUCTS	13,451.99	-1,597.81
06/30/2010	EQUITIES	WD-40 CO	HOUSEHOLD PRODUCTS	20,875.00	5,056.25
06/30/2010	EQUITIES	WEATHERFORD INTERNATIONL LTD	SWITZERLAND	283,167.00	-29,522.24
06/30/2010	EQUITIES	WEBMD HEALTH CORP COMMON STOCK	INTERNET SOFTWARE & SVCS	84,177.59	35,103.08
06/30/2010	EQUITIES	WEBSense INC COM	SYSTEMS SOFTWARE	27,499.50	2,387.58
06/30/2010	EQUITIES	WEBSTER FINANCIAL CORP	REGIONAL BANKS	42,912.48	26,501.98
06/30/2010	EQUITIES	WEIGHT WATCHERS INTL INC	SPECIALIZED CONSUMER SVCS	26,071.92	2,005.92
06/30/2010	EQUITIES	WEINGARTEN REALTY INVESTORS	RETAIL REITS	61,264.80	13,668.00
06/30/2010	EQUITIES	WEIS MKTS INC	FOOD RETAIL	11,748.87	-696.15
06/30/2010	EQUITIES	WELLCARE HEALTH PLANS INC	MANAGED HEALTH CARE	35,301.38	7,420.13
06/30/2010	EQUITIES	WELLPOINT INC	MANAGED HEALTH CARE	640,738.35	31,151.15
06/30/2010	EQUITIES	WELLS FARGO & CO	DIVERSIFIED BANKS	3,918,208.00	178,392.66
06/30/2010	EQUITIES	WENDYS / ARBYS GROUP INC COM	RESTAURANTS	54,336.00	-4,754.40
06/30/2010	EQUITIES	WERNER ENTERPRISES INC	TRUCKING	25,523.74	5,573.48
06/30/2010	EQUITIES	WESBANCO INC	REGIONAL BANKS	11,417.28	967.80
06/30/2010	EQUITIES	WESCO FINL CORP	PROPERTY & CASUALTY INS	28,764.80	2,932.55
06/30/2010	EQUITIES	WESCO INTERNATIONAL INC	TRADING COS & DISTRIBUTOR	50,067.29	11,107.89
06/30/2010	EQUITIES	WEST PHARMACEUTICAL SERVICES I	HEALTH CARE SUPPLIES	46,707.20	5,401.60
06/30/2010	EQUITIES	WESTAMERICA BANCORPORATION COM	REGIONAL BANKS	53,885.52	1,655.34
06/30/2010	EQUITIES	WESTAR ENERGY INC	ELECTRIC UTILITIES	95,505.44	18,430.11
06/30/2010	EQUITIES	WESTERN ALLIANCE BANCORP	REGIONAL BANKS	7,506.99	578.39
06/30/2010	EQUITIES	WESTERN DIGITAL CORP DEL COM	COMPUTER STORAGE & PERIPH	215,372.56	38,204.35
06/30/2010	EQUITIES	WESTERN REFNG INC COM	OIL & GAS REFINING & MKTG	5,231.20	-9,193.60
06/30/2010	EQUITIES	WESTERN UN CO COM	DATA PROCNG/OUTSRCD SVCS	329,287.35	-38,427.90
06/30/2010	EQUITIES	WESTFIELD FINANCIAL INC	THRIFTS & MTG FINANCE	10,837.33	-871.67
06/30/2010	EQUITIES	WESTLAKE CHEM CORP	COMMODITY CHEMICALS	13,073.28	-1,168.64
06/30/2010	EQUITIES	WESTWOOD HLDGS GROUP INC	ASSET MGMT & CUSTODY BNKS	9,898.92	-1,419.95
06/30/2010	EQUITIES	WET SEAL INC CL A COM	APPAREL RETAIL	13,253.15	194.54
06/30/2010	EQUITIES	WEYCO GROUP INC	FOOTWEAR	3,853.92	-366.24
06/30/2010	EQUITIES	WEYERHAEUSER CO COM	FOREST PRODUCTS	226,371.20	18,907.14
06/30/2010	EQUITIES	WGL HLDGS INC COM	GAS UTILITIES	56,932.19	8,883.63
06/30/2010	EQUITIES	WHIRLPOOL CORP COM	HOUSEHOLD APPLIANCES	200,756.52	105,335.12

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WHITE MOUNTAINS INS GRP INC	PROPERTY & CASUALTY INS	83,319.40	28,670.92
06/30/2010	EQUITIES	WHITING PETROLEUM CORP	OIL & GAS EXPL & PROD	131,431.92	57,805.24
06/30/2010	EQUITIES	WHITNEY HLDG CO	REGIONAL BANKS	33,400.82	-5,487.59
06/30/2010	EQUITIES	WHOLE FOODS MKT INC	FOOD RETAIL	150,023.30	54,765.70
06/30/2010	EQUITIES	WILEY JOHN & SONS INC CL A	PUBLISHING	38,592.66	7,814.34
06/30/2010	EQUITIES	WILLBROS GROUP INC DEL COM	OIL & GAS EQUIP/SVCS	10,108.40	-8,633.12
06/30/2010	EQUITIES	WILLIAMS CLAYTON ENERGY INC	OIL & GAS EXPL & PROD	11,288.16	5,234.04
06/30/2010	EQUITIES	WILLIAMS COS INC/THE	OIL & GAS STORAGE & TRANS	348,709.28	52,840.52
06/30/2010	EQUITIES	WILLIAMS-SONOMA INC	HOMEFURNISHING RETAIL	71,258.22	36,145.89
06/30/2010	EQUITIES	WILMINGTON TRUST CORP	REGIONAL BANKS	30,597.31	-7,752.79
06/30/2010	EQUITIES	WILSHIRE BANCORP INC	REGIONAL BANKS	8,785.00	3,592.72
06/30/2010	EQUITIES	WINDSTREAM CORP	INTEGRATED TELECOMM SVCS	165,641.63	31,191.44
06/30/2010	EQUITIES	WINMARK CORP	SPECIALTY STORES	5,020.50	-117.00
06/30/2010	EQUITIES	WINN DIXIE STORES INC COM NEW	FOOD RETAIL	16,407.28	-7,420.72
06/30/2010	EQUITIES	WINNEBAGO INDS INC	AUTOMOBILE MANUFACTURERS	15,307.60	3,094.80
06/30/2010	EQUITIES	WINTHROP RLTY TR SH BEN INT	DIVERSIFIED REITS	8,393.21	2,304.36
06/30/2010	EQUITIES	WINTRUST FINANCIAL CORP	REGIONAL BANKS	35,407.08	13,868.25
06/30/2010	EQUITIES	WISCONSIN ENERGY CORP	MULTI-UTILITIES	166,579.42	42,252.21
06/30/2010	EQUITIES	WMS INDS INC COM	CASINOS & GAMING	60,131.00	9,437.12
06/30/2010	EQUITIES	WOLVERINE WORLD WIDE INC COM	FOOTWEAR	48,253.65	10,896.60
06/30/2010	EQUITIES	WOODWARD GOVERNOR CO	ELECTRIC COMP & EQUIP	47,179.44	11,235.84
06/30/2010	EQUITIES	WORLD ACCEP CORP	CONSUMER FINANCE	23,139.24	11,947.12
06/30/2010	EQUITIES	WORLD FUEL SVC CORP	OIL & GAS REFINING & MKTG	49,409.21	8,986.95
06/30/2010	EQUITIES	WORLD WRESTLING ENTERTAINMENT	MOVIES & ENTERTAINMENT	8,013.40	1,751.00
06/30/2010	EQUITIES	WORTHINGTON INDS INC COM	STEEL	34,464.80	-2,036.80
06/30/2010	EQUITIES	WRIGHT EXPRESS CORP	DATA PROCNG/OUTSRCD SVCS	44,490.60	7,070.56
06/30/2010	EQUITIES	WRIGHT MED GROUP INC COM	HEALTH CARE EQUIPMENT	26,127.53	1,510.91
06/30/2010	EQUITIES	WSFS FINL CORP	THRIFTS & MTG FINANCE	13,222.24	3,862.44
06/30/2010	EQUITIES	WYNDHAM WORLDWIDE CORP COM	HOTELS, RESORTS & CRUISE	119,389.92	53,826.24
06/30/2010	EQUITIES	WYNN RESORTS LTD	CASINOS & GAMING	179,310.77	63,817.12
06/30/2010	EQUITIES	XCEL ENERGY INC	MULTI-UTILITIES	314,951.00	52,379.65
06/30/2010	EQUITIES	XENOPORT INC	PHARMACEUTICALS	11,399.22	-9,253.47
06/30/2010	EQUITIES	XEROX CORP	OFFICE ELECTRONICS	373,605.48	34,659.34
06/30/2010	EQUITIES	XILINX INC COM	SEMICONDUCTORS	208,748.64	39,860.81
06/30/2010	EQUITIES	XL CAP LTD CL A COM	IRELAND	174,909.25	67,953.50
06/30/2010	EQUITIES	XYRATEX LTD	TECHNOLOGY HARDWRE & EQUI	9,905.00	-658.00
06/30/2010	EQUITIES	YAHOO! INC	INTERNET SOFTWARE & SVCS	560,682.03	-45,215.50

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	YUM! BRANDS INC	RESTAURANTS	569,827.84	70,352.72
06/30/2010	EQUITIES	ZEBRA TECHNOLOGIES CORP CL A	OFFICE ELECTRONICS	41,327.73	5,994.72
06/30/2010	EQUITIES	ZEP INC COM	SPECIALTY CHEMICALS	14,806.56	4,236.51
06/30/2010	EQUITIES	ZIMMER HLDGS INC COM	HEALTH CARE EQUIPMENT	332,245.35	55,814.76
06/30/2010	EQUITIES	ZIONS BANCORPORATION	REGIONAL BANKS	109,661.88	29,127.26
06/30/2010	EQUITIES	ZOLL MED CORP	HEALTH CARE EQUIPMENT	21,896.80	7,058.61
06/30/2010	EQUITIES	ZOLTEK COS INC COM	SPECIALTY CHEMICALS	9,748.97	-947.97
06/30/2010	EQUITIES	ZORAN CORP	SEMICONDUCTORS	16,427.88	-2,152.50
06/30/2010	EQUITIES	ZUMIEZ INC	APPAREL RETAIL	14,386.23	6,468.23
06/30/2010	EQUITIES	ZYGO CORP	ELECTRC MANUFACTNG SVCS	11,556.75	4,540.35
06/30/2010	EQUITIES	ZYMOGENETICS INC	BIOTECHNOLOGY	4,633.56	-288.36
06/30/2010	EQUITIES	1-800 FLOWERS COM INC CL A COM	INTERNET RETAIL	2,165.06	-231.22
06/30/2010	EQUITIES	1ST SOURCE CORP	REGIONAL BANKS	9,187.56	-217.20
06/30/2010	EQUITIES	3D SYSTEMS CORP	INDUSTRIAL MACHINERY	17,620.20	8,523.06
06/30/2010	EQUITIES	3M CO	INDUSTRIAL CONGLOMERATES	1,755,710.73	506,216.80
06/30/2010	EQUITIES	3PAR INC	COMPUTER HARDWARE	2,439.22	146.72
06/30/2010	EQUITIES	99 CENTS ONLY STORES	GENERAL MERCHANDISE STORE	18,736.80	6,899.70
06/30/2010	FIXED INCOME	AB SVENSK EXPORTKREDIT MTN	YANKEE BONDS - CORPS	11,746.02	0.00
06/30/2010	FIXED INCOME	ABBEY NATL CAP TR I TR PFD	BANKS & FINANCE	7,807.24	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	8,263.56	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	4,690.82	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	11,653.04	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	12,461.56	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	30,150.18	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES NT	INDUSTRIALS	22,741.66	0.00
06/30/2010	FIXED INCOME	ABN AMRO BK NV NY BRH SUB NT	BANKS & FINANCE	2,098.13	0.00
06/30/2010	FIXED INCOME	ACE CAP TR II CAP SECS	BANKS & FINANCE	3,550.06	0.00
06/30/2010	FIXED INCOME	ACE INA HLDG INC GTD SR NT	BANKS & FINANCE	4,591.61	0.00
06/30/2010	FIXED INCOME	ACE INA HLDG INC GTD SR NT	BANKS & FINANCE	2,610.28	0.00
06/30/2010	FIXED INCOME	ACE INA HLDG INC SR NT	BANKS & FINANCE	5,760.11	0.00
06/30/2010	FIXED INCOME	ACE INA HOLDINGS	BANKS & FINANCE	5,695.34	0.00
06/30/2010	FIXED INCOME	ADOBE SYSTEMS INC	INDUSTRIALS	10,871.53	0.00
06/30/2010	FIXED INCOME	AEGON FDG CORP SR NT	BANKS & FINANCE	4,816.28	0.00
06/30/2010	FIXED INCOME	AEGON N V SR NT	SOVEREIGN DEBT	12,637.92	0.00
06/30/2010	FIXED INCOME	AEP TEX CENT CO SR NT SER B	UTILITIES	3,387.90	0.00
06/30/2010	FIXED INCOME	AEP TEX CENT TRANS 06-A CL A2	BANKS & FINANCE	2,128.85	0.00
06/30/2010	FIXED INCOME	AEP TEX CENT TRANS 06-A CL A4	BANKS & FINANCE	7,848.88	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AEP TEX CENT TRANSITION FDG II	BANKS & FINANCE	1,069.48	0.00
06/30/2010	FIXED INCOME	AEP TEXAS CENTRAL TRANSIT A A3	BANKS & FINANCE	1,532.84	0.00
06/30/2010	FIXED INCOME	AETNA INC NEW SR NT	INDUSTRIALS	5,061.87	0.00
06/30/2010	FIXED INCOME	AETNA INC NEW SR NT	INDUSTRIALS	11,758.44	0.00
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	6,588.65	0.00
06/30/2010	FIXED INCOME	AFLAC INC	BANKS & FINANCE	3,784.40	0.00
06/30/2010	FIXED INCOME	AFLAC INC	BANKS & FINANCE	10,058.42	0.00
06/30/2010	FIXED INCOME	AFRICAN DEV BANK GLOBAL BD	SUPRANATIONALS	5,291.48	0.00
06/30/2010	FIXED INCOME	AFRICAN DEV BK NTS	SUPRANATIONALS	12,363.86	0.00
06/30/2010	FIXED INCOME	AFRICAN DEVELOPMENT BANK	SUPRANATIONALS	10,374.85	0.00
06/30/2010	FIXED INCOME	AFRICAN DEVELOPMENT BANK	SUPRANATIONALS	21,062.92	0.00
06/30/2010	FIXED INCOME	AGILENT TECHNOLOGIES INC	INDUSTRIALS	5,646.04	0.00
06/30/2010	FIXED INCOME	AGILENT TECHNOLOGIES INC SR NT	INDUSTRIALS	5,766.99	0.00
06/30/2010	FIXED INCOME	AGL CAP CORP GTD SR NT	INDUSTRIALS	1,257.05	0.00
06/30/2010	FIXED INCOME	AGL CAP CORP GTD SR NT	INDUSTRIALS	5,861.94	0.00
06/30/2010	FIXED INCOME	AGL CAPITAL CORP	UTILITIES	3,290.58	0.00
06/30/2010	FIXED INCOME	AGRIUM INC	YANKEE BONDS - CORPS	2,129.99	0.00
06/30/2010	FIXED INCOME	AGRIUM INC DEB	YANKEE BONDS - CORPS	5,536.41	0.00
06/30/2010	FIXED INCOME	AHOLD FIN USA INC NT	INDUSTRIALS	4,166.03	0.00
06/30/2010	FIXED INCOME	AIR PRODUCTS & CHEMICALS	INDUSTRIALS	3,361.41	0.00
06/30/2010	FIXED INCOME	AIRGAS INC	INDUSTRIALS	5,259.43	0.00
06/30/2010	FIXED INCOME	ALABAMA POWER CO	UTILITIES	5,581.33	0.00
06/30/2010	FIXED INCOME	ALABAMA PWR CO SR NT SER 2007D	UTILITIES	5,559.73	0.00
06/30/2010	FIXED INCOME	ALABAMA PWR CO SR NT SER 2008A	UTILITIES	2,795.94	0.00
06/30/2010	FIXED INCOME	ALAMEDA CORRIDOR TRANSN AUTH	US TAXABLE MUNI BONDS	2,914.83	0.00
06/30/2010	FIXED INCOME	ALBEMARLE CORP SR NT	INDUSTRIALS	5,735.58	0.00
06/30/2010	FIXED INCOME	ALBERTA ENERGY CO LTD	YANKEE BONDS - CORPS	6,369.84	0.00
06/30/2010	FIXED INCOME	ALBERTA ENERGY CO LTD	YANKEE BONDS - CORPS	3,656.58	0.00
06/30/2010	FIXED INCOME	ALCAN INC	YANKEE BONDS - CORPS	5,857.23	0.00
06/30/2010	FIXED INCOME	ALCAN INC	YANKEE BONDS - CORPS	5,553.53	0.00
06/30/2010	FIXED INCOME	ALCAN INC NT	SOVEREIGN DEBT	3,290.85	0.00
06/30/2010	FIXED INCOME	ALCAN INC NT	YANKEE BONDS - CORPS	6,967.60	0.00
06/30/2010	FIXED INCOME	ALCAN INC NT	YANKEE BONDS - CORPS	6,784.05	0.00
06/30/2010	FIXED INCOME	ALCAN INC SR NT	YANKEE BONDS - CORPS	1,834.27	0.00
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	5,331.56	0.00
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	4,049.52	0.00
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	10,696.32	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	6,284.54	0.00
06/30/2010	FIXED INCOME	ALCOA INC SR NT	INDUSTRIALS	10,996.85	0.00
06/30/2010	FIXED INCOME	ALLEGHENY TECHNOLOGIES INC	INDUSTRIALS	4,896.07	0.00
06/30/2010	FIXED INCOME	ALLERGAN INC SR NT	INDUSTRIALS	9,082.73	0.00
06/30/2010	FIXED INCOME	ALLIED WASTE NORTH AMER INC SR	INDUSTRIALS	11,287.26	0.00
06/30/2010	FIXED INCOME	ALLIED WORLD ASSURN CO	YANKEE BONDS - CORPS	8,153.36	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP	BANKS & FINANCE	4,684.94	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP DEBS	BANKS & FINANCE	6,014.15	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP JR SUB DEB SER B	BANKS & FINANCE	4,593.78	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	8,374.72	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	11,510.40	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	6,541.23	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	4,532.20	0.00
06/30/2010	FIXED INCOME	ALLTEL CORP DEBS	UTILITIES	4,943.61	0.00
06/30/2010	FIXED INCOME	ALLTEL CORP SR NT	INDUSTRIALS	7,275.39	0.00
06/30/2010	FIXED INCOME	ALLTEL CORP SR NT	INDUSTRIALS	11,833.70	0.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	AGENCIES & OTHER GOVT OBL	44,270.23	0.00
06/30/2010	FIXED INCOME	ALTIRA GROUP INC	INDUSTRIALS	10,588.67	0.00
06/30/2010	FIXED INCOME	ALTRIA GROUP INC	INDUSTRIALS	12,842.24	0.00
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	16,025.82	0.00
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	26,535.92	0.00
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	33,080.61	0.00
06/30/2010	FIXED INCOME	ALUMINUM CO AMER BDS SER B	INDUSTRIALS	10,352.39	0.00
06/30/2010	FIXED INCOME	ALUMINUM CO AMER SHELF 5	INDUSTRIALS	3,296.85	0.00
06/30/2010	FIXED INCOME	AMB PROPERTY L.P.	BANKS & FINANCE	5,604.74	0.00
06/30/2010	FIXED INCOME	AMCAR 2009-1 C	CARS	1,024.68	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-1 D	CARS	253.16	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-2 A3	CARS	262.90	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-2 B	CARS	528.27	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-2 C	CARS	531.05	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-2 D	CARS	533.50	0.00
06/30/2010	FIXED INCOME	AMER ENERGY GENERATING CO SR	UTILITIES	1,338.14	0.00
06/30/2010	FIXED INCOME	AMER EXPRESS CREDIT CO	BANKS & FINANCE	22,607.80	0.00
06/30/2010	FIXED INCOME	AMERADA HESS CORP	INDUSTRIALS	8,668.49	0.00
06/30/2010	FIXED INCOME	AMERADA HESS CORP NT	INDUSTRIALS	2,494.51	0.00
06/30/2010	FIXED INCOME	AMERADA HESS CORP SR NT	INDUSTRIALS	5,848.46	0.00
06/30/2010	FIXED INCOME	AMEREN UN ELEC SR SECD NT	INDUSTRIALS	4,839.17	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AMERICA MOVIL S A B DE C V GTD	YANKEE BONDS - CORPS	11,384.20	0.00
06/30/2010	FIXED INCOME	AMERICA MOVIL S A DE C V SR NT	YANKEE BONDS - CORPS	5,904.85	0.00
06/30/2010	FIXED INCOME	AMERICA MOVIL S A DE DV SR NT	YANKEE BONDS - CORPS	23,766.78	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK FSB	BANKS & FINANCE	9,128.76	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK FSB MEDIUM	BANKS & FINANCE	15,583.61	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO	BANKS & FINANCE	29,776.40	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO	BANKS & FINANCE	19,358.64	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	9,731.39	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	24,079.43	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	11,532.27	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	10,981.10	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO SUB DEB	BANKS & FINANCE	6,774.17	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR CORP MTN	BANKS & FINANCE	18,048.39	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR CORP MTN	BANKS & FINANCE	17,124.80	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR 06-2 A	CARDS	2,175.54	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS MTN #TR00048	BANKS & FINANCE	5,653.49	0.00
06/30/2010	FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	INDUSTRIALS	18,316.42	0.00
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC MEDIUM	BANKS & FINANCE	23,783.43	0.00
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC NT	BANKS & FINANCE	5,740.96	0.00
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC NT	BANKS & FINANCE	14,476.70	0.00
06/30/2010	FIXED INCOME	AMERICAN INTL GRP MTN #TR00027	BANKS & FINANCE	9,508.64	0.00
06/30/2010	FIXED INCOME	AMERICAN MOVIL S A DE C B GTD	YANKEE BONDS - CORPS	12,618.08	0.00
06/30/2010	FIXED INCOME	AMERICAN MUN PWR-OHIO INC	US TAXABLE MUNI BONDS	5,628.66	0.00
06/30/2010	FIXED INCOME	AMERICAN RE CORP SR NT SER B	BANKS & FINANCE	3,970.91	0.00
06/30/2010	FIXED INCOME	AMERICAN TOWER CORP	INDUSTRIALS	11,715.71	0.00
06/30/2010	FIXED INCOME	AMERICAN WTR CAP CORP SR NT	BANKS & FINANCE	5,751.66	0.00
06/30/2010	FIXED INCOME	AMERICREDIT AUTO 05-C-F CL A-4	CARS	72.57	0.00
06/30/2010	FIXED INCOME	AMERICREDIT AUTO 07-CM CL A4A	CARS	1,336.85	0.00
06/30/2010	FIXED INCOME	AMERICREDIT AUTO 08-A-F CL A-4	CARS	3,546.56	0.00
06/30/2010	FIXED INCOME	AMERIPRISE FINANCIAL INC	BANKS & FINANCE	6,111.54	0.00
06/30/2010	FIXED INCOME	AMERIPRISE FINL INC SR NT	BANKS & FINANCE	5,779.79	0.00
06/30/2010	FIXED INCOME	AMERIPRISE FINL INC SR SUB NT	BANKS & FINANCE	4,947.89	0.00
06/30/2010	FIXED INCOME	AMERISOURCEBERGEN CORP SR NT	INDUSTRIALS	5,883.96	0.00
06/30/2010	FIXED INCOME	AMERISOURCEBERGEN CORP SR NT	INDUSTRIALS	5,636.52	0.00
06/30/2010	FIXED INCOME	AMERITECH CAP FDG CORP DEB	UTILITIES	5,965.75	0.00
06/30/2010	FIXED INCOME	AMERITECH CAP FDG CORP DEBS	BANKS & FINANCE	4,283.57	0.00
06/30/2010	FIXED INCOME	AMGEN INC	INDUSTRIALS	3,536.06	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AMGEN INC	INDUSTRIALS	5,403.48	0.00
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	12,208.13	0.00
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	6,175.66	0.00
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	10,854.78	0.00
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	23,098.87	0.00
06/30/2010	FIXED INCOME	AMPHENOL CORP	INDUSTRIALS	6,650.52	0.00
06/30/2010	FIXED INCOME	ANADARKO FIN CO SR NT	BANKS & FINANCE	987.66	0.00
06/30/2010	FIXED INCOME	ANADARKO PETE CORP SR NT	INDUSTRIALS	10,115.02	0.00
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	2,234.24	0.00
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	13,554.17	0.00
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	17,707.72	0.00
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	4,255.47	0.00
06/30/2010	FIXED INCOME	ANALOG DEVICES	INDUSTRIALS	6,818.06	0.00
06/30/2010	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	YANKEE BONDS - CORPS	5,278.10	0.00
06/30/2010	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	BANKS & FINANCE	2,174.48	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC DEB	INDUSTRIALS	7,867.01	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC DEB	INDUSTRIALS	5,070.58	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	5,733.82	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	5,752.32	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	16,441.47	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	16,671.09	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	3,334.53	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC SR NT	INDUSTRIALS	5,337.67	0.00
06/30/2010	FIXED INCOME	ANHEUSER-BUSCH COS INC	INDUSTRIALS	12,253.23	0.00
06/30/2010	FIXED INCOME	ANHEUSER-BUSCH INBEV WOR	INDUSTRIALS	5,759.06	0.00
06/30/2010	FIXED INCOME	AOL TIME WARNER INC DEB	INDUSTRIALS	13,921.16	0.00
06/30/2010	FIXED INCOME	AOL TIME WARNER INC NT	INDUSTRIALS	11,395.17	0.00
06/30/2010	FIXED INCOME	AON CORP	BANKS & FINANCE	5,298.26	0.00
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	11,954.16	0.00
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	8,589.63	0.00
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	5,724.00	0.00
06/30/2010	FIXED INCOME	APACHE FIN CDA CORP NT	YANKEE BONDS - CORPS	5,609.55	0.00
06/30/2010	FIXED INCOME	APACHE FINANCIAL CDA CORP	YANKEE BONDS - CORPS	2,321.95	0.00
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER K	UTILITIES	5,520.47	0.00
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER L	UTILITIES	1,808.39	0.00
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER N	UTILITIES	4,360.90	0.00
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER Q	UTILITIES	5,792.12	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ARCELORMITTAL	YANKEE BONDS - CORPS	8,304.48	0.00
06/30/2010	FIXED INCOME	ARCELORMITTAL	INDUSTRIALS	25,974.21	0.00
06/30/2010	FIXED INCOME	ARCH CAP GRP LTD	YANKEE BONDS - CORPS	2,556.92	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO BD	INDUSTRIALS	5,583.08	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO BDS	INDUSTRIALS	2,121.35	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO DEB	INDUSTRIALS	5,240.93	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO DEB	INDUSTRIALS	4,022.65	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO NT	INDUSTRIALS	8,357.10	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS-MIDLAND NTS	INDUSTRIALS	2,082.29	0.00
06/30/2010	FIXED INCOME	ARDEN RLTY LTD PARTNERSHIP	BANKS & FINANCE	5,560.90	0.00
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO	UTILITIES	2,806.13	0.00
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	11,394.76	0.00
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	5,813.72	0.00
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	5,311.57	0.00
06/30/2010	FIXED INCOME	ARROW ELECTRS INC NT	INDUSTRIALS	8,251.23	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK BDS	SUPRANATIONALS	11,021.00	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL BD	SUPRANATIONALS	15,925.28	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL NT	SUPRANATIONALS	12,045.94	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL NT	SUPRANATIONALS	14,851.13	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK NT	SUPRANATIONALS	12,133.93	0.00
06/30/2010	FIXED INCOME	ASIAN DEVELOPMENT BANK	SUPRANATIONALS	16,174.53	0.00
06/30/2010	FIXED INCOME	ASIAN DEVELOPMENT BANK	SUPRANATIONALS	16,135.31	0.00
06/30/2010	FIXED INCOME	ASSURANT INC SR NT	BANKS & FINANCE	5,512.36	0.00
06/30/2010	FIXED INCOME	ASSURANT INC SR NT	BANKS & FINANCE	3,645.91	0.00
06/30/2010	FIXED INCOME	ASTORIA FINL CORP SR NT	BANKS & FINANCE	6,029.55	0.00
06/30/2010	FIXED INCOME	ASTRAZENECA PLC NT	YANKEE BONDS - CORPS	12,237.97	0.00
06/30/2010	FIXED INCOME	ASTRAZENECA PLC NT	YANKEE BONDS - CORPS	11,674.22	0.00
06/30/2010	FIXED INCOME	ASTRAZENECA PLC NT	YANKEE BONDS - CORPS	23,713.52	0.00
06/30/2010	FIXED INCOME	ASTRAZENENCA PLC NT	YANKEE BONDS - CORPS	17,175.72	0.00
06/30/2010	FIXED INCOME	AT & T INC GLOBAL NT	INDUSTRIALS	21,773.11	0.00
06/30/2010	FIXED INCOME	AT & T INC GLOBAL NT	UTILITIES	28,684.64	0.00
06/30/2010	FIXED INCOME	AT & T INC GLOBAL NT	UTILITIES	18,354.03	0.00
06/30/2010	FIXED INCOME	AT & T INC NT	UTILITIES	6,303.24	0.00
06/30/2010	FIXED INCOME	AT&T BROADBAND CORP NT	UTILITIES	10,868.42	0.00
06/30/2010	FIXED INCOME	AT&T CORP SR NT	UTILITIES	24,640.84	0.00
06/30/2010	FIXED INCOME	AT&T INC	UTILITIES	23,392.76	0.00
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	10,320.07	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	11,564.94	0.00
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	17,453.36	0.00
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	11,878.70	0.00
06/30/2010	FIXED INCOME	AT&T MOBILITY LLC	UTILITIES	11,171.45	0.00
06/30/2010	FIXED INCOME	AT&T WIRELESS SVCS INC SR NT	UTILITIES	11,718.73	0.00
06/30/2010	FIXED INCOME	ATLANTIC CITY ELEC CO 1ST MTG	UTILITIES	6,447.05	0.00
06/30/2010	FIXED INCOME	ATMOS ENERGY CORP SR NT	UTILITIES	5,237.23	0.00
06/30/2010	FIXED INCOME	ATMOS ENERGY CORP SR NT	UTILITIES	5,504.26	0.00
06/30/2010	FIXED INCOME	ATOMS ENERGY CORP SR NT	UTILITIES	5,597.33	0.00
06/30/2010	FIXED INCOME	AUTOZONE INC SR NT	INDUSTRIALS	6,789.09	0.00
06/30/2010	FIXED INCOME	AUTOZONE INC SR NT	INDUSTRIALS	5,961.51	0.00
06/30/2010	FIXED INCOME	AUTOZONE INC SR NT	INDUSTRIALS	5,754.36	0.00
06/30/2010	FIXED INCOME	AVALONBAY INC MTN TR #00011	BANKS & FINANCE	5,730.11	0.00
06/30/2010	FIXED INCOME	AVERY DENNISON CORP NT	INDUSTRIALS	5,592.49	0.00
06/30/2010	FIXED INCOME	AVNET INC NT	INDUSTRIALS	8,523.17	0.00
06/30/2010	FIXED INCOME	AVON PRODS INC NT	INDUSTRIALS	11,708.51	0.00
06/30/2010	FIXED INCOME	AVON PRODS INC NT	INDUSTRIALS	5,900.84	0.00
06/30/2010	FIXED INCOME	AXA SUB BDS USD	YANKEE BONDS - CORPS	10,271.84	0.00
06/30/2010	FIXED INCOME	AXIS CAP HLDGS LTD SR NT	YANKEE BONDS - CORPS	4,835.21	0.00
06/30/2010	FIXED INCOME	BA CR CARD TR 07-A1 CL A1	CARDS	4,394.54	0.00
06/30/2010	FIXED INCOME	BA CR CARD TR 2007-8 NT CL A	CARDS	2,674.50	0.00
06/30/2010	FIXED INCOME	BACM 2006-3 AM	COMMERCIAL MORTGAGES	6,152.27	0.00
06/30/2010	FIXED INCOME	BAKER HUGHES INC NT	INDUSTRIALS	3,328.17	0.00
06/30/2010	FIXED INCOME	BAKER HUGHES INC SR NT	INDUSTRIALS	12,751.62	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-1 A4	COMMERCIAL MORTGAGES	10,857.11	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-4 A6	COMMERCIAL MORTGAGES	4,505.15	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-5 A4	COMMERCIAL MORTGAGES	8,977.43	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 05-6 A4	COMMERCIAL MORTGAGES	11,473.82	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 02 PB2 A4	COMMERCIAL MORTGAGES	6,907.25	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 02 2 A 3	COMMERCIAL MORTGAGES	8,940.98	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 04-6 A-3	COMMERCIAL MORTGAGES	11,977.38	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 04-6 CL A4	COMMERCIAL MORTGAGES	7,477.15	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06 2 AAB	COMMERCIAL MORTGAGES	5,699.69	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06 4 A-4	COMMERCIAL MORTGAGES	15,420.82	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06-3 M	COMMERCIAL MORTGAGES	21,830.44	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06-6 CL A2	COMMERCIAL MORTGAGES	16,335.44	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 07-3 CL A3	COMMERCIAL MORTGAGES	11,279.79	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BANC AMER COML MTG 2006-4 AM	COMMERCIAL MORTGAGES	4,557.72	0.00
06/30/2010	FIXED INCOME	BANC AMER COML P/T 06-5 CL A-2	COMMERCIAL MORTGAGES	4,526.18	0.00
06/30/2010	FIXED INCOME	BANC AMER COML TR 06 2 AJ	COMMERCIAL MORTGAGES	3,583.03	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 04-3 A5	COMMERCIAL MORTGAGES	4,569.05	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 05-1 CTF B	COMMERCIAL MORTGAGES	5,424.07	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 05-3 P/T A-4	COMMERCIAL MORTGAGES	12,031.47	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 06-6 CL AM	COMMERCIAL MORTGAGES	8,818.76	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07 2 CL A-AB	COMMERCIAL MORTGAGES	3,669.43	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07 4 CL A-M	INTEREST ONLY	7,275.95	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-1 CL A-J	COMMERCIAL MORTGAGES	3,591.94	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-1 CL A2	COMMERCIAL MORTGAGES	10,988.40	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-M	COMMERCIAL MORTGAGES	5,689.40	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-2	COMMERCIAL MORTGAGES	11,007.74	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-4	COMMERCIAL MORTGAGES	10,513.60	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-3 CL A-4	COMMERCIAL MORTGAGES	14,739.03	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-3 CL A-4	INTEREST ONLY	12,424.37	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 08-1 CL A-SB	COMMERCIAL MORTGAGES	6,425.34	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 08-1 CL A-4	CMO CORPORATE	9,048.64	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 2005-5 CTF A4	COMMERCIAL MORTGAGES	8,961.81	0.00
06/30/2010	FIXED INCOME	BANC AMER 2005-4 CL A SB	COMMERCIAL MORTGAGES	11,195.71	0.00
06/30/2010	FIXED INCOME	BANC ONE CORP DEBS	BANKS & FINANCE	3,722.85	0.00
06/30/2010	FIXED INCOME	BANC ONE CORP SUB DEB	BANKS & FINANCE	5,553.15	0.00
06/30/2010	FIXED INCOME	BANC ONE CORP 7.750% 7/15/2025	BANKS & FINANCE	2,806.25	0.00
06/30/2010	FIXED INCOME	BANCO BRADESCO SA GRAND CAYMAN	YANKEE BONDS - CORPS	6,109.59	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP MEDIUM TERM NTS	AGENCIES & OTHER GOVT OBL	45,018.03	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP MEDIUM TERM NTS	BANKS & FINANCE	29,583.69	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP MTN SER L	BANKS & FINANCE	58,990.02	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP NT	BANKS & FINANCE	10,671.35	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	9,623.04	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	16,610.78	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	21,483.51	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	10,738.74	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB GLOBAL NT	BANKS & FINANCE	10,947.94	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB NT	BANKS & FINANCE	5,370.72	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB NT	BANKS & FINANCE	16,743.50	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB NT	BANKS & FINANCE	4,961.58	0.00
06/30/2010	FIXED INCOME	BANK AMER FDG CORP MED TERM	BANKS & FINANCE	10,851.72	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BANK AMER N A CHARLOTTE N C	BANKS & FINANCE	15,674.09	0.00
06/30/2010	FIXED INCOME	BANK AMER NA CHARLOTTE NC MED	BANKS & FINANCE	10,698.72	0.00
06/30/2010	FIXED INCOME	BANK AMER NA MTN #TR00206	BANKS & FINANCE	5,375.34	0.00
06/30/2010	FIXED INCOME	BANK NEW YORK INC MTN #SB00170	BANKS & FINANCE	5,761.71	0.00
06/30/2010	FIXED INCOME	BANK NEW YORK INC SUB NT	BANKS & FINANCE	11,405.03	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA COML 06-2 A4	INTEREST ONLY	14,226.16	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	10,742.69	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	26,714.25	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	23,809.90	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	29,122.72	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	13,631.22	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA NA	BANKS & FINANCE	3,005.73	0.00
06/30/2010	FIXED INCOME	BANK OF MONTREAL	YANKEE BONDS - CORPS	6,268.98	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON	BANKS & FINANCE	5,610.99	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON	BANKS & FINANCE	5,206.20	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	BANKS & FINANCE	16,694.57	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	BANKS & FINANCE	22,511.70	0.00
06/30/2010	FIXED INCOME	BANK OF NOVA SCOTIA	YANKEE BONDS - CORPS	14,058.78	0.00
06/30/2010	FIXED INCOME	BANK OF NOVA SCOTIA	YANKEE BONDS - CORPS	9,548.26	0.00
06/30/2010	FIXED INCOME	BANK ONE CAP III PFD	BANKS & FINANCE	4,954.80	0.00
06/30/2010	FIXED INCOME	BANK ONE CORP SUB NT	BANKS & FINANCE	10,966.36	0.00
06/30/2010	FIXED INCOME	BANK ONE ISSUANCE TRUST C3 C3	CARDS	1,687.12	0.00
06/30/2010	FIXED INCOME	BANQUE CENTRALE DE TUNISIE BD	SOVEREIGN DEBT	5,696.88	0.00
06/30/2010	FIXED INCOME	BANQUE PARIBAS NY SUB NTS	BANKS & FINANCE	10,413.96	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	33,486.54	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	23,102.00	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	10,721.46	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	22,362.49	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	10,504.49	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	10,444.33	0.00
06/30/2010	FIXED INCOME	BARRICK AUSTRALIA FINANC	YANKEE BONDS - CORPS	4,451.25	0.00
06/30/2010	FIXED INCOME	BARRICK GOLD CORP NT	YANKEE BONDS - CORPS	14,459.43	0.00
06/30/2010	FIXED INCOME	BARRICK GOLD FIN CO GTD NT	BANKS & FINANCE	5,686.34	0.00
06/30/2010	FIXED INCOME	BARRICK NORTH AMER FIN LLC GTD	YANKEE BONDS - CORPS	7,566.19	0.00
06/30/2010	FIXED INCOME	BAXTER INTERNATIONAL INC	INDUSTRIALS	5,640.69	0.00
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	5,795.87	0.00
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	12,200.83	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	11,485.77	0.00
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	5,318.00	0.00
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	5,259.02	0.00
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	2,628.38	0.00
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	11,238.10	0.00
06/30/2010	FIXED INCOME	BB&T CAP TR I CAP SECS	BANKS & FINANCE	4,396.43	0.00
06/30/2010	FIXED INCOME	BB&T CAP TR II GTD TR PFD SECS	BANKS & FINANCE	3,080.66	0.00
06/30/2010	FIXED INCOME	BB&T CAP TR IV CAP SECS	BANKS & FINANCE	4,131.99	0.00
06/30/2010	FIXED INCOME	BB&T CORP SUB NT	BANKS & FINANCE	5,430.74	0.00
06/30/2010	FIXED INCOME	BB&T CORP SUB NT	BANKS & FINANCE	16,583.28	0.00
06/30/2010	FIXED INCOME	BB&T CORP SUB NT 2012	BANKS & FINANCE	11,100.37	0.00
06/30/2010	FIXED INCOME	BB&T CORPORATION	BANKS & FINANCE	5,766.28	0.00
06/30/2010	FIXED INCOME	BB&T CORPORATION	BANKS & FINANCE	16,350.70	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML MTG 03 A-2	COMMERCIAL MORTGAGES	6,322.94	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML MTG 03 CL C	COMMERCIAL MORTGAGES	6,918.92	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 01-TOP4 A3	CMO CORPORATE	9,283.24	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 02-TOP6 A 2	CMO CORPORATE	14,787.79	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 02-TOP8 A2	COMMERCIAL MORTGAGES	19,645.41	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 03-PWR2 A-4	COMMERCIAL MORTGAGES	5,364.16	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR3 A4	COMMERCIAL MORTGAGES	4,171.41	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR4 A3	CMO CORPORATE	14,435.64	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR6 A-4	COMMERCIAL MORTGAGES	8,743.69	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-TOP14 A3	COMMERCIAL MORTGAGES	2,439.54	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-TOP16 A-6	COMMERCIAL MORTGAGES	13,388.53	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 05-PWR10 A4	COMMERCIAL MORTGAGES	11,216.13	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 05-PWR7 A3	COMMERCIAL MORTGAGES	7,882.20	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 05-PWR8 A-4	COMMERCIAL MORTGAGES	7,154.12	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06 PWR12 A-M	INTEREST ONLY	1,861.01	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06 PWR12 A-4	COMMERCIAL MORTGAGES	22,804.29	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06 PWR12 AAB	INTEREST ONLY	4,616.16	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06-PWR11 AM	INTEREST ONLY	6,627.74	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06-PWR11 A4	COMMERCIAL MORTGAGES	15,906.39	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 07-PW17 A4	COMMERCIAL MORTGAGES	14,469.61	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 2006-T24 A3	COMMERCIAL MORTGAGES	4,522.14	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COMMERCIA T20 A4A	COMMERCIAL MORTGAGES	11,371.42	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC	BANKS & FINANCE	11,180.73	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC GLOBAL NT	BANKS & FINANCE	11,050.58	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC GLOBAL NT	BANKS & FINANCE	11,315.66	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC MTN	BANKS & FINANCE	11,676.93	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC NT	BANKS & FINANCE	5,379.05	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC SR NT	BANKS & FINANCE	17,724.45	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC SR NT	BANKS & FINANCE	13,415.24	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS LLC/THE	BANKS & FINANCE	18,595.23	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 05-PWR9 CL A-AB	COMMERCIAL MORTGAGES	4,491.34	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 06 CL A-4	COMMERCIAL MORTGAGES	10,960.17	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 06-PWR12 CL A-4	INTEREST ONLY	3,486.70	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 06-PW13 CL AJ	COMMERCIAL MORTGAGES	6,479.00	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 06-PW14 CL AJ	COMMERCIAL MORTGAGES	1,699.37	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 PWR17 CL A-M	COMMERCIAL MORTGAGES	4,438.46	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 PWR18 CL A-M	COMMERCIAL MORTGAGES	5,531.65	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 PWR18 CL A-2	COMMERCIAL MORTGAGES	8,872.42	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 PWR18 CL A-4	COMMERCIAL MORTGAGES	11,149.07	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07-PWR16 CL A-2	COMMERCIAL MORTGAGES	15,580.75	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07-PWR16 CL A-4	COMMERCIAL MORTGAGES	21,813.23	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07-PW15 CL A4	COMMERCIAL MORTGAGES	17,067.01	0.00
06/30/2010	FIXED INCOME	BEARS STEARNS 05-TOP20 CL AAB	COMMERCIAL MORTGAGES	9,072.83	0.00
06/30/2010	FIXED INCOME	BECKMAN COULTER INC	INDUSTRIALS	6,165.04	0.00
06/30/2010	FIXED INCOME	BECTON DICKINSON	INDUSTRIALS	3,253.33	0.00
06/30/2010	FIXED INCOME	BECTON DICKINSON	INDUSTRIALS	5,751.58	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CAP FDG CORP DEBS	UTILITIES	9,258.49	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP	UTILITIES	11,595.46	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP DEB	UTILITIES	7,754.80	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	2,108.42	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	11,136.02	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	11,409.96	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	8,453.91	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	16,643.54	0.00
06/30/2010	FIXED INCOME	BELLSOUTH TELECOM STEP UP 0%	UTILITIES	3,863.14	0.00
06/30/2010	FIXED INCOME	BELLSOUTH TELECOMM DEBS	UTILITIES	4,872.83	0.00
06/30/2010	FIXED INCOME	BELLSOUTH TELECOMMUNICAT BNDS	UTILITIES	5,000.19	0.00
06/30/2010	FIXED INCOME	BELLSOUTH TELECOMMUNICATIONS	UTILITIES	2,269.18	0.00
06/30/2010	FIXED INCOME	BEMIS COMPANY INC	INDUSTRIALS	6,135.65	0.00
06/30/2010	FIXED INCOME	BERKLEY W R CORP SR NT	BANKS & FINANCE	2,337.24	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN CORP	BANKS & FINANCE	6,985.21	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN CORP SR	BANKS & FINANCE	24,890.21	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	BANKS & FINANCE	5,786.30	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY INC	BANKS & FINANCE	15,863.07	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY INC DEL NT	BANKS & FINANCE	22,149.24	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHWAY FIN	BANKS & FINANCE	5,628.24	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHWY BRK	BANKS & FINANCE	21,539.89	0.00
06/30/2010	FIXED INCOME	BEST FOODS MEDIUM TERM NTS	INDUSTRIALS	2,112.32	0.00
06/30/2010	FIXED INCOME	BHP BILLITON FIN USA LTD GTD	YANKEE BONDS - CORPS	18,813.17	0.00
06/30/2010	FIXED INCOME	BHP BILLITON FIN USA LTD GTD	YANKEE BONDS - CORPS	11,779.41	0.00
06/30/2010	FIXED INCOME	BHP BILLITON FIN USA LTD GTD	YANKEE BONDS - CORPS	11,146.97	0.00
06/30/2010	FIXED INCOME	BHP FIN USA LTD GTD DEB	YANKEE BONDS - CORPS	7,228.63	0.00
06/30/2010	FIXED INCOME	BHP FIN USA LTD GTD DEB DTD	YANKEE BONDS - CORPS	4,678.08	0.00
06/30/2010	FIXED INCOME	BIOGEN IDEC INC SR NT	INDUSTRIALS	11,501.02	0.00
06/30/2010	FIXED INCOME	BJ SVCS CO SR NT	INDUSTRIALS	5,783.49	0.00
06/30/2010	FIXED INCOME	BLACK & DECKER CORP SR NT	INDUSTRIALS	5,870.66	0.00
06/30/2010	FIXED INCOME	BLOCK FINL CORP GTD NT	BANKS & FINANCE	5,366.19	0.00
06/30/2010	FIXED INCOME	BLOCK FINL LLC GTD NT	BANKS & FINANCE	6,514.44	0.00
06/30/2010	FIXED INCOME	BNP PARIBAS	YANKEE BONDS - CORPS	10,275.68	0.00
06/30/2010	FIXED INCOME	BNSF FDG TR I GTD TR PFD SECS	INDUSTRIALS	3,872.55	0.00
06/30/2010	FIXED INCOME	BNY MELLON NA SUB BK NT	BANKS & FINANCE	5,666.77	0.00
06/30/2010	FIXED INCOME	BNY MELLON NA SUB BK NT ACCD	BANKS & FINANCE	5,651.27	0.00
06/30/2010	FIXED INCOME	BOARDWALK PIPELINES INC LP	UTILITIES	11,664.58	0.00
06/30/2010	FIXED INCOME	BOEING CAP CORP GLOBAL NT	BANKS & FINANCE	11,787.64	0.00
06/30/2010	FIXED INCOME	BOEING CAPITAL CORP	BANKS & FINANCE	8,959.03	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	3,567.70	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	5,276.56	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	4,454.46	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	7,752.75	0.00
06/30/2010	FIXED INCOME	BOEING CO DEBS	INDUSTRIALS	2,779.49	0.00
06/30/2010	FIXED INCOME	BOEING CO NT	INDUSTRIALS	11,555.05	0.00
06/30/2010	FIXED INCOME	BOEING CO NT	INDUSTRIALS	3,951.41	0.00
06/30/2010	FIXED INCOME	BOEING CO NT	INDUSTRIALS	5,859.24	0.00
06/30/2010	FIXED INCOME	BOEING CO SR NT	INDUSTRIALS	3,975.85	0.00
06/30/2010	FIXED INCOME	BOEING CO/THE	INDUSTRIALS	6,933.78	0.00
06/30/2010	FIXED INCOME	BOSTON PPTYS LTD PARTNERSHIP	BANKS & FINANCE	5,646.28	0.00
06/30/2010	FIXED INCOME	BOSTON PROPERTIES LP	BANKS & FINANCE	5,543.68	0.00
06/30/2010	FIXED INCOME	BOSTON PROPERTIES LP	INDUSTRIALS	7,797.52	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BOTTLING GROUP LLC SR NT	INDUSTRIALS	11,701.14	0.00
06/30/2010	FIXED INCOME	BOTTLING GROUP LLC SR NT	INDUSTRIALS	6,930.70	0.00
06/30/2010	FIXED INCOME	BOTTLING GROUP LLC SR NT	INDUSTRIALS	11,167.02	0.00
06/30/2010	FIXED INCOME	BP CAP MKTS P L C GTD NT	YANKEE BONDS - CORPS	4,835.97	0.00
06/30/2010	FIXED INCOME	BP CAP MKTS P L C GTD NT	BANKS & FINANCE	17,584.88	0.00
06/30/2010	FIXED INCOME	BP CAPITAL MARKETS PLC	YANKEE BONDS - CORPS	24,177.99	0.00
06/30/2010	FIXED INCOME	BP CAPITAL MARKETS PLC	YANKEE BONDS - CORPS	9,893.32	0.00
06/30/2010	FIXED INCOME	BRAZIL (FED REP OF)	SOVEREIGN DEBT	13,721.74	0.00
06/30/2010	FIXED INCOME	BRAZIL (FED REP OF) DEB	SOVEREIGN DEBT	5,867.52	0.00
06/30/2010	FIXED INCOME	BRAZIL (REF REP OF)	SOVEREIGN DEBT	16,406.80	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP	SOVEREIGN DEBT	11,650.53	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP BD	SOVEREIGN DEBT	27,919.12	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP BD	SOVEREIGN DEBT	16,102.33	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	22,225.02	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	25,060.91	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	25,062.42	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GL BD	SOVEREIGN DEBT	24,225.97	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GLOBAL	SOVEREIGN DEBT	29,029.48	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP US\$	SOVEREIGN DEBT	8,452.37	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP US\$	SOVEREIGN DEBT	10,423.64	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP US\$ GBL	SOVEREIGN DEBT	40,783.45	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE US & GLOBAL	SOVEREIGN DEBT	30,830.30	0.00
06/30/2010	FIXED INCOME	BRE PPTYS INC NT	BANKS & FINANCE	5,270.87	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB	INDUSTRIALS	2,487.87	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO DEBS	INDUSTRIALS	6,299.11	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO NT	INDUSTRIALS	5,962.79	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO NT	INDUSTRIALS	10,071.76	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB SR DEBS	INDUSTRIALS	5,051.47	0.00
06/30/2010	FIXED INCOME	BRITISH COLUMBIA PROV CDA GBL	SOVEREIGN DEBT	6,764.68	0.00
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	11,075.95	0.00
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	23,844.87	0.00
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	11,059.62	0.00
06/30/2010	FIXED INCOME	BROOKFIELD ASSET MGMNT	YANKEE BONDS - CORPS	11,089.45	0.00
06/30/2010	FIXED INCOME	BROOKFIELD ASSET MGMT INC	SOVEREIGN DEBT	1,967.17	0.00
06/30/2010	FIXED INCOME	BROWN FORMAN CORP NT	INDUSTRIALS	5,559.37	0.00
06/30/2010	FIXED INCOME	BROWNING-FERRIS	INDUSTRIALS	6,361.24	0.00
06/30/2010	FIXED INCOME	BUCKEYE PARTNERS L P NT	INDUSTRIALS	5,516.27	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BUCKEYE PARTNERS L P SR NT	INDUSTRIALS	5,605.15	0.00
06/30/2010	FIXED INCOME	BUNGE LIMITED FINANCE CO	INDUSTRIALS	6,177.25	0.00
06/30/2010	FIXED INCOME	BUNGE LTD FIN CORP GTD SR NT	INDUSTRIALS	6,638.92	0.00
06/30/2010	FIXED INCOME	BUNGE LTD FIN CORP GTD SR NT	BANKS & FINANCE	5,598.87	0.00
06/30/2010	FIXED INCOME	BURLINGTN NORTH SANTA FE	INDUSTRIALS	5,605.19	0.00
06/30/2010	FIXED INCOME	BURLINGTON NORTH SANTA FE	INDUSTRIALS	2,869.65	0.00
06/30/2010	FIXED INCOME	BURLINGTON NORTH SANTA FE CORP	INDUSTRIALS	5,616.57	0.00
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE	INDUSTRIALS	4,443.93	0.00
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE COR	INDUSTRIALS	5,316.99	0.00
06/30/2010	FIXED INCOME	BURLINGTON NOTHN SANTA FE CORP	INDUSTRIALS	11,747.44	0.00
06/30/2010	FIXED INCOME	BURLINGTON RESOURCES FINANCE	INDUSTRIALS	8,246.49	0.00
06/30/2010	FIXED INCOME	BURLINGTON RESOURCES FINANCE	YANKEE BONDS - CORPS	5,847.74	0.00
06/30/2010	FIXED INCOME	CA INC	INDUSTRIALS	5,479.18	0.00
06/30/2010	FIXED INCOME	CALENERGY INC SR BDS	UTILITIES	6,382.15	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	6,563.58	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	7,890.61	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	1,969.68	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	36,053.85	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	2,574.46	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	23,790.00	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	8,916.44	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	10,996.84	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST BUILD AMERICA	US TAXABLE MUNI BONDS	11,580.55	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST PUB WKS BRD	US TAXABLE MUNI BONDS	2,315.14	0.00
06/30/2010	FIXED INCOME	CAMDEN PPTY TR NT	BANKS & FINANCE	5,300.41	0.00
06/30/2010	FIXED INCOME	CAMERON INTL CORP SR NT	INDUSTRIALS	2,478.39	0.00
06/30/2010	FIXED INCOME	CAMERON INTL CORP SR NT	INDUSTRIALS	5,480.49	0.00
06/30/2010	FIXED INCOME	CAMPBELL SOUP CO	INDUSTRIALS	6,638.09	0.00
06/30/2010	FIXED INCOME	CAMPBELL SOUP CO NT	INDUSTRIALS	9,279.71	0.00
06/30/2010	FIXED INCOME	CANADA GOVERNMENT	SOVEREIGN DEBT	21,500.39	0.00
06/30/2010	FIXED INCOME	CANADA MTG & HSG CORP	SOVEREIGN DEBT	5,512.11	0.00
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	11,774.90	0.00
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	10,050.25	0.00
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	3,274.86	0.00
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	INDUSTRIALS	11,293.89	0.00
06/30/2010	FIXED INCOME	CANADIAN NATIONAL RAILWAY CO	YANKEE BONDS - CORPS	4,916.67	0.00
06/30/2010	FIXED INCOME	CANADIAN NATIONAL RAILWAY CO	YANKEE BONDS - CORPS	3,341.82	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO DEB	YANKEE BONDS - CORPS	5,251.34	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	6,013.62	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	5,771.29	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	5,950.34	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO SR NT	YANKEE BONDS - CORPS	3,775.39	0.00
06/30/2010	FIXED INCOME	CANADIAN NATURAL RESOURCES LT	YANKEE BONDS - CORPS	8,473.59	0.00
06/30/2010	FIXED INCOME	CANADIAN NATURAL RESOURCES LT	YANKEE BONDS - CORPS	2,912.18	0.00
06/30/2010	FIXED INCOME	CANADIAN NATURAL RESOURCES LT	YANKEE BONDS - CORPS	11,191.69	0.00
06/30/2010	FIXED INCOME	CANADIAN PAC RY CO NEW NT	YANKEE BONDS - CORPS	5,913.49	0.00
06/30/2010	FIXED INCOME	CANADIAN PAC RY CO NEW NT	YANKEE BONDS - CORPS	3,405.47	0.00
06/30/2010	FIXED INCOME	CANADIAN PAC RY CO NEW SR NT	SOVEREIGN DEBT	2,470.15	0.00
06/30/2010	FIXED INCOME	CANADIAN PACIFIC LTD	YANKEE BONDS - CORPS	3,453.04	0.00
06/30/2010	FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	YANKEE BONDS - CORPS	1,381.41	0.00
06/30/2010	FIXED INCOME	CANADIAN PACIFIC RR CO	INDUSTRIALS	3,738.47	0.00
06/30/2010	FIXED INCOME	CAPITAL AUTO REC 07 3 CL A-4	CARS	1,898.82	0.00
06/30/2010	FIXED INCOME	CAPITAL AUTO REC 07-1 CL B	CARS	1,551.82	0.00
06/30/2010	FIXED INCOME	CAPITAL AUTO REC 08-1 CL A-4A	CARS	1,573.34	0.00
06/30/2010	FIXED INCOME	CAPITAL AUTO REC 08-2 CL A-4	CARS	1,003.11	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE AUTO 07 C CL A-4-A	CARS	2,585.64	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE BANK USA NA	BANKS & FINANCE	6,585.88	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE BK MTN #TR 00175	BANKS & FINANCE	5,685.03	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE CAP III CAP SECS	BANKS & FINANCE	4,989.80	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE CAP IV CAP SECS	BANKS & FINANCE	4,194.25	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE CAPITAL V	BANKS & FINANCE	6,306.68	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE CAPITAL VI	BANKS & FINANCE	7,603.64	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINANCIAL CO	BANKS & FINANCE	5,929.08	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP NT	BANKS & FINANCE	5,443.25	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP SR NT	BANKS & FINANCE	17,802.62	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP SR NT	BANKS & FINANCE	5,476.82	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP SUB NT	BANKS & FINANCE	11,210.72	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE MULTI ASSET 05-1 B	CARDS	1,882.85	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE MULTI 07-7 CL A	CARDS	10,155.24	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE MULTI 2005-A7 A7	CARDS	5,257.29	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE MULTI 2006-10 A	CARDS	2,090.87	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE 08 3 CL A	CARDS	6,453.09	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE 2006-6 CL A	CARDS	1,491.05	0.00
06/30/2010	FIXED INCOME	CAPTIAL ONE MULTI 2006-3 CL A	CARDS	3,207.29	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CARDINAL HEALTH INC NT	INDUSTRIALS	10,769.53	0.00
06/30/2010	FIXED INCOME	CAREFUSION CORP	INDUSTRIALS	12,012.25	0.00
06/30/2010	FIXED INCOME	CAROLINA PWR & LT CO 1ST MTG	UTILITIES	5,900.55	0.00
06/30/2010	FIXED INCOME	CAROLINA PWR & LT CO 1ST MTG	UTILITIES	5,866.65	0.00
06/30/2010	FIXED INCOME	CAROLINA PWR & LT CO 1ST MTG	UTILITIES	5,791.13	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINANCIAL SE	BANKS & FINANCE	10,466.85	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP	AGENCIES & OTHER GOVT OBL	10,483.86	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP	BANKS & FINANCE	11,208.90	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	6,425.37	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	5,860.86	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	17,933.82	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	12,981.74	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS MTN	BANKS & FINANCE	5,968.27	0.00
06/30/2010	FIXED INCOME	CATERPILLAR INC DEB	INDUSTRIALS	11,117.11	0.00
06/30/2010	FIXED INCOME	CATERPILLAR INC NT	INDUSTRIALS	11,970.89	0.00
06/30/2010	FIXED INCOME	CATERPILLAR INC SHELF 8	INDUSTRIALS	5,858.07	0.00
06/30/2010	FIXED INCOME	CATERPILLAR INC SR DLB	BANKS & FINANCE	4,409.30	0.00
06/30/2010	FIXED INCOME	CBS CORP	INDUSTRIALS	13,221.76	0.00
06/30/2010	FIXED INCOME	CCCIT 2009-A3 A3	CARDS	264.95	0.00
06/30/2010	FIXED INCOME	CCCIT 2009-A5 A5	CARDS	13,349.51	0.00
06/30/2010	FIXED INCOME	CCIT 2009-A4 A4	CARDS	5,581.91	0.00
06/30/2010	FIXED INCOME	CD 06-CD3 MTG TR P/T CL A-M	COMMERCIAL MORTGAGES	5,392.95	0.00
06/30/2010	FIXED INCOME	CD 07-CD4 COML MTG TR MTG A2B	COMMERCIAL MORTGAGES	11,015.20	0.00
06/30/2010	FIXED INCOME	CD 2005 C1 2005-C1 CL A4	CMO CORPORATE	22,983.13	0.00
06/30/2010	FIXED INCOME	CD 2005-CD1 CL AM COML MTG TR	COMMERCIAL MORTGAGES	5,900.96	0.00
06/30/2010	FIXED INCOME	CD 2005-C1 CL A3	COMMERCIAL MORTGAGES	5,849.80	0.00
06/30/2010	FIXED INCOME	CD 2006 CD3 MTG P/T CL A-J	COMMERCIAL MORTGAGES	5,269.06	0.00
06/30/2010	FIXED INCOME	CD 2006-CD2 COML 2006-CD2 A4	COMMERCIAL MORTGAGES	22,085.42	0.00
06/30/2010	FIXED INCOME	CD 2006-CD3 MTG TR A-AB	COMMERCIAL MORTGAGES	2,956.59	0.00
06/30/2010	FIXED INCOME	CD 2006-CD3 MTG TR CL A-5	COMMERCIAL MORTGAGES	11,122.42	0.00
06/30/2010	FIXED INCOME	CD 2007-CD4 COML P/T CL A-SB	COMMERCIAL MORTGAGES	6,667.31	0.00
06/30/2010	FIXED INCOME	CD 2007-CD5 MTG CL AM-FX	COMMERCIAL MORTGAGES	5,408.87	0.00
06/30/2010	FIXED INCOME	CELLCO PART/VERI WIRELSS	INDUSTRIALS	13,359.74	0.00
06/30/2010	FIXED INCOME	CELULOSA ARAUCO NT	YANKEE BONDS - CORPS	11,224.34	0.00
06/30/2010	FIXED INCOME	CELULOSA ARAUCO Y CONTITUCION	YANKEE BONDS - CORPS	5,574.80	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY HOUSTON	INDUSTRIALS	2,880.04	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY II LLC AA5	UTILITIES	761.90	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY INC SR NT	UTILITIES	5,815.10	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY INC SR NT	UTILITIES	5,678.88	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY RES CORP SR	INDUSTRIALS	5,615.36	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY RES SR NT	INDUSTRIALS	12,069.05	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY TR A-1	UTILITIES	858.51	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY TR A-2	UTILITIES	1,518.29	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY TRAN AA2	UTILITIES	1,038.46	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY TRANSI A A4	UTILITIES	4,275.60	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY 05-A CL A3	INDUSTRIALS	2,038.65	0.00
06/30/2010	FIXED INCOME	CENTURY TEL ENTERPRISES INC	UTILITIES	2,813.57	0.00
06/30/2010	FIXED INCOME	CENTURYTEL INC NT	UTILITIES	10,472.13	0.00
06/30/2010	FIXED INCOME	CENTURYTEL INC SR NT SER M	UTILITIES	5,336.45	0.00
06/30/2010	FIXED INCOME	CHAIT 2009-A3 A3	CARDS	3,611.93	0.00
06/30/2010	FIXED INCOME	CHARLES SCHWAB CORP	BANKS & FINANCE	7,862.78	0.00
06/30/2010	FIXED INCOME	CHARTER ONE BK FSB SUB NT	BANKS & FINANCE	5,400.28	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE TR 05-A7 CL A7	CARDS	1,603.99	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE TR 2006-A2 A	CARDS	4,172.55	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE 07-17 CL A	CARDS	15,085.75	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE 08-11 CL A	CARDS	4,942.34	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE 08-4 CL A	CARDS	2,568.91	0.00
06/30/2010	FIXED INCOME	CHEVRON CORP NT	INDUSTRIALS	16,294.63	0.00
06/30/2010	FIXED INCOME	CHEVRON CORP NT	INDUSTRIALS	17,318.52	0.00
06/30/2010	FIXED INCOME	CHICAGO ILL MET WTR RECLAMATIO	US TAXABLE MUNI BONDS	5,739.11	0.00
06/30/2010	FIXED INCOME	CHICAGO ILL O HARE INTL ARPT	US TAXABLE MUNI BONDS	4,475.65	0.00
06/30/2010	FIXED INCOME	CHICAGO ILL TRANSIT AUTH TRANS	US TAXABLE MUNI BONDS	16,349.75	0.00
06/30/2010	FIXED INCOME	CHILE REP BD	SOVEREIGN DEBT	11,517.12	0.00
06/30/2010	FIXED INCOME	CHILE REP BD	SOVEREIGN DEBT	5,753.25	0.00
06/30/2010	FIXED INCOME	CHINA DEV BK NT	SOVEREIGN DEBT	6,046.12	0.00
06/30/2010	FIXED INCOME	CHINA DEVELOPMENT BANK	YANKEE BONDS - CORPS	11,357.24	0.00
06/30/2010	FIXED INCOME	CHUBB CORP DIRECTLY ISSUED SUB	BANKS & FINANCE	4,933.37	0.00
06/30/2010	FIXED INCOME	CHUBB CORP NT	BANKS & FINANCE	3,410.34	0.00
06/30/2010	FIXED INCOME	CHUBB CORP NT	BANKS & FINANCE	2,210.85	0.00
06/30/2010	FIXED INCOME	CHUBB CORP SR NT	BANKS & FINANCE	4,817.30	0.00
06/30/2010	FIXED INCOME	CHUBB CORP SR NT	BANKS & FINANCE	5,560.48	0.00
06/30/2010	FIXED INCOME	CHUBB CORP SR NT	BANKS & FINANCE	5,798.51	0.00
06/30/2010	FIXED INCOME	CIGNA CORP	INDUSTRIALS	6,504.93	0.00
06/30/2010	FIXED INCOME	CIGNA CORP DEBS	BANKS & FINANCE	3,530.36	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CIGNA CORP SR NT	BANKS & FINANCE	4,332.74	0.00
06/30/2010	FIXED INCOME	CINCINNATI FINL CORP DEB	BANKS & FINANCE	3,031.71	0.00
06/30/2010	FIXED INCOME	CINCINNATI FINL CORP SR NT	BANKS & FINANCE	2,509.92	0.00
06/30/2010	FIXED INCOME	CINCINNATI GAS & ELEC CO DEB	UTILITIES	5,686.74	0.00
06/30/2010	FIXED INCOME	CINGULAR WIRELESS LLC SR NT	UTILITIES	9,388.46	0.00
06/30/2010	FIXED INCOME	CINTAS CORP NO 2 SR NT	INDUSTRIALS	6,006.49	0.00
06/30/2010	FIXED INCOME	CINTAS CORP NO 2 SR NT	INDUSTRIALS	2,029.14	0.00
06/30/2010	FIXED INCOME	CISCO SYS INC SR NT	INDUSTRIALS	19,526.46	0.00
06/30/2010	FIXED INCOME	CISCO SYS INC SR NT	INDUSTRIALS	12,929.50	0.00
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	11,091.60	0.00
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	17,875.78	0.00
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	30,153.77	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 07-A8 CL A8	CARDS	14,210.55	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD ISS TR 05-A5	CARDS	5,018.13	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD ISSUANCE 04A8	OTHER	6,159.16	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD TR 02-C NT	CARDS	5,171.89	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 03-A10 A10	CARDS	4,087.57	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 03-A7 A7	CARDS	6,307.95	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 03-C4 C4	CARDS	2,682.28	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 05-A2 A2	CARDS	8,456.18	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 05-A4 A4	CARDS	1,161.43	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 05-A7 A7	CARDS	2,938.73	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 05-C1 NT	CARDS	214.46	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 07-A3 CL A3	CARDS	3,274.71	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 08-A1	CARDS	8,685.19	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 08-A5	CARDS	892.26	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 08-C6	CARDS	1,384.30	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 2005-A9	CARDS	3,690.49	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 2006-A3 CL 3	CARDS	8,243.86	0.00
06/30/2010	FIXED INCOME	CITIBANK NA	BANKS & FINANCE	29,090.94	0.00
06/30/2010	FIXED INCOME	CITIBANK NA	BANKS & FINANCE	11,664.30	0.00
06/30/2010	FIXED INCOME	CITIGROUP COML MTG TR 04-C1 A3	COMMERCIAL MORTGAGES	5,374.72	0.00
06/30/2010	FIXED INCOME	CITIGROUP COML MTG 06 C4 A3	COMMERCIAL MORTGAGES	7,945.22	0.00
06/30/2010	FIXED INCOME	CITIGROUP COML MTG 06-C4 CL AM	INTEREST ONLY	1,939.85	0.00
06/30/2010	FIXED INCOME	CITIGROUP COMMERCIAL MOR C1 A4	COMMERCIAL MORTGAGES	11,476.56	0.00
06/30/2010	FIXED INCOME	CITIGROUP COMMERCIAL MOR C4 A2	COMMERCIAL MORTGAGES	9,012.54	0.00
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	146,913.26	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	44,354.17	0.00
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	29,468.41	0.00
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	29,352.75	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	21,656.81	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	16,898.56	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	22,635.39	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	31,097.94	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	27,255.49	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	17,658.04	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	10,970.84	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	16,034.03	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	21,003.47	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC FDIC GTD TGLP GT	BANKS & FINANCE	29,509.21	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	6,974.50	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	11,189.58	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	21,771.33	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	27,330.56	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	26,049.97	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	8,747.86	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	21,169.87	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	33,917.23	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	20,951.82	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	6,539.05	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	6,432.02	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	14,508.86	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	6,854.06	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC NT	BANKS & FINANCE	10,794.63	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC NTS	BANKS & FINANCE	2,275.08	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC SR NT	BANKS & FINANCE	21,929.96	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC SR NT	BANKS & FINANCE	20,398.73	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC SUB NT	BANKS & FINANCE	13,383.55	0.00
06/30/2010	FIXED INCOME	CITIGROUP/DEUTSCHE BANK CD4 A4	COMMERCIAL MORTGAGES	10,287.83	0.00
06/30/2010	FIXED INCOME	CITIGROUP/DEUTSCHE BANK CD5 A4	COMMERCIAL MORTGAGES	8,741.29	0.00
06/30/2010	FIXED INCOME	CITY NATIONAL CAPITAL TRUST I	BANKS & FINANCE	2,854.96	0.00
06/30/2010	FIXED INCOME	CLARK CNTY NEV ARPT REV	REVENUE BONDS	4,807.80	0.00
06/30/2010	FIXED INCOME	CLEVELAND ELEC ILLUM CO SER D	UTILITIES	6,358.59	0.00
06/30/2010	FIXED INCOME	CLEVELAND ELEC ILLUM CO SR NT	UTILITIES	1,804.14	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CLEVELAND ELECTRIC ILLUM	UTILITIES	2,832.55	0.00
06/30/2010	FIXED INCOME	CLIFFS NATURAL RESOURCES	INDUSTRIALS	5,594.68	0.00
06/30/2010	FIXED INCOME	CLOROX CO SR NT	INDUSTRIALS	11,986.43	0.00
06/30/2010	FIXED INCOME	CME GROUP INC NT	BANKS & FINANCE	11,713.40	0.00
06/30/2010	FIXED INCOME	CNA FINL CORP	BANKS & FINANCE	5,452.22	0.00
06/30/2010	FIXED INCOME	CNA FINL CORP NT	BANKS & FINANCE	5,513.47	0.00
06/30/2010	FIXED INCOME	CNA FINL CORP NT	INDUSTRIALS	5,383.08	0.00
06/30/2010	FIXED INCOME	CNF INC SR DEB	INDUSTRIALS	2,470.72	0.00
06/30/2010	FIXED INCOME	CNP 2009-1 A1	UTILITIES	2,651.75	0.00
06/30/2010	FIXED INCOME	CNP 2009-1 A2	UTILITIES	1,381.92	0.00
06/30/2010	FIXED INCOME	CNP 2009-1 A3	UTILITIES	2,840.44	0.00
06/30/2010	FIXED INCOME	COBALT CMBS COML MTG TR 2007	COMMERCIAL MORTGAGES	1,400.33	0.00
06/30/2010	FIXED INCOME	COBALT CMBS COML 07-C2 CL A3FX	COMMERCIAL MORTGAGES	15,413.88	0.00
06/30/2010	FIXED INCOME	COBALT CMBS COML 07-C3 CL A-4	COMMERCIAL MORTGAGES	10,304.93	0.00
06/30/2010	FIXED INCOME	COCA COLA CO NT	INDUSTRIALS	14,492.90	0.00
06/30/2010	FIXED INCOME	COCA COLA CO NT	INDUSTRIALS	11,903.52	0.00
06/30/2010	FIXED INCOME	COCA COLA ENT	INDUSTRIALS	6,188.80	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISE INC NT	INDUSTRIALS	9,892.63	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC DEB	INDUSTRIALS	5,012.05	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC NT	INDUSTRIALS	7,156.12	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC NT	INDUSTRIALS	18,215.98	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC NTS	INDUSTRIALS	2,872.80	0.00
06/30/2010	FIXED INCOME	COCA COLA HBC FIN B V NT	YANKEE BONDS - CORPS	5,094.78	0.00
06/30/2010	FIXED INCOME	COCA COLA HBS FIN BV NT	YANKEE BONDS - CORPS	5,798.22	0.00
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISE	INDUSTRIALS	6,567.32	0.00
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISES	INDUSTRIALS	4,910.10	0.00
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISES BONDS	INDUSTRIALS	4,490.57	0.00
06/30/2010	FIXED INCOME	COLGATE PALMOLIVE CO MTN	INDUSTRIALS	11,265.45	0.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO F	UTILITIES	2,697.88	0.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	UTILITIES	3,443.14	0.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	UTILITIES	5,821.53	0.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	INDUSTRIALS	5,745.63	0.00
06/30/2010	FIXED INCOME	COMCAST CABLE COMMNS EXCH NTS	UTILITIES	3,679.92	0.00
06/30/2010	FIXED INCOME	COMCAST CABLE COMMNS EXCH NTS	INDUSTRIALS	6,550.65	0.00
06/30/2010	FIXED INCOME	COMCAST CABLE COMMUNICATIONS H	INDUSTRIALS	7,338.97	0.00
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	11,578.38	0.00
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	5,813.15	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	11,003.74	0.00
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	8,548.27	0.00
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	11,589.50	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW GTD NT	INDUSTRIALS	12,497.85	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW GTD NT	INDUSTRIALS	11,804.59	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	7,997.50	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	11,771.51	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	11,116.49	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	6,501.82	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	8,026.78	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	19,641.31	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	11,794.19	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	5,699.01	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NTS	INDUSTRIALS	12,099.81	0.00
06/30/2010	FIXED INCOME	COMERICA BANK DETROIT SUB NT	BANKS & FINANCE	10,976.37	0.00
06/30/2010	FIXED INCOME	COMERICA CAP TR 11 GTD SECS	BANKS & FINANCE	3,039.91	0.00
06/30/2010	FIXED INCOME	COMET 2009-A2 A2	CARDS	2,263.51	0.00
06/30/2010	FIXED INCOME	COMM 04-LNB4 A-4	COMMERCIAL MORTGAGES	7,628.63	0.00
06/30/2010	FIXED INCOME	COMM 2005 C6 COML MTG CL A-5A	COMMERCIAL MORTGAGES	11,210.53	0.00
06/30/2010	FIXED INCOME	COMM 2005-C6 CL A5B	COMMERCIAL MORTGAGES	15,818.20	0.00
06/30/2010	FIXED INCOME	COMM 2005-LP5 COML P/T A-4	COMMERCIAL MORTGAGES	7,847.74	0.00
06/30/2010	FIXED INCOME	COMM 2006 C8 P/T CL AM	COMMERCIAL MORTGAGES	2,613.43	0.00
06/30/2010	FIXED INCOME	COMM 2006-C7 MTG TR 06-C7 A4	COMMERCIAL MORTGAGES	11,504.62	0.00
06/30/2010	FIXED INCOME	COMM 2006-C8 A4	COMMERCIAL MORTGAGES	12,570.98	0.00
06/30/2010	FIXED INCOME	COMMERCE GROUP INC MASS SR NT	BANKS & FINANCE	6,339.54	0.00
06/30/2010	FIXED INCOME	COMMERCIAL METALS CO NT	INDUSTRIALS	10,598.61	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE PA LB3A A5	CMO CORPORATE	4,613.77	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE PASS C9 A4	COMMERCIAL MORTGAGES	19,994.55	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG LN 08-LS1 AM	COMMERCIAL MORTGAGES	6,461.93	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07 C4 CL A-3	COMMERCIAL MORTGAGES	12,916.62	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07 C4 CL A-4	INTEREST ONLY	8,216.63	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07-GG9 CL A-J	COMMERCIAL MORTGAGES	7,325.66	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07-GG9 CL A2	COMMERCIAL MORTGAGES	17,642.80	0.00
06/30/2010	FIXED INCOME	COMMERICA BK DETROIT MICH SUB	BANKS & FINANCE	6,618.50	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	111,260.93	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	163,820.76	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	54,464.17	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	221,860.40	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	109,295.88	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	227,445.97	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	111,293.75	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	172,177.77	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO	UTILITIES	5,967.12	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO FIRST	UTILITIES	3,933.96	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	UTILITIES	6,044.05	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	UTILITIES	2,710.50	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	INDUSTRIALS	11,338.58	0.00
06/30/2010	FIXED INCOME	COMPANHIA BRAS DE BEBIDA	YANKEE BONDS - CORPS	8,183.13	0.00
06/30/2010	FIXED INCOME	COMPANHIA BRASILEIRA DE BEBIDAS	YANKEE BONDS - CORPS	13,668.53	0.00
06/30/2010	FIXED INCOME	COMPASS BK BIRMINGHAM ALA SUB	BANKS & FINANCE	2,184.74	0.00
06/30/2010	FIXED INCOME	COMPUTER SCIENCES CORP	INDUSTRIALS	11,700.24	0.00
06/30/2010	FIXED INCOME	CON WAY INC SR NT	INDUSTRIALS	5,915.33	0.00
06/30/2010	FIXED INCOME	CONAGRA FOODS INC NT	INDUSTRIALS	1,415.76	0.00
06/30/2010	FIXED INCOME	CONAGRA FOODS INC SR NT	INDUSTRIALS	11,693.43	0.00
06/30/2010	FIXED INCOME	CONAGRA FOODS INC SR NT	INDUSTRIALS	5,769.44	0.00
06/30/2010	FIXED INCOME	CONAGRA INC SENIOR NTS	INDUSTRIALS	5,350.39	0.00
06/30/2010	FIXED INCOME	CONAGRA INC SR NTS	INDUSTRIALS	5,820.59	0.00
06/30/2010	FIXED INCOME	CONNECTICUT LT & PWR	UTILITIES	2,073.65	0.00
06/30/2010	FIXED INCOME	CONNECTICUT LT & PWR CO 1ST &	UTILITIES	5,808.99	0.00
06/30/2010	FIXED INCOME	CONNECTICUT ST	GENERAL OBLIGATIONS	12,701.70	0.00
06/30/2010	FIXED INCOME	CONOCO FDG CO NT	INDUSTRIALS	5,935.51	0.00
06/30/2010	FIXED INCOME	CONOCO FUNDING CO	INDUSTRIALS	13,412.50	0.00
06/30/2010	FIXED INCOME	CONOCO INC SR NTS	INDUSTRIALS	10,024.51	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	6,196.77	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	11,212.42	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	11,496.91	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	25,446.35	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS AUSTRALIA FDG	INDUSTRIALS	11,508.70	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS CANADA FUNDING	YANKEE BONDS - CORPS	5,930.68	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS CDA FDG CO III	YANKEE BONDS - CORPS	4,933.98	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS GTD NT	INDUSTRIALS	4,994.81	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS GTD NT	INDUSTRIALS	24,118.54	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS GTD NT	INDUSTRIALS	11,465.81	0.00
06/30/2010	FIXED INCOME	CONS EDISON CO OF NY	UTILITIES	1,139.37	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CONS EDISON CO OF NY	UTILITIES	5,516.75	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y	UTILITIES	5,021.24	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y	UTILITIES	7,014.60	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y INC	UTILITIES	11,983.66	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y INC	UTILITIES	3,656.10	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y INC	UTILITIES	5,043.69	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO NY INC	UTILITIES	5,890.67	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO NY INC	UTILITIES	5,397.69	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	INDUSTRIALS	5,694.33	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	UTILITIES	4,662.27	0.00
06/30/2010	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	UTILITIES	10,909.91	0.00
06/30/2010	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	UTILITIES	11,447.09	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG	UTILITIES	5,985.69	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	6,253.49	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	2,839.55	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	5,554.73	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLINES INC	INDUSTRIALS	5,511.90	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS PASSTHRU TR	INDUSTRIALS	7,709.17	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS 97-4 CL 4A	INDUSTRIALS	3,098.13	0.00
06/30/2010	FIXED INCOME	COOPER U S INC GTD SR NT	INDUSTRIALS	11,825.76	0.00
06/30/2010	FIXED INCOME	CORNING INC NT	INDUSTRIALS	3,112.41	0.00
06/30/2010	FIXED INCOME	CORP ANDINA DE FOM NT	SUPRANATIONALS	7,995.64	0.00
06/30/2010	FIXED INCOME	CORP ANDINA DE FOMENTO	SUPRANATIONALS	11,580.74	0.00
06/30/2010	FIXED INCOME	CORP ANDINA DE FOMENTO	SUPRANATIONALS	15,356.73	0.00
06/30/2010	FIXED INCOME	COSTCO WHSL CORP NEW SR NT	INDUSTRIALS	11,972.77	0.00
06/30/2010	FIXED INCOME	COUNTRYWIDE FINL CORP MEDIUM	BANKS & FINANCE	15,239.13	0.00
06/30/2010	FIXED INCOME	COUNTRYWIDE FINL CORP SUB NT	BANKS & FINANCE	10,843.91	0.00
06/30/2010	FIXED INCOME	COVENTRY HEALTH CARE INC SR NT	INDUSTRIALS	5,556.04	0.00
06/30/2010	FIXED INCOME	COVENTRY HEALTH CARE INC SR NT	INDUSTRIALS	5,006.12	0.00
06/30/2010	FIXED INCOME	COVIDIEN INTERNATIONAL FINANCE	YANKEE BONDS - CORPS	13,864.53	0.00
06/30/2010	FIXED INCOME	COVIDIEN INTL FIN S A SR NT	INDUSTRIALS	6,401.78	0.00
06/30/2010	FIXED INCOME	COVIDIEN INTL FINANCE SA	YANKEE BONDS - CORPS	2,081.70	0.00
06/30/2010	FIXED INCOME	COX COMMUNICATIONS INC	INDUSTRIALS	11,425.41	0.00
06/30/2010	FIXED INCOME	COX COMMUNICATIONS INC NEW NT	INDUSTRIALS	9,330.90	0.00
06/30/2010	FIXED INCOME	CPL TRANSITION FDG 02 1 CL A5	OTHER	6,433.80	0.00
06/30/2010	FIXED INCOME	CPL TRANSITION FDG 02-1 CL A4	OTHER	374.37	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE	YANKEE BONDS - CORPS	15,907.02	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 06 C2 A-3	INTEREST ONLY	10,646.02	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C1 A-M	COMMERCIAL MORTGAGES	1,795.56	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C1 A2	COMMERCIAL MORTGAGES	5,219.04	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C2 A2	COMMERCIAL MORTGAGES	11,858.18	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE F B 02 CP3 A 2	COMMERCIAL MORTGAGES	319.41	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB	BANKS & FINANCE	11,287.26	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB MTG 04-C2 A2	COMMERCIAL MORTGAGES	4,576.24	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC	BANKS & FINANCE	11,526.44	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC NT	BANKS & FINANCE	21,691.69	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC SR NT	BANKS & FINANCE	22,817.31	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 02 CKN2 CL A3	COMMERCIAL MORTGAGES	4,527.75	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 02 CKS4 A2	COMMERCIAL MORTGAGES	5,269.77	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03 CPN1 A 2	COMMERCIAL MORTGAGES	11,221.54	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03-C3 CL A-5	COMMERCIAL MORTGAGES	10,186.76	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03-C4 CL A4	CMO CORPORATE	4,245.54	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03-C5 A-4	CMO CORPORATE	3,414.41	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 04-C1 CL A4	CMO CORPORATE	7,320.51	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 04-C5 CL AAB	COMMERCIAL MORTGAGES	9,803.37	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C1 CL A-4	COMMERCIAL MORTGAGES	3,404.25	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C4 CL A-3	COMMERCIAL MORTGAGES	12,070.42	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C6 A-1	CMO CORPORATE	11,093.30	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 2006-C1 A-AB	COMMERCIAL MORTGAGES	933.17	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOS CK6 A3	CMO CORPORATE	12,456.53	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOSTON N Y	YANKEE BONDS - CORPS	22,260.91	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOSTON USA	BANKS & FINANCE	9,004.63	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST 05-5 CL AM	COMMERCIAL MORTGAGES	4,029.18	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE GUERNSEY BRH CAP	YANKEE BONDS - CORPS	9,028.82	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE MORTGAGE C C1 A3	COMMERCIAL MORTGAGES	12,009.73	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE MORTGAGE C C5 A3	COMMERCIAL MORTGAGES	21,098.36	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE N Y BRH SUB NT	YANKEE BONDS - CORPS	16,743.01	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE NEW YORK	YANKEE BONDS - CORPS	22,337.64	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	22,088.47	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	18,443.87	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	10,194.81	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC SR NT	BANKS & FINANCE	5,876.11	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 06 C3 CL A3	INTEREST ONLY	21,751.07	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 08-C1 CL A-2	COMMERCIAL MORTGAGES	6,650.20	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CREDIT SUISSE 2005-C4 CL A5	COMMERCIAL MORTGAGES	15,697.90	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 2005-C5 CL AJ	COMMERCIAL MORTGAGES	1,659.71	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE/NEW YORK NY	YANKEE BONDS - CORPS	22,593.54	0.00
06/30/2010	FIXED INCOME	CRH AMER INC GTD NT	INDUSTRIALS	6,802.63	0.00
06/30/2010	FIXED INCOME	CRH AMER INC NT	INDUSTRIALS	5,745.88	0.00
06/30/2010	FIXED INCOME	CRH AMER INC NT	INDUSTRIALS	11,174.31	0.00
06/30/2010	FIXED INCOME	CS FIRST BOSTON MTG 04-C2 B	COMMERCIAL MORTGAGES	8,605.87	0.00
06/30/2010	FIXED INCOME	CSMC 2006-C4 A3	CMO CORPORATE	23,462.54	0.00
06/30/2010	FIXED INCOME	CSX CORP DEBS	INDUSTRIALS	1,084.32	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	6,526.11	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	6,019.88	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	6,014.77	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	5,748.41	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	6,941.64	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	5,680.02	0.00
06/30/2010	FIXED INCOME	CSX TRANSN INC GTD SECD EQUIP	INDUSTRIALS	5,196.04	0.00
06/30/2010	FIXED INCOME	CUMMINS ENGINE CO INC DEBS	INDUSTRIALS	2,539.78	0.00
06/30/2010	FIXED INCOME	CURATORS UNIV MO SYS FACS REV	US TAXABLE MUNI BONDS	2,646.01	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	5,324.86	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	6,304.27	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	11,413.35	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP ENHANCED CAP	INDUSTRIALS	9,264.39	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP SR NT	INDUSTRIALS	7,677.43	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP SR NT	INDUSTRIALS	11,645.93	0.00
06/30/2010	FIXED INCOME	CVS CORP NT	INDUSTRIALS	11,452.25	0.00
06/30/2010	FIXED INCOME	CVS CORP SR NT	INDUSTRIALS	12,014.38	0.00
06/30/2010	FIXED INCOME	CXS CORP	INDUSTRIALS	7,033.61	0.00
06/30/2010	FIXED INCOME	CYTEC INDS INC NT	INDUSTRIALS	11,579.62	0.00
06/30/2010	FIXED INCOME	DAIMLER FINANCE NORTH AMERICA	INDUSTRIALS	23,288.73	0.00
06/30/2010	FIXED INCOME	DAIMLER FINANCE NORTH AMERICA	INDUSTRIALS	12,874.70	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER AUTO 08-A A-4	CARS	2,848.59	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER N A #TR00043	INDUSTRIALS	11,009.51	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER NA HLDG CORP	INDUSTRIALS	11,516.60	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 07 A CL A-4A	CARS	5,146.55	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 08-B CL A-4A	CARS	1,231.37	0.00
06/30/2010	FIXED INCOME	DALLAS CNTY TEX HOSP DIST	US TAXABLE MUNI BONDS	1,147.50	0.00
06/30/2010	FIXED INCOME	DALLAS TEX AREA RAPID TRAN SAL	REVENUE BONDS	5,809.09	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DALLAS TEX AREA RAPID TRAN SAL	US TAXABLE MUNI BONDS	3,748.84	0.00
06/30/2010	FIXED INCOME	DALLAS TEX CONVENTION CTR HOTE	US TAXABLE MUNI BONDS	4,750.68	0.00
06/30/2010	FIXED INCOME	DANAHER CORP SR NT	INDUSTRIALS	5,995.08	0.00
06/30/2010	FIXED INCOME	DANAHER CORP SR NT	INDUSTRIALS	6,066.97	0.00
06/30/2010	FIXED INCOME	DARDEN RESTAURANTS INC SR NT	INDUSTRIALS	2,560.01	0.00
06/30/2010	FIXED INCOME	DARDEN RESTAURANTS INC SR NT	INDUSTRIALS	5,918.95	0.00
06/30/2010	FIXED INCOME	DAYTON PWR & LT CO 1ST MTG BD	UTILITIES	5,731.58	0.00
06/30/2010	FIXED INCOME	DEAN WITTER DISCOVER & CO	BANKS & FINANCE	5,717.26	0.00
06/30/2010	FIXED INCOME	DEERE & CO	INDUSTRIALS	2,864.48	0.00
06/30/2010	FIXED INCOME	DEERE & CO DEB	INDUSTRIALS	3,164.97	0.00
06/30/2010	FIXED INCOME	DEERE & CO DEB	INDUSTRIALS	3,816.68	0.00
06/30/2010	FIXED INCOME	DEERE & CO GLOBAL NT	INDUSTRIALS	6,177.53	0.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MTN	BANKS & FINANCE	12,019.18	0.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MTN	BANKS & FINANCE	11,251.93	0.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MTN SER D	BANKS & FINANCE	20,909.45	0.00
06/30/2010	FIXED INCOME	DELHAIZE AMER INC DEB	INDUSTRIALS	7,914.85	0.00
06/30/2010	FIXED INCOME	DELHAIZE GROUP SA SR NT	BANKS & FINANCE	3,594.16	0.00
06/30/2010	FIXED INCOME	DELL COMPUTER CORP DEBS	INDUSTRIALS	2,640.92	0.00
06/30/2010	FIXED INCOME	DELL INC	INDUSTRIALS	10,415.86	0.00
06/30/2010	FIXED INCOME	DELL INC	INDUSTRIALS	16,143.35	0.00
06/30/2010	FIXED INCOME	DELL INC NT	INDUSTRIALS	2,774.88	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES	INDUSTRIALS	2,069.67	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES	TREASURIES	5,486.42	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES SER 07-1A	INDUSTRIALS	6,184.54	0.00
06/30/2010	FIXED INCOME	DETROIT EDISON SR NT SER E	UTILITIES	5,252.63	0.00
06/30/2010	FIXED INCOME	DETROIT EDISON 2001-1 BD CL A5	OTHER	2,118.66	0.00
06/30/2010	FIXED INCOME	DETROIT EDISON 2001-1 BD CL A6	OTHER	2,043.42	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BANK AG LONDON	YANKEE BONDS - CORPS	10,435.89	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BANK AG LONDON	YANKEE BONDS - CORPS	10,726.07	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BANK AG/LONDON	YANKEE BONDS - CORPS	40,578.84	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BK AG GLOBAL MEDIUM	YANKEE BONDS - CORPS	11,074.47	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BK AG GLOBAL MEDIUM	BANKS & FINANCE	33,014.84	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BK FINL LLC MTN 144A	BANKS & FINANCE	5,587.06	0.00
06/30/2010	FIXED INCOME	DEUTSCHE TELECOM INTL FIN BV	YANKEE BONDS - CORPS	10,312.84	0.00
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM I BDS	YANKEE BONDS - CORPS	3,733.53	0.00
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INT FIN	YANKEE BONDS - CORPS	11,663.49	0.00
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN B V	YANKEE BONDS - CORPS	12,132.87	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	YANKEE BONDS - CORPS	34,273.46	0.00
06/30/2010	FIXED INCOME	DEVELOPMENT BK JAPAN GTD BD	SOVEREIGN DEBT	63,964.14	5,795.94
06/30/2010	FIXED INCOME	DEVELOPMENT BK OF JAPAN	SOVEREIGN DEBT	11,328.94	0.00
06/30/2010	FIXED INCOME	DEVON ENERGY CORP NEW SR NT	INDUSTRIALS	12,231.95	0.00
06/30/2010	FIXED INCOME	DEVON ENERGY CORP SR DEB	INDUSTRIALS	8,791.75	0.00
06/30/2010	FIXED INCOME	DEVON FINANCING CO SR DB	INDUSTRIALS	12,438.61	0.00
06/30/2010	FIXED INCOME	DEVON FING CORP U L C	INDUSTRIALS	10,786.84	0.00
06/30/2010	FIXED INCOME	DIAGEO CAP PLC GTD NT	YANKEE BONDS - CORPS	11,826.97	0.00
06/30/2010	FIXED INCOME	DIAGEO CAP PLC GTD NT	YANKEE BONDS - CORPS	11,460.49	0.00
06/30/2010	FIXED INCOME	DIAGEO CAP PLC NT	YANKEE BONDS - CORPS	5,505.31	0.00
06/30/2010	FIXED INCOME	DIAGEO CAPITAL PLC NT	YANKEE BONDS - CORPS	5,848.03	0.00
06/30/2010	FIXED INCOME	DIAGEO FIN BV GTD NT	INDUSTRIALS	11,636.68	0.00
06/30/2010	FIXED INCOME	DIAGEO FIN BV GTD NT	YANKEE BONDS - CORPS	5,758.34	0.00
06/30/2010	FIXED INCOME	DIAMOND OFFSHORE DRILL	INDUSTRIALS	3,362.93	0.00
06/30/2010	FIXED INCOME	DIAMOND OFFSHORE DRILLING INC	INDUSTRIALS	11,142.89	0.00
06/30/2010	FIXED INCOME	DIRECTV HLDGS LLC / DIRECTV	INDUSTRIALS	10,714.00	0.00
06/30/2010	FIXED INCOME	DIRECTV HLDGS LLC / DIRECTV	INDUSTRIALS	27,064.92	0.00
06/30/2010	FIXED INCOME	DISCOVER BANK	BANKS & FINANCE	7,546.09	0.00
06/30/2010	FIXED INCOME	DISCOVER BANK	BANKS & FINANCE	2,136.08	0.00
06/30/2010	FIXED INCOME	DISCOVER CARD CL A 2007-1	CARDS	10,105.13	0.00
06/30/2010	FIXED INCOME	DISCOVER CARD EXE 08-4 CL A	CARDS	4,390.70	0.00
06/30/2010	FIXED INCOME	DISCOVER FINANCIAL SVS	BANKS & FINANCE	6,433.34	0.00
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	6,736.24	0.00
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	2,109.04	0.00
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	INDUSTRIALS	5,705.98	0.00
06/30/2010	FIXED INCOME	DISNEY WALT CO # TR 00053	INDUSTRIALS	12,208.94	0.00
06/30/2010	FIXED INCOME	DISNEY WALT CO GLOBAL NT	INDUSTRIALS	17,040.05	0.00
06/30/2010	FIXED INCOME	DISNEY WALT CO MTN # TR 00049	INDUSTRIALS	6,010.24	0.00
06/30/2010	FIXED INCOME	DISNEY WALT CO MTN TR 00045	INDUSTRIALS	5,415.46	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC DEL NT	UTILITIES	5,686.15	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC DEL SR NT	UTILITIES	1,698.04	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA	UTILITIES	7,100.48	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	UTILITIES	6,739.54	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	INDUSTRIALS	6,740.41	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	INDUSTRIALS	13,992.11	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	UTILITIES	5,911.05	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA SR NT B	UTILITIES	3,745.35	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DOMINION RES INC VA 03 SER E	UTILITIES	2,222.68	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC 06 B	UTILITIES	4,842.64	0.00
06/30/2010	FIXED INCOME	DOMINION RESOURCES INC	UTILITIES	5,703.68	0.00
06/30/2010	FIXED INCOME	DONNELLEY (R R) & SONS	INDUSTRIALS	11,719.40	0.00
06/30/2010	FIXED INCOME	DONNELLEY (R.R.) & SONS	INDUSTRIALS	4,106.72	0.00
06/30/2010	FIXED INCOME	DONNELLEY R R & SONS CO SR NT	INDUSTRIALS	6,880.29	0.00
06/30/2010	FIXED INCOME	DOVER CORP DEB	INDUSTRIALS	2,666.91	0.00
06/30/2010	FIXED INCOME	DOVER CORP NT	INDUSTRIALS	5,969.36	0.00
06/30/2010	FIXED INCOME	DOVER CORP NT	INDUSTRIALS	3,098.02	0.00
06/30/2010	FIXED INCOME	DOW CHEM CO NT	INDUSTRIALS	7,823.53	0.00
06/30/2010	FIXED INCOME	DOW CHEM CO SR NT	INDUSTRIALS	9,607.39	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	21,159.73	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	10,226.92	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	14,724.16	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO/THE	INDUSTRIALS	9,066.10	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO/THE	INDUSTRIALS	16,030.50	0.00
06/30/2010	FIXED INCOME	DR PEPPER SNAPPLE GROUP	INDUSTRIALS	5,262.03	0.00
06/30/2010	FIXED INCOME	DR PEPPER SNAPPLE GROUP INC	INDUSTRIALS	12,469.94	0.00
06/30/2010	FIXED INCOME	DRESDNER BK AG SUB NT	BANKS & FINANCE	5,788.22	0.00
06/30/2010	FIXED INCOME	DTE ENERGY CO SR NT	UTILITIES	2,746.57	0.00
06/30/2010	FIXED INCOME	DTE ENERGY CO SR NT SER B	UTILITIES	11,653.74	0.00
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	5,898.86	0.00
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	11,993.81	0.00
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	12,312.82	0.00
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	3,300.45	0.00
06/30/2010	FIXED INCOME	DU PONT EI DE NEMOURS & CO	INDUSTRIALS	3,519.99	0.00
06/30/2010	FIXED INCOME	DUKE CAP LLC SR NT	INDUSTRIALS	13,686.03	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS	INDUSTRIALS	3,998.44	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC	UTILITIES	2,399.39	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC NT	UTILITIES	5,640.34	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC 1ST	UTILITIES	5,893.55	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC 1ST	UTILITIES	6,307.58	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC 1ST	UTILITIES	5,788.46	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP	UTILITIES	2,134.19	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	11,961.32	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	11,462.02	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NTS	UTILITIES	4,375.58	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DUKE ENERGY CORP 1ST & REF MTG	UTILITIES	5,884.68	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY FIELD SVCS LLC NT	UTILITIES	3,542.27	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY IND INC FIRST MTG	UTILITIES	4,740.23	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY IND INC FIRST MTG	UTILITIES	5,888.22	0.00
06/30/2010	FIXED INCOME	DUKE REALTY LP	BANKS & FINANCE	2,248.25	0.00
06/30/2010	FIXED INCOME	DUKE RLTY LTD SR NT	BANKS & FINANCE	10,920.62	0.00
06/30/2010	FIXED INCOME	EAST BATON ROUGE LA SWR COMMN	US TAXABLE MUNI BONDS	1,070.88	0.00
06/30/2010	FIXED INCOME	EAST BAY CALTF MUN UTIL DIST W	US TAXABLE MUNI BONDS	5,709.09	0.00
06/30/2010	FIXED INCOME	EAST MAN CHEM CO DEBS	INDUSTRIALS	2,737.44	0.00
06/30/2010	FIXED INCOME	EASTMAN CHEM CO DEB	INDUSTRIALS	4,816.37	0.00
06/30/2010	FIXED INCOME	EATON CORP NT	INDUSTRIALS	11,644.38	0.00
06/30/2010	FIXED INCOME	EATON CORP NT	INDUSTRIALS	6,885.46	0.00
06/30/2010	FIXED INCOME	EATON VANCE CORP NT	INDUSTRIALS	5,924.16	0.00
06/30/2010	FIXED INCOME	EDUCAP INC 04-1 CL A-3	STUDENT	31,860.85	0.00
06/30/2010	FIXED INCOME	EGYPT (ARAB REPUBLIC OF)	SOVEREIGN DEBT	9,674.49	0.00
06/30/2010	FIXED INCOME	EI DU PONT DE NEMOUR & C	INDUSTRIALS	9,099.24	0.00
06/30/2010	FIXED INCOME	EI DU PONT DE NEMOUR & C	INDUSTRIALS	16,482.75	0.00
06/30/2010	FIXED INCOME	EI DU PONT DE NEMOURS & CO	INDUSTRIALS	5,743.52	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANA A S USD GBL NT	YANKEE BONDS - CORPS	5,937.75	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANS A S A MEDIUM	YANKEE BONDS - CORPS	11,893.09	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANS A S A MEDIUM	YANKEE BONDS - CORPS	5,495.20	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANS A S A MTN	YANKEE BONDS - CORPS	11,182.76	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANS A/S	YANKEE BONDS - CORPS	16,048.91	0.00
06/30/2010	FIXED INCOME	EL PASO ELEC CO SR NT	UTILITIES	2,625.92	0.00
06/30/2010	FIXED INCOME	EL PASO NAT GAS CO SR NT	INDUSTRIALS	5,412.44	0.00
06/30/2010	FIXED INCOME	EL PASO NAT GAS ENERGY CORP	UTILITIES	6,494.18	0.00
06/30/2010	FIXED INCOME	ELECTRONIC DATA SYS CORP NEW	INDUSTRIALS	17,913.08	0.00
06/30/2010	FIXED INCOME	ELECTRONIC DATA SYS CORP NT	INDUSTRIALS	2,409.51	0.00
06/30/2010	FIXED INCOME	ELI LILLY DEBS	INDUSTRIALS	3,147.68	0.00
06/30/2010	FIXED INCOME	EMBARQ CORP	INDUSTRIALS	13,574.13	0.00
06/30/2010	FIXED INCOME	EMBARQ CORP NT	UTILITIES	5,533.83	0.00
06/30/2010	FIXED INCOME	EMBRAER OVERSEAS LTD	YANKEE BONDS - CORPS	10,723.36	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	5,596.40	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	5,829.18	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	5,976.52	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	11,951.88	0.00
06/30/2010	FIXED INCOME	EMERSON ELECTRIC CO	INDUSTRIALS	5,887.85	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	EMERSON ELECTRIC CO NT	INDUSTRIALS	2,860.55	0.00
06/30/2010	FIXED INCOME	EMORY UNIV TAXABLE BD SER 09A	BANKS & FINANCE	5,951.78	0.00
06/30/2010	FIXED INCOME	ENBRIDGE ENERGY PARTNERS L P	INDUSTRIALS	4,341.43	0.00
06/30/2010	FIXED INCOME	ENBRIDGE ENERGY PARTNERS LP	YANKEE BONDS - CORPS	13,814.34	0.00
06/30/2010	FIXED INCOME	ENBRIDGE INC SR NT	YANKEE BONDS - CORPS	11,707.65	0.00
06/30/2010	FIXED INCOME	ENCACA CORP NT	YANKEE BONDS - CORPS	5,827.27	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	5,975.83	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	4,610.95	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	11,223.90	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	5,545.74	0.00
06/30/2010	FIXED INCOME	ENCANA HLDGS FIN CORP NT	YANKEE BONDS - CORPS	6,956.79	0.00
06/30/2010	FIXED INCOME	ENDURANCE SPECIALTY HLDGS LTD	BANKS & FINANCE	2,373.65	0.00
06/30/2010	FIXED INCOME	ENERGY EAST CORP NT	INDUSTRIALS	11,136.87	0.00
06/30/2010	FIXED INCOME	ENERGY EAST CORP NT	UTILITIES	3,469.65	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	6,163.98	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	5,390.64	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	11,282.11	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS LP SR	INDUSTRIALS	2,047.59	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS LP SR	INDUSTRIALS	11,243.70	0.00
06/30/2010	FIXED INCOME	ENERSIS S A NT	UTILITIES	11,958.84	0.00
06/30/2010	FIXED INCOME	ENTERGY GULF STATES LA	UTILITIES	3,474.93	0.00
06/30/2010	FIXED INCOME	ENTERGY LA LLC 1ST MTG BD	UTILITIES	5,928.86	0.00
06/30/2010	FIXED INCOME	ENTERGY LOUISIANA LLC	UTILITIES	2,288.42	0.00
06/30/2010	FIXED INCOME	ENTERGY TEX INC MTG BD	UTILITIES	6,184.11	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS INC L P SR NT	INDUSTRIALS	1,812.20	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LLC GTD	INDUSTRIALS	7,133.69	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LLC NT	INDUSTRIALS	4,709.56	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LP SR NT	INDUSTRIALS	17,092.71	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LP SR NT	INDUSTRIALS	6,372.40	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	5,402.29	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	10,800.29	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	2,863.62	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	5,202.70	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	5,914.84	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	INDUSTRIALS	5,783.33	0.00
06/30/2010	FIXED INCOME	EOG RES INC SR NT	INDUSTRIALS	11,936.50	0.00
06/30/2010	FIXED INCOME	EOG RESOURCES INC	INDUSTRIALS	10,003.49	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	EQT CORP	UTILITIES	8,027.12	0.00
06/30/2010	FIXED INCOME	EQUIFAX INC SR NT	BANKS & FINANCE	3,351.19	0.00
06/30/2010	FIXED INCOME	EQUITABLE COMPANIES INC BNDS	BANKS & FINANCE	2,559.99	0.00
06/30/2010	FIXED INCOME	EQUITABLE RES INC SR NT	UTILITIES	5,785.06	0.00
06/30/2010	FIXED INCOME	EQUITY ONE INC	BANKS & FINANCE	5,423.86	0.00
06/30/2010	FIXED INCOME	EQUITY RESIDENTIAL NT	INDUSTRIALS	5,480.41	0.00
06/30/2010	FIXED INCOME	ERP OPER LTD PARTNERSHIP NT	BANKS & FINANCE	5,676.99	0.00
06/30/2010	FIXED INCOME	ERP OPER LTD PARTNERSHIP SR NT	BANKS & FINANCE	5,640.88	0.00
06/30/2010	FIXED INCOME	ESTEE LAUDER COS INC SR NT	INDUSTRIALS	2,597.02	0.00
06/30/2010	FIXED INCOME	ETI 2009--A A2	OTHER	560.44	0.00
06/30/2010	FIXED INCOME	ETI 2009-A A1	OTHER	536.01	0.00
06/30/2010	FIXED INCOME	ETI 2009-A A3	OTHER	614.89	0.00
06/30/2010	FIXED INCOME	EUROPEAN BANK FOR RECON & DEV	SUPRANATIONALS	23,191.86	0.00
06/30/2010	FIXED INCOME	EUROPEAN BANK FOR RECONSTRUCTI	SUPRANATIONALS	10,399.69	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	28,255.42	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	26,916.00	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	21,638.79	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	23,473.15	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK BD	SUPRANATIONALS	32,712.34	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	49,826.66	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	32,180.49	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	42,928.76	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	54,442.60	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	21,667.65	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	5,764.03	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	23,609.51	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	8,053.54	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	23,588.54	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	23,806.52	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	34,292.12	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	44,438.14	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	12,714.81	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK 3 YR GLOBAL	SUPRANATIONALS	63,582.78	0.00
06/30/2010	FIXED INCOME	EVEREST REINS HDLGS INC	BANKS & FINANCE	5,372.93	0.00
06/30/2010	FIXED INCOME	EXELON CORP SR NT	INDUSTRIALS	5,562.12	0.00
06/30/2010	FIXED INCOME	EXELON CORP SR NT	UTILITIES	3,615.35	0.00
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC	UTILITIES	8,470.74	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC SR NT	UTILITIES	11,753.33	0.00
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC SR NT	UTILITIES	9,190.72	0.00
06/30/2010	FIXED INCOME	EXPORT DEV CDA	YANKEE BONDS - CORPS	21,364.48	0.00
06/30/2010	FIXED INCOME	EXPORT DEV CDA USD BD	SOVEREIGN DEBT	11,023.44	0.00
06/30/2010	FIXED INCOME	EXPORT DEV CDA USD BD	YANKEE BONDS - CORPS	11,240.99	0.00
06/30/2010	FIXED INCOME	EXPORT DEVELOPMENT CANADA	SOVEREIGN DEBT	5,490.18	0.00
06/30/2010	FIXED INCOME	EXPORT IMPORT BK KOREA NT	SOVEREIGN DEBT	12,249.64	0.00
06/30/2010	FIXED INCOME	EXPORT IMPORT BK KOREA NT	YANKEE BONDS - CORPS	5,535.07	0.00
06/30/2010	FIXED INCOME	EXPORT IMPORT BK KOREA NT	YANKEE BONDS - CORPS	11,107.50	0.00
06/30/2010	FIXED INCOME	EXPORT-IMPORT BK KOREA	YANKEE BONDS - CORPS	17,303.78	0.00
06/30/2010	FIXED INCOME	EXPRESS SCRIPTS INC	INDUSTRIALS	6,357.03	0.00
06/30/2010	FIXED INCOME	EXPRESS SCRIPTS INC	INDUSTRIALS	11,645.01	0.00
06/30/2010	FIXED INCOME	FANNIE MAE	AGENCIES & OTHER GOVT OBL	94,262.10	0.00
06/30/2010	FIXED INCOME	FED REPUBLIC OF BRAZIL	SOVEREIGN DEBT	9,332.64	0.00
06/30/2010	FIXED INCOME	FEDERAL EXPRESS 98-1 CTF 1A	INDUSTRIALS	2,593.30	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	58,960.30	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS SYSTEM	AGENCIES & OTHER GOVT OBL	14,810.76	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS SYSTEM	AGENCIES & OTHER GOVT OBL	29,311.48	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BKS CONS SYS	AGENCIES & OTHER GOVT OBL	30,847.96	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BKS CONS SYS	AGENCIES & OTHER GOVT OBL	62,573.80	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CHICAGO SUB	AGENCIES & OTHER GOVT OBL	6,062.92	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	119,643.70	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	101,033.90	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	73,013.82	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	14,652.13	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	29,290.38	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	219,140.68	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	22,000.20	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	60,042.02	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	9,023.68	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	2,728.00	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	65,948.94	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	157,017.38	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	1,393.84	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BDS	AGENCIES & OTHER GOVT OBL	29,437.78	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS #TR00117	AGENCIES & OTHER GOVT OBL	20,910.79	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	65,515.99	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	3,097.93	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	165,958.16	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	81,780.75	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	32,358.22	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	63,999.39	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	97,947.92	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	162,824.37	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	30,812.10	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	15,791.22	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	13,899.59	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	4,132.86	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	33,515.33	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	11,841.81	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CO CAP DEB	AGENCIES & OTHER GOVT OBL	1,344.34	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	318,256.10	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	59,295.56	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	51,220.63	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	59,560.69	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	29,246.76	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	87,512.01	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	28,973.99	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	87,272.46	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	58,933.25	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	29,547.43	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEB	AGENCIES & OTHER GOVT OBL	32,004.94	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEB	AGENCIES & OTHER GOVT OBL	9,224.29	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEBS	AGENCIES & OTHER GOVT OBL	5,817.06	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEBS	AGENCIES & OTHER GOVT OBL	126,862.44	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEBS	AGENCIES & OTHER GOVT OBL	100,357.25	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DEBS	AGENCIES & OTHER GOVT OBL	64,918.41	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	31,377.18	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	64,225.36	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	72,464.77	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	150,610.81	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	15,452.93	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	114,361.96	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	92,869.98	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP NTS	AGENCIES & OTHER GOVT OBL	30,915.25	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	33,166.17	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	136,938.10	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	31,087.56	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	27,212.72	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	63,096.59	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	21,652.65	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	59,290.19	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	92,606.63	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP REF	AGENCIES & OTHER GOVT OBL	92,166.77	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG DEBS	AGENCIES & OTHER GOVT OBL	45,901.37	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG NTS	AGENCIES & OTHER GOVT OBL	66,725.82	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	20,302.94	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	145,167.65	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	29,375.40	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	72,877.00	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	157,541.96	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	43,561.37	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	144,320.99	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	58,173.93	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	60,737.50	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	58,305.87	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	58,922.28	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	57,996.90	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	59,472.33	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	59,239.75	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	72,949.88	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN CAP DEB	AGENCIES & OTHER GOVT OBL	13,370.72	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN CONS BDS	AGENCIES & OTHER GOVT OBL	67,987.81	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEB	AGENCIES & OTHER GOVT OBL	10,359.75	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	66,190.58	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	40,613.79	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	48,842.75	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	27,850.37	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	23,449.64	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	3,047.21	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	37,434.85	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	41,415.89	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	1,879.43	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	33,226.46	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	65,128.73	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	64,656.06	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	64,000.41	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	32,928.83	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	12,715.23	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	7,654.09	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN DEBS	AGENCIES & OTHER GOVT OBL	18,749.09	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN GTD MTG	AGENCIES & OTHER GOVT OBL	66,919.93	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN MTN	AGENCIES & OTHER GOVT OBL	683.53	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN MTN	AGENCIES & OTHER GOVT OBL	103,491.40	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN MTN	AGENCIES & OTHER GOVT OBL	90,486.31	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN MTN	AGENCIES & OTHER GOVT OBL	60,484.23	0.00
06/30/2010	FIXED INCOME	FEDEX CORP	INDUSTRIALS	6,762.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A0-0198	FHLMC	14.82	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A0-0763	FHLMC	55.96	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A0-0951	FHLMC	43.09	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A1-1227	FHLMC	113,435.60	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A1-2328	FHLMC	1,951.11	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4019	FHLMC	2,467.86	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4481	FHLMC	6,319.26	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A1-4570	FHLMC	3,524.18	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A1-5274	FHLMC	11,801.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A1-5639	FHLMC	5,570.33	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A1-9399	FHLMC	6,756.91	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A2-1522	FHLMC	13,599.02	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A2-2221	FHLMC	12,885.94	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A2-5543	FHLMC	33,570.03	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A2-5684	FHLMC	21,516.37	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A2-6412	FHLMC	54,034.67	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A2-8808	FHLMC	16,146.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A3-3360	FHLMC	8,397.34	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A3-3389	FHLMC	11,869.73	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A3-3632	FHLMC	10,156.80	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A3-5987	FHLMC	33,436.77	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #A4-5377	FHLMC	154,004.51	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A4-5600	FHLMC	21,713.23	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A4-6098	FHLMC	23,608.54	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A4-6148	FHLMC	134,368.72	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A4-6149	FHLMC	7,523.65	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A4-7570	FHLMC	301,096.92	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A5-0115	FHLMC	24,039.50	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A6-8626	FHLMC	971,177.59	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A7-3537	FHLMC	145,312.04	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A8-0896	FHLMC	68,736.18	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A8-4626	FHLMC	173,740.20	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9384	FHLMC	418,060.17	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A8-9385	FHLMC	1,465,547.29	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A9-0763	FHLMC	107,616.83	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A9-1164	FHLMC	763,139.34	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A9-1326	FHLMC	64,740.02	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #A9-1946	FHLMC	110,891.10	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-0323	FHLMC	6,009.96	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-0613	FHLMC	8,191.90	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-0865	FHLMC	6,652.53	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-1539	FHLMC	4,948.73	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-1943	FHLMC	5,570.98	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-1961	FHLMC	10,801.17	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-1980	FHLMC	12,072.18	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2016	FHLMC	12,577.54	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2266	FHLMC	7,797.97	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2298	FHLMC	7,549.22	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2335	FHLMC	13,889.55	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2419	FHLMC	13,573.15	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2710	FHLMC	6,764.49	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2737	FHLMC	15,973.26	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2836	FHLMC	17,479.95	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2898	FHLMC	8,396.81	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-2941	FHLMC	31,040.78	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3200	FHLMC	6,551.30	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3607	FHLMC	30,555.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3866	FHLMC	19,281.82	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3892	FHLMC	7,695.17	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3893	FHLMC	18,377.00	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-3990	FHLMC	14,939.29	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-4019	FHLMC	19,979.48	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-4042	FHLMC	26,510.30	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-4078	FHLMC	16,253.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-4164	FHLMC	48,268.21	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-4187	FHLMC	6,751.46	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-4226	FHLMC	17,638.47	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-4805	FHLMC	16,273.08	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-4874	FHLMC	16,850.86	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-5000	FHLMC	24,072.82	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-5531	FHLMC	11,199.68	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #B1-6507	FHLMC	18,450.25	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0180	FHLMC	2,092.62	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0690	FHLMC	3,232.34	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0702	FHLMC	11,539.20	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C0-0748	FHLMC	3,210.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C0-1573	FHLMC	33,230.27	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C0-1582	FHLMC	15,791.38	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C0-1754	FHLMC	8,056.20	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C0-1797	FHLMC	15,449.27	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C1-0231	FHLMC	1,372.73	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C1-4212	FHLMC	165.49	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C1-6428	FHLMC	2,829.69	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C1-7091	FHLMC	3,604.27	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C1-8706	FHLMC	535.32	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C1-9466	FHLMC	1,070.06	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C1-9470	FHLMC	15,511.11	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C1-9481	FHLMC	385.20	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C2-4308	FHLMC	5,383.87	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C2-5279	FHLMC	26.19	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C2-7221	FHLMC	538.24	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C2-7718	FHLMC	1,552.98	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C3-1478	FHLMC	469.24	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C3-5671	FHLMC	1,141.62	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C3-7385	FHLMC	294.07	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #C3-9799	FHLMC	650.26	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C4-5279	FHLMC	31.89	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C4-5851	FHLMC	54.72	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C4-6844	FHLMC	719.84	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C4-8894	FHLMC	375.69	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C5-0073	FHLMC	646.82	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C5-1275	FHLMC	68.67	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C7-5878	FHLMC	3,825.50	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C7-8989	FHLMC	31,845.36	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C7-9389	FHLMC	18,071.08	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C8-0003	FHLMC	125.10	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #C8-0024	FHLMC	206.28	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D1-6835	FHLMC	96.04	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D2-2897	FHLMC	31.88	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D2-9730	FHLMC	749.32	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D3-5118	FHLMC	112.28	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D3-6906	FHLMC	1,958.31	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D3-7009	FHLMC	202.85	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D3-8433	FHLMC	793.39	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-1565	FHLMC	204.41	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-4560	FHLMC	404.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-4566	FHLMC	334.01	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-4632	FHLMC	1,235.28	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-4766	FHLMC	184.60	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-5057	FHLMC	1,589.01	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-6620	FHLMC	314.08	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-6894	FHLMC	48.52	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-6918	FHLMC	994.35	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-6941	FHLMC	130.48	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-7488	FHLMC	27.12	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-8427	FHLMC	259.38	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-8501	FHLMC	703.14	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-9599	FHLMC	249.86	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D4-9833	FHLMC	279.82	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-1161	FHLMC	181.89	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-1192	FHLMC	107.69	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-1623	FHLMC	1,057.77	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #D5-1870	FHLMC	173.75	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-2614	FHLMC	890.95	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-2687	FHLMC	632.63	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-2908	FHLMC	98.46	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-2938	FHLMC	332.55	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-3549	FHLMC	2,224.92	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-3615	FHLMC	394.60	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-3677	FHLMC	83.52	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-3826	FHLMC	396.95	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-3905	FHLMC	122.82	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-4054	FHLMC	380.59	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-5710	FHLMC	26.09	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D5-9830	FHLMC	306.86	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-1376	FHLMC	23.86	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-1934	FHLMC	51.85	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-2034	FHLMC	91.26	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-2245	FHLMC	72.89	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-2433	FHLMC	325.68	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-3413	FHLMC	710.50	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-4273	FHLMC	43.25	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-4381	FHLMC	167.41	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-4449	FHLMC	157.98	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-5538	FHLMC	153.20	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-5930	FHLMC	344.52	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-6386	FHLMC	921.02	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-6491	FHLMC	317.93	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-6788	FHLMC	18.13	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-7773	FHLMC	2,816.93	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-8043	FHLMC	130.43	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-8169	FHLMC	173.15	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-8349	FHLMC	114.64	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-9037	FHLMC	79.38	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-9465	FHLMC	605.02	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D6-9814	FHLMC	189.09	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-0146	FHLMC	1,264.10	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-0248	FHLMC	1,334.74	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-0414	FHLMC	606.01	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #D7-2132	FHLMC	343.80	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-2162	FHLMC	553.48	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-2878	FHLMC	1,337.22	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-3018	FHLMC	220.58	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-3207	FHLMC	925.74	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-4069	FHLMC	947.88	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-4396	FHLMC	52.24	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-4931	FHLMC	226.12	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-5243	FHLMC	238.68	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-6440	FHLMC	588.91	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-6795	FHLMC	610.82	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-6921	FHLMC	6.88	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-7485	FHLMC	27.23	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-7762	FHLMC	239.79	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-8147	FHLMC	1,736.14	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-8378	FHLMC	66.75	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D7-9276	FHLMC	134.10	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D8-1029	FHLMC	54.56	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D8-1194	FHLMC	20.95	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D8-1237	FHLMC	965.39	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D8-1647	FHLMC	15.35	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D8-3010	FHLMC	58.62	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #D8-5168	FHLMC	3,317.30	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E0-0627	FHLMC	726.88	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E0-0669	FHLMC	1,801.57	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1253	FHLMC	66,088.60	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1489	FHLMC	6,980.28	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1647	FHLMC	17,748.58	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1649	FHLMC	8,145.77	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E0-1669	FHLMC	6,879.14	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-1058	FHLMC	5.34	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-1181	FHLMC	16.05	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-1870	FHLMC	7.26	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-2257	FHLMC	8.27	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-2277	FHLMC	10.89	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-3778	FHLMC	91.72	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-3992	FHLMC	43.98	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #E6-4267	FHLMC	16.58	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-4561	FHLMC	20.28	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-6122	FHLMC	11.50	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-6326	FHLMC	5.43	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E6-8974	FHLMC	131.17	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E7-1033	FHLMC	124.77	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E7-5536	FHLMC	794.47	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E8-2669	FHLMC	165.40	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1531	FHLMC	9,138.80	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-1818	FHLMC	11,194.43	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-2224	FHLMC	12,120.04	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-3852	FHLMC	11,129.09	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-4084	FHLMC	15,721.90	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-6210	FHLMC	63,499.06	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-6277	FHLMC	9,643.08	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-6460	FHLMC	119,974.34	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-6536	FHLMC	6,922.82	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-6988	FHLMC	10,732.84	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-8418	FHLMC	25,715.12	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-8452	FHLMC	6,931.46	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-8475	FHLMC	6,400.91	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-8626	FHLMC	7,143.62	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #E9-9869	FHLMC	6,904.74	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1579	FHLMC	27,923.82	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1734	FHLMC	73,698.93	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1740	FHLMC	318,565.12	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1770	FHLMC	34,064.93	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1805	FHLMC	141,228.63	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1834	FHLMC	111,596.54	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1912	FHLMC	132,579.43	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-1931	FHLMC	52,288.71	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-2667	FHLMC	129,710.90	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3055	FHLMC	292,918.79	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3204	FHLMC	262,185.24	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-3251	FHLMC	208,052.38	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-4794	FHLMC	38,598.91	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5367	FHLMC	44,902.77	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5460	FHLMC	564,969.90	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5489	FHLMC	227,379.17	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5873	FHLMC	106,143.12	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-5883	FHLMC	108,644.45	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8006	FHLMC	97,326.45	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8012	FHLMC	93,094.50	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8048	FHLMC	14,416.53	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8067	FHLMC	83,734.89	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G0-8175	FHLMC	79,677.47	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G1-1445	FHLMC	12,654.40	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G1-8002	FHLMC	138,061.87	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #G1-8083	FHLMC	78,003.88	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J0-2497	FHLMC	48,253.11	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J0-2594	FHLMC	93,870.79	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J0-3657	FHLMC	11,076.58	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J0-3836	FHLMC	23,580.10	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J0-3841	FHLMC	24,370.04	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J0-3987	FHLMC	13,168.26	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J0-4396	FHLMC	77,083.19	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J1-0938	FHLMC	101,959.47	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #J1-1757	FHLMC	107,533.38	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #1G-1248	FHLMC	87,346.04	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #1G-2052	FHLMC	51,718.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #1J-1624	FHLMC	54,398.30	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #1Q-0001	FHLMC	100,808.65	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #1Q-0027	FHLMC	63,270.21	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #1Q-0239	FHLMC	42,177.81	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #1Q-0744	FHLMC	192,615.67	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #17-0199	FHLMC	43.54	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #17-0213	FHLMC	33.10	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #30-4278	FHLMC	264.35	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #36-0065	FHLMC	10.07	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #36-0105	FHLMC	23.94	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #36-0108	FHLMC	21.87	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #36-0117	FHLMC	253.92	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #53-4364	FHLMC	1.09	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #53-8275	FHLMC	5.67	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC POOL #53-9880	FHLMC	427.74	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #55-3895	FHLMC	17.25	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #78-2707	FHLMC	66,847.68	0.00
06/30/2010	FIXED INCOME	FHLMC POOL #78-3183	FHLMC	20,210.97	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #A0-0545	FHLMC	41.43	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #A0-0814	FHLMC	3.03	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #A0-1734	FHLMC	74.38	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0089	FHLMC	31.37	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0109	FHLMC	164.82	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0146	FHLMC	20.75	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0206	FHLMC	93.29	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0220	FHLMC	204.48	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0229	FHLMC	194.11	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0286	FHLMC	826.80	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0366	FHLMC	4.40	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0398	FHLMC	507.14	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0419	FHLMC	162.20	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0421	FHLMC	74.40	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0460	FHLMC	152.75	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0482	FHLMC	46.79	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0497	FHLMC	2,509.84	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0500	FHLMC	261.14	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0516	FHLMC	1,315.61	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0541	FHLMC	206.02	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0542	FHLMC	36.65	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0644	FHLMC	960.34	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0680	FHLMC	11,288.83	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0757	FHLMC	1,484.23	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0776	FHLMC	4,520.23	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0879	FHLMC	32.70	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0901	FHLMC	189.87	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C0-0984	FHLMC	1,011.61	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C1-1555	FHLMC	375.80	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C1-8106	FHLMC	592.39	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C1-8250	FHLMC	62.18	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C1-9598	FHLMC	61.32	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-5692	FHLMC	3,905.48	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-6989	FHLMC	8.48	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-8051	FHLMC	990.58	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-8297	FHLMC	3,415.39	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-8589	FHLMC	357.35	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-9023	FHLMC	87.65	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-9105	FHLMC	51.03	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-9223	FHLMC	37.36	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-9410	FHLMC	51.61	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C2-9758	FHLMC	268.44	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-1816	FHLMC	170.56	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-1901	FHLMC	10.93	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C3-2928	FHLMC	38.22	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C4-2302	FHLMC	133.03	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0066	FHLMC	14.07	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0128	FHLMC	314.54	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0158	FHLMC	136.55	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0265	FHLMC	59.20	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0272	FHLMC	4.88	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0286	FHLMC	51.47	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0345	FHLMC	98.33	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0392	FHLMC	246.58	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0424	FHLMC	104.85	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0427	FHLMC	195.88	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0435	FHLMC	26.23	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0436	FHLMC	87.06	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #C8-0445	FHLMC	74.38	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D2-8395	FHLMC	26.17	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D3-1009	FHLMC	17.25	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D3-1882	FHLMC	302.27	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D4-6604	FHLMC	562.86	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D4-7401	FHLMC	695.12	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-1185	FHLMC	89.82	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-1582	FHLMC	463.71	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-1721	FHLMC	58.69	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-2764	FHLMC	17.14	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-3137	FHLMC	162.97	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-3146	FHLMC	190.30	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-3640	FHLMC	244.13	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-6980	FHLMC	121.76	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-7273	FHLMC	1.81	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-7480	FHLMC	371.02	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-7671	FHLMC	89.08	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D5-7720	FHLMC	506.39	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-0040	FHLMC	196.94	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-0203	FHLMC	90.65	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-0757	FHLMC	51.10	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-1265	FHLMC	87.88	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-3849	FHLMC	6.32	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-3891	FHLMC	259.45	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-4553	FHLMC	22.78	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-4661	FHLMC	56.36	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-4668	FHLMC	283.14	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-4739	FHLMC	260.23	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-4828	FHLMC	131.86	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-5224	FHLMC	363.92	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-5612	FHLMC	185.60	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-5892	FHLMC	286.42	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-6089	FHLMC	287.17	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-6122	FHLMC	301.30	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-6172	FHLMC	204.90	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-6459	FHLMC	17.74	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-6676	FHLMC	407.10	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-7155	FHLMC	127.56	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-8688	FHLMC	73.69	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-9355	FHLMC	2,115.13	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D6-9650	FHLMC	172.58	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-0337	FHLMC	333.70	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-0735	FHLMC	178.37	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-1042	FHLMC	51.47	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-1270	FHLMC	292.31	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-1555	FHLMC	135.92	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-2190	FHLMC	419.91	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-2437	FHLMC	51.91	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-2992	FHLMC	59.30	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-3320	FHLMC	24.85	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-3522	FHLMC	193.21	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-4081	FHLMC	256.22	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-5767	FHLMC	31.00	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-6961	FHLMC	197.90	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-6983	FHLMC	76.54	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D7-7381	FHLMC	709.86	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D8-1646	FHLMC	8.98	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D8-2020	FHLMC	90.47	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D8-3794	FHLMC	1,409.97	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #D8-7771	FHLMC	100.63	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0383	FHLMC	0.07	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0404	FHLMC	86.61	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0434	FHLMC	68.40	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0440	FHLMC	2.69	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0442	FHLMC	9.35	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0477	FHLMC	35.16	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0520	FHLMC	171.84	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0558	FHLMC	71.53	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0587	FHLMC	650.00	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0595	FHLMC	1,000.23	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0855	FHLMC	577.18	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0862	FHLMC	199.55	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E0-0968	FHLMC	820.08	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E2-0197	FHLMC	9.78	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E2-0207	FHLMC	10.68	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E2-0260	FHLMC	78.84	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-1667	FHLMC	1.07	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-1889	FHLMC	9.75	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-2343	FHLMC	8.22	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-3669	FHLMC	7.01	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-4199	FHLMC	68.33	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-4247	FHLMC	13.35	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-4430	FHLMC	45.64	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-4533	FHLMC	7.78	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E6-8520	FHLMC	61.36	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E7-0648	FHLMC	672.71	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FHLMC GROUP #E7-2430	FHLMC	1,033.40	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E7-7322	FHLMC	632.71	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E8-0413	FHLMC	76.38	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E8-0425	FHLMC	41.48	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E8-0738	FHLMC	784.79	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E8-0799	FHLMC	973.71	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E8-0814	FHLMC	104.90	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #E8-0985	FHLMC	737.19	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G0-0197	FHLMC	247.28	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G0-0559	FHLMC	7.57	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G0-0787	FHLMC	4,321.68	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G0-0788	FHLMC	643.74	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G0-0986	FHLMC	441.20	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G1-0373	FHLMC	0.08	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G1-0690	FHLMC	120.97	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G1-0875	FHLMC	1,974.12	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #G1-0887	FHLMC	591.56	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #07-6056	FHLMC	385.35	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0215	FHLMC	138.57	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #17-0229	FHLMC	106.39	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #28-4190	FHLMC	24.94	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #28-6090	FHLMC	264.48	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #30-6602	FHLMC	49.73	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #36-0059	FHLMC	32.58	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #36-0061	FHLMC	7.17	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #36-0089	FHLMC	7.20	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #36-0098	FHLMC	76.14	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #36-0111	FHLMC	77.44	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #54-7417	FHLMC	290.35	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #54-9849	FHLMC	14.98	0.00
06/30/2010	FIXED INCOME	FHLMC GROUP #55-1311	FHLMC	2.77	0.00
06/30/2010	FIXED INCOME	FHLMC TBA GOLD	FHLMC	226,406.75	0.00
06/30/2010	FIXED INCOME	FIFTH THIRD BANCORP SR NT	BANKS & FINANCE	5,675.74	0.00
06/30/2010	FIXED INCOME	FIFTH THIRD BANCORP SUB NT	BANKS & FINANCE	8,509.82	0.00
06/30/2010	FIXED INCOME	FIFTH THIRD BK MTN #SB 00001	BANKS & FINANCE	10,898.85	0.00
06/30/2010	FIXED INCOME	FIFTH THIRD CAP TR IV GTD TR	BANKS & FINANCE	4,313.83	0.00
06/30/2010	FIXED INCOME	FINANCEMENT QUEBEC	YANKEE BONDS - CORPS	5,667.93	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FINANCING CORP	BANKS & FINANCE	15,257.24	0.00
06/30/2010	FIXED INCOME	FINANCING CORP	BANKS & FINANCE	10,553.45	0.00
06/30/2010	FIXED INCOME	FINANCING CORP	BANKS & FINANCE	10,210.64	0.00
06/30/2010	FIXED INCOME	FINANCING CORP	AGENCIES & OTHER GOVT OBL	13,037.18	0.00
06/30/2010	FIXED INCOME	FINANCING CORP	BANKS & FINANCE	30,431.91	0.00
06/30/2010	FIXED INCOME	FINLAND (REPUBLIC OF)	SOVEREIGN DEBT	3,456.25	0.00
06/30/2010	FIXED INCOME	FIRST CHICAGO 07-L SER F	COMMERCIAL MORTGAGES	11,023.01	0.00
06/30/2010	FIXED INCOME	FIRST NIAGARA FIN GRP	BANKS & FINANCE	5,632.38	0.00
06/30/2010	FIXED INCOME	FIRST TENN BK N A MEMPHIS TENN	BANKS & FINANCE	5,043.52	0.00
06/30/2010	FIXED INCOME	FIRST TENN BK NATL ASSN	BANKS & FINANCE	5,120.89	0.00
06/30/2010	FIXED INCOME	FIRST UN CORP	BANKS & FINANCE	2,934.54	0.00
06/30/2010	FIXED INCOME	FIRST UN CORP SUB NTS	BANKS & FINANCE	2,635.26	0.00
06/30/2010	FIXED INCOME	FIRST UN INSTL CAP I CAP SEC	BANKS & FINANCE	6,463.93	0.00
06/30/2010	FIXED INCOME	FIRST UN NATL BK 01-C4 CL A2	COMMERCIAL MORTGAGES	13,134.58	0.00
06/30/2010	FIXED INCOME	FIRST UNION CAPITAL BDS	BANKS & FINANCE	2,815.93	0.00
06/30/2010	FIXED INCOME	FIRST UNION CORP SUB NT STEP	BANKS & FINANCE	2,897.78	0.00
06/30/2010	FIXED INCOME	FIRST UNION LEHMAN BROS 98C2 D	COMMERCIAL MORTGAGES	2,236.15	0.00
06/30/2010	FIXED INCOME	FIRSTENERGY CORP	UTILITIES	8,706.80	0.00
06/30/2010	FIXED INCOME	FIRSTENERGY CORP NT SER C	UTILITIES	13,032.06	0.00
06/30/2010	FIXED INCOME	FIRSTENERGY SOLUTIONS CO	UTILITIES	4,261.72	0.00
06/30/2010	FIXED INCOME	FISERV INC SR NT	INDUSTRIALS	5,748.44	0.00
06/30/2010	FIXED INCOME	FISERV INC SR NT	INDUSTRIALS	12,574.49	0.00
06/30/2010	FIXED INCOME	FISHER SCIENTIFC INTL INC	INDUSTRIALS	5,491.12	0.00
06/30/2010	FIXED INCOME	FLEET FIN GROUP SUB DEBS	BANKS & FINANCE	3,997.92	0.00
06/30/2010	FIXED INCOME	FLEET FINL GROUP SUB DEBS	BANKS & FINANCE	3,603.44	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LGT CO 1ST MTG B	UTILITIES	2,610.63	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO NT	UTILITIES	2,515.34	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO NT	INDUSTRIALS	5,622.87	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG	UTILITIES	5,883.52	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG BD	UTILITIES	5,676.55	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG BD	UTILITIES	5,648.57	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG BD	UTILITIES	2,421.48	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG BD	UTILITIES	3,258.59	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR & LT CO 1ST MTG BD	UTILITIES	4,351.34	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR CORP 1ST MTG BD	UTILITIES	5,653.90	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR CORP 1ST MTG BD	UTILITIES	10,368.57	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR CORP 1ST MTG BD	UTILITIES	5,848.79	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FLORIDA PWR CORP 1ST MTG BD	UTILITIES	5,995.45	0.00
06/30/2010	FIXED INCOME	FLORIDA PWR CORP 1ST MTG BD	INDUSTRIALS	5,833.08	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AA1747	FNMA	54,927.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AA4524	FNMA	63,280.19	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AA7720	FNMA	728,632.59	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AC1830	FNMA	848,158.38	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AC3312	FNMA	687,515.73	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AC8937	FNMA	106,243.73	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AD0355	FNMA	362,559.21	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AD0431	FNMA	506,298.23	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AD0451	FNMA	1,046,593.77	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AD0978	FNMA	407,634.62	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0AD3532	FNMA	107,429.64	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0033424	FNMA	45.71	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0046481	FNMA	230.74	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050231	FNMA	34.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050259	FNMA	16.51	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050260	FNMA	16.73	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050363	FNMA	10.67	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050403	FNMA	19.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050452	FNMA	10.00	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050478	FNMA	91.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050544	FNMA	36.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050553	FNMA	90.47	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050592	FNMA	13.92	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050679	FNMA	1,578.53	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050685	FNMA	60.53	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050688	FNMA	241.84	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050696	FNMA	60.53	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050714	FNMA	157.65	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050748	FNMA	227.37	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050929	FNMA	317.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0050996	FNMA	441.53	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0054997	FNMA	127.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070235	FNMA	3.38	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070397	FNMA	58.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070406	FNMA	31.32	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0070410	FNMA	41.33	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070532	FNMA	132.56	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070564	FNMA	9.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070591	FNMA	15.91	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070617	FNMA	11.66	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070663	FNMA	8.68	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070692	FNMA	87.04	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070786	FNMA	156.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0070969	FNMA	52.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0082136	FNMA	3.23	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0084517	FNMA	81.28	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0108495	FNMA	23.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0119964	FNMA	27.85	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124080	FNMA	2,966.53	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124087	FNMA	117.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124113	FNMA	72.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124328	FNMA	128.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124466	FNMA	51.38	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124487	FNMA	6.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124560	FNMA	89.24	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124653	FNMA	3,211.49	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0124702	FNMA	49.23	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0125005	FNMA	115.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0125132	FNMA	64.53	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0125178	FNMA	121.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0125230	FNMA	170.76	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0125386	FNMA	5.02	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0125453	FNMA	31.68	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0125476	FNMA	204.85	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0125953	FNMA	14.89	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0126008	FNMA	48.37	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0137680	FNMA	22.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0139845	FNMA	21.10	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0152795	FNMA	3.65	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0158625	FNMA	12.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0158937	FNMA	11.79	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0159370	FNMA	138.35	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0165142	FNMA	87.73	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0165556	FNMA	706.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0179891	FNMA	27.12	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0179985	FNMA	1,621.10	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0181983	FNMA	346.86	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0184335	FNMA	17.94	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0185152	FNMA	18.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0189100	FNMA	595.04	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0190257	FNMA	1,021.74	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0190262	FNMA	92.15	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0190295	FNMA	4,132.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0190614	FNMA	58.71	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0193295	FNMA	222.34	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0193933	FNMA	74.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0196086	FNMA	31.44	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0198223	FNMA	725.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0198993	FNMA	713.96	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0200478	FNMA	24.48	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0205595	FNMA	19.88	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0205622	FNMA	567.78	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0208100	FNMA	180.89	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0208285	FNMA	7.15	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0215625	FNMA	1,726.89	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0223384	FNMA	249.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0227663	FNMA	333.14	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0228025	FNMA	274.51	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0229889	FNMA	17.79	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0231857	FNMA	113.38	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0235516	FNMA	384.43	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0239871	FNMA	1,084.08	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0240890	FNMA	784.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0240892	FNMA	635.67	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0242482	FNMA	2,023.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0242538	FNMA	672.99	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0245012	FNMA	702.00	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0245116	FNMA	104.23	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0246060	FNMA	418.59	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0246453	FNMA	840.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0246620	FNMA	273.00	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0246817	FNMA	31.95	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0247501	FNMA	30.56	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0248518	FNMA	446.06	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250059	FNMA	1,738.36	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250060	FNMA	158.98	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250241	FNMA	13.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250255	FNMA	1.94	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250295	FNMA	41.40	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250350	FNMA	83.45	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250433	FNMA	333.86	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250435	FNMA	8.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250462	FNMA	126.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250553	FNMA	26.65	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250569	FNMA	584.09	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250578	FNMA	36.12	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250612	FNMA	50.44	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250651	FNMA	16.44	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250685	FNMA	1,224.97	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250698	FNMA	15.40	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0250739	FNMA	87.87	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0251116	FNMA	261.36	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0251121	FNMA	10.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0251754	FNMA	247.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0251799	FNMA	1,031.04	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0251908	FNMA	287.64	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0251975	FNMA	1,043.34	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0252074	FNMA	790.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0252096	FNMA	184.23	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0252494	FNMA	1,798.06	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0252925	FNMA	209.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0252982	FNMA	1,958.67	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0253515	FNMA	309.09	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0253941	FNMA	869.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254047	FNMA	3,803.31	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254052	FNMA	121.13	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0254442	FNMA	44,517.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254685	FNMA	4,615.06	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254721	FNMA	4,786.15	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254766	FNMA	35,914.99	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254834	FNMA	7,615.94	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254866	FNMA	59,607.34	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0254919	FNMA	90,704.48	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0255364	FNMA	70,510.46	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0255724	FNMA	10,258.58	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0260771	FNMA	57.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0262282	FNMA	1,444.49	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0262716	FNMA	250.47	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0263740	FNMA	19.24	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0264482	FNMA	641.77	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0264490	FNMA	21.67	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0265604	FNMA	33.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0266938	FNMA	252.14	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0268443	FNMA	767.13	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0269847	FNMA	345.69	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0270057	FNMA	71.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0271389	FNMA	482.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0272377	FNMA	313.79	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0272962	FNMA	42.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0273494	FNMA	54.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0276262	FNMA	1,849.10	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0279317	FNMA	36.08	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0279423	FNMA	165.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0280036	FNMA	49.84	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0281257	FNMA	350.65	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0281434	FNMA	25.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0282039	FNMA	224.34	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0282334	FNMA	38.37	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0282681	FNMA	116.70	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0283695	FNMA	434.64	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0284253	FNMA	204.19	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0284553	FNMA	64.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0285790	FNMA	23.70	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0285809	FNMA	43.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0286123	FNMA	206.45	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0288191	FNMA	290.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0288888	FNMA	887.87	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0289141	FNMA	119.98	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0289472	FNMA	231.49	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0290244	FNMA	47.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0290365	FNMA	34.14	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0290372	FNMA	271.57	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0291582	FNMA	49.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0293082	FNMA	68.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0295739	FNMA	696.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0296787	FNMA	278.75	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0298483	FNMA	192.70	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0299403	FNMA	891.24	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0299971	FNMA	135.03	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0299995	FNMA	27.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0302927	FNMA	240.11	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0303071	FNMA	124.06	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0303196	FNMA	345.68	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0303718	FNMA	1,389.86	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0303724	FNMA	11.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0303848	FNMA	0.40	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0303881	FNMA	313.19	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0303948	FNMA	357.96	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0304302	FNMA	82.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0306366	FNMA	47.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0306450	FNMA	97.20	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0306594	FNMA	30.25	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0306974	FNMA	37.17	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0307009	FNMA	193.10	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0307308	FNMA	13.86	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0308144	FNMA	22.18	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0308712	FNMA	52.19	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0309795	FNMA	187.02	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0312471	FNMA	103.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0313073	FNMA	2.08	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0313338	FNMA	17.69	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0313453	FNMA	18.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0313517	FNMA	77.74	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0313712	FNMA	16.88	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0313835	FNMA	3,117.12	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0315197	FNMA	64.34	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0315467	FNMA	123.58	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0315668	FNMA	6.99	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0316682	FNMA	16.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0317401	FNMA	27.49	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0318954	FNMA	67.57	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0319007	FNMA	86.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0320090	FNMA	162.83	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0320742	FNMA	44.63	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0321052	FNMA	19.43	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0321714	FNMA	157.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0322540	FNMA	225.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0323088	FNMA	238.70	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0323105	FNMA	277.84	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0323207	FNMA	2,642.33	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0323587	FNMA	1,140.40	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0323759	FNMA	1,120.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0323991	FNMA	839.09	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0325232	FNMA	73.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0326392	FNMA	131.06	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0326677	FNMA	331.77	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0326760	FNMA	36.74	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0326762	FNMA	43.41	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0327709	FNMA	109.51	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0327742	FNMA	410.98	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0328807	FNMA	20.04	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0328809	FNMA	38.44	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0328847	FNMA	131.40	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0329063	FNMA	9.78	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0329532	FNMA	8.18	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0329950	FNMA	50.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0331507	FNMA	41.89	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0331574	FNMA	395.23	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0331798	FNMA	0.84	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0331800	FNMA	0.44	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0331898	FNMA	584.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0332189	FNMA	102.95	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0332424	FNMA	495.60	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0332730	FNMA	178.04	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0332747	FNMA	13.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0332865	FNMA	1.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0332928	FNMA	18.09	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0333024	FNMA	8.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0333160	FNMA	500.09	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0333336	FNMA	96.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0334279	FNMA	163.12	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0334655	FNMA	64.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0335386	FNMA	12.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0335791	FNMA	19.91	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0336063	FNMA	41.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0336918	FNMA	271.03	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0336994	FNMA	15.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0338326	FNMA	504.41	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0338432	FNMA	126.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0339434	FNMA	18.74	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0341934	FNMA	379.62	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0342536	FNMA	306.99	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0344944	FNMA	98.41	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0345106	FNMA	157.66	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0345196	FNMA	203.21	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0345213	FNMA	59.75	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0345850	FNMA	90.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0346483	FNMA	48.78	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0346657	FNMA	9.08	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0346781	FNMA	14.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0347065	FNMA	74.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0347237	FNMA	251.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0348096	FNMA	782.80	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0348581	FNMA	848.58	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0349024	FNMA	7.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0351354	FNMA	83.75	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0351705	FNMA	55.64	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0351750	FNMA	1,205.83	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0351935	FNMA	121.45	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0352823	FNMA	26.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0352928	FNMA	24.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0353119	FNMA	55.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0353939	FNMA	50.91	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0353989	FNMA	59.20	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0353990	FNMA	19.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0356068	FNMA	90.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0356184	FNMA	1.83	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0356213	FNMA	35.36	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0356223	FNMA	143.63	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0357412	FNMA	6,773.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0357414	FNMA	16,683.84	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0357823	FNMA	8,168.74	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0358192	FNMA	394.33	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0359103	FNMA	65.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0361209	FNMA	224.83	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0363771	FNMA	299.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0364354	FNMA	60.67	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0364443	FNMA	541.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0364728	FNMA	124.85	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0364754	FNMA	44.51	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0365465	FNMA	37.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0365925	FNMA	89.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0366777	FNMA	98.46	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0366860	FNMA	273.12	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0367386	FNMA	33.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0369073	FNMA	188.68	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0370554	FNMA	1,168.21	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0371604	FNMA	108.25	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0372282	FNMA	35.04	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0372581	FNMA	7.59	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0373527	FNMA	210.76	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0374064	FNMA	342.21	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0374097	FNMA	176.25	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0376138	FNMA	171.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0376376	FNMA	101.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0379130	FNMA	21.51	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0390285	FNMA	4.73	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0390556	FNMA	321.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0394388	FNMA	373.03	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0394830	FNMA	2,684.98	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0397322	FNMA	133.71	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0397690	FNMA	47.77	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0398687	FNMA	306.09	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0398863	FNMA	338.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0399340	FNMA	233.83	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0399563	FNMA	347.28	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0399717	FNMA	0.94	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0404746	FNMA	201.43	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0405097	FNMA	1,381.96	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0407871	FNMA	301.75	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0408761	FNMA	212.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0408854	FNMA	9.43	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0411856	FNMA	781.40	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0412148	FNMA	50.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0412493	FNMA	277.88	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0412597	FNMA	332.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0416925	FNMA	205.66	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0419143	FNMA	127.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0419383	FNMA	87.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0419422	FNMA	850.49	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0419932	FNMA	201.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0420620	FNMA	194.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0420659	FNMA	460.95	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0420859	FNMA	65.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0422092	FNMA	85.37	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0423935	FNMA	412.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0424870	FNMA	761.08	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0425481	FNMA	244.91	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0427250	FNMA	518.59	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0428886	FNMA	1,170.96	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0428994	FNMA	174.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0429053	FNMA	981.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0429165	FNMA	281.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0429170	FNMA	282.75	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0432293	FNMA	760.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0433146	FNMA	237.11	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0434819	FNMA	1,082.19	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0435300	FNMA	331.48	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0436265	FNMA	56.60	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0439142	FNMA	70.88	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0439473	FNMA	365.53	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0439591	FNMA	150.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0439895	FNMA	3,014.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0441818	FNMA	81.63	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0442376	FNMA	247.31	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0444280	FNMA	495.19	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0444486	FNMA	395.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0445010	FNMA	619.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0445230	FNMA	828.17	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0450815	FNMA	481.69	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0452224	FNMA	1,043.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0452228	FNMA	1,975.68	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0452841	FNMA	126.63	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0454145	FNMA	534.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0454391	FNMA	72.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0454570	FNMA	196.47	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0455073	FNMA	292.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0455754	FNMA	330.65	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0456350	FNMA	1,157.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0457647	FNMA	1,069.12	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0457679	FNMA	1,108.96	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0479804	FNMA	137.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0479807	FNMA	206.62	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0480603	FNMA	428.78	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0481841	FNMA	14.54	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0482549	FNMA	911.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0483654	FNMA	1,766.95	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0483929	FNMA	40.13	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0487155	FNMA	1,182.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0489806	FNMA	937.15	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0491043	FNMA	875.89	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0491680	FNMA	1,839.75	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0492798	FNMA	860.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0497810	FNMA	9.85	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0497945	FNMA	1,184.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0498775	FNMA	688.02	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0499226	FNMA	1,268.43	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0503533	FNMA	65.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0504103	FNMA	677.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0504803	FNMA	199.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0507015	FNMA	745.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0509798	FNMA	709.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0510418	FNMA	178.10	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0513723	FNMA	9.61	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0515934	FNMA	525.96	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0517144	FNMA	1.69	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0517148	FNMA	159.28	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0518053	FNMA	5.95	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0518460	FNMA	74.06	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0519346	FNMA	198.48	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0519468	FNMA	159.89	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0522354	FNMA	70.25	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0524640	FNMA	49.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0527007	FNMA	48.84	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0527024	FNMA	140.80	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0527417	FNMA	432.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0528711	FNMA	45.20	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0529376	FNMA	14.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0531137	FNMA	11.14	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0532866	FNMA	698.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0534064	FNMA	37.23	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0534204	FNMA	114.21	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0535083	FNMA	154.71	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0535095	FNMA	691.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0535332	FNMA	1,010.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0535597	FNMA	1,109.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0536929	FNMA	95.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0537149	FNMA	37.36	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0538583	FNMA	23.69	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0539760	FNMA	9.19	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0541374	FNMA	21.38	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0545082	FNMA	232.74	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0545759	FNMA	171,742.31	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0545972	FNMA	51,973.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0549267	FNMA	22.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0555432	FNMA	79,739.79	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0555591	FNMA	131,101.45	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0555880	FNMA	1,696,612.70	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0555967	FNMA	92,783.81	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0561021	FNMA	392.45	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0561434	FNMA	411.57	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0562124	FNMA	103.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0562614	FNMA	52.09	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0563997	FNMA	68.33	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0567968	FNMA	972.51	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0570322	FNMA	1,220.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0573272	FNMA	4,149.84	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0583215	FNMA	307.95	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0589510	FNMA	949.17	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0592488	FNMA	1,509.45	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0594409	FNMA	913.13	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0595282	FNMA	36.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0599360	FNMA	393.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0611521	FNMA	403.21	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0615005	FNMA	5,515.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0615979	FNMA	942.14	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0616888	FNMA	227.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0625741	FNMA	939.06	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0634494	FNMA	924.25	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0644123	FNMA	9,794.79	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0648715	FNMA	7,748.88	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0675650	FNMA	6,710.86	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0679305	FNMA	32,191.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0681268	FNMA	6,844.46	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0689005	FNMA	6,051.34	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0693407	FNMA	6,346.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0694713	FNMA	12,918.02	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0695873	FNMA	57,618.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0697069	FNMA	5,076.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0697531	FNMA	3,802.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0697841	FNMA	5,335.87	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0697842	FNMA	6,714.68	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0701221	FNMA	5,967.69	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0701378	FNMA	4,847.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0701816	FNMA	5,036.26	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0701834	FNMA	2,544.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0702295	FNMA	4,472.37	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0702569	FNMA	6,280.82	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0702704	FNMA	9,413.56	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0703444	FNMA	9,595.86	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0704606	FNMA	9,511.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0704929	FNMA	6,200.10	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0705537	FNMA	6,252.90	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0706386	FNMA	8,773.68	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0707595	FNMA	4,386.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0708736	FNMA	6,182.84	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0711120	FNMA	5,072.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0712038	FNMA	11,124.10	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0713354	FNMA	3,756.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0713365	FNMA	3,988.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0713377	FNMA	2,755.61	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0720376	FNMA	8,303.65	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0725027	FNMA	137,129.12	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0725205	FNMA	255,353.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0725228	FNMA	98,256.64	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0725232	FNMA	432,552.91	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0725549	FNMA	186,805.08	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0725647	FNMA	157,493.56	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0725690	FNMA	53,502.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0727327	FNMA	5,580.37	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0727341	FNMA	8,826.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0734744	FNMA	8,665.13	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0734752	FNMA	9,804.56	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735115	FNMA	45,586.35	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735237	FNMA	54,465.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735269	FNMA	7,855.54	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735382	FNMA	1,024,838.61	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735502	FNMA	85,471.36	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735503	FNMA	159,893.11	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735646	FNMA	142,158.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735795	FNMA	527,566.02	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0735989	FNMA	198,238.97	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0739821	FNMA	313,988.85	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0742168	FNMA	1,897.76	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0745564	FNMA	22,955.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0745759	FNMA	24,936.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0747606	FNMA	2,001.25	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0747855	FNMA	9,026.24	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0753428	FNMA	2,125.44	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0755501	FNMA	73,154.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0765465	FNMA	13,189.01	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0767062	FNMA	8,064.20	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0771548	FNMA	34,500.07	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0772417	FNMA	8,524.02	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0773485	FNMA	8,501.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0774258	FNMA	6,936.19	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0775815	FNMA	4,261.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0776627	FNMA	73,217.74	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0780624	FNMA	8,434.93	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0780979	FNMA	19,016.33	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0781900	FNMA	8,829.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0782582	FNMA	5,770.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0783068	FNMA	9,187.60	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0784035	FNMA	6,758.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0786227	FNMA	8,138.78	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0786476	FNMA	4,700.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0787832	FNMA	37,724.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0791754	FNMA	13,955.73	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0791882	FNMA	73,232.25	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0793178	FNMA	6,419.30	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0794544	FNMA	5,461.50	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0797486	FNMA	166,873.42	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0809864	FNMA	59,749.99	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0809953	FNMA	6,560.65	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0811340	FNMA	12,678.13	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0813885	FNMA	8,384.39	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0816374	FNMA	9,817.67	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0821944	FNMA	6,163.86	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0822044	FNMA	2,502.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0829526	FNMA	9,912.29	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0832209	FNMA	7,986.55	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0838589	FNMA	5,966.83	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0842008	FNMA	131,946.16	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0880113	FNMA	94,062.62	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0889579	FNMA	43,532.12	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0889984	FNMA	230,979.18	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0893681	FNMA	247,725.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0909548	FNMA	8,684.76	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0915172	FNMA	74,991.22	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0931729	FNMA	106,617.52	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0932044	FNMA	217,896.32	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0932173	FNMA	103,805.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0932395	FNMA	541,567.98	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0932441	FNMA	158,004.57	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0932492	FNMA	323,224.48	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0934872	FNMA	215,958.27	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0937416	FNMA	66,572.44	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0937417	FNMA	2,791.63	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0937418	FNMA	23,258.25	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0941048	FNMA	100,714.53	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FNMA POOL #0948633	FNMA	92,506.05	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0959444	FNMA	622,844.48	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0968614	FNMA	33,238.02	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0983629	FNMA	55,464.72	0.00
06/30/2010	FIXED INCOME	FNMA POOL #0995898	FNMA	242,386.86	0.00
06/30/2010	FIXED INCOME	FNMA DEB	AGENCIES & OTHER GOVT OBL	40,859.02	0.00
06/30/2010	FIXED INCOME	FNMA POOL 686909	FNMA	13,659.58	0.00
06/30/2010	FIXED INCOME	FNMA POOL 708636	FNMA	120,262.73	0.00
06/30/2010	FIXED INCOME	FORD AUTO OWNER 2008 A NT A-4A	CARS	545.17	0.00
06/30/2010	FIXED INCOME	FORD CR AUTO OWNER TR 09-A A4	CARS	2,018.56	0.00
06/30/2010	FIXED INCOME	FORD CR AUTO OWNER 07-A CL B	CARS	327.37	0.00
06/30/2010	FIXED INCOME	FORD CR AUTO 06-C CL B	CARS	570.74	0.00
06/30/2010	FIXED INCOME	FORD CR AUTO 07 B CL A-4A	OTHER	3,812.40	0.00
06/30/2010	FIXED INCOME	FORD CR AUTO 08-B CL A-4A	CARS	906.02	0.00
06/30/2010	FIXED INCOME	FORD CR AUTO 08-C CL A-4A	CARS	4,460.91	0.00
06/30/2010	FIXED INCOME	FORDO 2009-D A3	CARS	2,652.52	0.00
06/30/2010	FIXED INCOME	FORDO 2010-A A3	CARS	2,616.45	0.00
06/30/2010	FIXED INCOME	FORDO 2010-A A4	CARS	2,646.03	0.00
06/30/2010	FIXED INCOME	FORDO 2010-A B	CARS	791.33	0.00
06/30/2010	FIXED INCOME	FORTUNE BRANDS INC NT	INDUSTRIALS	2,280.37	0.00
06/30/2010	FIXED INCOME	FORTUNE BRANDS INC NT	INDUSTRIALS	11,254.95	0.00
06/30/2010	FIXED INCOME	FORTUNE BRANDS INC NT	INDUSTRIALS	6,674.56	0.00
06/30/2010	FIXED INCOME	FPL GROUP CAP INC DEB	UTILITIES	5,966.76	0.00
06/30/2010	FIXED INCOME	FPL GROUP CAP INC GTD DEB	UTILITIES	5,527.95	0.00
06/30/2010	FIXED INCOME	FPL GROUP CAPITAL INC	UTILITIES	6,424.86	0.00
06/30/2010	FIXED INCOME	FPL GROUP CAPITAL INC	UTILITIES	6,300.53	0.00
06/30/2010	FIXED INCOME	FRANCE TELECOM SA	YANKEE BONDS - CORPS	13,821.41	0.00
06/30/2010	FIXED INCOME	FRANCE TELECOM SA	YANKEE BONDS - CORPS	11,325.91	0.00
06/30/2010	FIXED INCOME	FRANCE TELECOM SA NT	YANKEE BONDS - CORPS	25,806.65	0.00
06/30/2010	FIXED INCOME	FRANKLIN RESOURCES INC	BANKS & FINANCE	2,127.00	0.00
06/30/2010	FIXED INCOME	FRANKLIN RESOURCES INC	BANKS & FINANCE	2,098.33	0.00
06/30/2010	FIXED INCOME	FRANKLIN RESOURCES INC	BANKS & FINANCE	3,200.41	0.00
06/30/2010	FIXED INCOME	FREEPOR T MCMORAN COPPER & GOLD	INDUSTRIALS	23,147.98	0.00
06/30/2010	FIXED INCOME	FREEPOR T MCMORAN COPPER & GOLD	INDUSTRIALS	17,045.68	0.00
06/30/2010	FIXED INCOME	FUND AMERN COS INC GTD SR NT	INDUSTRIALS	3,276.55	0.00
06/30/2010	FIXED INCOME	GATX CORP	INDUSTRIALS	1,803.55	0.00
06/30/2010	FIXED INCOME	GATX CORP	INDUSTRIALS	2,438.41	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GCCFC 2007-GG11 A4	COMMERCIAL MORTGAGES	13,650.76	0.00
06/30/2010	FIXED INCOME	GE CAP COML MTG 02 3 CL A2	COMMERCIAL MORTGAGES	5,555.65	0.00
06/30/2010	FIXED INCOME	GE COML MTG CORP 04-C3 A-4	COMMERCIAL MORTGAGES	6,823.20	0.00
06/30/2010	FIXED INCOME	GE COML MTG CORP 05-C1 P/T A-5	COMMERCIAL MORTGAGES	16,302.27	0.00
06/30/2010	FIXED INCOME	GE COML MTG CORP 05-C2 CL A-4	COMMERCIAL MORTGAGES	11,098.25	0.00
06/30/2010	FIXED INCOME	GE COML MTG CORP 05-C4 A4	COMMERCIAL MORTGAGES	11,420.85	0.00
06/30/2010	FIXED INCOME	GE COML MTG CORP 2004-C2 A4	COMMERCIAL MORTGAGES	6,827.10	0.00
06/30/2010	FIXED INCOME	GE COML MTG CORP 2005-C4 CL AM	COMMERCIAL MORTGAGES	3,896.96	0.00
06/30/2010	FIXED INCOME	GE COML MTG 03-C2 CL A-4	COMMERCIAL MORTGAGES	8,587.28	0.00
06/30/2010	FIXED INCOME	GE GLOBAL INS HLDG	BANKS & FINANCE	2,931.07	0.00
06/30/2010	FIXED INCOME	GE GLOBAL INS HLDG CORP	INDUSTRIALS	5,285.12	0.00
06/30/2010	FIXED INCOME	GE GLOBAL INS HLDG SHELF 2	BANKS & FINANCE	5,600.61	0.00
06/30/2010	FIXED INCOME	GEN ELEC CAP CORP MTN TR 00804	BANKS & FINANCE	22,091.00	0.00
06/30/2010	FIXED INCOME	GEN ELEC CAP SUB NTS	BANKS & FINANCE	3,056.38	0.00
06/30/2010	FIXED INCOME	GENENTECH INC SR NT	INDUSTRIALS	11,637.14	0.00
06/30/2010	FIXED INCOME	GENENTECH INC SR NT	INDUSTRIALS	3,949.96	0.00
06/30/2010	FIXED INCOME	GENERAL DYNAMICS CORP	INDUSTRIALS	5,602.57	0.00
06/30/2010	FIXED INCOME	GENERAL DYNAMICS CORP NT	INDUSTRIALS	11,790.79	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP	BANKS & FINANCE	11,063.81	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP	BANKS & FINANCE	33,672.06	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP	BANKS & FINANCE	16,219.58	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MEDIUM	BANKS & FINANCE	16,699.92	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MEDIUM	BANKS & FINANCE	22,387.27	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MEDIUM	BANKS & FINANCE	14,524.96	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MTN	BANKS & FINANCE	79,545.44	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MTN	BANKS & FINANCE	14,746.38	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN # 00714	BANKS & FINANCE	21,802.15	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR 00004	BANKS & FINANCE	29,703.45	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR 00528	BANKS & FINANCE	40,385.35	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR 00775	BANKS & FINANCE	16,672.99	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR00685	BANKS & FINANCE	22,429.50	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN #TR00725	BANKS & FINANCE	11,212.45	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP MTN TR 00792	BANKS & FINANCE	22,607.67	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CO NT	INDUSTRIALS	30,542.07	0.00
06/30/2010	FIXED INCOME	GENERAL ELEC CO NT	INDUSTRIALS	45,271.12	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	11,100.13	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	33,657.96	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	44,561.48	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	22,334.54	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	29,811.48	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	29,460.76	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	34,356.57	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	44,384.25	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	46,805.84	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	5,314.63	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	11,500.28	0.00
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	22,879.53	0.00
06/30/2010	FIXED INCOME	GENERAL MILLS INC	INDUSTRIALS	16,996.41	0.00
06/30/2010	FIXED INCOME	GENERAL MILLS INC	INDUSTRIALS	4,429.70	0.00
06/30/2010	FIXED INCOME	GENERAL MILLS INC	INDUSTRIALS	11,422.08	0.00
06/30/2010	FIXED INCOME	GENERAL MLS INC NT	INDUSTRIALS	6,050.67	0.00
06/30/2010	FIXED INCOME	GENERAL MLS INC NT	INDUSTRIALS	13,185.37	0.00
06/30/2010	FIXED INCOME	GENERIC FIXED INCOME SECURITY	MEXICO	3,199.50	0.00
06/30/2010	FIXED INCOME	GENERIC FIXED INCOME SECURITY	OTHER CORPORATES	12,413.09	0.00
06/30/2010	FIXED INCOME	GENWORTH FINANCIAL INC	BANKS & FINANCE	2,067.60	0.00
06/30/2010	FIXED INCOME	GENWORTH FINANCIAL INC	BANKS & FINANCE	3,271.63	0.00
06/30/2010	FIXED INCOME	GENWORTH FINL INC NT	BANKS & FINANCE	2,526.51	0.00
06/30/2010	FIXED INCOME	GENWORTH FINL INC NT	BANKS & FINANCE	10,219.58	0.00
06/30/2010	FIXED INCOME	GENWORTH FINL INC SR NT	BANKS & FINANCE	4,951.99	0.00
06/30/2010	FIXED INCOME	GEORGIA POWER CO	UTILITIES	5,157.98	0.00
06/30/2010	FIXED INCOME	GEORGIA POWER COMPANY	UTILITIES	4,349.62	0.00
06/30/2010	FIXED INCOME	GEORGIA PWR CO SR NT SER Z	UTILITIES	7,023.16	0.00
06/30/2010	FIXED INCOME	GEORGIA PWR CO SR NT SER 2007A	UTILITIES	3,223.38	0.00
06/30/2010	FIXED INCOME	GEORGIA PWR CO SR NT SER 2007B	UTILITIES	5,908.35	0.00
06/30/2010	FIXED INCOME	GEORGIA PWR CO SR NT SER 2008B	UTILITIES	11,589.73	0.00
06/30/2010	FIXED INCOME	GLAXOSMITHKLINE CAP INC GTD NT	INDUSTRIALS	23,832.69	0.00
06/30/2010	FIXED INCOME	GLAXOSMITHKLINE CAP INC GTD NT	INDUSTRIALS	22,725.03	0.00
06/30/2010	FIXED INCOME	GLAXOSMITHKLINE CAP INC GTD NT	INDUSTRIALS	4,080.85	0.00
06/30/2010	FIXED INCOME	GLAXOSMITHKLINE CAPITAL INC	INDUSTRIALS	24,883.82	0.00
06/30/2010	FIXED INCOME	GLAXOSMITHKLINE CAPITAL INC	BANKS & FINANCE	7,995.48	0.00
06/30/2010	FIXED INCOME	GLOBAL MARINE INC NTS	INDUSTRIALS	4,270.95	0.00
06/30/2010	FIXED INCOME	GMAC COML MTG SEC 02-C1 CL A2	COMMERCIAL MORTGAGES	3,348.42	0.00
06/30/2010	FIXED INCOME	GMAC COML MTG SEC 03-C1 CL A-2	COMMERCIAL MORTGAGES	8,885.79	0.00
06/30/2010	FIXED INCOME	GMAC COML MTG SECS 03-C3 4A	COMMERCIAL MORTGAGES	3,431.03	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GMAC COML MTG SECS 04-C3 A-4	COMMERCIAL MORTGAGES	8,685.94	0.00
06/30/2010	FIXED INCOME	GMAC COML MTG SECS 2006-C1 A4	COMMERCIAL MORTGAGES	13,911.68	0.00
06/30/2010	FIXED INCOME	GMAC COML MTG 04-C2 A3	CMO CORPORATE	8,888.98	0.00
06/30/2010	FIXED INCOME	GMAC COML MTG 2005-C1 CL B	COMMERCIAL MORTGAGES	3,440.32	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0066106	GNMA	26.79	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0067913	GNMA	43.05	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0116084	GNMA	21.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0149096	GNMA	82.57	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0152607	GNMA	106.35	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0159909	GNMA	155.87	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0170618	GNMA	840.25	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0171700	GNMA	39.50	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0174089	GNMA	183.21	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0174529	GNMA	32.04	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0182519	GNMA	29.03	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0184061	GNMA	678.38	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0185053	GNMA	434.35	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0189591	GNMA	363.83	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0191896	GNMA	303.72	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0192110	GNMA	134.47	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0197948	GNMA	139.15	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0199862	GNMA	383.86	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0200956	GNMA	422.19	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0206057	GNMA	125.51	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0209819	GNMA	23.62	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0210165	GNMA	274.37	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0213864	GNMA	41.98	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0213969	GNMA	113.74	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0215078	GNMA	251.85	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0219192	GNMA	431.80	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0219193	GNMA	458.10	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0220449	GNMA	721.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0222010	GNMA	23.30	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0224637	GNMA	704.02	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0227528	GNMA	605.39	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0234606	GNMA	144.88	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0235988	GNMA	517.56	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0258447	GNMA	203.63	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0259409	GNMA	285.80	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0263409	GNMA	326.24	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0274796	GNMA	202.01	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0277376	GNMA	66.06	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0279446	GNMA	685.64	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0279764	GNMA	44.22	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0283102	GNMA	194.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0283639	GNMA	284.67	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0292340	GNMA	1,265.32	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0298046	GNMA	184.22	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0306083	GNMA	14.06	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0307278	GNMA	25.10	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0310090	GNMA	88.59	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0311514	GNMA	17.52	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0311516	GNMA	20.33	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0312083	GNMA	146.93	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0312348	GNMA	173.73	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0315627	GNMA	10.25	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0316151	GNMA	2,788.75	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0316277	GNMA	9.84	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0316407	GNMA	64.12	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0318468	GNMA	82.97	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0318662	GNMA	513.67	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0318846	GNMA	177.74	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0319709	GNMA	423.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0321706	GNMA	33.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0325110	GNMA	65.42	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0325129	GNMA	151.85	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0325179	GNMA	7.08	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0325346	GNMA	187.04	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0325679	GNMA	138.23	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0326289	GNMA	41.94	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0326552	GNMA	166.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0326932	GNMA	252.11	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0327722	GNMA	221.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0329796	GNMA	39.92	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0330266	GNMA	220.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0330314	GNMA	1,190.96	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0330535	GNMA	77.58	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0330791	GNMA	92.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0330867	GNMA	151.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0331604	GNMA	20.71	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0331916	GNMA	196.79	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0332225	GNMA	10.50	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0332733	GNMA	140.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0334671	GNMA	242.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0335452	GNMA	268.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0335662	GNMA	5.73	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0335669	GNMA	11.38	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0336156	GNMA	500.47	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0336420	GNMA	11.71	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0336445	GNMA	270.70	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0336488	GNMA	18.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0336641	GNMA	35.14	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0336688	GNMA	590.01	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0336878	GNMA	240.05	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0336949	GNMA	607.66	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0337067	GNMA	337.87	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0337069	GNMA	75.61	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0337306	GNMA	31.64	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0337409	GNMA	83.02	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0337450	GNMA	94.56	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0337480	GNMA	100.73	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0337548	GNMA	148.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0337911	GNMA	18.02	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0338010	GNMA	185.15	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0338276	GNMA	201.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0338284	GNMA	27.56	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0338445	GNMA	151.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0338602	GNMA	102.05	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0338845	GNMA	40.99	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0339096	GNMA	60.26	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0339307	GNMA	316.33	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0339485	GNMA	91.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0339557	GNMA	131.73	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0340269	GNMA	83.85	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0340325	GNMA	1,201.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0340365	GNMA	551.53	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0341255	GNMA	657.09	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0342378	GNMA	2,020.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0342749	GNMA	86.76	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0343206	GNMA	265.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0343346	GNMA	101.36	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0344169	GNMA	71.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0344189	GNMA	55.12	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0344204	GNMA	323.20	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0344709	GNMA	110.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0345036	GNMA	787.26	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0345675	GNMA	193.96	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0345702	GNMA	109.72	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0345874	GNMA	116.37	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0345978	GNMA	151.67	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0346060	GNMA	268.34	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0346143	GNMA	376.84	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0346429	GNMA	848.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0346475	GNMA	197.20	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0346623	GNMA	46.14	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0346652	GNMA	171.56	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0347226	GNMA	753.38	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0347373	GNMA	66.16	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0347688	GNMA	247.91	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0348100	GNMA	190.51	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0348133	GNMA	448.15	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0348200	GNMA	142.75	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0348203	GNMA	218.02	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0348498	GNMA	877.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0348870	GNMA	426.17	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0348902	GNMA	143.76	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0349323	GNMA	200.90	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0349559	GNMA	25.97	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0350280	GNMA	48.43	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0350414	GNMA	704.80	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0350946	GNMA	701.84	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0351339	GNMA	48.07	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0351425	GNMA	161.61	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0351484	GNMA	95.69	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0351528	GNMA	244.16	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0351943	GNMA	797.36	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0352095	GNMA	1,258.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0352110	GNMA	138.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0352154	GNMA	40.73	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0352500	GNMA	74.97	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0352632	GNMA	40.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0352978	GNMA	90.42	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0354609	GNMA	343.85	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0354780	GNMA	2,050.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0355237	GNMA	727.69	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0355371	GNMA	36.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0355760	GNMA	439.57	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0355787	GNMA	387.09	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0357045	GNMA	92.14	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0357866	GNMA	337.17	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0357910	GNMA	306.98	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0358061	GNMA	1,422.71	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0358211	GNMA	1,724.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0358219	GNMA	362.62	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0358364	GNMA	204.69	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0358839	GNMA	1,313.61	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0359096	GNMA	614.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0359476	GNMA	455.11	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0359621	GNMA	101.64	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0359809	GNMA	216.79	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0359874	GNMA	795.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0360181	GNMA	219.22	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0360328	GNMA	267.26	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0360773	GNMA	329.90	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0360830	GNMA	69.53	0.00

## Chiles

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0361265	GNMA	2,068.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0361361	GNMA	167.20	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0361477	GNMA	268.67	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0361758	GNMA	11.71	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0362239	GNMA	832.89	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0362412	GNMA	586.79	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0362454	GNMA	120.21	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0362514	GNMA	104.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0362989	GNMA	106.36	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0363028	GNMA	523.11	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0363148	GNMA	459.66	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0363544	GNMA	417.20	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0363603	GNMA	310.97	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0364002	GNMA	1,202.15	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0364237	GNMA	156.03	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0364376	GNMA	180.38	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0364541	GNMA	385.95	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0364601	GNMA	727.58	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0365663	GNMA	2,150.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0365826	GNMA	863.99	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0365930	GNMA	276.38	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0366338	GNMA	360.93	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0366541	GNMA	2,471.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0366862	GNMA	94.30	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0367487	GNMA	809.77	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0367539	GNMA	315.04	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0368226	GNMA	250.04	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0368377	GNMA	34.33	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0369353	GNMA	275.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0369987	GNMA	605.69	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0370078	GNMA	736.67	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0370106	GNMA	484.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0370130	GNMA	2,190.90	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0370451	GNMA	35.59	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0370475	GNMA	1,381.66	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0370867	GNMA	86.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0371249	GNMA	37.46	0.00

## Chiles

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0371723	GNMA	660.87	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0371727	GNMA	783.83	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0371775	GNMA	380.84	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0371814	GNMA	371.63	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0371978	GNMA	40.59	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0372055	GNMA	155.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0372366	GNMA	12.98	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0372369	GNMA	71.21	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0372798	GNMA	1,117.08	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0372981	GNMA	151.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0373227	GNMA	168.33	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0373297	GNMA	539.37	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0373331	GNMA	631.36	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0373564	GNMA	376.41	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0374431	GNMA	1,749.88	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0375293	GNMA	65.24	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0375684	GNMA	164.41	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0375975	GNMA	161.88	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0376017	GNMA	432.28	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0376511	GNMA	162.72	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0377101	GNMA	34.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0377448	GNMA	302.21	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0377753	GNMA	44.35	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0377994	GNMA	242.04	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0378200	GNMA	166.26	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0378435	GNMA	260.56	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0379011	GNMA	703.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0379409	GNMA	96.82	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0379597	GNMA	181.76	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0379833	GNMA	507.79	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0379992	GNMA	690.75	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0380379	GNMA	223.77	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0380866	GNMA	111.86	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0380895	GNMA	368.62	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0380915	GNMA	334.39	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0380930	GNMA	64.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0380940	GNMA	134.02	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0380977	GNMA	737.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0381403	GNMA	178.12	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0381532	GNMA	406.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0381643	GNMA	82.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0382762	GNMA	333.53	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0382885	GNMA	61.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0383470	GNMA	324.01	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0384005	GNMA	82.93	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0384587	GNMA	313.75	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0384686	GNMA	485.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0385476	GNMA	45.35	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0385623	GNMA	413.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0385661	GNMA	1,761.10	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0385756	GNMA	33.46	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0385903	GNMA	69.04	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0386348	GNMA	232.85	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0386764	GNMA	183.56	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0387160	GNMA	155.87	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0388837	GNMA	365.64	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0390490	GNMA	182.37	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0390683	GNMA	352.31	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0390868	GNMA	157.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0391942	GNMA	401.29	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0392020	GNMA	67.11	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0393371	GNMA	15.82	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0394634	GNMA	395.25	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0394901	GNMA	47.13	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0395113	GNMA	1,008.63	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0395853	GNMA	42.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0396841	GNMA	96.02	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0397496	GNMA	365.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0397742	GNMA	38.78	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0398260	GNMA	339.20	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0398581	GNMA	96.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0398656	GNMA	58.82	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0398835	GNMA	157.19	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0398847	GNMA	38.61	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0398893	GNMA	61.74	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0398916	GNMA	165.72	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0399001	GNMA	91.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0399114	GNMA	623.91	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0399982	GNMA	307.83	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0401199	GNMA	126.25	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0401523	GNMA	16.95	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0404021	GNMA	103.89	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0404051	GNMA	95.96	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0404113	GNMA	27.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0405578	GNMA	53.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0405580	GNMA	36.64	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0405777	GNMA	27.07	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0406422	GNMA	403.84	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0406590	GNMA	125.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0407541	GNMA	157.97	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0408324	GNMA	100.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0408795	GNMA	356.31	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0408865	GNMA	157.80	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0408883	GNMA	197.28	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0408966	GNMA	304.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0409016	GNMA	223.50	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0409050	GNMA	32.52	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0409494	GNMA	132.61	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0409946	GNMA	25.89	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0410050	GNMA	124.43	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0410083	GNMA	209.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0410857	GNMA	187.65	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0411569	GNMA	58.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0411764	GNMA	214.82	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0412245	GNMA	1,031.67	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0412369	GNMA	991.13	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0412477	GNMA	80.36	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0412486	GNMA	170.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0412518	GNMA	27.53	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0412603	GNMA	109.70	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0412645	GNMA	382.73	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0412836	GNMA	1,131.62	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0413116	GNMA	2.17	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0413431	GNMA	150.39	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0413611	GNMA	945.94	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0414055	GNMA	369.74	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0414111	GNMA	232.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0414735	GNMA	892.26	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0415040	GNMA	236.53	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0415333	GNMA	381.26	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0415764	GNMA	306.15	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0415983	GNMA	389.87	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0416286	GNMA	296.21	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0416515	GNMA	314.72	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0416850	GNMA	196.71	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0417223	GNMA	230.86	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0417331	GNMA	953.98	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0417774	GNMA	146.98	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0418272	GNMA	1,490.06	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0418644	GNMA	32.05	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0420051	GNMA	1,839.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0420404	GNMA	544.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0420805	GNMA	76.95	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0420866	GNMA	250.24	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0421093	GNMA	1,040.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0421298	GNMA	96.15	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0422324	GNMA	173.28	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0422325	GNMA	445.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0422470	GNMA	417.14	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0422880	GNMA	29.99	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0423188	GNMA	185.41	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0423549	GNMA	330.22	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0423584	GNMA	477.83	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0423843	GNMA	9.12	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0423878	GNMA	90.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0423986	GNMA	88.62	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0424442	GNMA	184.17	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0424610	GNMA	52.51	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0425971	GNMA	432.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0426012	GNMA	200.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0426032	GNMA	62.24	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0426887	GNMA	11.01	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0427039	GNMA	412.41	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0427115	GNMA	128.97	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0427650	GNMA	238.72	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0427697	GNMA	332.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0428855	GNMA	48.07	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0429090	GNMA	464.18	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0429189	GNMA	270.84	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0429293	GNMA	23.17	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0429400	GNMA	390.42	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0429415	GNMA	56.86	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0429517	GNMA	133.30	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0429796	GNMA	9,105.91	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0430081	GNMA	99.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0430117	GNMA	892.11	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0430225	GNMA	136.74	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0431034	GNMA	418.24	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0431341	GNMA	88.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0431360	GNMA	208.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0432665	GNMA	84.50	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0432704	GNMA	241.04	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433046	GNMA	38.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433176	GNMA	19.98	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433329	GNMA	333.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433369	GNMA	1,128.96	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433381	GNMA	135.33	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433389	GNMA	154.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433512	GNMA	113.13	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433606	GNMA	450.53	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0433988	GNMA	701.06	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0434320	GNMA	1,356.86	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0434648	GNMA	38.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0434663	GNMA	64.29	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0434714	GNMA	1,237.28	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0435362	GNMA	747.77	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0435603	GNMA	303.17	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0436328	GNMA	280.64	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0436406	GNMA	168.22	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0436412	GNMA	12.47	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0436525	GNMA	383.41	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0436581	GNMA	148.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0436713	GNMA	56.24	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0436744	GNMA	4,582.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0436812	GNMA	45.84	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0440000	GNMA	373.06	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0440021	GNMA	43.72	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0441031	GNMA	388.96	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0441831	GNMA	38.14	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0442073	GNMA	76.64	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0443003	GNMA	75.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0443443	GNMA	35.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0445047	GNMA	266.35	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0447393	GNMA	193.99	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0448903	GNMA	735.31	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0449601	GNMA	349.06	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0449622	GNMA	70.78	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0450602	GNMA	1,378.41	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0451440	GNMA	230.08	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0452714	GNMA	398.55	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0453740	GNMA	86.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0453859	GNMA	635.72	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0453959	GNMA	262.51	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0455301	GNMA	444.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0455445	GNMA	789.01	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0457475	GNMA	430.47	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0457635	GNMA	103.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0457783	GNMA	28.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0458384	GNMA	342.52	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0459479	GNMA	3,341.56	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0460204	GNMA	685.03	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0460917	GNMA	654.11	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0460983	GNMA	27.88	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0461000	GNMA	1,131.32	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0461080	GNMA	163.66	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0461133	GNMA	1,820.38	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0461572	GNMA	44.87	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0461975	GNMA	258.48	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0462363	GNMA	481.94	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0462384	GNMA	650.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0462601	GNMA	60.89	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0462868	GNMA	198.93	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0463818	GNMA	4,664.95	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0465899	GNMA	629.46	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0465955	GNMA	291.70	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0466898	GNMA	673.23	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0467775	GNMA	265.14	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0470163	GNMA	2,090.86	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0472783	GNMA	165.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0474104	GNMA	127.18	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0475795	GNMA	908.35	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0475852	GNMA	1,817.63	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0476187	GNMA	280.41	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0478079	GNMA	185.91	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0479093	GNMA	665.48	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0479180	GNMA	387.46	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0479450	GNMA	5.27	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0480108	GNMA	182.59	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0481078	GNMA	326.56	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0482059	GNMA	409.57	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0482687	GNMA	390.57	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0483858	GNMA	709.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0483910	GNMA	2,043.90	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0486792	GNMA	2,617.63	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0487287	GNMA	1,572.59	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0487367	GNMA	1,063.52	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0487598	GNMA	157.11	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0487609	GNMA	1,048.40	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0487715	GNMA	96,967.74	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0488107	GNMA	554.15	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0488873	GNMA	664.65	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0488891	GNMA	2,274.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0488997	GNMA	92.69	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0495184	GNMA	419.20	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0495293	GNMA	230.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0497193	GNMA	748.37	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0505156	GNMA	584.62	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0505667	GNMA	239.37	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0506184	GNMA	8.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0506469	GNMA	219.42	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0507661	GNMA	162.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0508342	GNMA	29.59	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0508844	GNMA	49.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0510875	GNMA	1,168.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0513421	GNMA	70.32	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0513746	GNMA	966.25	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0514412	GNMA	22.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0514432	GNMA	204.76	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0515384	GNMA	82.62	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0515796	GNMA	158.24	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0515851	GNMA	12.17	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0517828	GNMA	193.46	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0520094	GNMA	18.82	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0520221	GNMA	7,943.73	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0522671	GNMA	509.57	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0523701	GNMA	85.93	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0525241	GNMA	19.32	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0526319	GNMA	72.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0527271	GNMA	31.83	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0527715	GNMA	1,922.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0530021	GNMA	12.31	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0532004	GNMA	81.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0532746	GNMA	60.34	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0535676	GNMA	53.52	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0537473	GNMA	1,317.85	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0543933	GNMA	133.82	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0544714	GNMA	133.87	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0550758	GNMA	54,691.29	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0557654	GNMA	191.57	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0562432	GNMA	1,041.78	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0570454	GNMA	1,229.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0574762	GNMA	7,656.49	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0581512	GNMA	8,561.08	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0583006	GNMA	14,050.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0583008	GNMA	6,833.02	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0591063	GNMA	45,434.07	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0595260	GNMA	11,383.61	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0595780	GNMA	131,799.64	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0595793	GNMA	32,561.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0603488	GNMA	4,920.11	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0604790	GNMA	126,915.96	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0605010	GNMA	11,918.99	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0605054	GNMA	80,102.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0605060	GNMA	5,915.56	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0605207	GNMA	4,814.10	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0607129	GNMA	8,862.04	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0610609	GNMA	7,332.51	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0615278	GNMA	42,029.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0615583	GNMA	31,243.63	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0616307	GNMA	9,701.89	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0617217	GNMA	25,602.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0620043	GNMA	5,230.51	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0621780	GNMA	41,579.20	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0624390	GNMA	7,199.75	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0625645	GNMA	12,205.80	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0627092	GNMA	6,385.90	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0627911	GNMA	7,718.80	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0628079	GNMA	6,787.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0628108	GNMA	8,845.93	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0629429	GNMA	7,438.98	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0635836	GNMA	23,705.84	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0635838	GNMA	7,992.89	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0635856	GNMA	2,586.73	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0635867	GNMA	5,878.16	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0635880	GNMA	6,135.61	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0636954	GNMA	6,576.66	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0637334	GNMA	5,301.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0637341	GNMA	9,576.92	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0637840	GNMA	6,356.91	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0637847	GNMA	7,094.82	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0637936	GNMA	9,801.28	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0697841	GNMA	243,826.74	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0698091	GNMA	166,984.94	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0698386	GNMA	896,900.78	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0710747	GNMA	52,644.45	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0710916	GNMA	64,568.81	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0710982	GNMA	54,197.83	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0711021	GNMA	165,744.23	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0711064	GNMA	327,557.00	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0711227	GNMA	279,250.51	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0720075	GNMA	25,096.63	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0723225	GNMA	268,287.94	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0723228	GNMA	164,359.29	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0723339	GNMA	272,901.02	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0726384	GNMA	54,733.74	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0726922	GNMA	278,107.24	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0736553	GNMA	55,985.17	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0737010	GNMA	54,351.54	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0737023	GNMA	109,052.85	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780167	GNMA	1,672.65	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780359	GNMA	1,315.48	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780386	GNMA	342.65	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780397	GNMA	141.88	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780454	GNMA	1,537.37	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780467	GNMA	763.10	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780580	GNMA	96.95	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780657	GNMA	1,659.94	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0780684	GNMA	5,147.50	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0781035	GNMA	165.68	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0781204	GNMA	241.53	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GNMA POOL #0781287	GNMA	1,095.38	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0781446	GNMA	2,757.31	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0781938	GNMA	133,051.60	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782387	GNMA	514,229.38	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782616	GNMA	46,816.33	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782617	GNMA	87,903.44	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782757	GNMA	147,718.15	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782776	GNMA	23,995.70	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782795	GNMA	45,971.18	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782831	GNMA	42,434.96	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782835	GNMA	106,210.57	0.00
06/30/2010	FIXED INCOME	GNMA POOL #0782885	GNMA	228,067.88	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002589	GNMA	560.36	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002602	GNMA	746.20	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002629	GNMA	1,225.39	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002630	GNMA	2,435.23	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002657	GNMA	2,376.48	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002741	GNMA	6,415.41	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002766	GNMA	4,854.73	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002768	GNMA	54.80	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002783	GNMA	1,636.27	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0002796	GNMA	954.82	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0003610	GNMA	72,493.16	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0003665	GNMA	68,241.74	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0003702	GNMA	42,134.69	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0081687	GNMA	54,550.23	0.00
06/30/2010	FIXED INCOME	GNMA II POOL #0726323	GNMA	54,150.37	0.00
06/30/2010	FIXED INCOME	GNMA POOL 189763	GNMA	87.23	0.00
06/30/2010	FIXED INCOME	GOLDEN WEST FINL CORP DEL SR	BANKS & FINANCE	13,736.40	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS CAP I	BANKS & FINANCE	18,526.29	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS CAPITAL II	BANKS & FINANCE	3,853.87	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	16,536.49	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	22,477.77	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	21,860.94	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC FDIC	BANKS & FINANCE	43,818.21	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC FDIC	BANKS & FINANCE	60,170.09	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC NT	BANKS & FINANCE	12,511.73	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	16,523.42	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	30,079.92	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	10,976.44	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	8,844.16	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SR NT	BANKS & FINANCE	17,280.32	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SUB GL	BANKS & FINANCE	7,087.98	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC SUB NT	BANKS & FINANCE	21,369.53	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	32,970.96	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	11,005.96	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	40,425.26	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	22,287.22	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	22,559.80	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	20,800.04	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	27,561.08	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	22,147.23	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	BANKS & FINANCE	23,711.27	0.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP IND SUB NT	BANKS & FINANCE	10,443.93	0.00
06/30/2010	FIXED INCOME	GOODRICH CORP NT	INDUSTRIALS	13,000.61	0.00
06/30/2010	FIXED INCOME	GRAND MET GTD NTS	INDUSTRIALS	5,257.03	0.00
06/30/2010	FIXED INCOME	GRAND MET INVT CORP GTD DEB	BANKS & FINANCE	9,270.97	0.00
06/30/2010	FIXED INCOME	GRAND MET INVT CORP GTD SR NT	INDUSTRIALS	2,287.41	0.00
06/30/2010	FIXED INCOME	GREENWICH CAP 05-GG5 CL A5	COMMERCIAL MORTGAGES	15,839.96	0.00
06/30/2010	FIXED INCOME	GREENWICH CAP COML FDG 03-C1	COMMERCIAL MORTGAGES	6,714.08	0.00
06/30/2010	FIXED INCOME	GREENWICH CAP COML 02 C1 A4	COMMERCIAL MORTGAGES	11,662.62	0.00
06/30/2010	FIXED INCOME	GREENWICH CAP COML 05-GG3 A-4	COMMERCIAL MORTGAGES	13,375.73	0.00
06/30/2010	FIXED INCOME	GREENWICH CAP COML 05-GG3 CL B	COMMERCIAL MORTGAGES	2,159.91	0.00
06/30/2010	FIXED INCOME	GREENWICH CAP MTG 03-C2 A-4	COMMERCIAL MORTGAGES	4,584.52	0.00
06/30/2010	FIXED INCOME	GREENWICH CAP 2005-GG5 CL AJ	COMMERCIAL MORTGAGES	6,688.51	0.00
06/30/2010	FIXED INCOME	GREENWICH CAP 2005-GG5 CL AM	CMO CORPORATE	5,419.00	0.00
06/30/2010	FIXED INCOME	GREENWICH CAPITAL COMM GG11 A2	COMMERCIAL MORTGAGES	11,114.36	0.00
06/30/2010	FIXED INCOME	GREENWICH CAPITAL COMME GG1 A7	COMMERCIAL MORTGAGES	16,121.72	0.00
06/30/2010	FIXED INCOME	GREENWICH CAPITAL COMME GG7 A4	COMMERCIAL MORTGAGES	22,521.17	0.00
06/30/2010	FIXED INCOME	GREENWICH CAPITAL COMME GG9 AM	COMMERCIAL MORTGAGES	8,926.48	0.00
06/30/2010	FIXED INCOME	GREENWICH CAPITAL COMME GG9 A4	COMMERCIAL MORTGAGES	34,625.55	0.00
06/30/2010	FIXED INCOME	GRUPO TELEVISA S.A.	YANKEE BONDS - CORPS	4,544.59	0.00
06/30/2010	FIXED INCOME	GRUPO TELEVISA SA SR NT	YANKEE BONDS - CORPS	5,238.87	0.00
06/30/2010	FIXED INCOME	GRUPO TELEVISA SR NTS	YANKEE BONDS - CORPS	2,197.11	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	GS MORTGAGE SECURITIES GG8 A4	COMMERCIAL MORTGAGES	17,407.85	0.00
06/30/2010	FIXED INCOME	GS MORTGAGE SECURITIES GG10 A4	COMMERCIAL MORTGAGES	35,199.07	0.00
06/30/2010	FIXED INCOME	GS MTG SECS CORP II 04-GG2 A6	COMMERCIAL MORTGAGES	11,426.90	0.00
06/30/2010	FIXED INCOME	GS MTG SECS CORP II 05-GG4 B	COMMERCIAL MORTGAGES	3,840.46	0.00
06/30/2010	FIXED INCOME	GS MTG SECS CORP II 06-GG6 A4	COMMERCIAL MORTGAGES	21,761.69	0.00
06/30/2010	FIXED INCOME	GS MTG SECS CORP II 2005-GG4	COMMERCIAL MORTGAGES	5,729.21	0.00
06/30/2010	FIXED INCOME	GS MTG SECS CORP 03 C1 CL A3	CMO CORPORATE	6,741.24	0.00
06/30/2010	FIXED INCOME	GS MTG SECS CORP 05-GG4 A4	COMMERCIAL MORTGAGES	12,897.77	0.00
06/30/2010	FIXED INCOME	GS MTG SECS CORP 05-GG4 CL A4B	COMMERCIAL MORTGAGES	7,894.99	0.00
06/30/2010	FIXED INCOME	GS MTG SECS TR 20007-GG10 A-M	COMMERCIAL MORTGAGES	4,460.22	0.00
06/30/2010	FIXED INCOME	GS MTG SECS TR 2006-GG8 AM	COMMERCIAL MORTGAGES	5,493.87	0.00
06/30/2010	FIXED INCOME	GTE CORP	UTILITIES	7,464.17	0.00
06/30/2010	FIXED INCOME	GTE FLA INC SHELF 6	UTILITIES	2,616.20	0.00
06/30/2010	FIXED INCOME	HALLIBURTON CO	INDUSTRIALS	11,642.92	0.00
06/30/2010	FIXED INCOME	HALLIBURTON CO	INDUSTRIALS	8,419.13	0.00
06/30/2010	FIXED INCOME	HALLIBURTON CO SR NT	INDUSTRIALS	6,415.66	0.00
06/30/2010	FIXED INCOME	HAROT 2010-A AC	CARS	3,660.26	0.00
06/30/2010	FIXED INCOME	HAROT 2010-2 A3	CARS	525.25	0.00
06/30/2010	FIXED INCOME	HAROT 2010-2 A4	CARS	303.34	0.00
06/30/2010	FIXED INCOME	HARRIS CORP DEL NT	INDUSTRIALS	11,192.49	0.00
06/30/2010	FIXED INCOME	HARSCO CORP SR NT	INDUSTRIALS	5,798.51	0.00
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GROUP INC	BANKS & FINANCE	5,233.06	0.00
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GROUP INC	BANKS & FINANCE	1,105.95	0.00
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GROUP INC	BANKS & FINANCE	4,321.98	0.00
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GROUP INC	BANKS & FINANCE	10,952.49	0.00
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GRP	BANKS & FINANCE	2,046.67	0.00
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GRP	BANKS & FINANCE	1,504.17	0.00
06/30/2010	FIXED INCOME	HARTFORD FINL SVCS GRP	BANKS & FINANCE	3,975.20	0.00
06/30/2010	FIXED INCOME	HASBRO INC	INDUSTRIALS	3,252.58	0.00
06/30/2010	FIXED INCOME	HASBRO INC NT	INDUSTRIALS	6,634.64	0.00
06/30/2010	FIXED INCOME	HCP INC	BANKS & FINANCE	5,431.24	0.00
06/30/2010	FIXED INCOME	HCP INC SR NT	BANKS & FINANCE	11,201.02	0.00
06/30/2010	FIXED INCOME	HEALTH CARE PPTY INVS INC NT	BANKS & FINANCE	5,423.85	0.00
06/30/2010	FIXED INCOME	HEALTH CARE PPTY INVS INC SR	INDUSTRIALS	5,421.82	0.00
06/30/2010	FIXED INCOME	HEALTH CARE REIT INC NT	INDUSTRIALS	11,043.90	0.00
06/30/2010	FIXED INCOME	HEALTHCARE REALTY TRUST	BANKS & FINANCE	2,302.54	0.00
06/30/2010	FIXED INCOME	HEALTHCARE RLTY TR INC SR NT	BANKS & FINANCE	3,205.47	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	HEINZ H J FIN CO GTD NT	INDUSTRIALS	11,213.16	0.00
06/30/2010	FIXED INCOME	HEINZ H J FIN CO GTD NT	INDUSTRIALS	5,697.59	0.00
06/30/2010	FIXED INCOME	HEINZ H J FIN CO GTD NT	INDUSTRIALS	9,082.93	0.00
06/30/2010	FIXED INCOME	HERSHEY CO NT	INDUSTRIALS	5,521.51	0.00
06/30/2010	FIXED INCOME	HERSHEY CO NT	INDUSTRIALS	5,811.92	0.00
06/30/2010	FIXED INCOME	HERSHEY FOODS CORP DEBS	INDUSTRIALS	3,138.39	0.00
06/30/2010	FIXED INCOME	HESS CORP	INDUSTRIALS	7,915.38	0.00
06/30/2010	FIXED INCOME	HESS CORP NT	INDUSTRIALS	12,533.13	0.00
06/30/2010	FIXED INCOME	HEWLETT PACKARD CO GLOBAL NT	INDUSTRIALS	24,126.14	0.00
06/30/2010	FIXED INCOME	HEWLETT PACKARD CO GLOBAL NT	INDUSTRIALS	9,652.79	0.00
06/30/2010	FIXED INCOME	HEWLETT PACKARD CO GLOBAL NT	INDUSTRIALS	12,022.42	0.00
06/30/2010	FIXED INCOME	HIGHWOODS RLTY LTD PARTNERSHIP	BANKS & FINANCE	5,191.46	0.00
06/30/2010	FIXED INCOME	HOME DEPOT INC SR NT	INDUSTRIALS	22,421.99	0.00
06/30/2010	FIXED INCOME	HOME DEPOT INC SR NT	INDUSTRIALS	11,366.42	0.00
06/30/2010	FIXED INCOME	HOME DEPOT INC SR NT	INDUSTRIALS	23,246.80	0.00
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	5,991.73	0.00
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	9,535.96	0.00
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	11,324.12	0.00
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	7,862.66	0.00
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	2,763.15	0.00
06/30/2010	FIXED INCOME	HONEYWELL INTL INC SR NT	INDUSTRIALS	10,003.65	0.00
06/30/2010	FIXED INCOME	HORMEL FOODS CORP NTS	INDUSTRIALS	6,574.85	0.00
06/30/2010	FIXED INCOME	HOSPIRA INC	INDUSTRIALS	11,650.39	0.00
06/30/2010	FIXED INCOME	HOSPIRA INC NT	INDUSTRIALS	5,744.36	0.00
06/30/2010	FIXED INCOME	HOSPITALITY PPTYS TR SR NT	BANKS & FINANCE	6,718.60	0.00
06/30/2010	FIXED INCOME	HOSPITALITY PPTYS TR SR NT	BANKS & FINANCE	5,424.45	0.00
06/30/2010	FIXED INCOME	HOSPITALITY PPTYS TR SR NT	BANKS & FINANCE	5,316.30	0.00
06/30/2010	FIXED INCOME	HOUSEHOLD FIN CORP NT	BANKS & FINANCE	8,977.43	0.00
06/30/2010	FIXED INCOME	HOUSEHOLD FIN CORP NT	BANKS & FINANCE	22,348.58	0.00
06/30/2010	FIXED INCOME	HRPT PPTYS TR SR NT	BANKS & FINANCE	5,533.13	0.00
06/30/2010	FIXED INCOME	HRPT PROPERTIES TRUST CORP BD	BANKS & FINANCE	5,331.41	0.00
06/30/2010	FIXED INCOME	HSBC BK USA N A GBL #SB00002	BANKS & FINANCE	4,289.25	0.00
06/30/2010	FIXED INCOME	HSBC BK USA NA MTN #SB0001	BANKS & FINANCE	6,957.22	0.00
06/30/2010	FIXED INCOME	HSBC BK USA NEW YORK N Y	BANKS & FINANCE	9,938.46	0.00
06/30/2010	FIXED INCOME	HSBC BK USA TRANCE TRANCHE	BANKS & FINANCE	6,366.75	0.00
06/30/2010	FIXED INCOME	HSBC FIN CAP TR IX GTD CAP	BANKS & FINANCE	7,777.63	0.00
06/30/2010	FIXED INCOME	HSBC FIN CORP NT	BANKS & FINANCE	10,922.75	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	HSBC FIN CORP NT	BANKS & FINANCE	11,304.87	0.00
06/30/2010	FIXED INCOME	HSBC FIN CORP NT	BANKS & FINANCE	17,001.43	0.00
06/30/2010	FIXED INCOME	HSBC FIN CORP NT	BANKS & FINANCE	16,189.09	0.00
06/30/2010	FIXED INCOME	HSBC FINANCE CORP	BANKS & FINANCE	16,464.05	0.00
06/30/2010	FIXED INCOME	HSBC FINANCE CORP	BANKS & FINANCE	10,993.81	0.00
06/30/2010	FIXED INCOME	HSBC HLDGS PLC SUB NT	YANKEE BONDS - CORPS	11,764.57	0.00
06/30/2010	FIXED INCOME	HSBC HLDGS PLC SUB NT	YANKEE BONDS - CORPS	19,531.26	0.00
06/30/2010	FIXED INCOME	HSBC HLDGS PLC SUB NT	YANKEE BONDS - CORPS	15,473.75	0.00
06/30/2010	FIXED INCOME	HSBC HLDGS PLC SUB NT	SUPRANATIONALS	2,799.83	0.00
06/30/2010	FIXED INCOME	HSBC HLDGS PLC SUB NT	SOVEREIGN DEBT	18,288.53	0.00
06/30/2010	FIXED INCOME	HSBC USA INC GTD NTS	BANKS & FINANCE	29,769.61	0.00
06/30/2010	FIXED INCOME	HUMANA INC SR NT	INDUSTRIALS	2,773.88	0.00
06/30/2010	FIXED INCOME	HUMANA INC SR NT	INDUSTRIALS	11,189.29	0.00
06/30/2010	FIXED INCOME	HUNGARY REP NT	SOVEREIGN DEBT	15,667.17	0.00
06/30/2010	FIXED INCOME	HUSKY ENERGY INC	YANKEE BONDS - CORPS	11,213.63	0.00
06/30/2010	FIXED INCOME	HUSKY ENERGY INC NT	YANKEE BONDS - CORPS	5,369.05	0.00
06/30/2010	FIXED INCOME	HUSKY ENERGY INC NT	YANKEE BONDS - CORPS	11,500.05	0.00
06/30/2010	FIXED INCOME	HYDRO-QUEBEC	YANKEE BONDS - CORPS	7,309.91	0.00
06/30/2010	FIXED INCOME	HYDRO-QUEBEC	YANKEE BONDS - CORPS	9,786.38	0.00
06/30/2010	FIXED INCOME	HYDRO-QUEBEC	YANKEE BONDS - CORPS	12,947.64	0.00
06/30/2010	FIXED INCOME	HYDRO-QUEBEC	YANKEE BONDS - CORPS	8,957.35	0.00
06/30/2010	FIXED INCOME	HYDRO-QUEBEC	YANKEE BONDS - CORPS	3,811.65	0.00
06/30/2010	FIXED INCOME	IBM CORP	INDUSTRIALS	14,711.10	0.00
06/30/2010	FIXED INCOME	IBM CORP	INDUSTRIALS	5,491.19	0.00
06/30/2010	FIXED INCOME	IBM CORP DEBENTURES	INDUSTRIALS	11,160.74	0.00
06/30/2010	FIXED INCOME	IBM CORP DEBS	INDUSTRIALS	2,755.64	0.00
06/30/2010	FIXED INCOME	IBM INTL GROUP CAP LLC NT	BANKS & FINANCE	11,322.30	0.00
06/30/2010	FIXED INCOME	ICI WILMINGTON INC GTD NT	INDUSTRIALS	5,691.22	0.00
06/30/2010	FIXED INCOME	ILLINOIS ST	GENERAL OBLIGATIONS	5,068.92	0.00
06/30/2010	FIXED INCOME	ILLINOIS ST	US TAXABLE MUNI BONDS	2,549.12	0.00
06/30/2010	FIXED INCOME	ILLINOIS ST	US TAXABLE MUNI BONDS	18,884.02	0.00
06/30/2010	FIXED INCOME	ILLINOIS ST	US TAXABLE MUNI BONDS	5,195.45	0.00
06/30/2010	FIXED INCOME	ILLINOIS ST	US TAXABLE MUNI BONDS	44,208.17	0.00
06/30/2010	FIXED INCOME	ILLINOIS ST	US TAXABLE MUNI BONDS	8,758.26	0.00
06/30/2010	FIXED INCOME	ILLINOIS ST TOLL HWY AUTH BABS	US TAXABLE MUNI BONDS	8,075.00	0.00
06/30/2010	FIXED INCOME	ILLINOIS TOOL WORKS INC	INDUSTRIALS	8,200.38	0.00
06/30/2010	FIXED INCOME	ILLINOIS TOOL WORKS INC	INDUSTRIALS	8,724.48	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	INCO LTD	YANKEE BONDS - CORPS	3,260.77	0.00
06/30/2010	FIXED INCOME	INCO LTD	YANKEE BONDS - CORPS	10,272.17	0.00
06/30/2010	FIXED INCOME	INDIANA MICH PWR CO SR NT	UTILITIES	5,132.57	0.00
06/30/2010	FIXED INCOME	INGERSOLL RAND CO NT	YANKEE BONDS - CORPS	5,493.90	0.00
06/30/2010	FIXED INCOME	INGERSOLL-RAND GLOBAL HLDG CO	INDUSTRIALS	6,173.54	0.00
06/30/2010	FIXED INCOME	INGERSOLL-RAND GLOBAL HLDG CO	YANKEE BONDS - CORPS	5,154.64	0.00
06/30/2010	FIXED INCOME	INTER AMERICAN DEVEL BK	SUPRANATIONALS	21,074.02	0.00
06/30/2010	FIXED INCOME	INTER AMERN DEB BK MTN TR00006	SUPRANATIONALS	22,347.64	0.00
06/30/2010	FIXED INCOME	INTER AMERN DEV BK #TR00012	SUPRANATIONALS	12,030.30	0.00
06/30/2010	FIXED INCOME	INTER AMERN DEV BK BD	SUPRANATIONALS	2,920.46	0.00
06/30/2010	FIXED INCOME	INTER AMERN DEV BK GLOBAL	SUPRANATIONALS	10,730.74	0.00
06/30/2010	FIXED INCOME	INTER AMERN DEV BK GLOBAL MEDI	SUPRANATIONALS	22,132.46	0.00
06/30/2010	FIXED INCOME	INTER AMERN DEV BK GLOBAL MTN	SUPRANATIONALS	16,374.44	0.00
06/30/2010	FIXED INCOME	INTER AMERN DEV BK GLOBAL NT	SUPRANATIONALS	11,571.77	0.00
06/30/2010	FIXED INCOME	INTER-AMERICAN DEVEL BK	SUPRANATIONALS	18,743.89	0.00
06/30/2010	FIXED INCOME	INTER-AMERICAN DEVEL BK	SUPRANATIONALS	5,517.90	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL BK FOR RECON	SUPRANATIONALS	58,384.99	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL BUS MACHS CORP	INDUSTRIALS	12,142.32	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL BUS MACHS CORP	INDUSTRIALS	19,092.33	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL BUSINESS MACHS	INDUSTRIALS	12,137.14	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL BUSINESS MACHS	INDUSTRIALS	18,114.92	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL BUSINESS MACHS	INDUSTRIALS	20,274.42	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL FINANCE CORP	SUPRANATIONALS	43,696.48	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL PAPER CO NT	INDUSTRIALS	5,601.11	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL PAPER CO NT	INDUSTRIALS	6,147.79	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL PAPER CO NT	INDUSTRIALS	24,581.86	0.00
06/30/2010	FIXED INCOME	INTERNATIONAL STL GRP INC SR	INDUSTRIALS	11,298.19	0.00
06/30/2010	FIXED INCOME	INTERSTATE POWER & LIGHT	UTILITIES	3,748.17	0.00
06/30/2010	FIXED INCOME	INTL BK FOR REC & DEV MTN	SUPRANATIONALS	13,305.78	0.00
06/30/2010	FIXED INCOME	INTL BK FOR RECON & DEV	SUPRANATIONALS	20,326.62	0.00
06/30/2010	FIXED INCOME	INTL BK FOR RECON & DEV BD	SUPRANATIONALS	12,949.51	0.00
06/30/2010	FIXED INCOME	INTL BK FOR RECON & DEV GLOBAL	SUPRANATIONALS	4,341.61	0.00
06/30/2010	FIXED INCOME	INTL BK RECON & DEVELOP	SUPRANATIONALS	36,962.57	0.00
06/30/2010	FIXED INCOME	INTL BK RECON & DEVELOP	SUPRANATIONALS	21,068.95	0.00
06/30/2010	FIXED INCOME	INTL FINANCE CORP	SUPRANATIONALS	21,551.50	0.00
06/30/2010	FIXED INCOME	INTL GAME TECHNOLOGY	INDUSTRIALS	2,128.90	0.00
06/30/2010	FIXED INCOME	INTL GAME TECHNOLOGY	INDUSTRIALS	6,094.07	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	INTL PAPER CO	INDUSTRIALS	4,654.28	0.00
06/30/2010	FIXED INCOME	INTL PAPER CO	INDUSTRIALS	6,280.81	0.00
06/30/2010	FIXED INCOME	INTUIT SR NT	INDUSTRIALS	5,538.82	0.00
06/30/2010	FIXED INCOME	INUIT SR NT	INDUSTRIALS	5,727.45	0.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	11,804.79	0.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	13,362.11	0.00
06/30/2010	FIXED INCOME	ISRAEL ST	SOVEREIGN DEBT	5,772.03	0.00
06/30/2010	FIXED INCOME	ISRAEL ST AID	SOVEREIGN DEBT	14,038.50	0.00
06/30/2010	FIXED INCOME	ISRAEL ST AID	SOVEREIGN DEBT	15,301.54	0.00
06/30/2010	FIXED INCOME	ISRAEL ST AID	SOVEREIGN DEBT	3,462.22	0.00
06/30/2010	FIXED INCOME	ITALY (REP OF) BDS USD1000	SOVEREIGN DEBT	16,067.37	0.00
06/30/2010	FIXED INCOME	ITALY (REP OF) EMTN	SOVEREIGN DEBT	10,935.26	0.00
06/30/2010	FIXED INCOME	ITALY (REP OF) NTS	SOVEREIGN DEBT	10,551.29	0.00
06/30/2010	FIXED INCOME	ITALY (REPUBLIC OF)	SOVEREIGN DEBT	32,549.43	0.00
06/30/2010	FIXED INCOME	ITALY REP NT	SOVEREIGN DEBT	5,344.65	0.00
06/30/2010	FIXED INCOME	ITALY REP OF DEBS	SOVEREIGN DEBT	34,807.77	0.00
06/30/2010	FIXED INCOME	ITALY REP SR NT	SOVEREIGN DEBT	21,654.98	0.00
06/30/2010	FIXED INCOME	ITALY REP SR SUB NT	SOVEREIGN DEBT	27,252.73	0.00
06/30/2010	FIXED INCOME	ITT CORP	INDUSTRIALS	4,526.83	0.00
06/30/2010	FIXED INCOME	ITT CORP	INDUSTRIALS	2,398.06	0.00
06/30/2010	FIXED INCOME	ITT CORP DEBS	INDUSTRIALS	2,999.31	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE & CO NT	BANKS & FINANCE	7,861.14	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE COML 02-C1 B	COMMERCIAL MORTGAGES	2,168.01	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE COML 03 C1 A2	COMMERCIAL MORTGAGES	10,611.31	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE COML 03-CIBC6	COMMERCIAL MORTGAGES	10,345.93	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE COML 04CB9 A4	COMMERCIAL MORTGAGES	11,422.87	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE P/T CL B	COMMERCIAL MORTGAGES	2,003.57	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 01-CIBC 3 A3	COMMERCIAL MORTGAGES	3,904.56	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 03-CIBC7 A4	COMMERCIAL MORTGAGES	10,210.85	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 03-LN1 A2	COMMERCIAL MORTGAGES	3,416.73	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 03-PM1 B	COMMERCIAL MORTGAGES	4,545.32	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 05-CIBC11 AJ	COMMERCIAL MORTGAGES	3,699.12	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 05-LDP4 CL AJ	COMMERCIAL MORTGAGES	3,217.71	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 05-LDP5 A-J	COMMERCIAL MORTGAGES	7,428.60	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 06-CB16 CL AJ	COMMERCIAL MORTGAGES	7,457.44	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 06-CIBC15 AJ	COMMERCIAL MORTGAGES	4,163.06	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 06-LDP8 CL A4	COMMERCIAL MORTGAGES	13,228.01	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	J P MORGAN CHASE 06-LDP9 CL AJ	COMMERCIAL MORTGAGES	5,146.99	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 06-LDP9 CL AM	COMMERCIAL MORTGAGES	7,195.07	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07 CIBC20 A-4	COMMERCIAL MORTGAGES	15,568.50	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07 C1 CL A-3	COMMERCIAL MORTGAGES	6,150.80	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07-CIBC19 A-M	COMMERCIAL MORTGAGES	8,296.69	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07-LDP 11 A-2	COMMERCIAL MORTGAGES	5,209.59	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07-LDP 11 ASB	INTEREST ONLY	6,272.98	0.00
06/30/2010	FIXED INCOME	J P MORGAN CHASE 07-LDP12 A-2	COMMERCIAL MORTGAGES	10,783.11	0.00
06/30/2010	FIXED INCOME	J P MORGAN 07 CIBC20 CL A-J	COMMERCIAL MORTGAGES	1,370.97	0.00
06/30/2010	FIXED INCOME	J P MORGAN 07 CIBC20 CL A-M	COMMERCIAL MORTGAGES	1,818.50	0.00
06/30/2010	FIXED INCOME	J P MORGAN 07 LDP12 CL CL A-M	COMMERCIAL MORTGAGES	5,153.44	0.00
06/30/2010	FIXED INCOME	J P MORGAN 07-LDPX CL A-3S	COMMERCIAL MORTGAGES	13,015.79	0.00
06/30/2010	FIXED INCOME	J P MORGAN 07-LDP12 CL A-4	COMMERCIAL MORTGAGES	11,533.64	0.00
06/30/2010	FIXED INCOME	J P MORGAN 2005-LDP4 CL A4	COMMERCIAL MORTGAGES	4,506.93	0.00
06/30/2010	FIXED INCOME	JAPAN BK INTL COOPERATION GTD	SOVEREIGN DEBT	22,330.58	0.00
06/30/2010	FIXED INCOME	JAPAN FINANCE CORP	SOVEREIGN DEBT	21,178.05	0.00
06/30/2010	FIXED INCOME	JAPAN FINANCE ORGANIZATION	YANKEE BONDS - CORPS	11,503.86	0.00
06/30/2010	FIXED INCOME	JAPAN FINANCE ORGANIZATION	SOVEREIGN DEBT	13,838.86	0.00
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC	BANKS & FINANCE	4,248.21	0.00
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC	BANKS & FINANCE	6,093.43	0.00
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC NEW SR DEB	BANKS & FINANCE	3,427.19	0.00
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC NEW SR NT	BANKS & FINANCE	2,113.38	0.00
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC NEW SR NT	BANKS & FINANCE	5,347.27	0.00
06/30/2010	FIXED INCOME	JEFFERIES GROUP INC NEW SR NT	BANKS & FINANCE	8,024.88	0.00
06/30/2010	FIXED INCOME	JEFFERSON PILOT CORP NT	BANKS & FINANCE	6,571.40	0.00
06/30/2010	FIXED INCOME	JERSEY CENT PWR & LT CO SR NT	UTILITIES	6,310.41	0.00
06/30/2010	FIXED INCOME	JOHN DEERE CAP CORP MTN	BANKS & FINANCE	11,696.50	0.00
06/30/2010	FIXED INCOME	JOHN DEERE CAPITAL CORP	BANKS & FINANCE	5,742.15	0.00
06/30/2010	FIXED INCOME	JOHN DEERE CAPITAL CORP	BANKS & FINANCE	11,533.10	0.00
06/30/2010	FIXED INCOME	JOHN DEERE CAPITAL CORP	BANKS & FINANCE	15,708.80	0.00
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON	INDUSTRIALS	3,226.09	0.00
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON	INDUSTRIALS	17,958.63	0.00
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON DEB	INDUSTRIALS	11,159.53	0.00
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON DEB	INDUSTRIALS	5,394.00	0.00
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON NT	INDUSTRIALS	2,888.75	0.00
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON NT	INDUSTRIALS	9,819.36	0.00
06/30/2010	FIXED INCOME	JOHNSON & JOHNSON NT	INDUSTRIALS	2,869.34	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	JOHNSON CTLS INC NT	INDUSTRIALS	4,235.79	0.00
06/30/2010	FIXED INCOME	JOHNSON CTLS INC NT	INDUSTRIALS	7,854.04	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE & CO	BANKS & FINANCE	21,676.42	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE & CO GLOBAL NT	BANKS & FINANCE	11,317.08	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE & CO GLOBAL NT	BANKS & FINANCE	11,193.39	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE & CO GLOBAL NT	BANKS & FINANCE	22,316.46	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE & CO SR NT	BANKS & FINANCE	11,168.16	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE CAP XV CAP	BANKS & FINANCE	6,671.00	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE CAP XVII SER Q	BANKS & FINANCE	3,497.65	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE CAP XVIII	BANKS & FINANCE	5,918.20	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE CAP XX CAP SEC	BANKS & FINANCE	6,835.31	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE COML 04-C2 A2	CMO CORPORATE	3,423.27	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE COML 06 CIBC17	COMMERCIAL MORTGAGES	3,058.33	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE COML 08-C2 AM	COMMERCIAL MORTGAGES	3,309.33	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE COMMER CB18 A4	COMMERCIAL MORTGAGES	17,286.13	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE COMMER LDPX A3	COMMERCIAL MORTGAGES	20,889.21	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE COMMER LDP7 A4	COMMERCIAL MORTGAGES	18,706.71	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE COMMER LDP9 A3	COMMERCIAL MORTGAGES	25,685.45	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE NK NA NEW YORK	BANKS & FINANCE	31,491.95	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 04-PNC1 A3	COMMERCIAL MORTGAGES	8,894.22	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-CIBC11 A-SB	COMMERCIAL MORTGAGES	10,025.23	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-CIBC12 A-3B	COMMERCIAL MORTGAGES	18,584.11	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-CIBC13 A4	COMMERCIAL MORTGAGES	11,446.69	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP1 A-4	INTEREST ONLY	6,604.60	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP2 A-M	COMMERCIAL MORTGAGES	4,012.00	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP2 A-4	CMO CORPORATE	4,266.06	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP5 AM	INTEREST ONLY	5,708.47	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 05-LDP5 A4	COMMERCIAL MORTGAGES	8,961.78	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 06 CIBC15	COMMERCIAL MORTGAGES	4,286.09	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 06 CIBC15 A4	INTEREST ONLY	20,921.13	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 06 LDP7 A-J	COMMERCIAL MORTGAGES	1,636.60	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 06-LDP6 A-4	COMMERCIAL MORTGAGES	15,704.63	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 2005-LDP5 CL C	COMMERCIAL MORTGAGES	4,451.25	0.00
06/30/2010	FIXED INCOME	JP MORGAN CHASE 2006-CB17 A4	COMMERCIAL MORTGAGES	20,584.37	0.00
06/30/2010	FIXED INCOME	JP MORGAN 2005-LDP2 CL E	COMMERCIAL MORTGAGES	4,551.48	0.00
06/30/2010	FIXED INCOME	JPMCC 2007-LD11 A4	COMMERCIAL MORTGAGES	21,091.43	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	6,576.20	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	11,029.84	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	16,806.20	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	52,737.77	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	10,717.09	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	24,323.19	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO	BANKS & FINANCE	21,405.83	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO FDIC GTD	BANKS & FINANCE	29,442.22	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO FDIC GTD	BANKS & FINANCE	44,653.29	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO FDIC NT	BANKS & FINANCE	29,490.89	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO NOTES	BANKS & FINANCE	24,717.93	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO NT	BANKS & FINANCE	22,250.18	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE & CO NT	BANKS & FINANCE	22,492.59	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE CAP XXII GTD CA	BANKS & FINANCE	7,522.78	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE CAP XXV CAP SEC	BANKS & FINANCE	10,037.32	0.00
06/30/2010	FIXED INCOME	JPMORGAN CHASE CAPITAL XXVII	BANKS & FINANCE	7,538.46	0.00
06/30/2010	FIXED INCOME	KANEB PIPE LINE OPER	INDUSTRIALS	4,401.75	0.00
06/30/2010	FIXED INCOME	KANSAS CITY PWR & LT CO NT	UTILITIES	6,013.66	0.00
06/30/2010	FIXED INCOME	KANSAS CITY PWR & LT CO NT	UTILITIES	8,021.35	0.00
06/30/2010	FIXED INCOME	KELLOGG CO	INDUSTRIALS	12,039.37	0.00
06/30/2010	FIXED INCOME	KELLOGG CO	INDUSTRIALS	11,315.18	0.00
06/30/2010	FIXED INCOME	KELLOGG CO SR NT	INDUSTRIALS	5,611.44	0.00
06/30/2010	FIXED INCOME	KELLOGG CO SR NT	INDUSTRIALS	5,636.31	0.00
06/30/2010	FIXED INCOME	KENNAMETAL INC SR NT	INDUSTRIALS	5,516.84	0.00
06/30/2010	FIXED INCOME	KERR MCGEE CORP NT	INDUSTRIALS	4,607.01	0.00
06/30/2010	FIXED INCOME	KERR MCGEE CORP NT	INDUSTRIALS	4,855.31	0.00
06/30/2010	FIXED INCOME	KEY BK N A MTN # SB00008	BANKS & FINANCE	11,332.54	0.00
06/30/2010	FIXED INCOME	KEYBANK NA SR NTS BOOK ENTRY	BANKS & FINANCE	30,054.35	0.00
06/30/2010	FIXED INCOME	KEYBANK NATL ASSN # SB 00002	BANKS & FINANCE	10,842.53	0.00
06/30/2010	FIXED INCOME	KEYSPAN CORP NT	UTILITIES	2,317.46	0.00
06/30/2010	FIXED INCOME	KEYSPAN CORP NT	UTILITIES	2,459.74	0.00
06/30/2010	FIXED INCOME	KFW	YANKEE BONDS - CORPS	21,209.44	0.00
06/30/2010	FIXED INCOME	KFW	YANKEE BONDS - CORPS	16,421.18	0.00
06/30/2010	FIXED INCOME	KFW	YANKEE BONDS - CORPS	42,357.85	0.00
06/30/2010	FIXED INCOME	KFW	YANKEE BONDS - CORPS	26,681.91	0.00
06/30/2010	FIXED INCOME	KFW INTL FIN INC GTD NT	BANKS & FINANCE	7,437.48	0.00
06/30/2010	FIXED INCOME	KFW INTL FIN INC GTD NTS	BANKS & FINANCE	5,323.66	0.00
06/30/2010	FIXED INCOME	KIMBERLY CLARK CORP BD	INDUSTRIALS	3,951.12	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	KIMBERLY CLARK CORP NT	INDUSTRIALS	6,719.04	0.00
06/30/2010	FIXED INCOME	KIMBERLY CLARK CORP NT	INDUSTRIALS	7,444.25	0.00
06/30/2010	FIXED INCOME	KIMBERLY CLARK CORP NT	INDUSTRIALS	11,433.49	0.00
06/30/2010	FIXED INCOME	KIMCO REALTY CORP MTN #TR00030	BANKS & FINANCE	5,580.71	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENER PART	INDUSTRIALS	2,755.45	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENER PART	UTILITIES	2,737.65	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENER PART	INDUSTRIALS	5,644.22	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY LP NT	INDUSTRIALS	4,324.82	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	5,709.22	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	11,433.04	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	5,653.26	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	10,362.05	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	UTILITIES	5,642.27	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	UTILITIES	5,579.51	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	INDUSTRIALS	5,404.89	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY PRTNRS NT	UTILITIES	2,750.41	0.00
06/30/2010	FIXED INCOME	KINDER MORGAN ENERGY SR NT	INDUSTRIALS	5,551.35	0.00
06/30/2010	FIXED INCOME	KLA-TENCOR CORP SR NT	INDUSTRIALS	11,689.91	0.00
06/30/2010	FIXED INCOME	KOHL'S CORP DEB	INDUSTRIALS	4,300.84	0.00
06/30/2010	FIXED INCOME	KOHL'S CORP NT	INDUSTRIALS	2,698.23	0.00
06/30/2010	FIXED INCOME	KOHL'S CORP NT	INDUSTRIALS	6,021.72	0.00
06/30/2010	FIXED INCOME	KONINKLIJKE KPN NV	YANKEE BONDS - CORPS	8,614.67	0.00
06/30/2010	FIXED INCOME	KONINKLIJKE PHILIPS ELECTRS N	YANKEE BONDS - CORPS	11,825.60	0.00
06/30/2010	FIXED INCOME	KONINKLIJKE PHILIPS ELECTRS N	YANKEE BONDS - CORPS	9,225.08	0.00
06/30/2010	FIXED INCOME	KOREA (REPUBLIC OF) BDS	SOVEREIGN DEBT	5,423.53	0.00
06/30/2010	FIXED INCOME	KOREA DEV BK NT	SOVEREIGN DEBT	11,059.76	0.00
06/30/2010	FIXED INCOME	KOREA DEV BK NT	SOVEREIGN DEBT	24,397.35	0.00
06/30/2010	FIXED INCOME	KOREA DEV BK NT	SOVEREIGN DEBT	11,177.35	0.00
06/30/2010	FIXED INCOME	KOREA DEV BK NT	YANKEE BONDS - CORPS	5,679.51	0.00
06/30/2010	FIXED INCOME	KOREA ELEC PWR CORP DEB	YANKEE BONDS - CORPS	7,106.68	0.00
06/30/2010	FIXED INCOME	KOREA REP NT	SOVEREIGN DEBT	12,560.83	0.00
06/30/2010	FIXED INCOME	KOREA REP NT	SOVEREIGN DEBT	2,993.55	0.00
06/30/2010	FIXED INCOME	KOREA REP NT	SOVEREIGN DEBT	22,199.89	0.00
06/30/2010	FIXED INCOME	KRAFT FOOD INC BD	INDUSTRIALS	11,654.80	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC	INDUSTRIALS	15,274.97	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC	INDUSTRIALS	36,050.99	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC	INDUSTRIALS	27,632.80	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	KRAFT FOODS INC	INDUSTRIALS	10,652.04	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC GLOBAL NT	INDUSTRIALS	9,865.00	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC NT	INDUSTRIALS	12,601.15	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC NT	INDUSTRIALS	11,271.34	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC NT	INDUSTRIALS	18,448.15	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC NT	INDUSTRIALS	15,864.45	0.00
06/30/2010	FIXED INCOME	KRAFT FOODS INC SR NT	INDUSTRIALS	11,917.24	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUER WIEDERAUFBA	YANKEE BONDS - CORPS	28,874.00	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR GBL NT	YANKEE BONDS - CORPS	21,223.71	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WEIDERAUFBAU	YANKEE BONDS - CORPS	15,429.09	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	SOVEREIGN DEBT	22,958.00	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	SOVEREIGN DEBT	15,320.69	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	SOVEREIGN DEBT	3,047.81	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	BANKS & FINANCE	38,682.23	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	YANKEE BONDS - CORPS	68,938.68	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	YANKEE BONDS - CORPS	32,188.56	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	BANKS & FINANCE	16,796.34	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	YANKEE BONDS - CORPS	22,942.85	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	BANKS & FINANCE	27,415.98	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	SOVEREIGN DEBT	34,009.57	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	YANKEE BONDS - CORPS	21,895.56	0.00
06/30/2010	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	YANKEE BONDS - CORPS	6,363.22	0.00
06/30/2010	FIXED INCOME	KROGER CO NT	INDUSTRIALS	3,174.14	0.00
06/30/2010	FIXED INCOME	KROGER CO SR DEB	INDUSTRIALS	10,835.43	0.00
06/30/2010	FIXED INCOME	KROGER CO SR NT	INDUSTRIALS	6,165.47	0.00
06/30/2010	FIXED INCOME	KROGER CO SR NT	INDUSTRIALS	5,752.84	0.00
06/30/2010	FIXED INCOME	KROGER CO SR NT	INDUSTRIALS	6,105.58	0.00
06/30/2010	FIXED INCOME	KROGER CO/THE	INDUSTRIALS	5,627.48	0.00
06/30/2010	FIXED INCOME	KROGER CO/THE	INDUSTRIALS	6,586.59	0.00
06/30/2010	FIXED INCOME	KROGER CO/THE	INDUSTRIALS	5,734.40	0.00
06/30/2010	FIXED INCOME	KROGER CO/THE	INDUSTRIALS	6,611.07	0.00
06/30/2010	FIXED INCOME	LABORATORY CORP AMER HLDGS SR	INDUSTRIALS	6,644.01	0.00
06/30/2010	FIXED INCOME	LAFARGE S A NT	YANKEE BONDS - CORPS	5,512.82	0.00
06/30/2010	FIXED INCOME	LAFARGE S A NT	YANKEE BONDS - CORPS	4,649.77	0.00
06/30/2010	FIXED INCOME	LAFARGE S A NT	YANKEE BONDS - CORPS	11,209.09	0.00
06/30/2010	FIXED INCOME	LANDESBANK BADEN MTN #SB00001	BANKS & FINANCE	6,823.74	0.00
06/30/2010	FIXED INCOME	LANDESBANK BADEN WURTTENBERG	YANKEE BONDS - CORPS	3,315.78	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	LANDESBANK BADEN WURTTENBERG	BANKS & FINANCE	5,886.36	0.00
06/30/2010	FIXED INCOME	LANDWIRTSCH. RENTENBANK	YANKEE BONDS - CORPS	42,169.49	0.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFT RENTENBANK NT	YANKEE BONDS - CORPS	23,967.34	0.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFTLICHE RENTE NT	YANKEE BONDS - CORPS	11,460.77	0.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFTLICHE RENTENBANK	BANKS & FINANCE	10,928.10	0.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFTLICHE RENTENBANK	YANKEE BONDS - CORPS	11,721.60	0.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFTLICHE RENTENBANK	SOVEREIGN DEBT	22,140.55	0.00
06/30/2010	FIXED INCOME	LANDWIRTSCHAFTLICHE RENTENBANK	BANKS & FINANCE	11,628.26	0.00
06/30/2010	FIXED INCOME	LASMO USA INC GTD DEBS	INDUSTRIALS	4,269.64	0.00
06/30/2010	FIXED INCOME	LAUDER ESTEE COS INC SR NT	INDUSTRIALS	410.43	0.00
06/30/2010	FIXED INCOME	LAZZARD GROUP LLC SR NT	BANKS & FINANCE	10,929.18	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 02 C2 CL A3	COMMERCIAL MORTGAGES	1,016.02	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 02-C1 A4	COMMERCIAL MORTGAGES	14,046.21	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 03-C3 A-3	COMMERCIAL MORTGAGES	6,522.35	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 03-C3 A-4	CMO CORPORATE	6,698.00	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 03-C5 CL A4	COMMERCIAL MORTGAGES	5,944.70	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 03-C8 A-4	COMMERCIAL MORTGAGES	4,273.21	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 04-C1 A-4	COMMERCIAL MORTGAGES	6,164.75	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 04-C2 A4	COMMERCIAL MORTGAGES	4,039.39	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 05-C1 A-AB	COMMERCIAL MORTGAGES	10,741.05	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 05-C2 A-4	COMMERCIAL MORTGAGES	11,039.91	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 05-C3 A-M	COMMERCIAL MORTGAGES	3,982.83	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 05-C7 CL A4	COMMERCIAL MORTGAGES	11,365.44	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 06 C4 A4	COMMERCIAL MORTGAGES	2,793.68	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 06-CL A-4	COMMERCIAL MORTGAGES	17,140.60	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 06-C6 CL AM	COMMERCIAL MORTGAGES	5,602.61	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 07-C1 CL A4	COMMERCIAL MORTGAGES	17,087.71	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 07-C2 CL AM	COMMERCIAL MORTGAGES	6,743.20	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 07-C2 CL A3	COMMERCIAL MORTGAGES	14,822.57	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG TR 2005-C7 AJ	COMMERCIAL MORTGAGES	5,391.79	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG 01-C7 A4	CMO CORPORATE	251.87	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG 02 C4 CL A5	COMMERCIAL MORTGAGES	15,150.83	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG 03 C1 A4	COMMERCIAL MORTGAGES	4,175.03	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG 03-C1 CL B	COMMERCIAL MORTGAGES	4,415.82	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG 06 C4 CL AM	COMMERCIAL MORTGAGES	8,220.76	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG 06-C7 CL A2	COMMERCIAL MORTGAGES	13,215.22	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG 07 C6 CL A-4	INTEREST ONLY	21,172.47	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	LB UBS COML MTG 07-C6 CL A-2	COMMERCIAL MORTGAGES	6,622.49	0.00
06/30/2010	FIXED INCOME	LB UBS COML MTG 2005-C7 CL AM	CMO CORPORATE	2,888.32	0.00
06/30/2010	FIXED INCOME	LB UBS MTG TR 2007-C7 A-3	COMMERCIAL MORTGAGES	21,435.70	0.00
06/30/2010	FIXED INCOME	LB-UBS COML MTG TR 08-C1 CL A2	COMMERCIAL MORTGAGES	13,356.17	0.00
06/30/2010	FIXED INCOME	LEGRAND S A DEB	YANKEE BONDS - CORPS	3,969.38	0.00
06/30/2010	FIXED INCOME	LEXMARK INTL INC SECD NT	INDUSTRIALS	5,505.83	0.00
06/30/2010	FIXED INCOME	LIBERTY PPTY LTD PARTNERSHIP	BANKS & FINANCE	5,329.27	0.00
06/30/2010	FIXED INCOME	LIFE TECHNOLOGIES CORP	INDUSTRIALS	2,128.90	0.00
06/30/2010	FIXED INCOME	LIFE TECHNOLOGIES CORP	INDUSTRIALS	5,434.79	0.00
06/30/2010	FIXED INCOME	LILLY ELI & CO	INDUSTRIALS	4,967.53	0.00
06/30/2010	FIXED INCOME	LILLY ELI & CO NT	INDUSTRIALS	5,690.60	0.00
06/30/2010	FIXED INCOME	LILLY ELI & CO NT	INDUSTRIALS	4,901.20	0.00
06/30/2010	FIXED INCOME	LILLY ELI & CO NT	INDUSTRIALS	8,671.47	0.00
06/30/2010	FIXED INCOME	LILLY ELI & CO NT	INDUSTRIALS	11,330.97	0.00
06/30/2010	FIXED INCOME	LINCOLN NATIONAL CORP	BANKS & FINANCE	6,559.69	0.00
06/30/2010	FIXED INCOME	LINCOLN NATIONAL CORP	BANKS & FINANCE	2,105.61	0.00
06/30/2010	FIXED INCOME	LINCOLN NATL CORP IND SR NT	BANKS & FINANCE	2,209.34	0.00
06/30/2010	FIXED INCOME	LINCOLN NATL CORP IND SR NT	BANKS & FINANCE	4,744.18	0.00
06/30/2010	FIXED INCOME	LINCOLN NATL CORP NT	BANKS & FINANCE	2,078.61	0.00
06/30/2010	FIXED INCOME	LOCKHEAD MARTIN CORP	INDUSTRIALS	5,445.18	0.00
06/30/2010	FIXED INCOME	LOCKHEAD MARTIN CORP	INDUSTRIALS	5,653.31	0.00
06/30/2010	FIXED INCOME	LOCKHEED MARTIN CO GTD	INDUSTRIALS	7,731.06	0.00
06/30/2010	FIXED INCOME	LOCKHEED MARTIN CORP NT	INDUSTRIALS	11,009.98	0.00
06/30/2010	FIXED INCOME	LOCKHEED MARTIN GTD	INDUSTRIALS	6,551.57	0.00
06/30/2010	FIXED INCOME	LOEWS CORP SR NT	BANKS & FINANCE	2,185.64	0.00
06/30/2010	FIXED INCOME	LOMBARDY REGION NT	SOVEREIGN DEBT	9,630.40	0.00
06/30/2010	FIXED INCOME	LORILLARD TOBACCO CO	INDUSTRIALS	2,712.76	0.00
06/30/2010	FIXED INCOME	LORILLARD TOBACCO CO	INDUSTRIALS	8,072.15	0.00
06/30/2010	FIXED INCOME	LOS ANGELES CALIF DEPT WTR &	US TAXABLE MUNI BONDS	4,208.20	0.00
06/30/2010	FIXED INCOME	LOS ANGELES CALIF UNI SCH DIST	US TAXABLE MUNI BONDS	10,616.09	0.00
06/30/2010	FIXED INCOME	LOS ANGELES CALIF UNI SCH DIST	US TAXABLE MUNI BONDS	8,832.58	0.00
06/30/2010	FIXED INCOME	LOWE'S COMPANIES INC	INDUSTRIALS	7,005.83	0.00
06/30/2010	FIXED INCOME	LOWES COMPANIES INC	INDUSTRIALS	2,703.01	0.00
06/30/2010	FIXED INCOME	LOWES COMPANIES INC	INDUSTRIALS	5,925.43	0.00
06/30/2010	FIXED INCOME	LOWES COMPANIES INC	INDUSTRIALS	7,044.00	0.00
06/30/2010	FIXED INCOME	LOWES CORP SR NT	INDUSTRIALS	5,501.42	0.00
06/30/2010	FIXED INCOME	LOWES COS INC NT	INDUSTRIALS	5,866.99	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	LOWES COS INC NT	INDUSTRIALS	3,852.33	0.00
06/30/2010	FIXED INCOME	LOWES COS INC NT	INDUSTRIALS	11,477.71	0.00
06/30/2010	FIXED INCOME	LUBRIZOL CORP SR DEB	INDUSTRIALS	2,835.00	0.00
06/30/2010	FIXED INCOME	LUBRIZOL CORP SR NT	INDUSTRIALS	11,218.30	0.00
06/30/2010	FIXED INCOME	M & I MARSHALL & ILSLEY MTN	BANKS & FINANCE	5,258.26	0.00
06/30/2010	FIXED INCOME	M & T BK CORP SR NT	BANKS & FINANCE	5,499.02	0.00
06/30/2010	FIXED INCOME	M&I MARSHALL & ILSLEY BK MTN	BANKS & FINANCE	5,133.10	0.00
06/30/2010	FIXED INCOME	M&I MARSHALL & ILSLEY BK MTN	INDUSTRIALS	4,796.57	0.00
06/30/2010	FIXED INCOME	MACK-CALI REALTY CORP	BANKS & FINANCE	3,690.07	0.00
06/30/2010	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	INDUSTRIALS	5,946.38	0.00
06/30/2010	FIXED INCOME	MAGELLAN MIDSTREAM PARTNERS	INDUSTRIALS	9,163.21	0.00
06/30/2010	FIXED INCOME	MAGELLAN MIDSTREAM PARTNERS LP	INDUSTRIALS	2,885.14	0.00
06/30/2010	FIXED INCOME	MALAYSIA BDS	SOVEREIGN DEBT	16,999.30	0.00
06/30/2010	FIXED INCOME	MANITOBA PROV CDA GLOBAL DEB	SOVEREIGN DEBT	11,665.28	0.00
06/30/2010	FIXED INCOME	MANUFACTURERS & TRADERS TR CO	BANKS & FINANCE	11,599.06	0.00
06/30/2010	FIXED INCOME	MARATHON GLOBAL FDG CORP GTD	INDUSTRIALS	5,714.91	0.00
06/30/2010	FIXED INCOME	MARATHON OIL CORP	INDUSTRIALS	3,193.52	0.00
06/30/2010	FIXED INCOME	MARATHON OIL CORP	INDUSTRIALS	8,105.60	0.00
06/30/2010	FIXED INCOME	MARATHON OIL CORP NT	INDUSTRIALS	2,304.11	0.00
06/30/2010	FIXED INCOME	MARATHON OIL CORP NT	INDUSTRIALS	7,788.70	0.00
06/30/2010	FIXED INCOME	MARATHON OIL CORP SR NT	INDUSTRIALS	1,948.99	0.00
06/30/2010	FIXED INCOME	MARATHON OIL CORP SR NT	INDUSTRIALS	8,379.88	0.00
06/30/2010	FIXED INCOME	MARKEL CORP	BANKS & FINANCE	5,731.42	0.00
06/30/2010	FIXED INCOME	MARRIOTT INTL INC NEW NT SER F	INDUSTRIALS	5,370.94	0.00
06/30/2010	FIXED INCOME	MARRIOTT INTL INC NEW NT SER H	INDUSTRIALS	5,492.33	0.00
06/30/2010	FIXED INCOME	MARRIOTT INTL INC NEW NT SER J	INDUSTRIALS	5,618.87	0.00
06/30/2010	FIXED INCOME	MARSH & MCLENNAN COS INC	BANKS & FINANCE	11,218.32	0.00
06/30/2010	FIXED INCOME	MARSH & MCLENNAN COS INC SR NT	BANKS & FINANCE	8,571.88	0.00
06/30/2010	FIXED INCOME	MARSH & MCLENNAN COS INC SR NT	INDUSTRIALS	2,308.51	0.00
06/30/2010	FIXED INCOME	MARTIN MARIETTA MATLS INC SR	INDUSTRIALS	5,826.12	0.00
06/30/2010	FIXED INCOME	MARTIN MARIETTA MATLS INC SR	INDUSTRIALS	2,469.96	0.00
06/30/2010	FIXED INCOME	MARYLAND ST TRANSN AUTH TRANSN	US TAXABLE MUNI BONDS	3,106.00	0.00
06/30/2010	FIXED INCOME	MASSACHUSETTS ST BUILD AMERICA	US TAXABLE MUNI BONDS	5,283.31	0.00
06/30/2010	FIXED INCOME	MASSACHUSETTS RRB 05-1 CL A-4	UTILITIES	1,085.48	0.00
06/30/2010	FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	US TAXABLE MUNI BONDS	5,770.47	0.00
06/30/2010	FIXED INCOME	MAXIM INTEGRATED PRODUCT	INDUSTRIALS	4,172.87	0.00
06/30/2010	FIXED INCOME	MBNA AMER BK NATL ASSN	BANKS & FINANCE	11,030.54	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	MBNA CORP	BANKS & FINANCE	5,066.31	0.00
06/30/2010	FIXED INCOME	MBNA CORP SR MTN # SR 00053	BANKS & FINANCE	2,280.74	0.00
06/30/2010	FIXED INCOME	MBNA CORP SR MTN TR #SR 00056	BANKS & FINANCE	13,662.33	0.00
06/30/2010	FIXED INCOME	MBNA CR CARD MASTER 04-B1 B1	CARDS	2,644.84	0.00
06/30/2010	FIXED INCOME	MBNA CR CARD TR 02-1 CL C	CARDS	3,113.39	0.00
06/30/2010	FIXED INCOME	MCDONALDS CORP	INDUSTRIALS	8,599.42	0.00
06/30/2010	FIXED INCOME	MCDONALDS CORP MEDIUM TERM NTS	INDUSTRIALS	11,296.86	0.00
06/30/2010	FIXED INCOME	MCDONALDS CORP MEDIUM TERM NTS	INDUSTRIALS	6,749.07	0.00
06/30/2010	FIXED INCOME	MCDONALDS CORP MEDIUM TERM NTS	INDUSTRIALS	12,282.33	0.00
06/30/2010	FIXED INCOME	MCDONALDS CORP MTN # TR 00088	INDUSTRIALS	6,774.18	0.00
06/30/2010	FIXED INCOME	MCDONNELL DOUGLAS CORP	INDUSTRIALS	6,076.43	0.00
06/30/2010	FIXED INCOME	MCGRAW HILL COS INC SR NT	INDUSTRIALS	11,320.67	0.00
06/30/2010	FIXED INCOME	MCGRAW HILL COS INC SR NT	INDUSTRIALS	4,378.42	0.00
06/30/2010	FIXED INCOME	MCKESSON CORP	INDUSTRIALS	5,893.73	0.00
06/30/2010	FIXED INCOME	MCKESSON CORP NT	INDUSTRIALS	3,951.52	0.00
06/30/2010	FIXED INCOME	MCKESSON CORP NT	INDUSTRIALS	11,966.74	0.00
06/30/2010	FIXED INCOME	MD HLDGS INC SR NT	INDUSTRIALS	14,051.89	0.00
06/30/2010	FIXED INCOME	MEDCO HEALTH SOLUTIONS INC	INDUSTRIALS	12,537.01	0.00
06/30/2010	FIXED INCOME	MEDCO HEALTH SOLUTIONS INC NT	INDUSTRIALS	6,085.10	0.00
06/30/2010	FIXED INCOME	MEDTRONIC INC	INDUSTRIALS	3,523.76	0.00
06/30/2010	FIXED INCOME	MEDTRONIC INC	INDUSTRIALS	11,176.81	0.00
06/30/2010	FIXED INCOME	MEDTRONIC INC SR NT	INDUSTRIALS	3,695.11	0.00
06/30/2010	FIXED INCOME	MEDTRONIC INC SR NT	INDUSTRIALS	6,025.25	0.00
06/30/2010	FIXED INCOME	MEDTRONIC INC SR NT	INDUSTRIALS	8,156.27	0.00
06/30/2010	FIXED INCOME	MERCANTILE BANKSHARES CORP NT	BANKS & FINANCE	5,344.91	0.00
06/30/2010	FIXED INCOME	MERCK	INDUSTRIALS	5,573.06	0.00
06/30/2010	FIXED INCOME	MERCK & CO INC	INDUSTRIALS	2,931.10	0.00
06/30/2010	FIXED INCOME	MERCK & CO INC	INDUSTRIALS	6,336.87	0.00
06/30/2010	FIXED INCOME	MERCK & CO INC	INDUSTRIALS	11,493.91	0.00
06/30/2010	FIXED INCOME	MERCK & CO INC DEBS	INDUSTRIALS	4,710.47	0.00
06/30/2010	FIXED INCOME	MERCK & CO INC NT	INDUSTRIALS	5,527.94	0.00
06/30/2010	FIXED INCOME	MERCK & CO INC SR NT	INDUSTRIALS	7,918.75	0.00
06/30/2010	FIXED INCOME	MERCK & CO INC/NJ	INDUSTRIALS	5,576.24	0.00
06/30/2010	FIXED INCOME	MERCK & CO INC/NJ	INDUSTRIALS	10,472.25	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC BDS	BANKS & FINANCE	2,910.61	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MEDIUM	BANKS & FINANCE	28,114.13	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MEDIUM	BANKS & FINANCE	44,666.17	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MEDIUM	BANKS & FINANCE	16,817.58	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MEDIUM	BANKS & FINANCE	33,189.26	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC MTN	BANKS & FINANCE	27,558.90	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC NT	BANKS & FINANCE	5,512.50	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC SUB NT	BANKS & FINANCE	10,500.21	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC SUB NT	BANKS & FINANCE	14,187.49	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC SUB NT	BANKS & FINANCE	11,840.82	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC SUB NT	BANKS & FINANCE	16,020.61	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO INC SUB NT	BANKS & FINANCE	12,372.71	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO MTN TR00432	BANKS & FINANCE	16,599.68	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO MTN TR00453	BANKS & FINANCE	21,513.06	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG TR 04-KEY2 B	COMMERCIAL MORTGAGES	3,654.28	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 04-KEY2COML	CMO CORPORATE	11,127.98	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 05-CKI1 A6	COMMERCIAL MORTGAGES	11,471.20	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 05-MKB2 A4	COMMERCIAL MORTGAGES	17,945.58	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 06 C1 A-4	COMMERCIAL MORTGAGES	18,099.96	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH MTG 2005-LC1 A4	COMMERCIAL MORTGAGES	20,576.90	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH TR 03-KEY1 A4	COMMERCIAL MORTGAGES	6,844.35	0.00
06/30/2010	FIXED INCOME	MERRILL LYNCH 2005-CIP1 CL AM	COMMERCIAL MORTGAGES	4,007.82	0.00
06/30/2010	FIXED INCOME	METLIFE INC	BANKS & FINANCE	5,502.90	0.00
06/30/2010	FIXED INCOME	METLIFE INC	BANKS & FINANCE	5,212.58	0.00
06/30/2010	FIXED INCOME	METLIFE INC	INDUSTRIALS	7,152.83	0.00
06/30/2010	FIXED INCOME	METLIFE INC	BANKS & FINANCE	6,278.21	0.00
06/30/2010	FIXED INCOME	METLIFE INC	BANKS & FINANCE	11,890.82	0.00
06/30/2010	FIXED INCOME	METLIFE INC	BANKS & FINANCE	4,392.81	0.00
06/30/2010	FIXED INCOME	METLIFE INC GLOBAL NT	BANKS & FINANCE	5,489.50	0.00
06/30/2010	FIXED INCOME	METLIFE INC GLOBAL NT	BANKS & FINANCE	8,970.48	0.00
06/30/2010	FIXED INCOME	METLIFE INC JR SUB DEB	BANKS & FINANCE	8,163.40	0.00
06/30/2010	FIXED INCOME	METLIFE INC NT	BANKS & FINANCE	7,808.98	0.00
06/30/2010	FIXED INCOME	METLIFE INC SR NT	BANKS & FINANCE	5,512.81	0.00
06/30/2010	FIXED INCOME	METLIFE INC SR NT	BANKS & FINANCE	5,567.70	0.00
06/30/2010	FIXED INCOME	METROPOLITAN EDISON CO SR NT	UTILITIES	5,532.46	0.00
06/30/2010	FIXED INCOME	METROPOLITAN EDISON CO ST NT	UTILITIES	6,377.37	0.00
06/30/2010	FIXED INCOME	METROPOLITAN GOVT NASHVILLE &	US TAXABLE MUNI BONDS	2,814.95	0.00
06/30/2010	FIXED INCOME	METROPOLITAN TRANSN AUTH N Y D	US TAXABLE MUNI BONDS	5,586.61	0.00
06/30/2010	FIXED INCOME	METROPOLITAN TRANSN AUTH N Y D	US TAXABLE MUNI BONDS	11,987.39	0.00
06/30/2010	FIXED INCOME	METROPOLITAN TRASN AUTH NY REV	US TAXABLE MUNI BONDS	10,506.46	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	METROPOLITAN WASHINGTON D C AR	US TAXABLE MUNI BONDS	2,920.37	0.00
06/30/2010	FIXED INCOME	MEXICO GLOBAL BOND	SOVEREIGN DEBT	14,937.78	0.00
06/30/2010	FIXED INCOME	MEXICO UNITED MEXICAN STS US\$	SOVEREIGN DEBT	4,087.10	0.00
06/30/2010	FIXED INCOME	MICHIGAN ST	US TAXABLE MUNI BONDS	3,943.83	0.00
06/30/2010	FIXED INCOME	MICHIGAN TOB SETTLEMENT FIN	US TAXABLE MUNI BONDS	2,316.37	0.00
06/30/2010	FIXED INCOME	MICROSOFT CORP	INDUSTRIALS	6,069.30	0.00
06/30/2010	FIXED INCOME	MICROSOFT CORP	INDUSTRIALS	16,265.50	0.00
06/30/2010	FIXED INCOME	MID AMERICAN ENERGY #TR00008	UTILITIES	2,671.31	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY CO MTN	UTILITIES	5,637.69	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY CO MTN	UTILITIES	2,371.46	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY CO NT	UTILITIES	3,297.24	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY CO SR NT	INDUSTRIALS	6,851.65	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HLDGS CO	UTILITIES	6,992.42	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HLDGS CO	UTILITIES	5,140.28	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HLDGS CO	UTILITIES	6,839.11	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HLDGS CO	INDUSTRIALS	5,773.02	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HOLDINGS CO	UTILITIES	14,279.13	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN ENERGY HOLDINGS CO	INDUSTRIALS	8,420.38	0.00
06/30/2010	FIXED INCOME	MIDAMERICAN FDG INC SR SECD BD	UTILITIES	2,827.31	0.00
06/30/2010	FIXED INCOME	MIDLAND BK PLC SUB NT	YANKEE BONDS - CORPS	2,838.12	0.00
06/30/2010	FIXED INCOME	MINNESOTA MNG & MFG CO DEBS	INDUSTRIALS	2,725.49	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG TR 06 2 CL A4	COMMERCIAL MORTGAGES	11,542.36	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG TR 06-3 CL AM	COMMERCIAL MORTGAGES	1,817.35	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG TR 2007 6 AM	COMMERCIAL MORTGAGES	4,586.05	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG TR 2007-8 AM	COMMERCIAL MORTGAGES	1,722.33	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG 06 3 P/T CL AJ	COMMERCIAL MORTGAGES	6,114.44	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG 06-4 CL AM	COMMERCIAL MORTGAGES	7,139.25	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG 06-4 CL ASB	COMMERCIAL MORTGAGES	2,469.90	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG 06-4 CL A3	COMMERCIAL MORTGAGES	23,322.80	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG 07 9 CL A-4	COMMERCIAL MORTGAGES	17,197.20	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG 07-5 CL ASB	COMMERCIAL MORTGAGES	12,564.52	0.00
06/30/2010	FIXED INCOME	ML CFC COML MTG 07-6 CL A4	COMMERCIAL MORTGAGES	7,037.93	0.00
06/30/2010	FIXED INCOME	MONSANTO CO NEW SR NT	INDUSTRIALS	2,717.33	0.00
06/30/2010	FIXED INCOME	MONSANTO CO NEW SR NT	INDUSTRIALS	5,942.38	0.00
06/30/2010	FIXED INCOME	MONSANTO CO NEW SR NT	INDUSTRIALS	5,723.59	0.00
06/30/2010	FIXED INCOME	MONSANTO CO NEW SR NT	INDUSTRIALS	3,956.44	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	33,030.85	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	43,371.29	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	5,108.90	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	30,480.88	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	30,835.67	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	19,759.51	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY	BANKS & FINANCE	21,938.69	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP I 04-HQ3 A4	COMMERCIAL MORTGAGES	4,158.58	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP I 06-HQ8 A4	INTEREST ONLY	13,475.53	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP I 06-HQ9 A4	COMMERCIAL MORTGAGES	11,933.96	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 03-IQ4 A-2	COMMERCIAL MORTGAGES	8,688.53	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 03-IQ6 A4	COMMERCIAL MORTGAGES	7,562.65	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 04-HQ4 A-7	COMMERCIAL MORTGAGES	7,795.82	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 04-TOP15 A4	COMMERCIAL MORTGAGES	4,635.82	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 05-HQ6 A-4A	COMMERCIAL MORTGAGES	23,022.37	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 05TOP19 AAB	COMMERCIAL MORTGAGES	15,605.28	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 06 T23 A4	COMMERCIAL MORTGAGES	11,409.29	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 06-HQ8 AJ	COMMERCIAL MORTGAGES	5,240.47	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 06-HQ8 AM	INTEREST ONLY	1,831.65	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 07-HQ12 A-2	INTEREST ONLY	6,968.77	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 07-TOP7 A-4	COMMERCIAL MORTGAGES	19,332.29	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 07-1Q14 AM	COMMERCIAL MORTGAGES	2,930.26	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY CAP 2006-HQ8 A3	COMMERCIAL MORTGAGES	10,833.97	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY D W 03 TOP9 A2	CMO CORPORATE	4,186.84	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY DW & CO NT	BANKS & FINANCE	22,253.23	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY DW & CO NT	BANKS & FINANCE	7,425.88	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY DW 02 IQ3 A4	CMO CORPORATE	6,322.11	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY DW 02 TOP7 A 2	COMMERCIAL MORTGAGES	10,151.13	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY DW 03 HQ2 A2	COMMERCIAL MORTGAGES	5,212.74	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY DW 03-TOP11 A4	COMMERCIAL MORTGAGES	6,856.34	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY FDIC GTD TLGP	BANKS & FINANCE	29,331.44	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY FDIC GTD TLGP	BANKS & FINANCE	29,821.77	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY FDIC GTD TLGP N	BANKS & FINANCE	112,244.09	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY GLOBAL MED TERM	BANKS & FINANCE	20,779.24	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY GLOBAL MEDIUM	BANKS & FINANCE	10,869.75	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY GLOBAL NT	BANKS & FINANCE	26,532.82	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY NT	BANKS & FINANCE	5,265.94	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY NT	BANKS & FINANCE	26,374.81	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	MORGAN STANLEY SR GBL MTN F	BANKS & FINANCE	6,856.14	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY SR MEDIUM TERM	BANKS & FINANCE	23,115.84	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY SR MTN SER F	BANKS & FINANCE	16,069.10	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY SR NT	BANKS & FINANCE	27,018.68	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 05-HQ6 CL AJ	COMMERCIAL MORTGAGES	3,611.95	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 05-1Q9 A-5	CMO CORPORATE	4,440.18	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 06-HQ10 CL A-4	COMMERCIAL MORTGAGES	6,565.03	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 06-IQ12 CL AM	COMMERCIAL MORTGAGES	9,032.50	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 06-IQ12 CL A4	INTEREST ONLY	21,875.31	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-HQ11 CL A4	COMMERCIAL MORTGAGES	10,537.22	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-IQ13 CL A-4	COMMERCIAL MORTGAGES	12,589.06	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-IQ14 CL A-2	COMMERCIAL MORTGAGES	7,632.57	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-IQ14 CL A-4	COMMERCIAL MORTGAGES	12,877.26	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-IQ16 A-M	INTEREST ONLY	5,552.92	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-IQ16 CL A-4	COMMERCIAL MORTGAGES	15,056.14	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-TOP25 CL A3	COMMERCIAL MORTGAGES	15,603.36	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 07-T25 CL A2	COMMERCIAL MORTGAGES	10,152.08	0.00
06/30/2010	FIXED INCOME	MORGAN STANLEY 2006-TOP21 AAB	COMMERCIAL MORTGAGES	2,235.73	0.00
06/30/2010	FIXED INCOME	MORSK HYDRO A/S DEBENTURES	YANKEE BONDS - CORPS	2,965.30	0.00
06/30/2010	FIXED INCOME	MOTOROLA INC	INDUSTRIALS	2,697.12	0.00
06/30/2010	FIXED INCOME	MOTOROLA INC	INDUSTRIALS	2,279.79	0.00
06/30/2010	FIXED INCOME	MOTOROLA INC DEBS	INDUSTRIALS	332.25	0.00
06/30/2010	FIXED INCOME	MOTOROLA INC SR NT	INDUSTRIALS	5,468.43	0.00
06/30/2010	FIXED INCOME	MOTOROLA INC SR NT	INDUSTRIALS	5,631.23	0.00
06/30/2010	FIXED INCOME	MOTOROLA INC SR NT	INDUSTRIALS	2,377.89	0.00
06/30/2010	FIXED INCOME	MOTOROLA INC SR NT	INDUSTRIALS	5,610.69	0.00
06/30/2010	FIXED INCOME	MSC 2004-T13 A4	COMMERCIAL MORTGAGES	4,097.42	0.00
06/30/2010	FIXED INCOME	MSC 2007-IQ15 A4	INTEREST ONLY	18,912.51	0.00
06/30/2010	FIXED INCOME	MUFG CAP FIN 1 LTD USD	YANKEE BONDS - CORPS	20,231.03	0.00
06/30/2010	FIXED INCOME	MUNICIPAL ELEC AUTH GA	US TAXABLE MUNI BONDS	2,639.37	0.00
06/30/2010	FIXED INCOME	MUNICIPAL ELEC AUTH GA	US TAXABLE MUNI BONDS	7,259.93	0.00
06/30/2010	FIXED INCOME	MUNICIPAL ELEC AUTH GA	US TAXABLE MUNI BONDS	10,934.12	0.00
06/30/2010	FIXED INCOME	MURPHY OIL CORP NT	INDUSTRIALS	3,447.66	0.00
06/30/2010	FIXED INCOME	MURPHY OIL CORP NT	INDUSTRIALS	7,885.14	0.00
06/30/2010	FIXED INCOME	NABISCO INC DEBS	INDUSTRIALS	6,099.83	0.00
06/30/2010	FIXED INCOME	NABORS INDS INC SR NT	INDUSTRIALS	3,372.55	0.00
06/30/2010	FIXED INCOME	NABORS INDUSTRIES INC	INDUSTRIALS	13,243.10	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	NASDAQ OMX GROUP	BANKS & FINANCE	8,703.91	0.00
06/30/2010	FIXED INCOME	NATIONAL CITY BK MTN #SB 00007	BANKS & FINANCE	4,446.35	0.00
06/30/2010	FIXED INCOME	NATIONAL CITY CORP SR NT	BANKS & FINANCE	11,216.01	0.00
06/30/2010	FIXED INCOME	NATIONAL CITY CORP SUB DEB	BANKS & FINANCE	5,966.04	0.00
06/30/2010	FIXED INCOME	NATIONAL FUEL GAS CO N J NT	INDUSTRIALS	7,787.31	0.00
06/30/2010	FIXED INCOME	NATIONAL GRID PLC	YANKEE BONDS - CORPS	10,814.20	0.00
06/30/2010	FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	BANKS & FINANCE	10,266.87	0.00
06/30/2010	FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	BANKS & FINANCE	14,490.43	0.00
06/30/2010	FIXED INCOME	NATIONAL RURAL UTILS COOP FIN	BANKS & FINANCE	9,361.75	0.00
06/30/2010	FIXED INCOME	NATIONAL RURAL UTILS COOP FIN	BANKS & FINANCE	5,830.24	0.00
06/30/2010	FIXED INCOME	NATIONAL RURAL UTILS CORP FIN	BANKS & FINANCE	14,820.37	0.00
06/30/2010	FIXED INCOME	NATIONAL SEMICONDUCTOR CORP SR	INDUSTRIALS	8,903.49	0.00
06/30/2010	FIXED INCOME	NATIONSBANK CORP SUB NOTES DTD	BANKS & FINANCE	5,320.02	0.00
06/30/2010	FIXED INCOME	NATIONSBANK CORP SUB NTS	BANKS & FINANCE	1,802.37	0.00
06/30/2010	FIXED INCOME	NATIONWIDE FINL SVCS INC JR	BANKS & FINANCE	2,301.13	0.00
06/30/2010	FIXED INCOME	NATIONWIDE FINL SVCS INC SR NT	INDUSTRIALS	4,154.63	0.00
06/30/2010	FIXED INCOME	NATIONWIDE HEALTH PPTYS INC NT	BANKS & FINANCE	11,186.62	0.00
06/30/2010	FIXED INCOME	NEVADA PWR CO GEN & REF MTG L	UTILITIES	11,768.44	0.00
06/30/2010	FIXED INCOME	NEVADA PWR CO GEN & REFUNDING	UTILITIES	7,689.80	0.00
06/30/2010	FIXED INCOME	NEVADA PWR CO REF & MTG NT SER	INDUSTRIALS	5,970.18	0.00
06/30/2010	FIXED INCOME	NEW BRUNSWICK PROV CDA BD	SOVEREIGN DEBT	5,990.90	0.00
06/30/2010	FIXED INCOME	NEW CINGULAR WIRELESS SERVICES	INDUSTRIALS	22,890.36	0.00
06/30/2010	FIXED INCOME	NEW ENGLAND TELEPHONE	UTILITIES	4,328.60	0.00
06/30/2010	FIXED INCOME	NEW JERSEY ECONOMIC DEV AUTH S	US TAXABLE MUNI BONDS	9,982.29	0.00
06/30/2010	FIXED INCOME	NEW JERSEY ECONOMIC DEV AUTH S	REVENUE BONDS	2,870.44	0.00
06/30/2010	FIXED INCOME	NEW JERSEY ST TPK AUTH TPK REV	REVENUE BONDS	14,012.96	0.00
06/30/2010	FIXED INCOME	NEW JERSEY ST TPK AUTH TPK REV	US TAXABLE MUNI BONDS	23,912.69	0.00
06/30/2010	FIXED INCOME	NEW JERSEY ST TRANSN TR FD	US TAXABLE MUNI BONDS	5,757.54	0.00
06/30/2010	FIXED INCOME	NEW JERSEY ST TRANSN TR FD	US TAXABLE MUNI BONDS	2,562.03	0.00
06/30/2010	FIXED INCOME	NEW YORK N Y	US TAXABLE MUNI BONDS	2,140.06	0.00
06/30/2010	FIXED INCOME	NEW YORK N Y CITY HSG DEV CORP	US TAXABLE MUNI BONDS	3,095.31	0.00
06/30/2010	FIXED INCOME	NEW YORK N Y CITY MUN WTR FIN	US TAXABLE MUNI BONDS	1,082.78	0.00
06/30/2010	FIXED INCOME	NEW YORK N Y CITY MUN WTR FIN	US TAXABLE MUNI BONDS	5,555.74	0.00
06/30/2010	FIXED INCOME	NEW YORK N Y CITY MUN WTR FIN	US TAXABLE MUNI BONDS	4,407.27	0.00
06/30/2010	FIXED INCOME	NEW YORK N Y CITY TRANS AUTH	US TAXABLE MUNI BONDS	5,543.80	0.00
06/30/2010	FIXED INCOME	NEW YORK ST DORM AUTH ST PERS	US TAXABLE MUNI BONDS	5,268.86	0.00
06/30/2010	FIXED INCOME	NEW YORK ST DORM AUTH ST PERS	US TAXABLE MUNI BONDS	2,703.10	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	US TAXABLE MUNI BONDS	2,723.27	0.00
06/30/2010	FIXED INCOME	NEWELL RUBBERMAID INC NT	INDUSTRIALS	8,659.89	0.00
06/30/2010	FIXED INCOME	NEWELL RUBBERMAID INC NT	INDUSTRIALS	7,195.76	0.00
06/30/2010	FIXED INCOME	NEWMONT MINING CORP	INDUSTRIALS	10,751.58	0.00
06/30/2010	FIXED INCOME	NEWMONT MINING CORP	INDUSTRIALS	8,918.18	0.00
06/30/2010	FIXED INCOME	NEWMONT MNG CORP NT	INDUSTRIALS	1,941.95	0.00
06/30/2010	FIXED INCOME	NEWS AMER HLDGS INC	INDUSTRIALS	6,875.72	0.00
06/30/2010	FIXED INCOME	NEWS AMER HLDGS INC SR DEB	INDUSTRIALS	2,982.06	0.00
06/30/2010	FIXED INCOME	NEWS AMER INC BD	INDUSTRIALS	10,193.52	0.00
06/30/2010	FIXED INCOME	NEWS AMER INC BD	INDUSTRIALS	11,451.33	0.00
06/30/2010	FIXED INCOME	NEWS AMER INC GTD DEBS	INDUSTRIALS	6,305.45	0.00
06/30/2010	FIXED INCOME	NEWS AMER INC GTD SR NT	INDUSTRIALS	4,530.57	0.00
06/30/2010	FIXED INCOME	NEWS AMER INC SR NT	INDUSTRIALS	13,800.41	0.00
06/30/2010	FIXED INCOME	NEWS AMERICA HOLDINGS INC	INDUSTRIALS	6,257.79	0.00
06/30/2010	FIXED INCOME	NEWS AMERICA INC	INDUSTRIALS	12,134.86	0.00
06/30/2010	FIXED INCOME	NEWS AMERICA INC	INDUSTRIALS	4,005.55	0.00
06/30/2010	FIXED INCOME	NEWS AMERICA INC	INDUSTRIALS	6,215.10	0.00
06/30/2010	FIXED INCOME	NEWS AMERICA INC	INDUSTRIALS	7,416.74	0.00
06/30/2010	FIXED INCOME	NEXEN INC	YANKEE BONDS - CORPS	5,398.73	0.00
06/30/2010	FIXED INCOME	NEXEN INC NT	YANKEE BONDS - CORPS	10,201.97	0.00
06/30/2010	FIXED INCOME	NEXEN INC NT	YANKEE BONDS - CORPS	4,483.97	0.00
06/30/2010	FIXED INCOME	NEXEN INC NT	YANKEE BONDS - CORPS	5,856.93	0.00
06/30/2010	FIXED INCOME	NEXEN INC NT	YANKEE BONDS - CORPS	5,603.17	0.00
06/30/2010	FIXED INCOME	NEXEN INC NT	INDUSTRIALS	11,127.79	0.00
06/30/2010	FIXED INCOME	NISOURCE FIN CORP GTD NT	UTILITIES	8,450.57	0.00
06/30/2010	FIXED INCOME	NISOURCE FIN CORP NT	BANKS & FINANCE	13,610.77	0.00
06/30/2010	FIXED INCOME	NISOURCE FINANCE CORP	UTILITIES	11,951.65	0.00
06/30/2010	FIXED INCOME	NISSAN AUTO REC 08 A CL A-4	CARS	2,745.58	0.00
06/30/2010	FIXED INCOME	NISSAN AUTO REC 08-B CL A-4A	CARS	277.21	0.00
06/30/2010	FIXED INCOME	NISSAN AUTO REC 09-A CL A-4A	CARDS	1,176.66	0.00
06/30/2010	FIXED INCOME	NISSAN AUTO REC 09-1 CL A-3	CARS	815.03	0.00
06/30/2010	FIXED INCOME	NISSAN AUTO RECV 2000-B A-3A	CARS	142.13	0.00
06/30/2010	FIXED INCOME	NOBLE AFFILIATES INC SR NTS	INDUSTRIALS	2,754.62	0.00
06/30/2010	FIXED INCOME	NOBLE CORPORATION SR NT	YANKEE BONDS - CORPS	5,643.82	0.00
06/30/2010	FIXED INCOME	NOBLE ENERGY INC NT	INDUSTRIALS	12,971.01	0.00
06/30/2010	FIXED INCOME	NOKIA CORP	INDUSTRIALS	3,623.45	0.00
06/30/2010	FIXED INCOME	NOKIA CORP	YANKEE BONDS - CORPS	10,437.78	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	NOMURA HOLDINGS INC	YANKEE BONDS - CORPS	16,602.09	0.00
06/30/2010	FIXED INCOME	NOMURA HOLDINGS INC	YANKEE BONDS - CORPS	11,095.72	0.00
06/30/2010	FIXED INCOME	NORAND INC NT	YANKEE BONDS - CORPS	5,645.06	0.00
06/30/2010	FIXED INCOME	NORANDA INC NT	YANKEE BONDS - CORPS	2,182.44	0.00
06/30/2010	FIXED INCOME	NORANDA INC NT	INDUSTRIALS	6,953.52	0.00
06/30/2010	FIXED INCOME	NORDIC INVESTMENT BANK	SUPRANATIONALS	21,028.47	0.00
06/30/2010	FIXED INCOME	NORDIC INVESTMENT BANK	SUPRANATIONALS	23,828.77	0.00
06/30/2010	FIXED INCOME	NORDSTROM INC NT	INDUSTRIALS	3,452.80	0.00
06/30/2010	FIXED INCOME	NORDSTROM INC NT	INDUSTRIALS	12,146.39	0.00
06/30/2010	FIXED INCOME	NORDSTROM INC SR DEBS	INDUSTRIALS	3,459.64	0.00
06/30/2010	FIXED INCOME	NORFOLK SOUTHERN CORP	INDUSTRIALS	11,840.14	0.00
06/30/2010	FIXED INCOME	NORFOLK SOUTHERN CORP BDS	INDUSTRIALS	5,110.59	0.00
06/30/2010	FIXED INCOME	NORFOLK SOUTHERN CORP BDS	INDUSTRIALS	6,056.77	0.00
06/30/2010	FIXED INCOME	NORFOLK SOUTHERN CORP BDS	INDUSTRIALS	6,416.36	0.00
06/30/2010	FIXED INCOME	NORFOLK SOUTHN CORP NT	INDUSTRIALS	6,324.75	0.00
06/30/2010	FIXED INCOME	NORFOLK SOUTHN CORP NT	BANKS & FINANCE	7,087.90	0.00
06/30/2010	FIXED INCOME	NORFOLK SOUTHN CORP NT	INDUSTRIALS	5,476.45	0.00
06/30/2010	FIXED INCOME	NORFOLK SOUTHN CORP SR NT	INDUSTRIALS	2,324.44	0.00
06/30/2010	FIXED INCOME	NORSK HYDRO A S DEB	YANKEE BONDS - CORPS	2,947.02	0.00
06/30/2010	FIXED INCOME	NORSK HYDRO A/S DEB	YANKEE BONDS - CORPS	4,258.74	0.00
06/30/2010	FIXED INCOME	NORSK HYDRO AS DEB	YANKEE BONDS - CORPS	6,182.44	0.00
06/30/2010	FIXED INCOME	NORTH FORK BANCORPORATION NT	BANKS & FINANCE	6,662.15	0.00
06/30/2010	FIXED INCOME	NORTH TEX TWY AUTH REV	US TAXABLE MUNI BONDS	5,870.73	0.00
06/30/2010	FIXED INCOME	NORTHEAST UTILS SR NT SER A	UTILITIES	5,683.81	0.00
06/30/2010	FIXED INCOME	NORTHERN STATES PWR-MINN	UTILITIES	3,048.64	0.00
06/30/2010	FIXED INCOME	NORTHERN STS PWR CO	UTILITIES	2,556.22	0.00
06/30/2010	FIXED INCOME	NORTHERN STS PWR CO MINN 1ST	UTILITIES	2,873.94	0.00
06/30/2010	FIXED INCOME	NORTHERN STS PWR CO MINN 1ST	UTILITIES	5,722.25	0.00
06/30/2010	FIXED INCOME	NORTHERN TR CO MEDIUM TERM SR	BANKS & FINANCE	6,268.02	0.00
06/30/2010	FIXED INCOME	NORTHERN TR CORP NT	BANKS & FINANCE	5,863.96	0.00
06/30/2010	FIXED INCOME	NORTHERN TRUST CORP	BANKS & FINANCE	4,475.79	0.00
06/30/2010	FIXED INCOME	NORTHROP GRUMMAN CORP	INDUSTRIALS	5,753.58	0.00
06/30/2010	FIXED INCOME	NORTHROP GRUMMAN SYSTEMS CORP	INDUSTRIALS	11,936.30	0.00
06/30/2010	FIXED INCOME	NORTHWEST PIPELINE GP SR NT	INDUSTRIALS	11,694.02	0.00
06/30/2010	FIXED INCOME	NOVA SCOTIA PROV CDA BD	SOVEREIGN DEBT	4,809.03	0.00
06/30/2010	FIXED INCOME	NOVARTIS CAPITAL CORP	INDUSTRIALS	11,200.64	0.00
06/30/2010	FIXED INCOME	NOVARTIS CAPITAL CORP	INDUSTRIALS	22,632.88	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	NOVARTIS SECURITIES INVESTMENT	YANKEE BONDS - CORPS	35,380.30	0.00
06/30/2010	FIXED INCOME	NSTAR ELEC CO DEB	UTILITIES	5,652.57	0.00
06/30/2010	FIXED INCOME	NSTAR ELEC CO DEB	UTILITIES	6,827.18	0.00
06/30/2010	FIXED INCOME	NSTAR ELEC CO SR NT	UTILITIES	2,906.04	0.00
06/30/2010	FIXED INCOME	NSTAR ELECTRIC CO	UTILITIES	2,872.44	0.00
06/30/2010	FIXED INCOME	NUCOR CORP NT	INDUSTRIALS	5,890.80	0.00
06/30/2010	FIXED INCOME	NUCOR CORP NT	INDUSTRIALS	5,624.81	0.00
06/30/2010	FIXED INCOME	NUCOR CORP NT	INDUSTRIALS	5,928.62	0.00
06/30/2010	FIXED INCOME	NUCOR CORP NT	INDUSTRIALS	5,632.42	0.00
06/30/2010	FIXED INCOME	NUCOR CORP SR NT	INDUSTRIALS	6,754.64	0.00
06/30/2010	FIXED INCOME	NUSTAR LOGISTICS L P GTD SER	BANKS & FINANCE	5,883.40	0.00
06/30/2010	FIXED INCOME	NYC SER A2	US TAXABLE MUNI BONDS	4,186.11	0.00
06/30/2010	FIXED INCOME	NYSE EURONEXT NT	BANKS & FINANCE	11,193.60	0.00
06/30/2010	FIXED INCOME	OCCIDENTAL PETE CORP NT	INDUSTRIALS	11,539.68	0.00
06/30/2010	FIXED INCOME	OCCIDENTAL PETROLEUM CORP	INDUSTRIALS	7,790.50	0.00
06/30/2010	FIXED INCOME	OESTERREICH KONTROLLBANK AG	SOVEREIGN DEBT	11,679.69	0.00
06/30/2010	FIXED INCOME	OESTERREICHISCHE KONTROLLBANK	BANKS & FINANCE	11,621.42	0.00
06/30/2010	FIXED INCOME	OESTERREICHISCHE KONTROLLBANK	YANKEE BONDS - CORPS	18,180.09	0.00
06/30/2010	FIXED INCOME	OESTERREICHISCHE KONTROLLBANK	YANKEE BONDS - CORPS	16,828.64	0.00
06/30/2010	FIXED INCOME	OESTERREICHISCHE KONTROLLBK AG	SOVEREIGN DEBT	11,463.37	0.00
06/30/2010	FIXED INCOME	OESTERREICHISHE KONTROLLBANK	YANKEE BONDS - CORPS	21,841.59	0.00
06/30/2010	FIXED INCOME	OGLETHORPE POWER CORP	INDUSTRIALS	3,513.70	0.00
06/30/2010	FIXED INCOME	OHIO EDISON CO	UTILITIES	5,956.66	0.00
06/30/2010	FIXED INCOME	OHIO EDISON CO SR NT	UTILITIES	5,650.76	0.00
06/30/2010	FIXED INCOME	OHIO EDISON CO 1ST MTG SER 08	UTILITIES	3,519.38	0.00
06/30/2010	FIXED INCOME	OHIO PWR CO SR NT SER K	UTILITIES	5,855.31	0.00
06/30/2010	FIXED INCOME	OKLAHOMA G&E CO	UTILITIES	1,116.99	0.00
06/30/2010	FIXED INCOME	OLD DOMINION ELEC COOP BD 03	INDUSTRIALS	91.49	0.00
06/30/2010	FIXED INCOME	OMNICOM GROUP INC SR DEBT SECS	INDUSTRIALS	17,605.62	0.00
06/30/2010	FIXED INCOME	ONCOR ELEC DEL CO SR SECD NT	UTILITIES	8,325.19	0.00
06/30/2010	FIXED INCOME	ONCOR ELEC DELIVERY CO DEB	INDUSTRIALS	11,774.43	0.00
06/30/2010	FIXED INCOME	ONCOR ELEC DELIVERY CO SR SECD	UTILITIES	9,019.38	0.00
06/30/2010	FIXED INCOME	ONCOR ELEC DELIVERY CO SR SECD	INDUSTRIALS	6,004.51	0.00
06/30/2010	FIXED INCOME	ONCOR ELEC DELIVERY 03-1 A-3	EQUIPMENT LOANS	334.78	0.00
06/30/2010	FIXED INCOME	ONCOR ELECTRIC DELIVERY CO	UTILITIES	6,133.93	0.00
06/30/2010	FIXED INCOME	ONEOK INC NEW NT	UTILITIES	2,868.66	0.00
06/30/2010	FIXED INCOME	ONEOK INC NEW NT	INDUSTRIALS	3,816.32	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ONEOK PARTNERS L P GTD SR NT	INDUSTRIALS	5,187.32	0.00
06/30/2010	FIXED INCOME	ONEOK PARTNERS L P SR NT	INDUSTRIALS	6,524.38	0.00
06/30/2010	FIXED INCOME	ONEOK PARTNERS LP GTD SR NT	INDUSTRIALS	3,768.29	0.00
06/30/2010	FIXED INCOME	ONEOK PARTNERS LP GTD SR NT	INDUSTRIALS	5,864.57	0.00
06/30/2010	FIXED INCOME	ONTARIO (PROVINCE OF)	SOVEREIGN DEBT	4,201.05	0.00
06/30/2010	FIXED INCOME	ONTARIO (PROVINCE OF)	SOVEREIGN DEBT	26,912.92	0.00
06/30/2010	FIXED INCOME	ONTARIO (PROVINCE OF)	SOVEREIGN DEBT	21,019.59	0.00
06/30/2010	FIXED INCOME	ONTARIO HYDRO	YANKEE BONDS - CORPS	12,112.90	0.00
06/30/2010	FIXED INCOME	ONTARIO PROV CDA BD	SOVEREIGN DEBT	21,989.60	0.00
06/30/2010	FIXED INCOME	ONTARIO PROV CDA BD	SOVEREIGN DEBT	11,302.40	0.00
06/30/2010	FIXED INCOME	ONTARIO PROV CDA GLOBAL NT	SOVEREIGN DEBT	11,522.93	0.00
06/30/2010	FIXED INCOME	ONTARIO PROV CDA SR NT	SOVEREIGN DEBT	17,925.62	0.00
06/30/2010	FIXED INCOME	ONTARIO PROV CDA US\$ GLOBAL BD	SOVEREIGN DEBT	11,688.20	0.00
06/30/2010	FIXED INCOME	ONTARIO PROVINCE OF	SOVEREIGN DEBT	16,205.12	0.00
06/30/2010	FIXED INCOME	ONTARIO PROVINCE OF	SOVEREIGN DEBT	22,362.15	0.00
06/30/2010	FIXED INCOME	ONTARIO PROVINCE OF	SOVEREIGN DEBT	11,087.11	0.00
06/30/2010	FIXED INCOME	ORACLE CORP	INDUSTRIALS	10,717.39	0.00
06/30/2010	FIXED INCOME	ORACLE CORP	INDUSTRIALS	6,995.68	0.00
06/30/2010	FIXED INCOME	ORACLE CORP	INDUSTRIALS	17,378.85	0.00
06/30/2010	FIXED INCOME	ORACLE CORP NT	INDUSTRIALS	10,828.15	0.00
06/30/2010	FIXED INCOME	ORACLE CORP NT	INDUSTRIALS	7,991.58	0.00
06/30/2010	FIXED INCOME	ORACLE CORP NT	INDUSTRIALS	18,069.16	0.00
06/30/2010	FIXED INCOME	ORACLE CORP/OZARK HLDG INC	INDUSTRIALS	23,844.29	0.00
06/30/2010	FIXED INCOME	OREGON SCH BRDS ASSN	US TAXABLE MUNI BONDS	5,057.46	0.00
06/30/2010	FIXED INCOME	OREGON SCH BRDS ASSN	US TAXABLE MUNI BONDS	4,991.79	0.00
06/30/2010	FIXED INCOME	OREGON ST	US TAXABLE MUNI BONDS	10,755.14	0.00
06/30/2010	FIXED INCOME	OREGON ST	US TAXABLE MUNI BONDS	9,484.63	0.00
06/30/2010	FIXED INCOME	ORIX CORP NT	YANKEE BONDS - CORPS	10,771.98	0.00
06/30/2010	FIXED INCOME	OWENS CORNING INC	INDUSTRIALS	3,613.65	0.00
06/30/2010	FIXED INCOME	OWENS CORNING NEW SR NT	INDUSTRIALS	4,237.48	0.00
06/30/2010	FIXED INCOME	OWENS CORNING NEW SR NT	INDUSTRIALS	6,553.09	0.00
06/30/2010	FIXED INCOME	PACCAR INC MEDIUM TERM NTS	INDUSTRIALS	12,274.52	0.00
06/30/2010	FIXED INCOME	PACIFIC BELL	UTILITIES	10,073.44	0.00
06/30/2010	FIXED INCOME	PACIFIC BELL DEB	UTILITIES	4,972.66	0.00
06/30/2010	FIXED INCOME	PACIFIC GAS & ELEC CO SR NT	UTILITIES	4,602.90	0.00
06/30/2010	FIXED INCOME	PACIFIC GAS & ELEC CO SR NT	INDUSTRIALS	6,533.98	0.00
06/30/2010	FIXED INCOME	PACIFIC GAS & ELEC CO SR NT	UTILITIES	5,607.79	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PACIFIC GAS & ELEC CO 1ST MTG	UTILITIES	22,306.15	0.00
06/30/2010	FIXED INCOME	PACIFIC GAS & ELECTRIC	UTILITIES	3,306.34	0.00
06/30/2010	FIXED INCOME	PACIFIC GAS & ELECTRIC CO	UTILITIES	11,605.92	0.00
06/30/2010	FIXED INCOME	PACIFIC GAS & ELECTRIC CO	UTILITIES	13,266.86	0.00
06/30/2010	FIXED INCOME	PACIFICCORP 1ST MTG BD	UTILITIES	4,732.38	0.00
06/30/2010	FIXED INCOME	PACIFICORP BD	UTILITIES	5,712.12	0.00
06/30/2010	FIXED INCOME	PACIFICORP 1ST MTG BD	UTILITIES	2,485.52	0.00
06/30/2010	FIXED INCOME	PACIFICORP 1ST MTG BD	UTILITIES	5,614.50	0.00
06/30/2010	FIXED INCOME	PACIFICORP 1ST MTG BD	UTILITIES	3,865.93	0.00
06/30/2010	FIXED INCOME	PACIFICORP 1ST MTG BD	UTILITIES	5,657.52	0.00
06/30/2010	FIXED INCOME	PACIFICORP 1ST MTG BD	UTILITIES	5,920.21	0.00
06/30/2010	FIXED INCOME	PACTIV CORP NT	INDUSTRIALS	5,464.26	0.00
06/30/2010	FIXED INCOME	PACTIV CORP NT	INDUSTRIALS	5,465.41	0.00
06/30/2010	FIXED INCOME	PALL CORPORATION	INDUSTRIALS	3,215.01	0.00
06/30/2010	FIXED INCOME	PANAMA REP AMORT GLOBAL BD	SOVEREIGN DEBT	14,628.91	0.00
06/30/2010	FIXED INCOME	PANAMA REP GLOBAL BD	SOVEREIGN DEBT	12,178.13	0.00
06/30/2010	FIXED INCOME	PANAMA REP GLOBAL NT	SOVEREIGN DEBT	8,460.62	0.00
06/30/2010	FIXED INCOME	PANAMA REP US\$ GLOBAL BD	SOVEREIGN DEBT	9,579.27	0.00
06/30/2010	FIXED INCOME	PANHANDLE EASTN PIPE LINE CO	INDUSTRIALS	5,332.81	0.00
06/30/2010	FIXED INCOME	PARKER-HANNIFIN CORP MEDIUM	INDUSTRIALS	2,881.34	0.00
06/30/2010	FIXED INCOME	PARKER-HANNIFIN CORP MEDIUM	INDUSTRIALS	5,915.67	0.00
06/30/2010	FIXED INCOME	PC FINL PARTNERSHIP GTD SR NT	INDUSTRIALS	5,631.37	0.00
06/30/2010	FIXED INCOME	PECO ENERGY CO 1ST & REF MTG	UTILITIES	5,812.10	0.00
06/30/2010	FIXED INCOME	PECO ENERGY CO 1ST & REF MTG	UTILITIES	4,393.17	0.00
06/30/2010	FIXED INCOME	PEMEX PROJ FDG MASTER TR GTD	INDUSTRIALS	2,555.62	0.00
06/30/2010	FIXED INCOME	PEMEX PROJ FDG MASTER TR GTD	INDUSTRIALS	14,269.98	0.00
06/30/2010	FIXED INCOME	PEMEX PROJ FDG MASTER TR GTD	INDUSTRIALS	38,566.50	0.00
06/30/2010	FIXED INCOME	PEMEX PROJ FDG MASTER TR NT	INDUSTRIALS	11,941.67	0.00
06/30/2010	FIXED INCOME	PENNSYLVANIA ST	US TAXABLE MUNI BONDS	5,369.37	0.00
06/30/2010	FIXED INCOME	PEOPLES REP CHINA NT	SOVEREIGN DEBT	7,960.00	0.00
06/30/2010	FIXED INCOME	PEPCO HLDGS INC NT	INDUSTRIALS	9,138.87	0.00
06/30/2010	FIXED INCOME	PEPCO HLDGS INC NT	INDUSTRIALS	2,976.59	0.00
06/30/2010	FIXED INCOME	PEPSI BOTTLING GRP INC GTD SR	INDUSTRIALS	7,286.54	0.00
06/30/2010	FIXED INCOME	PEPSIAMERICAS INC NT	INDUSTRIALS	5,827.41	0.00
06/30/2010	FIXED INCOME	PEPSIAMERICAS INC NT	INDUSTRIALS	4,613.30	0.00
06/30/2010	FIXED INCOME	PEPSIAMERICAS INC NT	INDUSTRIALS	2,599.61	0.00
06/30/2010	FIXED INCOME	PEPSIAMERICAS INC NT	INDUSTRIALS	3,425.66	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PEPSICO INC	INDUSTRIALS	8,147.60	0.00
06/30/2010	FIXED INCOME	PEPSICO INC	INDUSTRIALS	16,896.66	0.00
06/30/2010	FIXED INCOME	PEPSICO INC NT	INDUSTRIALS	17,136.35	0.00
06/30/2010	FIXED INCOME	PEPSICO INC SR NT	INDUSTRIALS	17,237.22	0.00
06/30/2010	FIXED INCOME	PEPSICO INC SR NT	INDUSTRIALS	6,786.60	0.00
06/30/2010	FIXED INCOME	PEPSICO INC/NC	INDUSTRIALS	11,196.27	0.00
06/30/2010	FIXED INCOME	PERU (REPUBLIC OF)	SOVEREIGN DEBT	6,211.66	0.00
06/30/2010	FIXED INCOME	PERU REP GBL NT	SOVEREIGN DEBT	19,795.98	0.00
06/30/2010	FIXED INCOME	PERU REP GTD GLOBAL BD	SOVEREIGN DEBT	5,965.58	0.00
06/30/2010	FIXED INCOME	PERU REP PDI BD 144A	SOVEREIGN DEBT	9,550.32	0.00
06/30/2010	FIXED INCOME	PETRO CDA SR NT	YANKEE BONDS - CORPS	1,638.45	0.00
06/30/2010	FIXED INCOME	PETRO CDA SR NT	YANKEE BONDS - CORPS	6,626.36	0.00
06/30/2010	FIXED INCOME	PETRO CDA SR NT	YANKEE BONDS - CORPS	5,039.85	0.00
06/30/2010	FIXED INCOME	PETRO-CANADA	YANKEE BONDS - CORPS	2,203.64	0.00
06/30/2010	FIXED INCOME	PETRO-CANADA	YANKEE BONDS - CORPS	4,469.47	0.00
06/30/2010	FIXED INCOME	PETRO-CANADA	YANKEE BONDS - CORPS	3,327.68	0.00
06/30/2010	FIXED INCOME	PETROBRAS INTERNATIONAL FINANC	YANKEE BONDS - CORPS	36,229.21	0.00
06/30/2010	FIXED INCOME	PETROBRAS INTERNATIONAL FINANC	YANKEE BONDS - CORPS	13,122.09	0.00
06/30/2010	FIXED INCOME	PETROBRAS INTL FIN CO	YANKEE BONDS - CORPS	18,061.84	0.00
06/30/2010	FIXED INCOME	PETROBRAS INTL FIN CO	YANKEE BONDS - CORPS	7,238.41	0.00
06/30/2010	FIXED INCOME	PETROBRAS INTL FIN CO GLOBAL	YANKEE BONDS - CORPS	5,669.57	0.00
06/30/2010	FIXED INCOME	PETROBRAS INTL FIN CO GLOBAL	YANKEE BONDS - CORPS	8,785.86	0.00
06/30/2010	FIXED INCOME	PETROLEOS MEXICANOS	YANKEE BONDS - CORPS	12,481.35	0.00
06/30/2010	FIXED INCOME	PFIZER INC GLOBAL SR NT	INDUSTRIALS	11,463.34	0.00
06/30/2010	FIXED INCOME	PFIZER INC NT	INDUSTRIALS	5,704.37	0.00
06/30/2010	FIXED INCOME	PFIZER INC NT	INDUSTRIALS	44,400.18	0.00
06/30/2010	FIXED INCOME	PFIZER INC NT	INDUSTRIALS	27,756.13	0.00
06/30/2010	FIXED INCOME	PFIZER INC NT	INDUSTRIALS	24,973.12	0.00
06/30/2010	FIXED INCOME	PG & E ENERGY REC FDG 05-1 A-4	UTILITIES	3,604.26	0.00
06/30/2010	FIXED INCOME	PG&E ENERGY RECOVERY 05-1 A-5	UTILITIES	239.71	0.00
06/30/2010	FIXED INCOME	PHARMACIA CORP DEB	INDUSTRIALS	9,365.64	0.00
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC	INDUSTRIALS	10,647.49	0.00
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC NT	INDUSTRIALS	6,091.07	0.00
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC NT	INDUSTRIALS	12,876.47	0.00
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC NT	INDUSTRIALS	11,263.15	0.00
06/30/2010	FIXED INCOME	PHILIP MORRIS INTL INC NT	INDUSTRIALS	22,860.39	0.00
06/30/2010	FIXED INCOME	PITNEY BOWES INC GLOB #TR00019	INDUSTRIALS	11,476.42	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PITNEY BOWES INC GLOBAL MEDIUM	INDUSTRIALS	5,784.22	0.00
06/30/2010	FIXED INCOME	PITNEY BOWES INC GLOBAL MTN	INDUSTRIALS	5,031.31	0.00
06/30/2010	FIXED INCOME	PITNEY BOWES INC MTN #TR 00013	INDUSTRIALS	1,090.87	0.00
06/30/2010	FIXED INCOME	PITNEY BOWES INC NTS	BANKS & FINANCE	5,446.18	0.00
06/30/2010	FIXED INCOME	PLACER DOME INC	YANKEE BONDS - CORPS	3,279.83	0.00
06/30/2010	FIXED INCOME	PLAINS ALL AMER PIPELINE	INDUSTRIALS	5,502.06	0.00
06/30/2010	FIXED INCOME	PLAINS ALL AMERN PIPELINE	INDUSTRIALS	5,578.97	0.00
06/30/2010	FIXED INCOME	PLAINS ALL AMERN PIPELINE L P	UTILITIES	11,558.95	0.00
06/30/2010	FIXED INCOME	PLAINS ALL AMERN PIPELINE LP	UTILITIES	5,794.39	0.00
06/30/2010	FIXED INCOME	PLUM CREEK TIMBERLANDS LP	INDUSTRIALS	5,704.96	0.00
06/30/2010	FIXED INCOME	PNC FDG CORP SUB NT	BANKS & FINANCE	11,405.83	0.00
06/30/2010	FIXED INCOME	PNC FDG CORP SUB NT	BANKS & FINANCE	5,637.84	0.00
06/30/2010	FIXED INCOME	PNC FUNDING CORP	BANKS & FINANCE	5,941.21	0.00
06/30/2010	FIXED INCOME	PNC FUNDING CORP	BANKS & FINANCE	5,466.47	0.00
06/30/2010	FIXED INCOME	PNC FUNDING CORP	BANKS & FINANCE	10,752.94	0.00
06/30/2010	FIXED INCOME	PNC FUNDING CORP	BANKS & FINANCE	6,610.00	0.00
06/30/2010	FIXED INCOME	PNC N A PITTSBURGH MTN TR00001	BANKS & FINANCE	11,032.04	0.00
06/30/2010	FIXED INCOME	POLAND REP GLOBAL NT	SOVEREIGN DEBT	10,995.13	0.00
06/30/2010	FIXED INCOME	POLAND REP NT	SOVEREIGN DEBT	16,021.99	0.00
06/30/2010	FIXED INCOME	PORT AUTH N Y & N J	US TAXABLE MUNI BONDS	2,613.99	0.00
06/30/2010	FIXED INCOME	PORT AUTH N Y & N J	US TAXABLE MUNI BONDS	2,674.99	0.00
06/30/2010	FIXED INCOME	PORT AUTH N Y & N J CONS	US TAXABLE MUNI BONDS	3,893.25	0.00
06/30/2010	FIXED INCOME	PORT SEATTLE WASH REV	US TAXABLE MUNI BONDS	5,387.77	0.00
06/30/2010	FIXED INCOME	PORTLAND GENERAL ELEC	UTILITIES	5,975.72	0.00
06/30/2010	FIXED INCOME	POTASH CORP SASK INC NT	YANKEE BONDS - CORPS	4,150.66	0.00
06/30/2010	FIXED INCOME	POTASH CORP-SASKATCHEWAN	INDUSTRIALS	4,588.59	0.00
06/30/2010	FIXED INCOME	POTASH CORP-SASKATCHEWAN	YANKEE BONDS - CORPS	5,429.21	0.00
06/30/2010	FIXED INCOME	POTASH CORP-SASKATCHEWAN	YANKEE BONDS - CORPS	2,439.05	0.00
06/30/2010	FIXED INCOME	POTOMAC ELEC PWR CO SR NT	UTILITIES	5,511.41	0.00
06/30/2010	FIXED INCOME	PPG INDS INC NT	INDUSTRIALS	12,350.69	0.00
06/30/2010	FIXED INCOME	PPL ELECTRIC UTILITIES	UTILITIES	2,569.98	0.00
06/30/2010	FIXED INCOME	PPL ENERGY SUPPLY LLC SR NT	UTILITIES	4,008.57	0.00
06/30/2010	FIXED INCOME	PPL ENERGY SUPPLY LLC SR NT	UTILITIES	5,193.11	0.00
06/30/2010	FIXED INCOME	PPL ENERGY SUPPLY LLC SR NT	UTILITIES	5,850.37	0.00
06/30/2010	FIXED INCOME	PPL ENERGY SUPPLY LLC ST NT	UTILITIES	5,685.72	0.00
06/30/2010	FIXED INCOME	PRAXAIR INC	INDUSTRIALS	11,115.97	0.00
06/30/2010	FIXED INCOME	PRAXAIR INC NT	INDUSTRIALS	4,507.34	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PRAXAIR INC NT	INDUSTRIALS	5,852.74	0.00
06/30/2010	FIXED INCOME	PRAXAIR INC NT	INDUSTRIALS	8,824.44	0.00
06/30/2010	FIXED INCOME	PRESIDENT & FELLOWS HARVARD	INDUSTRIALS	5,552.29	0.00
06/30/2010	FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	INDUSTRIALS	5,999.53	0.00
06/30/2010	FIXED INCOME	PRINCIPAL FINL GROUP INC SR NT	INDUSTRIALS	4,382.47	0.00
06/30/2010	FIXED INCOME	PRINCIPAL LIFE INC MTN TR00010	BANKS & FINANCE	12,273.12	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO DEBS	INDUSTRIALS	4,899.03	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO NT	INDUSTRIALS	11,789.42	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO NT	INDUSTRIALS	5,537.67	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO SR NT	INDUSTRIALS	11,662.38	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO/THE	INDUSTRIALS	15,293.73	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO/THE	INDUSTRIALS	2,845.92	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO/THE	INDUSTRIALS	13,832.40	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE CO/THE	INDUSTRIALS	10,490.45	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE ESOP DEB SR-A	INDUSTRIALS	7,462.78	0.00
06/30/2010	FIXED INCOME	PROCTER & GAMBLE INTL FN	YANKEE BONDS - CORPS	10,465.48	0.00
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC	INDUSTRIALS	5,421.99	0.00
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC	UTILITIES	5,624.09	0.00
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT	UTILITIES	2,607.01	0.00
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT	UTILITIES	8,630.39	0.00
06/30/2010	FIXED INCOME	PROGRESS ENERGY INC SR NT DTD	UTILITIES	5,870.35	0.00
06/30/2010	FIXED INCOME	PROGRESSIVE CORP DEL SR NT	INDUSTRIALS	2,258.16	0.00
06/30/2010	FIXED INCOME	PROGRESSIVE CORP OH FXD/VAR RT	BANKS & FINANCE	9,758.27	0.00
06/30/2010	FIXED INCOME	PROGRESSIVE CORP SR NTS	BANKS & FINANCE	6,510.75	0.00
06/30/2010	FIXED INCOME	PROLOGIS	BANKS & FINANCE	8,148.79	0.00
06/30/2010	FIXED INCOME	PROLOGIS NT	BANKS & FINANCE	9,990.25	0.00
06/30/2010	FIXED INCOME	PROLOGIS NT	BANKS & FINANCE	4,975.63	0.00
06/30/2010	FIXED INCOME	PROTECTIVE LIFE CORP	BANKS & FINANCE	1,676.18	0.00
06/30/2010	FIXED INCOME	PROTECTIVE LIFE CORP	BANKS & FINANCE	3,417.72	0.00
06/30/2010	FIXED INCOME	PROTECTIVE LIFE CORP DEL SR NT	BANKS & FINANCE	5,272.22	0.00
06/30/2010	FIXED INCOME	PROV OF BRITISH COLUMBIA	SOVEREIGN DEBT	12,697.11	0.00
06/30/2010	FIXED INCOME	PROV OF MANITOBA	SOVEREIGN DEBT	14,985.52	0.00
06/30/2010	FIXED INCOME	PROV OF NOVA SCOTIA	SOVEREIGN DEBT	8,448.00	0.00
06/30/2010	FIXED INCOME	PROV OF NOVA SCOTIA	SOVEREIGN DEBT	6,785.83	0.00
06/30/2010	FIXED INCOME	PROV OF ONTARIO	SOVEREIGN DEBT	4,566.83	0.00
06/30/2010	FIXED INCOME	PROV OF QUEBEC	SOVEREIGN DEBT	10,995.96	0.00
06/30/2010	FIXED INCOME	PROV OF QUEBEC	SOVEREIGN DEBT	17,234.92	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PROV OF QUEBEC	SOVEREIGN DEBT	15,303.46	0.00
06/30/2010	FIXED INCOME	PROV OF SASKATCHEWAN	SOVEREIGN DEBT	6,203.11	0.00
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	10,611.24	0.00
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	16,280.82	0.00
06/30/2010	FIXED INCOME	PRUDENTIAL FINANCIAL INC	BANKS & FINANCE	6,007.24	0.00
06/30/2010	FIXED INCOME	PRUDENTIAL FINL INC MTN	BANKS & FINANCE	11,161.53	0.00
06/30/2010	FIXED INCOME	PRUDENTIAL FINL INC MTN #00003	BANKS & FINANCE	5,230.32	0.00
06/30/2010	FIXED INCOME	PRUDENTIAL FINL INC MTN #00028	BANKS & FINANCE	5,068.23	0.00
06/30/2010	FIXED INCOME	PRUDENTIAL FINL MTN #TR00007	BANKS & FINANCE	10,720.32	0.00
06/30/2010	FIXED INCOME	PRUDENTIAL FINL MTN #TR00008	BANKS & FINANCE	8,134.76	0.00
06/30/2010	FIXED INCOME	PSE&G TRANSITION FDG 01-1 A-7	OTHER	2,908.30	0.00
06/30/2010	FIXED INCOME	PSE&G TRANSITION FDG 01-1 A-8	OTHER	3,491.14	0.00
06/30/2010	FIXED INCOME	PSE&G TRANSITION FUNDING 1 A6	OTHER	4,038.90	0.00
06/30/2010	FIXED INCOME	PSEG PWR LLC SR NT	UTILITIES	6,395.75	0.00
06/30/2010	FIXED INCOME	PSEG PWR LLC SR NT	UTILITIES	3,455.64	0.00
06/30/2010	FIXED INCOME	PSEG PWR LLC SR NT	UTILITIES	11,361.85	0.00
06/30/2010	FIXED INCOME	PSEG PWR LLC SR NT	INDUSTRIALS	5,575.56	0.00
06/30/2010	FIXED INCOME	PSI ENERGY INC DEB	UTILITIES	7,954.12	0.00
06/30/2010	FIXED INCOME	PSI ENERGY INC DEB	INDUSTRIALS	8,769.42	0.00
06/30/2010	FIXED INCOME	PSI ENERGY INC DEB	UTILITIES	2,699.86	0.00
06/30/2010	FIXED INCOME	PUB SVC ELEC & GAS	UTILITIES	1,047.59	0.00
06/30/2010	FIXED INCOME	PUBLIC SERVICE COLORADO	UTILITIES	5,709.10	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC CO COLO	UTILITIES	5,788.60	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC CO COLO 1ST COLL 12	UTILITIES	5,700.49	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC CO COLO 1ST MTG BD	UTILITIES	2,907.49	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC CO COLO 1ST MTG BD	UTILITIES	3,019.97	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC ELEC GAS CO MTN	INDUSTRIALS	2,272.52	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC ELEC GAS CO SEC MTN	UTILITIES	5,486.57	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC ELEC GAS CO SECD	UTILITIES	5,776.86	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC ELEC GAS TR#00013	INDUSTRIALS	2,888.22	0.00
06/30/2010	FIXED INCOME	PUBLIC SVC ELEC MTN #TR00014	UTILITIES	2,377.81	0.00
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY INC	UTILITIES	1,104.99	0.00
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY INC	UTILITIES	3,346.66	0.00
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY INC	UTILITIES	1,658.27	0.00
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY INC	UTILITIES	3,899.20	0.00
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY INC SR NT	UTILITIES	1,411.45	0.00
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY INC SR NT	UTILITIES	1,468.03	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	PUGET SOUND ENERGY MTN SR00001	UTILITIES	2,661.05	0.00
06/30/2010	FIXED INCOME	QUEBEC PROV CDA GLOBAL NT	SOVEREIGN DEBT	11,455.65	0.00
06/30/2010	FIXED INCOME	QUEBEC PROV CDA GLOBAL NT	SOVEREIGN DEBT	17,746.60	0.00
06/30/2010	FIXED INCOME	QUEST DIAGNOSTICS INC SR NT	INDUSTRIALS	5,321.44	0.00
06/30/2010	FIXED INCOME	QUEST DIAGNOSTICS INC SR NT	INDUSTRIALS	12,214.52	0.00
06/30/2010	FIXED INCOME	QUESTAR MKT RES INC NT	INDUSTRIALS	6,593.83	0.00
06/30/2010	FIXED INCOME	QWEST CORP	UTILITIES	22,738.08	0.00
06/30/2010	FIXED INCOME	QWEST CORP	UTILITIES	11,081.94	0.00
06/30/2010	FIXED INCOME	QWEST CORP	UTILITIES	8,924.29	0.00
06/30/2010	FIXED INCOME	QWEST CORP NT	UTILITIES	5,241.02	0.00
06/30/2010	FIXED INCOME	RAYMOND JAMES FINANCIAL	BANKS & FINANCE	3,717.40	0.00
06/30/2010	FIXED INCOME	RAYTHEON CO BONDS	INDUSTRIALS	6,356.43	0.00
06/30/2010	FIXED INCOME	RAYTHEON CO DEB	INDUSTRIALS	6,152.45	0.00
06/30/2010	FIXED INCOME	RAYTHEON CO NT	INDUSTRIALS	5,761.43	0.00
06/30/2010	FIXED INCOME	REALTY INCOME CORP	BANKS & FINANCE	2,691.52	0.00
06/30/2010	FIXED INCOME	REALTY INCOME CORP NT	BANKS & FINANCE	5,802.29	0.00
06/30/2010	FIXED INCOME	REED ELSEVIER CAP INC GTD NT	INDUSTRIALS	13,503.01	0.00
06/30/2010	FIXED INCOME	REED ELSEVIER CAP INC NT	INDUSTRIALS	10,832.50	0.00
06/30/2010	FIXED INCOME	REED ELSEVIER CAPITAL BONDS	INDUSTRIALS	5,603.92	0.00
06/30/2010	FIXED INCOME	REGENCY CENTERS LP	BANKS & FINANCE	6,650.63	0.00
06/30/2010	FIXED INCOME	REGENCY CTRS L P GTD NT	BANKS & FINANCE	5,342.53	0.00
06/30/2010	FIXED INCOME	REGION BK BIRMINGHAM ALA	BANKS & FINANCE	5,392.37	0.00
06/30/2010	FIXED INCOME	REGIONS BK BIRMINGHAM ALA	BANKS & FINANCE	3,754.81	0.00
06/30/2010	FIXED INCOME	REGIONS FINANCIAL CORP	BANKS & FINANCE	7,875.49	0.00
06/30/2010	FIXED INCOME	REINSURANCE GROUP AMER INC	BANKS & FINANCE	5,381.56	0.00
06/30/2010	FIXED INCOME	REINSURANCE GROUP AMER INC	BANKS & FINANCE	4,154.86	0.00
06/30/2010	FIXED INCOME	RELIANT ENERGY TRANSITION 01-1	OTHER	5,025.06	0.00
06/30/2010	FIXED INCOME	REPUBLIC N Y CORP SUB DEBS	BANKS & FINANCE	2,651.69	0.00
06/30/2010	FIXED INCOME	REPUBLIC OF HUNGARY	SOVEREIGN DEBT	15,561.01	0.00
06/30/2010	FIXED INCOME	REPUBLIC OF ITALY	SOVEREIGN DEBT	20,448.18	0.00
06/30/2010	FIXED INCOME	REPUBLIC OF ITALY	SOVEREIGN DEBT	23,436.92	0.00
06/30/2010	FIXED INCOME	REPUBLIC OF PANAMA	SOVEREIGN DEBT	7,770.32	0.00
06/30/2010	FIXED INCOME	REPUBLIC OF PANAMA BONDS	SOVEREIGN DEBT	9,624.99	0.00
06/30/2010	FIXED INCOME	REPUBLIC OF PERU BDS	SOVEREIGN DEBT	24,775.37	0.00
06/30/2010	FIXED INCOME	REPUBLIC OF POLAND	SOVEREIGN DEBT	23,219.56	0.00
06/30/2010	FIXED INCOME	REPUBLIC OF SOUTH AFRICA	SOVEREIGN DEBT	17,855.47	0.00
06/30/2010	FIXED INCOME	REPUBLIC SVCS INC NT	INDUSTRIALS	11,183.05	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	REYNOLDS AMERN INC SR SECD NT	INDUSTRIALS	9,042.47	0.00
06/30/2010	FIXED INCOME	REYNOLDS AMERN INC SR SECD NT	INDUSTRIALS	5,092.03	0.00
06/30/2010	FIXED INCOME	REYNOLDS AMERN INC SR SECD NT	INDUSTRIALS	6,906.90	0.00
06/30/2010	FIXED INCOME	REYNOLDS AMERN INCSR SECD NT	INDUSTRIALS	3,371.78	0.00
06/30/2010	FIXED INCOME	RIO TINTO FIN USA LTD NT	YANKEE BONDS - CORPS	3,187.62	0.00
06/30/2010	FIXED INCOME	RIO TINTO FIN USA LTD NT	BANKS & FINANCE	6,545.49	0.00
06/30/2010	FIXED INCOME	RIO TINTO FINANCE PLC	YANKEE BONDS - CORPS	12,680.26	0.00
06/30/2010	FIXED INCOME	RIO TINTO FINANCE USA LTD	YANKEE BONDS - CORPS	23,207.59	0.00
06/30/2010	FIXED INCOME	RIO TINTO FINANCE USA LTD	YANKEE BONDS - CORPS	20,476.55	0.00
06/30/2010	FIXED INCOME	ROCKWELL AUTOMATION INC DEB	INDUSTRIALS	3,201.21	0.00
06/30/2010	FIXED INCOME	ROCKWELL AUTOMATION INC NT	INDUSTRIALS	5,846.33	0.00
06/30/2010	FIXED INCOME	ROCKWELL COLLINS INC	INDUSTRIALS	3,495.43	0.00
06/30/2010	FIXED INCOME	ROGERS COMMUNICATIONS INC SR	INDUSTRIALS	3,583.45	0.00
06/30/2010	FIXED INCOME	ROGERS COMMUNICATIONS INC SR	YANKEE BONDS - CORPS	12,485.33	0.00
06/30/2010	FIXED INCOME	ROGERS WIRELESS INC SECD NT	YANKEE BONDS - CORPS	12,508.04	0.00
06/30/2010	FIXED INCOME	ROGERS WIRELESS INC SR SECD NT	YANKEE BONDS - CORPS	11,618.03	0.00
06/30/2010	FIXED INCOME	ROGERS WIRELESS INC SR SECD NT	YANKEE BONDS - CORPS	11,946.81	0.00
06/30/2010	FIXED INCOME	ROHM & HAAS CO NT	INDUSTRIALS	8,947.27	0.00
06/30/2010	FIXED INCOME	ROPER INDS INC NEW SR NT	INDUSTRIALS	5,926.13	0.00
06/30/2010	FIXED INCOME	ROPER INDUSTRIES INC	INDUSTRIALS	5,851.54	0.00
06/30/2010	FIXED INCOME	ROWAN COMPANIES INC	INDUSTRIALS	5,360.71	0.00
06/30/2010	FIXED INCOME	ROYAL BANK OF CANADA/NY	YANKEE BONDS - CORPS	6,291.34	0.00
06/30/2010	FIXED INCOME	ROYAL BANK OF SCOTLAND PLC/THE	YANKEE BONDS - CORPS	10,336.63	0.00
06/30/2010	FIXED INCOME	ROYAL BANK OF SCOTLAND SUB BDS	YANKEE BONDS - CORPS	9,838.87	0.00
06/30/2010	FIXED INCOME	ROYAL BK CDA MONTREAL QUE SR	YANKEE BONDS - CORPS	11,105.52	0.00
06/30/2010	FIXED INCOME	ROYAL BK SCOTLAND GROUP PLC NT	BANKS & FINANCE	10,276.55	0.00
06/30/2010	FIXED INCOME	ROYAL BK SCOTLAND GRP PLC	YANKEE BONDS - CORPS	15,656.43	0.00
06/30/2010	FIXED INCOME	RPM INTL INC NT	INDUSTRIALS	5,735.44	0.00
06/30/2010	FIXED INCOME	RYDER SYS INC MEDIUM TERM NTS	INDUSTRIALS	11,477.90	0.00
06/30/2010	FIXED INCOME	SAFeway INC	INDUSTRIALS	7,242.31	0.00
06/30/2010	FIXED INCOME	SAFeway INC DEBENTURE	INDUSTRIALS	5,564.20	0.00
06/30/2010	FIXED INCOME	SAFeway INC NT	INDUSTRIALS	5,914.57	0.00
06/30/2010	FIXED INCOME	SAN ANTONIO TEX ELEC & GAS	US TAXABLE MUNI BONDS	2,855.84	0.00
06/30/2010	FIXED INCOME	SAN ANTONIO TEX ELEC & GAS	US TAXABLE MUNI BONDS	5,007.75	0.00
06/30/2010	FIXED INCOME	SAN DIEGO CNTY CALIF WTR AUTH	US TAXABLE MUNI BONDS	4,146.89	0.00
06/30/2010	FIXED INCOME	SAN DIEGO G & E	UTILITIES	2,738.79	0.00
06/30/2010	FIXED INCOME	SAN DIEGO G & E	UTILITIES	3,929.66	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	SAN DIEGO GAS & ELEC CO	UTILITIES	1,417.75	0.00
06/30/2010	FIXED INCOME	SAN DIEGO GAS & ELEC CO 1ST	UTILITIES	2,868.25	0.00
06/30/2010	FIXED INCOME	SAN FRANCISCO CALIF CITY & CNT	US TAXABLE MUNI BONDS	2,683.70	0.00
06/30/2010	FIXED INCOME	SAN SIEGO GAS & ELEC CO	UTILITIES	5,878.89	0.00
06/30/2010	FIXED INCOME	SARA LEE CORP NT	INDUSTRIALS	4,995.97	0.00
06/30/2010	FIXED INCOME	SARA LEE CORP NT	INDUSTRIALS	4,455.97	0.00
06/30/2010	FIXED INCOME	SARA LEE CORP SR NT	INDUSTRIALS	8,714.77	0.00
06/30/2010	FIXED INCOME	SATOILHYDRO ASA	YANKEE BONDS - CORPS	8,512.11	0.00
06/30/2010	FIXED INCOME	SBC COMMN INC GLOBAL NT	UTILITIES	17,306.38	0.00
06/30/2010	FIXED INCOME	SBC COMMUNICATIONS INC GBL NT	INDUSTRIALS	5,681.33	0.00
06/30/2010	FIXED INCOME	SBC COMMUNS INC GLOBAL NT	INDUSTRIALS	7,928.80	0.00
06/30/2010	FIXED INCOME	SBC COMMUNS INC GLOBAL NT	INDUSTRIALS	23,276.68	0.00
06/30/2010	FIXED INCOME	SCANA CORP MTN TR 00015	UTILITIES	5,652.12	0.00
06/30/2010	FIXED INCOME	SCHERING PLOUGH CORP SR NT	INDUSTRIALS	12,652.78	0.00
06/30/2010	FIXED INCOME	SCHERING PLOUGH CORP SR NT	INDUSTRIALS	4,192.60	0.00
06/30/2010	FIXED INCOME	SCHERING-PLOUGH	INDUSTRIALS	12,722.50	0.00
06/30/2010	FIXED INCOME	SCHERING-PLOUGH SR NT	INDUSTRIALS	8,614.82	0.00
06/30/2010	FIXED INCOME	SCHWAB CHARLES CORP MEDIUM	BANKS & FINANCE	3,573.45	0.00
06/30/2010	FIXED INCOME	SCIENCE APPLICATIONS INTL CORP	INDUSTRIALS	11,599.55	0.00
06/30/2010	FIXED INCOME	SCOTTISH PWR PLC NT	YANKEE BONDS - CORPS	3,831.68	0.00
06/30/2010	FIXED INCOME	SEARIVER MARITIME FIN HLDGS	INDUSTRIALS	10,757.12	0.00
06/30/2010	FIXED INCOME	SEMPRA ENERGY	UTILITIES	5,624.21	0.00
06/30/2010	FIXED INCOME	SEMPRA ENERGY	INDUSTRIALS	11,899.47	0.00
06/30/2010	FIXED INCOME	SEMPRA ENERGY NT	UTILITIES	7,107.65	0.00
06/30/2010	FIXED INCOME	SEMPRA ENERGY NT	INDUSTRIALS	5,762.13	0.00
06/30/2010	FIXED INCOME	SHELL INTERNATIONAL FIN	INDUSTRIALS	5,644.95	0.00
06/30/2010	FIXED INCOME	SHELL INTERNATIONAL FIN	YANKEE BONDS - CORPS	10,448.71	0.00
06/30/2010	FIXED INCOME	SHELL INTERNATIONAL FIN	YANKEE BONDS - CORPS	10,737.08	0.00
06/30/2010	FIXED INCOME	SHELL INTERNATIONAL FIN	YANKEE BONDS - CORPS	5,222.68	0.00
06/30/2010	FIXED INCOME	SHELL INTL FIN B V GTD NT	INDUSTRIALS	24,337.23	0.00
06/30/2010	FIXED INCOME	SHELL INTL FIN B V GTD NT	YANKEE BONDS - CORPS	27,674.98	0.00
06/30/2010	FIXED INCOME	SHELL INTL FIN B V GTD NT	INDUSTRIALS	11,565.63	0.00
06/30/2010	FIXED INCOME	SHELL INTL FIN B V GTD NT	YANKEE BONDS - CORPS	11,141.72	0.00
06/30/2010	FIXED INCOME	SHERWIN-WILLIAMS CO	INDUSTRIALS	5,373.29	0.00
06/30/2010	FIXED INCOME	SIERRA PAC PWR CO SER M	UTILITIES	5,806.66	0.00
06/30/2010	FIXED INCOME	SILICON VALLEY BANK	BANKS & FINANCE	5,299.63	0.00
06/30/2010	FIXED INCOME	SIMON PPTY GROUP L P NT	BANKS & FINANCE	11,436.90	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	SIMON PPTY GROUP L P NT	INDUSTRIALS	10,322.26	0.00
06/30/2010	FIXED INCOME	SIMON PPTY GROUP LP NT	BANKS & FINANCE	11,353.08	0.00
06/30/2010	FIXED INCOME	SIMON PROPERTY GROUP LP	BANKS & FINANCE	11,061.52	0.00
06/30/2010	FIXED INCOME	SIMON PROPERTY GROUP LP	BANKS & FINANCE	4,701.34	0.00
06/30/2010	FIXED INCOME	SIMON PROPERTY GROUP LP	BANKS & FINANCE	13,423.56	0.00
06/30/2010	FIXED INCOME	SLM CORP	BANKS & FINANCE	4,561.52	0.00
06/30/2010	FIXED INCOME	SLM CORP	BANKS & FINANCE	9,334.21	0.00
06/30/2010	FIXED INCOME	SLM CORP	BANKS & FINANCE	10,450.81	0.00
06/30/2010	FIXED INCOME	SLM CORP MTN # TR 00002	BANKS & FINANCE	5,110.29	0.00
06/30/2010	FIXED INCOME	SLM CORP MTN # TR 00015	BANKS & FINANCE	8,905.33	0.00
06/30/2010	FIXED INCOME	SLM CORP MTN # TR 00024	BANKS & FINANCE	4,202.27	0.00
06/30/2010	FIXED INCOME	SLM CORP MTN # TR 00104	BANKS & FINANCE	9,507.61	0.00
06/30/2010	FIXED INCOME	SLM CORP MTN #TR00031	BANKS & FINANCE	10,728.66	0.00
06/30/2010	FIXED INCOME	SMITH INTERNATIONAL INC	INDUSTRIALS	7,169.78	0.00
06/30/2010	FIXED INCOME	SMITH INTL INC SR NT	INDUSTRIALS	11,518.73	0.00
06/30/2010	FIXED INCOME	SONOCO PRODS CO NT	INDUSTRIALS	5,829.72	0.00
06/30/2010	FIXED INCOME	SOUTH AFRICA GOVERNMENT INTERN	SOVEREIGN DEBT	16,312.81	0.00
06/30/2010	FIXED INCOME	SOUTH AFRICA REP NT	SOVEREIGN DEBT	8,287.03	0.00
06/30/2010	FIXED INCOME	SOUTH AFRICA REP NT	SOVEREIGN DEBT	9,146.46	0.00
06/30/2010	FIXED INCOME	SOUTH CAROLINA ELEC & GAS CO	UTILITIES	6,267.49	0.00
06/30/2010	FIXED INCOME	SOUTH CAROLINA ELEC & GAS CO	UTILITIES	5,699.87	0.00
06/30/2010	FIXED INCOME	SOUTH CAROLINA ELEC & GAS CO	UTILITIES	3,628.56	0.00
06/30/2010	FIXED INCOME	SOUTHERN CA GAS CO MTG KK	UTILITIES	1,469.31	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO	UTILITIES	11,729.02	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO	UTILITIES	5,718.46	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO NT	UTILITIES	6,364.73	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO REF	UTILITIES	3,667.79	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO 04-G	UTILITIES	4,580.90	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO 1ST	UTILITIES	2,678.53	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO 1ST	UTILITIES	4,284.83	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON CO 2006A	UTILITIES	8,099.89	0.00
06/30/2010	FIXED INCOME	SOUTHERN CALIF EDISON SER 09A	UTILITIES	5,712.30	0.00
06/30/2010	FIXED INCOME	SOUTHERN CO CAP FDG INC GTD SR	UTILITIES	5,280.77	0.00
06/30/2010	FIXED INCOME	SOUTHERN CO SR NT SER 2007 A	INDUSTRIALS	5,608.96	0.00
06/30/2010	FIXED INCOME	SOUTHERN COPPER CORP	INDUSTRIALS	8,018.01	0.00
06/30/2010	FIXED INCOME	SOUTHERN COPPER CORP DEL NT	INDUSTRIALS	8,003.36	0.00
06/30/2010	FIXED INCOME	SOUTHERN NAT GAS CO NT	UTILITIES	1,255.99	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	SOUTHERN UNION CO	INDUSTRIALS	4,762.80	0.00
06/30/2010	FIXED INCOME	SOUTHTRUST CORP SUB NT	BANKS & FINANCE	5,584.76	0.00
06/30/2010	FIXED INCOME	SOUTHWEST AIRLS CO NT	INDUSTRIALS	5,534.63	0.00
06/30/2010	FIXED INCOME	SOUTHWEST AIRLS CO NT	INDUSTRIALS	5,326.72	0.00
06/30/2010	FIXED INCOME	SOUTHWESTERN ELEC POWER	UTILITIES	2,789.43	0.00
06/30/2010	FIXED INCOME	SOUTHWESTERN ELEC PWR CO SR NT	UTILITIES	6,015.78	0.00
06/30/2010	FIXED INCOME	SOUTHWESTERN ELEC PWR CO SR NT	UTILITIES	5,716.56	0.00
06/30/2010	FIXED INCOME	SOUTHWESTERN PUB SVC CO SR NT	UTILITIES	2,341.83	0.00
06/30/2010	FIXED INCOME	SOVEREIGN BK FSB WYOMISSING PA	BANKS & FINANCE	5,957.34	0.00
06/30/2010	FIXED INCOME	SOVEREIGN BK FSB WYOMISSING PA	BANKS & FINANCE	5,252.26	0.00
06/30/2010	FIXED INCOME	SOVEREIGN CAP TR VI	BANKS & FINANCE	3,084.69	0.00
06/30/2010	FIXED INCOME	SPECTRA ENERGY CAP LLC SR NT	INDUSTRIALS	5,759.28	0.00
06/30/2010	FIXED INCOME	ST JUDE MEDICAL INC	INDUSTRIALS	11,463.49	0.00
06/30/2010	FIXED INCOME	ST PAUL TRAVELERS COS INC	BANKS & FINANCE	6,200.47	0.00
06/30/2010	FIXED INCOME	ST PAUL TRAVELERS COS INC	BANKS & FINANCE	6,006.31	0.00
06/30/2010	FIXED INCOME	STANCORP FINL GROUP INC	BANKS & FINANCE	4,272.58	0.00
06/30/2010	FIXED INCOME	STANFORD UNIVERSITY	INDUSTRIALS	7,184.36	0.00
06/30/2010	FIXED INCOME	STAPLES INC	INDUSTRIALS	19,745.19	0.00
06/30/2010	FIXED INCOME	STARBUCKS CORP	INDUSTRIALS	5,975.98	0.00
06/30/2010	FIXED INCOME	STATE STR BK & TR CO BOSTON	BANKS & FINANCE	11,364.71	0.00
06/30/2010	FIXED INCOME	STATE STREET CORP	BANKS & FINANCE	4,423.54	0.00
06/30/2010	FIXED INCOME	STATOILHYDRO ASA	YANKEE BONDS - CORPS	11,402.23	0.00
06/30/2010	FIXED INCOME	STRYKER CORP	INDUSTRIALS	5,606.92	0.00
06/30/2010	FIXED INCOME	STRYKER CORP	INDUSTRIALS	5,402.03	0.00
06/30/2010	FIXED INCOME	SUMITOMO MITSUI BK CORP SUB NT	YANKEE BONDS - CORPS	6,852.00	0.00
06/30/2010	FIXED INCOME	SUNCOR ENERGY INC NT	INDUSTRIALS	6,359.55	0.00
06/30/2010	FIXED INCOME	SUNCOR ENERGY INC NT	YANKEE BONDS - CORPS	11,755.20	0.00
06/30/2010	FIXED INCOME	SUNCOR ENERGY INC NT	YANKEE BONDS - CORPS	13,396.21	0.00
06/30/2010	FIXED INCOME	SUNCOR ENERGY INC NT	YANKEE BONDS - CORPS	10,041.14	0.00
06/30/2010	FIXED INCOME	SUNOCO INC NT	INDUSTRIALS	10,686.89	0.00
06/30/2010	FIXED INCOME	SUNOCO LOGISTICS PARTNER	INDUSTRIALS	5,601.66	0.00
06/30/2010	FIXED INCOME	SUNOCO LOGISTICS PARTNERS SR	INDUSTRIALS	5,663.59	0.00
06/30/2010	FIXED INCOME	SUNTRUST BK ATLANTA TR #SB0003	BANKS & FINANCE	10,423.94	0.00
06/30/2010	FIXED INCOME	SUNTRUST BK MEDIUM TERM SR NTS	BANKS & FINANCE	29,734.73	0.00
06/30/2010	FIXED INCOME	SUNTRUST BKS INC SR NT	YANKEE BONDS - CORPS	3,714.94	0.00
06/30/2010	FIXED INCOME	SUNTRUST BKS INC SR NT	BANKS & FINANCE	8,871.99	0.00
06/30/2010	FIXED INCOME	SUNTRUST CAP VIII GTD TR PFD	BANKS & FINANCE	5,327.07	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	SWEDISH EXPORT CREDIT	SOVEREIGN DEBT	16,301.27	0.00
06/30/2010	FIXED INCOME	SWISS BK CORP	BANKS & FINANCE	3,070.30	0.00
06/30/2010	FIXED INCOME	SWISS BK CORP-NY SUB DEBS	BANKS & FINANCE	1,780.67	0.00
06/30/2010	FIXED INCOME	SYSCO CORP NT	INDUSTRIALS	5,837.58	0.00
06/30/2010	FIXED INCOME	SYSCO CORP NT	INDUSTRIALS	5,914.96	0.00
06/30/2010	FIXED INCOME	SYSCO CORP NT	INDUSTRIALS	6,739.75	0.00
06/30/2010	FIXED INCOME	TALISMAN ENERGY	YANKEE BONDS - CORPS	6,378.49	0.00
06/30/2010	FIXED INCOME	TALISMAN ENERGY INC NT	YANKEE BONDS - CORPS	5,350.92	0.00
06/30/2010	FIXED INCOME	TALISMAN ENERGY INC NT	YANKEE BONDS - CORPS	6,730.84	0.00
06/30/2010	FIXED INCOME	TALISMAN ENERGY INC SHELF 2	INDUSTRIALS	3,455.86	0.00
06/30/2010	FIXED INCOME	TALISMAN ENERGY INC SR NT	YANKEE BONDS - CORPS	2,318.43	0.00
06/30/2010	FIXED INCOME	TAMPA ELEC CO NT	UTILITIES	12,631.43	0.00
06/30/2010	FIXED INCOME	TAMPA ELEC CO NT	UTILITIES	1,262.08	0.00
06/30/2010	FIXED INCOME	TAMPA ELEC CO ST NT	UTILITIES	4,367.63	0.00
06/30/2010	FIXED INCOME	TANGER PPTYS LTD PARTNERSHIP	BANKS & FINANCE	5,543.00	0.00
06/30/2010	FIXED INCOME	TARGET CORP DEB	INDUSTRIALS	5,479.04	0.00
06/30/2010	FIXED INCOME	TARGET CORP NT	INDUSTRIALS	10,690.18	0.00
06/30/2010	FIXED INCOME	TARGET CORP NT	INDUSTRIALS	12,672.55	0.00
06/30/2010	FIXED INCOME	TARGET CORP NT	INDUSTRIALS	11,581.51	0.00
06/30/2010	FIXED INCOME	TARGET CORP NT	INDUSTRIALS	20,745.45	0.00
06/30/2010	FIXED INCOME	TARGET CORP SR NT	INDUSTRIALS	14,822.16	0.00
06/30/2010	FIXED INCOME	TARGET CORP SR NT	INDUSTRIALS	11,131.17	0.00
06/30/2010	FIXED INCOME	TCI COMMUN INC	UTILITIES	6,551.06	0.00
06/30/2010	FIXED INCOME	TCI COMMUNICATIONS INC DEB	UTILITIES	3,908.33	0.00
06/30/2010	FIXED INCOME	TCI COMMUNICATIONS INC DEBS	UTILITIES	2,546.58	0.00
06/30/2010	FIXED INCOME	TD AMERITRADE HOLDING CO	BANKS & FINANCE	5,350.84	0.00
06/30/2010	FIXED INCOME	TD AMERITRADE HOLDING CO	BANKS & FINANCE	7,682.18	0.00
06/30/2010	FIXED INCOME	TECK COMINCO LTD SR NT	YANKEE BONDS - CORPS	5,294.10	0.00
06/30/2010	FIXED INCOME	TECK RESOURCES LIMITED	YANKEE BONDS - CORPS	25,430.80	0.00
06/30/2010	FIXED INCOME	TECK RESOURCES LIMITED	YANKEE BONDS - CORPS	12,268.98	0.00
06/30/2010	FIXED INCOME	TELE COMMUNICATIONS INC	INDUSTRIALS	5,996.22	0.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	7,624.64	0.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	11,010.77	0.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	8,989.16	0.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	10,532.58	0.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	3,881.00	0.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT	YANKEE BONDS - CORPS	15,777.30	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	TELECOM ITALIA CAP GTD SR NT B	YANKEE BONDS - CORPS	19,297.20	0.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAPITAL	UTILITIES	10,805.28	0.00
06/30/2010	FIXED INCOME	TELECOM ITALIA CAPITAL SA	YANKEE BONDS - CORPS	7,528.27	0.00
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U	YANKEE BONDS - CORPS	10,749.86	0.00
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U	YANKEE BONDS - CORPS	15,333.46	0.00
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U SR	YANKEE BONDS - CORPS	11,356.84	0.00
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U SR	YANKEE BONDS - CORPS	11,626.96	0.00
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES S A U SR	YANKEE BONDS - CORPS	11,316.85	0.00
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES SAU	YANKEE BONDS - CORPS	6,633.51	0.00
06/30/2010	FIXED INCOME	TELEFONICA EMISIONES SAU	YANKEE BONDS - CORPS	21,014.79	0.00
06/30/2010	FIXED INCOME	TELEFONICA EUROPE BV US NT	YANKEE BONDS - CORPS	13,290.60	0.00
06/30/2010	FIXED INCOME	TELEFONOS DE MEXICO S A SR NT	YANKEE BONDS - CORPS	11,514.49	0.00
06/30/2010	FIXED INCOME	TELSTRA LTD NT	YANKEE BONDS - CORPS	11,264.84	0.00
06/30/2010	FIXED INCOME	TELUS CORP	YANKEE BONDS - CORPS	15,242.06	0.00
06/30/2010	FIXED INCOME	TENASKA GA PTNRS LP SR SECD BD	INDUSTRIALS	2,246.64	0.00
06/30/2010	FIXED INCOME	TENNECO PACKAGING INC DEB	INDUSTRIALS	3,277.57	0.00
06/30/2010	FIXED INCOME	TENNESSEE GAS PIPELINE CO DEB	UTILITIES	5,955.42	0.00
06/30/2010	FIXED INCOME	TENNESSEE GAS PIPELINE CO DEB	UTILITIES	2,061.24	0.00
06/30/2010	FIXED INCOME	TENNESSEE GAS PIPELINES DEBS	UTILITIES	4,986.56	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	23,944.74	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	8,155.37	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	8,985.01	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	16,060.96	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	11,443.15	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	20,986.14	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	6,677.08	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	3,371.72	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	6,253.09	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	51,298.17	0.00
06/30/2010	FIXED INCOME	TENNESSEE VALLEY AUTH BD	AGENCIES & OTHER GOVT OBL	3,417.24	0.00
06/30/2010	FIXED INCOME	TEVA PHARMA FIN III LLC	INDUSTRIALS	2,078.64	0.00
06/30/2010	FIXED INCOME	TEVA PHARMACEUTICAL FIN CO LLC	INDUSTRIALS	8,627.93	0.00
06/30/2010	FIXED INCOME	TEVA PHARMACEUTICAL FIN LLC	INDUSTRIALS	5,376.90	0.00
06/30/2010	FIXED INCOME	TEXAS EASTN TRANSMISSION CORP	UTILITIES	5,999.11	0.00
06/30/2010	FIXED INCOME	TEXAS ST	US TAXABLE MUNI BONDS	10,777.40	0.00
06/30/2010	FIXED INCOME	TEXTRON INC	INDUSTRIALS	5,707.01	0.00
06/30/2010	FIXED INCOME	TEXTRON INC NT	INDUSTRIALS	5,436.28	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	THOMSON CORP DEB	INDUSTRIALS	2,841.55	0.00
06/30/2010	FIXED INCOME	THOMSON CORP NT	YANKEE BONDS - CORPS	11,691.96	0.00
06/30/2010	FIXED INCOME	THOMSON REUTERS CORP	YANKEE BONDS - CORPS	3,921.47	0.00
06/30/2010	FIXED INCOME	THOMSON REUTERS CORP	YANKEE BONDS - CORPS	5,461.62	0.00
06/30/2010	FIXED INCOME	THOMSON REUTERS CORP GTD NT	YANKEE BONDS - CORPS	6,209.58	0.00
06/30/2010	FIXED INCOME	THOMSON REUTERS CORP GTD NT	INDUSTRIALS	11,819.21	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	21,723.94	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	12,243.52	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	11,787.33	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	11,868.34	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	11,516.11	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC	INDUSTRIALS	10,829.65	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC NT	INDUSTRIALS	5,670.19	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC NT	INDUSTRIALS	3,440.93	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC NT	INDUSTRIALS	8,467.27	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC NT	INDUSTRIALS	20,007.40	0.00
06/30/2010	FIXED INCOME	TIME WARNER CABLE INC NT	INDUSTRIALS	25,753.01	0.00
06/30/2010	FIXED INCOME	TIME WARNER COS INC	INDUSTRIALS	6,011.19	0.00
06/30/2010	FIXED INCOME	TIME WARNER COS INC FA23	INDUSTRIALS	7,437.33	0.00
06/30/2010	FIXED INCOME	TIME WARNER COS INC JJ13	INDUSTRIALS	11,242.03	0.00
06/30/2010	FIXED INCOME	TIME WARNER COS INC 100897	INDUSTRIALS	6,323.97	0.00
06/30/2010	FIXED INCOME	TIME WARNER COS INC 98	INDUSTRIALS	3,713.79	0.00
06/30/2010	FIXED INCOME	TIME WARNER ENTERTAINMENT CO L	INDUSTRIALS	9,306.01	0.00
06/30/2010	FIXED INCOME	TIME WARNER ENTMT CO L P SE NT	INDUSTRIALS	7,247.96	0.00
06/30/2010	FIXED INCOME	TIME WARNER ENTMT CO LP SR DEB	INDUSTRIALS	13,366.65	0.00
06/30/2010	FIXED INCOME	TIME WARNER ENTMT CO LP SR NT	INDUSTRIALS	6,009.42	0.00
06/30/2010	FIXED INCOME	TIME WARNER INC	INDUSTRIALS	5,400.68	0.00
06/30/2010	FIXED INCOME	TIME WARNER INC	INDUSTRIALS	4,522.04	0.00
06/30/2010	FIXED INCOME	TIME WARNER INC	INDUSTRIALS	17,603.56	0.00
06/30/2010	FIXED INCOME	TIME WARNER INC BDS	INDUSTRIALS	6,059.22	0.00
06/30/2010	FIXED INCOME	TIME WARNER INC BNDS	INDUSTRIALS	10,724.20	0.00
06/30/2010	FIXED INCOME	TIME WARNER INC NEW	INDUSTRIALS	7,553.80	0.00
06/30/2010	FIXED INCOME	TIME WARNER INC NEW NT	INDUSTRIALS	13,997.50	0.00
06/30/2010	FIXED INCOME	TIME WARNER INC NEW NT	INDUSTRIALS	10,955.91	0.00
06/30/2010	FIXED INCOME	TJX COS INC NEW NT	INDUSTRIALS	6,478.18	0.00
06/30/2010	FIXED INCOME	TOBACCO SETTLEMENT FIN AUTH	US TAXABLE MUNI BONDS	4,487.06	0.00
06/30/2010	FIXED INCOME	TOBACCO SETTLEMENT FING CORP	US TAXABLE MUNI BONDS	4,443.91	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	TOLEDO EDISON CO SR NT	UTILITIES	2,580.02	0.00
06/30/2010	FIXED INCOME	TOLL BROS FIN CORP GTD SR NT	INDUSTRIALS	6,206.38	0.00
06/30/2010	FIXED INCOME	TOLL BROS FINANCE CORP	BANKS & FINANCE	6,092.59	0.00
06/30/2010	FIXED INCOME	TORCHMARK CORP SR NT	BANKS & FINANCE	5,388.45	0.00
06/30/2010	FIXED INCOME	TOSCO CORP NT	INDUSTRIALS	9,057.97	0.00
06/30/2010	FIXED INCOME	TOTAL CAPITAL SA	YANKEE BONDS - CORPS	5,006.12	0.00
06/30/2010	FIXED INCOME	TOTAL CAPITAL SA NOTES	YANKEE BONDS - CORPS	10,538.01	0.00
06/30/2010	FIXED INCOME	TRANS-CANADA PIPELINES	YANKEE BONDS - CORPS	5,060.80	0.00
06/30/2010	FIXED INCOME	TRANS-CANADA PIPELINES	YANKEE BONDS - CORPS	12,824.52	0.00
06/30/2010	FIXED INCOME	TRANSALTA CORP	YANKEE BONDS - CORPS	5,777.93	0.00
06/30/2010	FIXED INCOME	TRANSALTA CORP SR NT	YANKEE BONDS - CORPS	5,784.26	0.00
06/30/2010	FIXED INCOME	TRANSATLANTIC HLDGS INC SR NT	INDUSTRIALS	5,285.97	0.00
06/30/2010	FIXED INCOME	TRANSATLANTIC HOLDINGS	BANKS & FINANCE	2,677.14	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD	YANKEE BONDS - CORPS	5,734.64	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD	YANKEE BONDS - CORPS	3,648.45	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD	YANKEE BONDS - CORPS	7,459.62	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD JR	YANKEE BONDS - CORPS	4,647.00	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD NT	YANKEE BONDS - CORPS	5,488.37	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD SR	YANKEE BONDS - CORPS	8,015.92	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD SR	YANKEE BONDS - CORPS	5,998.20	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPELINES LTD SR	UTILITIES	15,077.47	0.00
06/30/2010	FIXED INCOME	TRANSCANADA PIPLINES LTD SR NT	UTILITIES	4,507.92	0.00
06/30/2010	FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	UTILITIES	6,013.00	0.00
06/30/2010	FIXED INCOME	TRANSOCEAN INC SR NT	INDUSTRIALS	4,943.71	0.00
06/30/2010	FIXED INCOME	TRANSOCEAN INC SR NT	YANKEE BONDS - CORPS	8,511.11	0.00
06/30/2010	FIXED INCOME	TRANSOCEAN INC SR NT	YANKEE BONDS - CORPS	9,651.57	0.00
06/30/2010	FIXED INCOME	TRAVELERS COS INC	BANKS & FINANCE	5,764.64	0.00
06/30/2010	FIXED INCOME	TRAVELERS COS INC JR SUB DEB	BANKS & FINANCE	9,814.41	0.00
06/30/2010	FIXED INCOME	TRAVELERS COS INC SR NT	BANKS & FINANCE	5,742.81	0.00
06/30/2010	FIXED INCOME	TRAVELERS COS INC SR NT	BANKS & FINANCE	5,355.36	0.00
06/30/2010	FIXED INCOME	TRAVELERS PPTY CAS CORP NEW	BANKS & FINANCE	5,644.55	0.00
06/30/2010	FIXED INCOME	TRAVELERS PPTY CAS CORP NEW SR	BANKS & FINANCE	3,015.37	0.00
06/30/2010	FIXED INCOME	TRUSTEES OF PRINCETON UNIV	BANKS & FINANCE	5,761.87	0.00
06/30/2010	FIXED INCOME	TRUSTEES OF PRINCETON UNIV	BANKS & FINANCE	4,414.32	0.00
06/30/2010	FIXED INCOME	TURNER BROADCASTING SYSTEMS	INDUSTRIALS	6,217.30	0.00
06/30/2010	FIXED INCOME	TXU ELEC DELIVERY TRANSITION	OTHER	972.60	0.00
06/30/2010	FIXED INCOME	TXU ELEC DELIVERY 04-1 BD A3	UTILITIES	2,704.20	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	TYCO ELECTRONICS GROUP S A SR	YANKEE BONDS - CORPS	3,891.47	0.00
06/30/2010	FIXED INCOME	TYCO ELECTRONICS GROUP S A SR	YANKEE BONDS - CORPS	11,986.26	0.00
06/30/2010	FIXED INCOME	TYCO INTERNATIONAL FINAN	YANKEE BONDS - CORPS	4,247.53	0.00
06/30/2010	FIXED INCOME	TYCO INTL FINANCE S A NT	YANKEE BONDS - CORPS	13,743.72	0.00
06/30/2010	FIXED INCOME	TYCO INTL LTD/TYCO INTL FIN	INDUSTRIALS	6,471.71	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	74,803.94	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	69,144.17	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	85,834.90	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	121,896.39	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	59,346.04	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	66,601.84	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	241,154.40	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	100,614.04	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	50,548.04	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	46,900.68	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	98,201.33	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	105,725.94	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	119,783.22	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	148,374.79	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	81,482.23	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	38,641.99	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	28,461.12	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	156,349.61	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	115,617.40	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	119,147.75	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	112,126.90	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	184,780.57	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	125,305.23	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	138,352.23	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	79,109.62	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	81,099.33	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	79,376.01	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	83,344.69	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	153,926.13	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	55,852.62	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	62,203.41	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	69,477.53	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	58,379.79	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	100,169.93	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	85,550.02	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	78,289.10	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	79,460.39	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	168,349.80	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	103,548.69	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	50,309.95	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	81,933.14	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	235,230.66	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	70,336.71	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	341,789.11	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	302,227.58	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	254,007.66	0.00
06/30/2010	FIXED INCOME	U S TREASURY BOND	TREASURIES	162,391.48	0.00
06/30/2010	FIXED INCOME	U S TREASURY BONDS	TREASURIES	325,028.45	0.00
06/30/2010	FIXED INCOME	U S TREASURY BONDS	TREASURIES	134,771.83	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	129,187.35	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	175,354.02	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	318,629.75	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	223,231.29	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	319,650.07	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	124,057.91	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	54,992.22	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	106,318.52	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	164,439.08	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	106,738.85	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	152,333.47	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	122,029.27	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	139,886.75	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	183,779.47	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	201,879.64	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	197,643.25	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	13,905.44	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	218,951.76	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	182,912.92	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	337,975.49	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	272,740.92	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	184,028.59	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	195,924.40	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	151,490.89	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	215,232.18	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	184,875.15	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	236,558.34	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	186,867.49	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	15,363.78	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	154,462.45	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	208,918.68	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	245,055.33	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	165,843.89	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	121,506.71	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	261,712.56	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	99,286.09	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	99,277.36	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	98,400.41	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	171,634.84	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	96,109.87	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	3,568.67	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	93,485.43	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	156,522.01	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	79,052.88	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	77,837.40	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	90,382.36	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	144,336.82	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	92,898.25	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	109,582.65	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	93,185.24	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	150,979.76	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	101,306.11	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	106,612.77	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	106,498.98	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	158,376.22	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	88,013.11	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	301,347.43	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	45,192.14	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	87,197.53	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	AGENCIES & OTHER GOVT OBL	433,957.47	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	180,705.75	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	149,028.18	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	294,252.11	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	418,399.53	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	185,668.10	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	441,600.59	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	131,199.98	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	180,272.67	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	491,389.52	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	362,762.70	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	350,293.37	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	325,366.32	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	189,731.27	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	115,699.64	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	177,896.98	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	298,213.53	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	252,354.03	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	2,891.87	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	320,414.93	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	2,893.45	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	364,323.94	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	780,736.41	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	204,242.87	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	542,033.67	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	223,556.51	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	346,994.96	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	211,433.84	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	477,842.49	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	888,574.07	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	133,251.26	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	209,318.83	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	278,496.98	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	110,203.52	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	156,590.01	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	281,179.74	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	176,401.27	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	152,653.29	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	AGENCIES & OTHER GOVT OBL	25,899.64	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	238,016.63	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	144,980.10	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	456,835.16	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	174,831.97	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	254,857.41	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	188,210.00	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	210,906.44	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	175,189.61	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	176,375.00	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	431,308.66	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	233,680.26	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	232,718.01	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	289,570.71	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	185,500.58	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	144,574.51	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	184,678.76	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	271,221.55	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	417,318.15	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	177,140.02	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	326,619.33	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	241,807.89	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	359,260.99	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	240,824.71	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	29,329.41	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	313,548.95	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	433,154.36	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTES	TREASURIES	262,904.25	0.00
06/30/2010	FIXED INCOME	U S TREASURY NTS	TREASURIES	152,894.17	0.00
06/30/2010	FIXED INCOME	U S WEST COMMUNICATIONS INC	UTILITIES	9,240.05	0.00
06/30/2010	FIXED INCOME	UB BK NATL ASSN MTN #TR00230	BANKS & FINANCE	11,360.32	0.00
06/30/2010	FIXED INCOME	UBS AG	YANKEE BONDS - CORPS	15,627.65	0.00
06/30/2010	FIXED INCOME	UBS AG STAMFORD # SR 00047	BANKS & FINANCE	11,050.17	0.00
06/30/2010	FIXED INCOME	UBS AG STAMFORD BRH MEDIUM	YANKEE BONDS - CORPS	15,974.54	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	UBS AG STAMFORD BRH MEDIUM	YANKEE BONDS - CORPS	16,237.21	0.00
06/30/2010	FIXED INCOME	UBS PFD FDG TR III	BANKS & FINANCE	2,859.27	0.00
06/30/2010	FIXED INCOME	UBS PFD FDG TR V	BANKS & FINANCE	8,775.17	0.00
06/30/2010	FIXED INCOME	UNILEVER CAP CORP GTD SR NT	BANKS & FINANCE	8,034.85	0.00
06/30/2010	FIXED INCOME	UNILEVER CAP CORP SR NT	BANKS & FINANCE	11,242.69	0.00
06/30/2010	FIXED INCOME	UNILEVER CAPITAL CORP	BANKS & FINANCE	7,789.15	0.00
06/30/2010	FIXED INCOME	UNION BANCAL CORP SUB NT	BANKS & FINANCE	8,795.73	0.00
06/30/2010	FIXED INCOME	UNION BK CALIF N A #SB00001	BANKS & FINANCE	5,653.82	0.00
06/30/2010	FIXED INCOME	UNION ELEC CO SR SECD NT	UTILITIES	18,241.15	0.00
06/30/2010	FIXED INCOME	UNION ELEC CO SR SECD NT	UTILITIES	11,669.77	0.00
06/30/2010	FIXED INCOME	UNION FAC CORP NT	INDUSTRIALS	11,739.85	0.00
06/30/2010	FIXED INCOME	UNION PAC CORP DB 1	INDUSTRIALS	13,468.73	0.00
06/30/2010	FIXED INCOME	UNION PAC CORP DEB	INDUSTRIALS	3,020.73	0.00
06/30/2010	FIXED INCOME	UNION PAC CORP NT	INDUSTRIALS	5,676.98	0.00
06/30/2010	FIXED INCOME	UNION PAC CORP NT	INDUSTRIALS	5,836.49	0.00
06/30/2010	FIXED INCOME	UNION PAC CORP NT	INDUSTRIALS	5,760.51	0.00
06/30/2010	FIXED INCOME	UNION PAC CORP SR NT	INDUSTRIALS	2,764.45	0.00
06/30/2010	FIXED INCOME	UNION PACIFIC CORP BDS	INDUSTRIALS	5,147.94	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN MTN #TR00019	SOVEREIGN DEBT	23,156.26	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STATES	SOVEREIGN DEBT	27,676.21	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS #TR 00013	SOVEREIGN DEBT	10,104.03	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MEDIUM TERM	SOVEREIGN DEBT	26,836.43	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN #00007	SOVEREIGN DEBT	16,130.40	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN TR00011	SOVEREIGN DEBT	24,043.68	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN TR00015	SOVEREIGN DEBT	23,844.48	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN TR00017	SOVEREIGN DEBT	27,955.15	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS MTN TR00021	SOVEREIGN DEBT	23,115.29	0.00
06/30/2010	FIXED INCOME	UNITED MEXICAN STS TR# 00010	SOVEREIGN DEBT	13,979.21	0.00
06/30/2010	FIXED INCOME	UNITED PARCEL SERVICE INC	INDUSTRIALS	1,177.71	0.00
06/30/2010	FIXED INCOME	UNITED PARCEL SERVICE INC	INDUSTRIALS	12,079.54	0.00
06/30/2010	FIXED INCOME	UNITED PARCEL SVC INC	INDUSTRIALS	22,754.32	0.00
06/30/2010	FIXED INCOME	UNITED PARCEL SVC INC SR NT	INDUSTRIALS	16,459.40	0.00
06/30/2010	FIXED INCOME	UNITED STATES CELLULAR CORP SR	UTILITIES	4,600.49	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP	INDUSTRIALS	8,260.61	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP	INDUSTRIALS	8,747.36	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP	INDUSTRIALS	11,671.96	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP DEB	INDUSTRIALS	6,540.96	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP DEB	INDUSTRIALS	2,493.78	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP NT	INDUSTRIALS	4,728.52	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP NT	INDUSTRIALS	12,582.79	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP NT	INDUSTRIALS	11,963.99	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP NT	INDUSTRIALS	5,591.82	0.00
06/30/2010	FIXED INCOME	UNITED TECHNOLOGIES CORP SHELF	INDUSTRIALS	3,762.72	0.00
06/30/2010	FIXED INCOME	UNITED UTILS PLC NT	YANKEE BONDS - CORPS	5,368.51	0.00
06/30/2010	FIXED INCOME	UNITED UTILS PLS NTS	YANKEE BONDS - CORPS	2,697.55	0.00
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC	INDUSTRIALS	11,784.10	0.00
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC NT	INDUSTRIALS	5,612.56	0.00
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC NT	INDUSTRIALS	7,173.61	0.00
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC NT	INDUSTRIALS	10,078.21	0.00
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC NT	INDUSTRIALS	5,683.08	0.00
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC SR NT	INDUSTRIALS	5,648.56	0.00
06/30/2010	FIXED INCOME	UNITEDHEALTH GROUP INC SR NT	INDUSTRIALS	16,457.98	0.00
06/30/2010	FIXED INCOME	UNITRIN INC SR NT	BANKS & FINANCE	5,299.66	0.00
06/30/2010	FIXED INCOME	UNIVERSAL HEALTH SVCS INC NT	INDUSTRIALS	5,296.31	0.00
06/30/2010	FIXED INCOME	UNIVERSITY CALIF REGTS MED CTR	US TAXABLE MUNI BONDS	2,264.48	0.00
06/30/2010	FIXED INCOME	UNIVERSITY CALIF REVS	US TAXABLE MUNI BONDS	8,676.41	0.00
06/30/2010	FIXED INCOME	UNIVERSITY TEX UNIV REVS	REVENUE BONDS	3,873.84	0.00
06/30/2010	FIXED INCOME	UNUM GROUP	BANKS & FINANCE	5,654.57	0.00
06/30/2010	FIXED INCOME	US BANCORP	BANKS & FINANCE	4,171.94	0.00
06/30/2010	FIXED INCOME	US BANCORP	BANKS & FINANCE	6,287.92	0.00
06/30/2010	FIXED INCOME	US BANCORP	BANKS & FINANCE	11,070.61	0.00
06/30/2010	FIXED INCOME	US BANK NA/CINCINNATI OH	BANKS & FINANCE	17,852.95	0.00
06/30/2010	FIXED INCOME	US BK NATL ASSN MTN #SB 00001	BANKS & FINANCE	4,936.54	0.00
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	7,843,885.03	1,574,648.35
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	2,344,618.75	132,253.17
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	2,421,799.18	226,795.12
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	2,410,643.36	8,674.20
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	6,926,450.60	792,856.40
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	13,741,273.44	1,052,749.08
06/30/2010	FIXED INCOME	US TREAS-CPI INFLAT	TIPS	2,540,621.24	64,381.86
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	1,144,176.66	54,400.31
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	7,157,075.40	470,603.51
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	1,160,010.11	42,423.93
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	3,936,217.49	463,159.93

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	12,057,619.31	902,238.31
06/30/2010	FIXED INCOME	US TREASURY N/B	TREASURIES	297,734.20	0.00
06/30/2010	FIXED INCOME	USAA AUTO OWNER TR 08-1 A4	CARS	2,139.72	0.00
06/30/2010	FIXED INCOME	USAA AUTO OWNER TR 08-3 CL A-4	CARS	2,198.05	0.00
06/30/2010	FIXED INCOME	USAA AUTO OWNER 06-4 CL A4	CARS	255.46	0.00
06/30/2010	FIXED INCOME	USAA AUTO OWNER 06-4 CL B	CARS	660.97	0.00
06/30/2010	FIXED INCOME	USAA AUTO OWNER 07 2 CL A-4	CARS	2,156.99	0.00
06/30/2010	FIXED INCOME	USAA AUTO OWNER 08-2 CL A-4	CARS	1,209.66	0.00
06/30/2010	FIXED INCOME	USAA AUTO OWNER 09-1 A-4	CARS	555.24	0.00
06/30/2010	FIXED INCOME	USB CAPITAL XIII TRUST	BANKS & FINANCE	4,488.56	0.00
06/30/2010	FIXED INCOME	UST INC SR NT	INDUSTRIALS	11,188.91	0.00
06/30/2010	FIXED INCOME	UTAH TRAN AUTH SALES TAX REV	REVENUE BONDS	2,891.55	0.00
06/30/2010	FIXED INCOME	V F CORP NT	INDUSTRIALS	3,164.13	0.00
06/30/2010	FIXED INCOME	V F CORP NT	INDUSTRIALS	3,150.83	0.00
06/30/2010	FIXED INCOME	VALE OVERSEAS LIMITED	YANKEE BONDS - CORPS	9,992.97	0.00
06/30/2010	FIXED INCOME	VALE OVERSEAS LIMITED	YANKEE BONDS - CORPS	7,235.91	0.00
06/30/2010	FIXED INCOME	VALE OVERSEAS LTD GTD NT	YANKEE BONDS - CORPS	17,715.61	0.00
06/30/2010	FIXED INCOME	VALE OVERSEAS LTD GTD NT	YANKEE BONDS - CORPS	11,530.56	0.00
06/30/2010	FIXED INCOME	VALE OVERSEAS LTD GTD NT	YANKEE BONDS - CORPS	10,391.24	0.00
06/30/2010	FIXED INCOME	VALERO ENERGY CORP	INDUSTRIALS	5,385.78	0.00
06/30/2010	FIXED INCOME	VALERO ENERGY CORP	INDUSTRIALS	6,387.83	0.00
06/30/2010	FIXED INCOME	VALERO ENERGY CORP	INDUSTRIALS	4,114.10	0.00
06/30/2010	FIXED INCOME	VALERO ENERGY CORP	INDUSTRIALS	10,879.78	0.00
06/30/2010	FIXED INCOME	VALERO ENERGY CORP NEW NT	INDUSTRIALS	6,587.90	0.00
06/30/2010	FIXED INCOME	VALERO ENERGY CORP NT	UTILITIES	9,028.51	0.00
06/30/2010	FIXED INCOME	VALERO ENERGY CORP NT	UTILITIES	7,896.65	0.00
06/30/2010	FIXED INCOME	VALIDUS HOLDINGS LTD	YANKEE BONDS - CORPS	2,526.37	0.00
06/30/2010	FIXED INCOME	VALSPAR CORP	INDUSTRIALS	6,123.92	0.00
06/30/2010	FIXED INCOME	VECTREN UTIL HLDGS INC SR NT	UTILITIES	5,488.72	0.00
06/30/2010	FIXED INCOME	VEOLIAN ENVIRONNEMENT NT	YANKEE BONDS - CORPS	2,973.98	0.00
06/30/2010	FIXED INCOME	VEOLIAN ENVIRONNEMENT NT	YANKEE BONDS - CORPS	5,710.68	0.00
06/30/2010	FIXED INCOME	VEOLIAN ENVIRONNEMENT NT	YANKEE BONDS - CORPS	11,176.03	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC	UTILITIES	20,474.45	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC	UTILITIES	12,888.40	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC	UTILITIES	11,623.98	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC	UTILITIES	4,873.64	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC	UTILITIES	8,815.32	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	12,165.17	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	16,250.15	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	16,359.66	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	16,636.64	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	11,245.69	0.00
06/30/2010	FIXED INCOME	VERIZON COMMUNICATIONS INC NT	UTILITIES	11,781.57	0.00
06/30/2010	FIXED INCOME	VERIZON GLOBAL FDG CORP	INDUSTRIALS	17,278.87	0.00
06/30/2010	FIXED INCOME	VERIZON GLOBAL FDG CORP NT	UTILITIES	4,055.22	0.00
06/30/2010	FIXED INCOME	VERIZON GLOBAL FDG CORP NT	BANKS & FINANCE	18,173.83	0.00
06/30/2010	FIXED INCOME	VERIZON GLOBAL FDG CORP NT	INDUSTRIALS	8,232.28	0.00
06/30/2010	FIXED INCOME	VERIZON GLOBAL FUNDING CORP	UTILITIES	11,411.31	0.00
06/30/2010	FIXED INCOME	VERIZON GLOBAL FUNDING CORP	UTILITIES	11,852.85	0.00
06/30/2010	FIXED INCOME	VERIZON MD INC DEB SER A	UTILITIES	11,146.41	0.00
06/30/2010	FIXED INCOME	VERIZON MD INC DEB SER B	UTILITIES	2,531.92	0.00
06/30/2010	FIXED INCOME	VERIZON NEW ENG INC DEB	UTILITIES	16,430.09	0.00
06/30/2010	FIXED INCOME	VERIZON NEW ENG INC NT	UTILITIES	6,569.85	0.00
06/30/2010	FIXED INCOME	VERIZON NEW JERSEY DEB SER A	UTILITIES	11,203.95	0.00
06/30/2010	FIXED INCOME	VERIZON NEW YORK INC DEB SER A	UTILITIES	5,605.53	0.00
06/30/2010	FIXED INCOME	VERIZON PA INC DEB SER A	UTILITIES	16,284.71	0.00
06/30/2010	FIXED INCOME	VERIZON VA INC DEB	UTILITIES	16,554.46	0.00
06/30/2010	FIXED INCOME	VIACOM INC	INDUSTRIALS	11,745.98	0.00
06/30/2010	FIXED INCOME	VIACOM INC	INDUSTRIALS	16,183.92	0.00
06/30/2010	FIXED INCOME	VIACOM INC GLOBAL NT	INDUSTRIALS	4,461.61	0.00
06/30/2010	FIXED INCOME	VIACOM INC GLOBAL NT	INDUSTRIALS	5,194.88	0.00
06/30/2010	FIXED INCOME	VIACOM INC NEW SR NT	INDUSTRIALS	11,870.53	0.00
06/30/2010	FIXED INCOME	VIACOM INC SR NT	INDUSTRIALS	10,023.67	0.00
06/30/2010	FIXED INCOME	VIACOM IND SR NT	INDUSTRIALS	9,245.46	0.00
06/30/2010	FIXED INCOME	VIRGINIA COMWLTH TRANSN BRD TR	US TAXABLE MUNI BONDS	2,719.62	0.00
06/30/2010	FIXED INCOME	VIRGINIA ELE & PWR CO SR NT	UTILITIES	6,608.98	0.00
06/30/2010	FIXED INCOME	VIRGINIA ELEC & PWR CO A	INDUSTRIALS	5,850.17	0.00
06/30/2010	FIXED INCOME	VIRGINIA ELEC & PWR CO SR NT	UTILITIES	5,608.22	0.00
06/30/2010	FIXED INCOME	VIRGINIA ELEC & PWR CO SR NT	UTILITIES	5,791.25	0.00
06/30/2010	FIXED INCOME	VIRGINIA ELEC & PWR CO SR NT	UTILITIES	3,672.65	0.00
06/30/2010	FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	UTILITIES	10,619.73	0.00
06/30/2010	FIXED INCOME	VODAFONE AIRTOUCH NTS	YANKEE BONDS - CORPS	9,082.42	0.00
06/30/2010	FIXED INCOME	VODAFONE GROUP	UTILITIES	17,573.67	0.00
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC	YANKEE BONDS - CORPS	16,280.43	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC	INDUSTRIALS	11,095.38	0.00
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC	YANKEE BONDS - CORPS	9,846.39	0.00
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC NEW DEB	INDUSTRIALS	5,447.31	0.00
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC NEW NT	YANKEE BONDS - CORPS	11,190.42	0.00
06/30/2010	FIXED INCOME	VODAFONE GROUP PLC NEW NT	YANKEE BONDS - CORPS	11,520.17	0.00
06/30/2010	FIXED INCOME	VULCAN MATLS CO NT	INDUSTRIALS	12,465.09	0.00
06/30/2010	FIXED INCOME	VULCAN MATLS CO NT	INDUSTRIALS	5,538.25	0.00
06/30/2010	FIXED INCOME	WACH BK COML MTG TR 07-C31A A2	COMMERCIAL MORTGAGES	17,439.51	0.00
06/30/2010	FIXED INCOME	WACHOVIA BANK NA	BANKS & FINANCE	18,492.44	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 02-C1A A4	COMMERCIAL MORTGAGES	14,808.26	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 04-C10 A4	COMMERCIAL MORTGAGES	5,271.04	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 04-C11 A5	COMMERCIAL MORTGAGES	6,749.86	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 05-C16 A4	COMMERCIAL MORTGAGES	11,154.18	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 06 A-3	COMMERCIAL MORTGAGES	23,308.49	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 06-C25 A4	COMMERCIAL MORTGAGES	11,455.31	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 07-C30 A3	COMMERCIAL MORTGAGES	10,688.74	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML MTG 07-C30 A5	COMMERCIAL MORTGAGES	23,811.16	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML TR 03-C9 A3	COMMERCIAL MORTGAGES	4,325.14	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML TR 06-C23 A-M	COMMERCIAL MORTGAGES	5,548.37	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 04-C14 A4	COMMERCIAL MORTGAGES	10,020.36	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 05-C17 CL A-J	COMMERCIAL MORTGAGES	4,569.08	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 05-C18 A-J	COMMERCIAL MORTGAGES	4,570.32	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 05-C22 CL A-4	CMO CORPORATE	11,281.70	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 06-C25 CL A5	INTEREST ONLY	5,980.83	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 07 C34 CL A-3	COMMERCIAL MORTGAGES	17,147.14	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 2005-C17 A-4	COMMERCIAL MORTGAGES	11,194.67	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 2005-C19 AJ	COMMERCIAL MORTGAGES	5,329.13	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 2005-C21 AJ	INTEREST ONLY	7,653.93	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK COML 2006-C28 A-2	COMMERCIAL MORTGAGES	10,919.41	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK MTG 2006-C23 A-4	COMMERCIAL MORTGAGES	22,195.96	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK MTN TR #SB 00004	BANKS & FINANCE	11,068.61	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK NATL ASSN #SB00001	BANKS & FINANCE	11,143.44	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK NATL ASSN MEDIUM	BANKS & FINANCE	11,389.46	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK NATL MTN #SB00007	BANKS & FINANCE	11,974.45	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK SER 07-C32 CL A-2	COMMERCIAL MORTGAGES	10,833.01	0.00
06/30/2010	FIXED INCOME	WACHOVIA BK SER 07-C32 CL A-PB	INTEREST ONLY	6,535.78	0.00
06/30/2010	FIXED INCOME	WACHOVIA CORP	BANKS & FINANCE	22,357.97	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	WACHOVIA CORP	BANKS & FINANCE	22,551.41	0.00
06/30/2010	FIXED INCOME	WACHOVIA CORP GLOBAL MED TERM	BANKS & FINANCE	17,333.52	0.00
06/30/2010	FIXED INCOME	WACHOVIA CORP NEW	BANKS & FINANCE	2,977.82	0.00
06/30/2010	FIXED INCOME	WACHOVIA CORP NEW NT	BANKS & FINANCE	11,158.31	0.00
06/30/2010	FIXED INCOME	WACHOVIA CORP NEW SR NT	BANKS & FINANCE	22,701.41	0.00
06/30/2010	FIXED INCOME	WACHOVIA CORP NEW SUB DEB	BANKS & FINANCE	5,690.53	0.00
06/30/2010	FIXED INCOME	WAL MART STORES INC DEB	INDUSTRIALS	2,054.99	0.00
06/30/2010	FIXED INCOME	WAL MART STORES INC NT	INDUSTRIALS	6,708.56	0.00
06/30/2010	FIXED INCOME	WAL MART STORES INC NT	INDUSTRIALS	11,986.38	0.00
06/30/2010	FIXED INCOME	WAL MART STORES INC NT	INDUSTRIALS	12,135.82	0.00
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	11,678.88	0.00
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	14,693.34	0.00
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	11,229.43	0.00
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	26,776.25	0.00
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	12,379.12	0.00
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	13,031.64	0.00
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	9,853.04	0.00
06/30/2010	FIXED INCOME	WAL-MART STORES INC	INDUSTRIALS	18,733.13	0.00
06/30/2010	FIXED INCOME	WALGREEN CO NT	INDUSTRIALS	11,963.42	0.00
06/30/2010	FIXED INCOME	WALGREEN CO NT	INDUSTRIALS	5,780.80	0.00
06/30/2010	FIXED INCOME	WALT DISNEY COMPANY	INDUSTRIALS	11,142.52	0.00
06/30/2010	FIXED INCOME	WASCHOVIA BK COML 07-C33 A-4	COMMERCIAL MORTGAGES	10,571.42	0.00
06/30/2010	FIXED INCOME	WASHINGTON POST CO NT	INDUSTRIALS	6,332.65	0.00
06/30/2010	FIXED INCOME	WASHINGTON ST	US TAXABLE MUNI BONDS	2,510.23	0.00
06/30/2010	FIXED INCOME	WASTE MANAGEMENT INC	INDUSTRIALS	4,794.58	0.00
06/30/2010	FIXED INCOME	WASTE MANAGEMENT INC	INDUSTRIALS	8,498.78	0.00
06/30/2010	FIXED INCOME	WASTE MGMT INC DEL SR NT	INDUSTRIALS	6,399.37	0.00
06/30/2010	FIXED INCOME	WASTE MGMT INC DEL SR NT	INDUSTRIALS	6,801.59	0.00
06/30/2010	FIXED INCOME	WASTE MGMT INC DEL SR NT	INDUSTRIALS	5,747.86	0.00
06/30/2010	FIXED INCOME	WATERBURY CONN	US TAXABLE MUNI BONDS	2,752.46	0.00
06/30/2010	FIXED INCOME	WATSON PHARMACEUTICALS I	INDUSTRIALS	5,895.06	0.00
06/30/2010	FIXED INCOME	WATSON PHARMACEUTICALS I	INDUSTRIALS	5,650.38	0.00
06/30/2010	FIXED INCOME	WBCMT 2005-C20 B	COMMERCIAL MORTGAGES	5,900.34	0.00
06/30/2010	FIXED INCOME	WEATHERFORD INTERNATIONAL LTD	YANKEE BONDS - CORPS	12,717.17	0.00
06/30/2010	FIXED INCOME	WEATHERFORD INTL INC NEW	INDUSTRIALS	5,949.44	0.00
06/30/2010	FIXED INCOME	WEATHERFORD INTL INC NEW	INDUSTRIALS	10,896.18	0.00
06/30/2010	FIXED INCOME	WEATHERFORD INTL INC ST NT	YANKEE BONDS - CORPS	3,228.32	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	WEATHERFORD INTL LTD GTD SR NT	YANKEE BONDS - CORPS	1,952.56	0.00
06/30/2010	FIXED INCOME	WEATHERFORD INTL LTD GTD SR NT	YANKEE BONDS - CORPS	6,628.12	0.00
06/30/2010	FIXED INCOME	WEATHERFORD INTL LTD GTD SR NT	UTILITIES	5,853.98	0.00
06/30/2010	FIXED INCOME	WEATHERFORD INTL LTD SR NT	INDUSTRIALS	2,235.43	0.00
06/30/2010	FIXED INCOME	WEINGARTEN RLTY MTN #SR00061	BANKS & FINANCE	3,195.36	0.00
06/30/2010	FIXED INCOME	WELLPOINT INC	INDUSTRIALS	5,770.42	0.00
06/30/2010	FIXED INCOME	WELLPOINT INC	INDUSTRIALS	11,451.74	0.00
06/30/2010	FIXED INCOME	WELLPOINT INC	INDUSTRIALS	15,821.82	0.00
06/30/2010	FIXED INCOME	WELLPOINT INC NT	INDUSTRIALS	8,790.44	0.00
06/30/2010	FIXED INCOME	WELLPOINT INC NT	INDUSTRIALS	7,834.47	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO	BANKS & FINANCE	11,136.86	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO	BANKS & FINANCE	11,021.96	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO	BANKS & FINANCE	11,164.59	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO FDIC GTD TLGP	BANKS & FINANCE	29,454.40	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO FDIC GTD TLGP	BANKS & FINANCE	29,712.37	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW SR GBL NT	BANKS & FINANCE	5,440.81	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW SR UNSECD	BANKS & FINANCE	22,666.27	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW SUB NT	BANKS & FINANCE	10,962.53	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW SUB NT	BANKS & FINANCE	10,954.09	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW SUB NT	BANKS & FINANCE	10,954.50	0.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW SUB NT	BANKS & FINANCE	11,111.53	0.00
06/30/2010	FIXED INCOME	WELLS FARGO BK	BANKS & FINANCE	7,338.44	0.00
06/30/2010	FIXED INCOME	WELLS FARGO BK NATL ASSN SUB	BANKS & FINANCE	11,249.32	0.00
06/30/2010	FIXED INCOME	WELLS FARGO BK NATL ASSN SUB	BANKS & FINANCE	16,567.33	0.00
06/30/2010	FIXED INCOME	WELLS FARGO CAP X GTD CAP SECS	BANKS & FINANCE	5,396.84	0.00
06/30/2010	FIXED INCOME	WELLS FARGO CAP XIII FXD TO	BANKS & FINANCE	20,910.30	0.00
06/30/2010	FIXED INCOME	WELLS FARGO CAP XV	BANKS & FINANCE	16,853.27	0.00
06/30/2010	FIXED INCOME	WEST CORP FED CRED UNION	BANKS & FINANCE	16,672.91	0.00
06/30/2010	FIXED INCOME	WESTAR ENERGY INC 1ST MTG BD	UTILITIES	3,355.62	0.00
06/30/2010	FIXED INCOME	WESTAR ENERGY INC 1ST MTG BD	UTILITIES	8,363.15	0.00
06/30/2010	FIXED INCOME	WESTERN UN CO NT	BANKS & FINANCE	3,337.41	0.00
06/30/2010	FIXED INCOME	WESTERN UN CO NT	BANKS & FINANCE	10,997.95	0.00
06/30/2010	FIXED INCOME	WESTERN UN CO NT	BANKS & FINANCE	11,598.66	0.00
06/30/2010	FIXED INCOME	WESTERN UNION CO/THE	BANKS & FINANCE	1,097.33	0.00
06/30/2010	FIXED INCOME	WESTLB AG NEW YORK BRH SUB NT	YANKEE BONDS - CORPS	5,721.17	0.00
06/30/2010	FIXED INCOME	WESTPAC BANKING CORP	YANKEE BONDS - CORPS	15,928.27	0.00
06/30/2010	FIXED INCOME	WESTPAC BANKING CORP	YANKEE BONDS - CORPS	10,417.79	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	WESTPAC BANKING CORP	YANKEE BONDS - CORPS	16,348.02	0.00
06/30/2010	FIXED INCOME	WESTPAC BKG CORP SUB NT	YANKEE BONDS - CORPS	5,201.25	0.00
06/30/2010	FIXED INCOME	WHIRLPOOL CORP MEDIUM TERM NTS	INDUSTRIALS	11,281.67	0.00
06/30/2010	FIXED INCOME	WHIRLPOOL CORP SR NT	INDUSTRIALS	6,422.13	0.00
06/30/2010	FIXED INCOME	WILLIAM PARTNERS L P SR NT	INDUSTRIALS	12,119.15	0.00
06/30/2010	FIXED INCOME	WILLIAMS COS INC DEB SER A	INDUSTRIALS	3,448.76	0.00
06/30/2010	FIXED INCOME	WILLIAMS COS INC NT	INDUSTRIALS	5,636.53	0.00
06/30/2010	FIXED INCOME	WILLIAMS COS INC SR NT	INDUSTRIALS	3,957.24	0.00
06/30/2010	FIXED INCOME	WILLIAMS COS INC/THE	INDUSTRIALS	4,902.51	0.00
06/30/2010	FIXED INCOME	WILLIS NORTH AMER INC SR NT	BANKS & FINANCE	5,557.34	0.00
06/30/2010	FIXED INCOME	WILLIS NORTH AMERICA INC	INDUSTRIALS	7,846.07	0.00
06/30/2010	FIXED INCOME	WISC ELEC POWER	UTILITIES	5,324.50	0.00
06/30/2010	FIXED INCOME	WISCONSIN ELEC PWR CO DEB	UTILITIES	8,988.26	0.00
06/30/2010	FIXED INCOME	WISCONSIN ELEC PWR CO DEB	UTILITIES	3,170.56	0.00
06/30/2010	FIXED INCOME	WISCONSIN ELEC PWR CO DEBS	UTILITIES	2,461.09	0.00
06/30/2010	FIXED INCOME	WISCONSIN POWER & LIGHT	UTILITIES	5,763.19	0.00
06/30/2010	FIXED INCOME	WISCONSIN PWR & LT CO DEB	UTILITIES	2,880.07	0.00
06/30/2010	FIXED INCOME	WISCONSIN ST GEN REV TXB-SER A	US TAXABLE MUNI BONDS	1,227.56	0.00
06/30/2010	FIXED INCOME	WISCONSIN ST GEN REV TXB-SER A	US TAXABLE MUNI BONDS	5,619.66	0.00
06/30/2010	FIXED INCOME	WMC FIN USA LTD GTD NT	YANKEE BONDS - CORPS	15,878.85	0.00
06/30/2010	FIXED INCOME	WMX TECH INC SENIOR NOTES	INDUSTRIALS	5,572.21	0.00
06/30/2010	FIXED INCOME	WPP FIN UK NT	YANKEE BONDS - CORPS	11,158.73	0.00
06/30/2010	FIXED INCOME	WYETH	INDUSTRIALS	24,890.45	0.00
06/30/2010	FIXED INCOME	WYETH NT	INDUSTRIALS	21,244.18	0.00
06/30/2010	FIXED INCOME	WYETH NT	INDUSTRIALS	5,978.69	0.00
06/30/2010	FIXED INCOME	WYETH NT	INDUSTRIALS	12,126.07	0.00
06/30/2010	FIXED INCOME	WYETH SR NT	INDUSTRIALS	4,374.56	0.00
06/30/2010	FIXED INCOME	XCEL ENERGY INC SR NT	UTILITIES	4,581.59	0.00
06/30/2010	FIXED INCOME	XEROX CORP	INDUSTRIALS	5,539.30	0.00
06/30/2010	FIXED INCOME	XEROX CORP MTN # TR 00025	INDUSTRIALS	6,111.22	0.00
06/30/2010	FIXED INCOME	XEROX CORP SR NT	INDUSTRIALS	11,857.21	0.00
06/30/2010	FIXED INCOME	XEROX CORP SR NT	INDUSTRIALS	4,631.12	0.00
06/30/2010	FIXED INCOME	XEROX CORP SR NT	INDUSTRIALS	5,654.68	0.00
06/30/2010	FIXED INCOME	XEROX CORPORATION	INDUSTRIALS	6,632.67	0.00
06/30/2010	FIXED INCOME	XEROX CORPORATION	INDUSTRIALS	10,908.89	0.00
06/30/2010	FIXED INCOME	XEROX CORPORATION	INDUSTRIALS	3,729.64	0.00
06/30/2010	FIXED INCOME	XL CAP FIN EUROPE PLC SR NT	YANKEE BONDS - CORPS	11,060.64	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	XL CAP LTD SR NT	YANKEE BONDS - CORPS	2,146.46	0.00
06/30/2010	FIXED INCOME	XL CAP LTD SR NT	YANKEE BONDS - CORPS	2,592.24	0.00
06/30/2010	FIXED INCOME	XTO ENERGY INC	INDUSTRIALS	5,898.58	0.00
06/30/2010	FIXED INCOME	XTO ENERGY INC	INDUSTRIALS	10,023.39	0.00
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	18,262.46	0.00
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	6,491.58	0.00
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	12,630.41	0.00
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	10,602.44	0.00
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	5,891.88	0.00
06/30/2010	FIXED INCOME	XTO ENERGY INC SR NT	INDUSTRIALS	8,155.48	0.00
06/30/2010	FIXED INCOME	XTRA FIN CORP GTD SR NT	BANKS & FINANCE	4,534.26	0.00
06/30/2010	FIXED INCOME	YALE UNIVERSITY YALUNI	INDUSTRIALS	10,772.91	0.00
06/30/2010	FIXED INCOME	YUM BRANDS INC	INDUSTRIALS	5,968.71	0.00
06/30/2010	FIXED INCOME	YUM BRANDS INC SR NT	INDUSTRIALS	5,661.63	0.00
06/30/2010	FIXED INCOME	YUM BRANDS INC SR NT	INDUSTRIALS	6,178.54	0.00
06/30/2010	FIXED INCOME	ZENECA WILMINGTON INC GTD DEB	INDUSTRIALS	3,515.63	0.00
06/30/2010	FIXED INCOME	ZIMMER HOLDINGS INC	INDUSTRIALS	2,269.65	0.00
06/30/2010	FIXED INCOME	ZIMMER HOLDINGS INC	INDUSTRIALS	5,444.79	0.00
06/30/2010	FIXED INCOME	ZIONS BANCORP	BANKS & FINANCE	5,386.82	0.00
06/30/2010	FIXED INCOME	3M CO	INDUSTRIALS	6,299.36	0.00
06/30/2010	FIXED INCOME	3M CO MTN B/E TR 00005	INDUSTRIALS	11,477.15	0.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	29,995,940.28	-6,960.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	55,011,758.76	-5,390.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	15,002,076.13	-1,080.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	25,000,979.17	-5,875.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	35,004,844.30	-2,520.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	25,000,979.17	-5,875.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	45,011,252.84	-8,730.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,999,014.17	-1,190.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	24,996,331.94	-3,675.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	35,008,752.21	-6,790.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,999,014.17	-1,190.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,994,864.72	-5,145.00
06/30/2010	CASH & TEMPORARY	BANK OF NOVA SCOTIA INSTL C/D	CERTIFICATES OF DEPOSIT	29,999,991.60	-16,470.00
06/30/2010	CASH & TEMPORARY	BANK OF NOVA SCOTIA INSTL C/D	CERTIFICATES OF DEPOSIT	49,999,986.00	-27,450.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	25,000,510.23	-7,750.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	25,000,510.23	-7,750.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC INSTL C/D	CERTIFICATES OF DEPOSIT	49,992,869.44	-7,450.00
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	9,993,940.00	1,315.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	750,000,833.33	0.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	49,994,822.22	-5,400.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	49,994,822.22	-5,400.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,997,572.15	-7,050.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,988,906.65	-14,675.00
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,022,377.78	14,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,998,629.96	-3,025.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	EURO	50,002,594.06	-4,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,001,473.10	-3,060.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	EURO	50,002,594.06	-4,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,001,227.58	-2,550.00
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	64,970,186.67	-30,030.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG NY INSTL C/D	EURO	34,997,290.90	-14,840.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG NY INSTL C/D	EURO	24,998,064.93	-10,600.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	24,989,669.44	-10,400.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,989,991.67	-10,050.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	24,989,669.44	-10,400.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,989,991.67	-10,050.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	54,634,526.61	5,429.73
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	65,004,875.00	6,500.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	50,053,512.78	13,235.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	16,721,254.00	1,672.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	50,053,512.78	13,235.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	10,001,744.00	994.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	6,699,618.10	2,794.32
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,099,926.20	1,542.28
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	7,199,877.60	2,607.60
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,891,968.19	1,060.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,149,996.85	1,156.12
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,203,541.85	2,811.45
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	16,148,901.80	5,932.14
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	8,799,472.00	3,447.35
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,099,901.60	1,647.51
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,999,835.00	1,732.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,999,912.00	1,560.33
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,699,016.75	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,199,139.56	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,799,094.33	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	24,994,725.00	27,586.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,149,800.05	1,204.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,499,770.00	2,767.22
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	999,920.00	989.44
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	11,502,723.93	3,572.43
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CORP DISC	AGENCY	1,798,630.20	366.70
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,199,830.40	1,343.29
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,166,469.15	5,324.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	11,699,333.10	6,115.21
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,799,489.60	3,366.43
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,099,832.00	1,269.33
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,922.00	979.22
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,019,858.60	919.10
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,499,400.00	743.33

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,499,662.50	918.12
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	15,015,876.05	6,362.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	22,675,713.48	19,164.60
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	14,297,497.50	11,853.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,999,140.00	2,270.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,749,617.50	2,792.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,699,199.60	9,037.85
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	9,582,779.59	2,943.57
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,899,897.10	3,555.77
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,999,910.00	1,880.83
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,749,868.75	3,064.25
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,199,988.00	459.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,724,977.10	1,858.49
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,994,745.00	1,029.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,448,510.85	518.29
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,958,981.52	420.08
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	12,487,925.00	1,490.98
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,233.00	583.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,747,682.00	1,688.38
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	26,986,959.00	22,602.06
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,998,168.00	2,039.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,498,411.00	2,548.78
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	32,386,100.40	23,803.18
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,199,792.00	1,273.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	54,995,160.00	54,972.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,799,859.60	883.10
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,811.00	576.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,099,890.00	663.06
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,999,448.00	6,233.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	34,695,877.09	25,812.98
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,999,142.00	1,150.46
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,999,200.00	616.67
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,604.00	1,045.67
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,756.00	941.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,799,589.60	1,201.60

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	19,195,948.80	23,282.13
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	6,698,606.40	7,991.93
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	16,362,628.60	17,687.73
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,962,928.89	2,480.36
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	22,899,519.10	8,440.96
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,731,862.75	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,798,462.50	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	7,242,996.50	729.83
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,511,287.19	2,503.53
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,233.00	708.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,508.00	423.58
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	24,987,800.00	32,371.59
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,498,792.50	3,063.19
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	49,977,300.00	46,050.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	6,449,625.90	4,183.90
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LOAN BANK	AGENCY	50,041,036.67	36,870.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LOAN BANK	AGENCY	25,020,518.33	18,435.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL ASSN DISC	AGENCY	5,111,606.38	2,513.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	14,523,838.00	14,613.76
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	4,233,610.47	1,765.75
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,299,802.00	3,056.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	13,610,686.95	6,037.94
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,299,957.10	873.77
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,099,976.90	675.15
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	14,985,330.00	2,725.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	19,983,780.00	11,974.45
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	4,298,353.10	1,604.04
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,269,678.69	611.79
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	16,071,913.60	13,206.86
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,859,293.44	2,748.60
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	73,967,958.00	64,314.20
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,499,400.00	1,336.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	999,753.00	651.33
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	7,298,598.40	5,042.07
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,247,701.18	1,745.62

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	18,099,583.70	7,829.26
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,299,423.08	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	10,995,963.89	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,298,577.80	277.19
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	29,975,670.00	18,445.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,718,458.56	5,719.18
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	9,999,120.00	9,186.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	27,000,267.00	5,086.90
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,877,037.50	807.90
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	9,502,838.45	3,614.10
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,549,961.75	765.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	51,588,390.00	23,190.51
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	16,491,882.00	3,881.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,692,480.18	3,878.56
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,693,816.81	2,067.80
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,999,870.00	745.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	4,999,000.00	2,466.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	6,434,633.21	2,648.16
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	6,499,642.50	2,740.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,148,886.10	1,202.36
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	12,499,150.00	9,864.58
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	14,931,013.20	9,702.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	19,817,711.77	13,288.08
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,689,789.67	1,765.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,049,942.25	481.25
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	5,070,731.24	2,325.06
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,099,302.50	1,695.96
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	999,769.00	678.72
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,099,468.70	290.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	16,491,882.00	3,881.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,198,301.60	1,616.88
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	998,949.00	212.89
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,995,916.00	832.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,998,130.00	3,310.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	5,995,529.45	0.00



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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	4,170,397.51	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	15,504,736.42	5,207.01
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	23,355,295.54	-12,807,214.39
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	31,961,630.74	-18,457,259.31
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,989,616.67	-10,675.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,994,405.56	-5,650.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,989,616.67	-10,675.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,994,405.56	-5,650.00
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	14,996,880.00	1,917.50
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	24,993,542.50	3,820.28
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	9,997,920.00	1,278.33
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS TRI REPO	REPURCHASE AGREEMENTS	525,000,437.50	0.00
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	99,999,440.00	30,917.78
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	29,989,500.00	0.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,994,050.00	-6,125.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	39,996,200.00	-4,000.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	AUSTRALIA	49,994,794.44	-5,400.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,994,050.00	-6,125.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,996,675.00	-3,500.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	AUSTRALIA	29,996,876.67	-3,240.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	178,329,148.61	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	240,279,200.23	0.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,991,633.33	-8,700.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,993,797.22	-6,550.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	44,992,470.00	-7,830.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	14,998,139.17	-1,965.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,993,162.50	-7,025.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,996,062.50	-4,125.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	49,986,775.00	-13,600.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,991,248.61	-8,800.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,993,162.50	-7,025.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,996,062.50	-4,125.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	49,992,036.11	-8,200.00
06/30/2010	CASH & TEMPORARY	RABOBANK NEDERLD NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,005,328.75	-10,140.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	29,999,355.00	-4,200.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	99,997,850.00	-14,000.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND IB NT	COMMERCIAL PAPER	14,999,558.75	-1,410.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,009,460.75	0.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,083,682.86	62,300.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	100,035,235.83	3,700.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	24,997,865.28	-10,600.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	49,992,587.75	-9,200.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,011,105.48	-8,675.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,011,105.48	-8,675.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	24,997,865.28	-10,600.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	45,037,165.80	-21,015.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	39,998,938.59	-12,200.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	SWITZERLAND	39,978,659.83	-29,960.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	75,061,943.00	-35,025.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	24,999,336.62	-7,625.00
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	12,998,754.60	4,117.10
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	59,975,250.00	0.00
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	49,999,653.91	-7,100.00
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	25,004,372.78	1,595.00
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	30,022,666.00	-84.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	16,402.21	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	12,305.40	0.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	29,995,070.00	-5,130.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	49,991,783.33	-8,550.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	29,996,044.17	-6,510.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	34,995,384.87	-7,595.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	75,067,266.02	-1,425.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	75,067,266.02	-1,425.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	25,007,607.08	-2,675.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	25,002,572.72	-6,250.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	25,007,607.08	-2,675.00
06/30/2010	FIXED INCOME	CITIGROUP FDG INC MEDIUM TERM	BANKS & FINANCE	51,934,613.72	1,928,000.00
06/30/2010	FIXED INCOME	CITIGROUP FDG INC MEDIUM TERM	BANKS & FINANCE	51,934,613.72	1,928,000.00

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMERICA BANK INSTL C/D	BANKS & FINANCE	29,996,342.73	-26,670.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	25,013,375.87	5,950.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	13,892,428.96	3,304.63
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	35,006,994.58	13,160.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	49,969,979.17	-30,000.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	50,009,992.25	18,800.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	99,939,958.33	-60,000.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	18,944,454.49	-5,874.50
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	9,010,686.50	8,086.50
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	25,026,041.67	3,750.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	5,130,247.89	236.78
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	26,519,950.97	22,159.30
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	9,010,686.50	8,086.50
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	15,015,625.00	2,250.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	5,005,119.89	231.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	5,999,244.33	-720.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	9,988,785.07	-7,356.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	99,878,479.17	-146,000.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	46,246,253.75	2,035.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	49,939,239.58	-73,000.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	46,246,253.75	2,035.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	24,991,604.17	-9,437.50
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	25,011,583.33	7,000.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	10,001,337.50	400.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	18,007,620.00	7,920.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	39,986,566.67	-15,100.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	25,011,583.33	7,000.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DTD	AGENCIES & OTHER GOVT OBL	25,023,413.19	17,250.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DTD	AGENCIES & OTHER GOVT OBL	20,005,951.33	-6,882.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DTD	AGENCIES & OTHER GOVT OBL	20,005,951.33	-6,882.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DTD	AGENCIES & OTHER GOVT OBL	25,023,413.19	17,250.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	44,279,439.47	241,120.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	45,285,790.36	246,600.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MTN	BANKS & FINANCE	40,186,531.31	158,000.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MTN	BANKS & FINANCE	60,279,796.97	237,000.00

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<b>As of Date</b>	<b>Segment</b>	<b>Security Description</b>	<b>Industry/Sub-Industry</b>	<b>Accrued Market Value</b>	<b>Unrealized Gain/Loss</b>
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	44,935,612.50	-97,200.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	49,928,458.33	-108,000.00
06/30/2010	FIXED INCOME	MERRILL LYNCH & CO MTN	BANKS & FINANCE	26,071,017.65	2,875,621.00
06/30/2010	FIXED INCOME	MORGAN STANLEY NT	BANKS & FINANCE	19,894,961.70	-84,400.00
06/30/2010	FIXED INCOME	MORGAN STANLEY NT	BANKS & FINANCE	15,440,479.78	-65,502.84
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW MEDIUM	BANKS & FINANCE	5,016,513.77	3,620.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW MEDIUM	BANKS & FINANCE	30,035,364.15	11,400.00

## PRIME (LGIP)

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	ALPINE SECR CORP DISC	COMMERCIAL PAPER	149,992,125.00	875.07
06/30/2010	CASH & TEMPORARY	ALPINE SECR CORP DISC	COMMERCIAL PAPER	23,156,652.65	-180.08
06/30/2010	CASH & TEMPORARY	ATLANTIC ASSET DISC	COMMERCIAL PAPER	199,846,480.00	13,147.20
06/30/2010	CASH & TEMPORARY	ATLANTIC ASSET DISC	COMMERCIAL PAPER	61,433,718.75	10,494.83
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	NEW ZEALAND	24,998,675.40	-2,100.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	49,983,813.22	-20,600.00
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	50,031,355.00	-1,999.01
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	96,055,029.33	-4,704.00
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA N A	COMMERCIAL PAPER	100,045,266.66	-13,400.00
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	49,966,043.25	-38,100.00
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	137,976,060.84	-37,260.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	50,021,422.78	2,895.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	100,012,212.22	-10.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	94,500,564.37	-15,120.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,126,858.89	-31,905.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	510,000,566.67	0.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS FIN DISC	COMMERCIAL PAPER	199,749,320.00	42,653.36
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	199,995,642.56	-37,000.00
06/30/2010	CASH & TEMPORARY	CHARIOT FDG LLC DISC	COMMERCIAL PAPER	30,999,913.20	-86.80
06/30/2010	CASH & TEMPORARY	CHARIOT FDG LLC DISC	COMMERCIAL PAPER	49,999,030.00	1,113.57
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	50,013,646.67	-22,770.00
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	200,101,260.00	-28,740.00
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	119,982,900.00	899.22
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	11,746,678.02	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	3,808,389.92	0.00
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	124,997,575.00	2,783.92
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	51,005,519.42	-538.98
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	79,498,179.45	2,044.39
06/30/2010	CASH & TEMPORARY	FCAR OWNER TR I DISC	COMMERCIAL PAPER	21,374,846.10	-153.90
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	100,254,783.34	36,514.20
06/30/2010	CASH & TEMPORARY	FEDERATED PRIME OBLIGATION FD	US CASH FUNDS	250,225,942.53	0.00
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	66,729,415.87	-36,592,041.15
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING I LLC PROM	COMMERCIAL PAPER	34,481,390.63	-102,875,377.99
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING II	COMMERCIAL PAPER	65,474,895.06	-67,344,875.80
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	113,169,516.58	-108,039,334.43
06/30/2010	CASH & TEMPORARY	MIZUHO CORP BK N Y INSTL C/D	CERTIFICATES OF DEPOSIT	149,973,800.01	-38,700.00
06/30/2010	CASH & TEMPORARY	MONEY MKT OBLIGS TR PRIME CASH	US CASH FUNDS	250,383,966.72	0.00

## PRIME (LGIP)

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	435,000,362.50	0.00
06/30/2010	CASH & TEMPORARY	SALISBURY REC CO DISC	COMMERCIAL PAPER	49,973,050.00	383.38
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	183,834,252.80	42,786.32
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	10,985,150.00	-4,516.04
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	24,974,480.00	-8,561.95
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,025,378.33	-7,205.00
06/30/2010	CASH & TEMPORARY	STATE STREET BK & TR INSTL C/D	CERTIFICATES OF DEPOSIT	47,027,973.88	-10,866.40
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	149,912,700.00	7,658.58
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	16,441,420.80	548.07
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	25,983,425.00	1,126.53
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	14,987,841.00	91.00
06/30/2010	CASH & TEMPORARY	TORONTO DOMINION BANK NY C/D	CERTIFICATES OF DEPOSIT	99,998,788.88	-22,600.00
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	139,997,606.00	6,861.76
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	84,978,359.00	37,009.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	940,977.59	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-133,374.20	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-19,386.12	0.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING CORP	YANKEE	74,998,829.58	-17,850.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	145,042,001.66	3,335.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	100,098,733.34	-44,600.00
06/30/2010	FIXED INCOME	FEDERAL HOME LOAN BANK	AGENCIES & OTHER GOVT OBL	100,131,022.22	26,300.00
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MTN	BANKS & FINANCE	51,008,583.33	-119,394.89
06/30/2010	FIXED INCOME	GENERAL ELECTRIC CAPITAL CORP	BANKS & FINANCE	7,306,494.01	-13,625.59
06/30/2010	FIXED INCOME	MULLENIX ST CHARLES PPTYS	BANKS & FINANCE	13,503,117.95	0.00
06/30/2010	FIXED INCOME	ROBERT LOUIS STEVENSON SCHOOL	BANKS & FINANCE	6,002,712.33	0.00
06/30/2010	FIXED INCOME	ST ANDREW UNITED METHODIST CHU	BANKS & FINANCE	10,092,902.60	0.00

Burnham Institute

As of Date	MIN(Segment)	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	79,344.23	-56,199.81
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	2,316,009.86	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	19,564,181.29	1,010,816.16
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	5,059,469.44	592,719.30
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	18,166,355.39	2,028,332.27
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	20,028,474.67	2,032,191.48
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	21,371,891.41	1,783,335.56
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	17,470,186.16	199,029.06

Health Insurance Subsidy HIS

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	9,998,646.76	-2,320.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	10,002,500.63	-1,940.00
06/30/2010	CASH & TEMPORARY	BANK NOVA SCOTIA DISC	COMMERCIAL PAPER	6,747,484.08	3,572.63
06/30/2010	CASH & TEMPORARY	BANKAMERICA CORP DISC	COMMERCIAL PAPER	4,996,889.00	3,014.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	5,000,102.05	-1,550.00
06/30/2010	CASH & TEMPORARY	CALYON NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	10,005,661.35	-1,000.00
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	2,763,006.40	-1,957,047.72
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	57,377.91	0.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	9,995,562.66	-5,870.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,000,491.03	-1,020.00
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	9,995,413.33	-4,620.00
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	5,450,951.58	-73.12
06/30/2010	CASH & TEMPORARY	DNB NOR BANK DISC	NORWAY	9,990,400.00	2,666.67
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS GROUP INC	COMMERCIAL PAPER	4,990,987.50	-11,200.00
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	8,351,953.23	2,045.87
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	9,999,743.47	-760.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	4,999,163.33	-870.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	4,998,632.50	-1,405.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	4,999,212.50	-825.00
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	3,680,469.62	1,074.62
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	6,314,973.02	3,650.37
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,003,523.58	370.00
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	3,248,984.73	641.75
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	7,004,344.33	4,625.32
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,004,129.53	-2,335.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,087,319.22	5,409.50
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	9,999,042.00	3,167.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	1,583.38	0.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	4,999,178.33	-855.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	5,004,484.40	-95.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	5,001,521.42	-535.00
06/30/2010	FIXED INCOME	CITIGROUP FDG INC MEDIUM TERM	BANKS & FINANCE	5,193,461.37	192,800.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	5,004,248.29	3,779.74
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	2,505,000.00	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	2,000,846.67	880.00



Health Insurance Subsidy HIS

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	9,996,641.67	-3,775.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DTD	AGENCIES & OTHER GOVT OBL	5,004,682.64	3,450.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	1,006,350.90	5,480.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	1,506,901.95	7,839.45
06/30/2010	FIXED INCOME	GENERAL ELEC CAP CORP MTN	BANKS & FINANCE	5,023,316.41	19,750.00
06/30/2010	FIXED INCOME	GOLDMAN SACHS GROUP INC	BANKS & FINANCE	4,992,845.83	-10,800.00
06/30/2010	FIXED INCOME	KIMBERLY CLARK CORP NT	INDUSTRIALS	5,004,370.03	600.00
06/30/2010	FIXED INCOME	SOUTHERN CO SR NT SER 2008A	INDUSTRIALS	7,015,741.64	6,230.00
06/30/2010	FIXED INCOME	WELLS FARGO & CO NEW MEDIUM	BANKS & FINANCE	5,005,894.03	1,900.00

Lottery

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	9,126.15	0.00
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN	TREASURIES	47,188.35	9,873.70
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	112,031.22	7,028.02
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	87,822.00	22,691.00
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	7,167.68	435.12
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	45,285.00	9,909.50
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	49,827.47	30,457.07
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	479,585.80	259,048.16
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	239,343.96	160,725.96
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	220,370.93	122,527.61
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	396,270.44	232,556.24
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	37,799.00	9,248.00
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	80,599.38	19,733.24
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	67,397.66	5,284.88
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	PRINCIPAL ONLY	265,213.67	80,247.83
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	PRINCIPAL ONLY	1,162,090.88	319,429.76
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	724,768.00	232,288.00
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	141,646.40	78,954.40
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	832,026.30	581,853.52
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	551,574.11	420,200.51
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	251,334.00	140,846.30
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT	TREASURIES	31,960.24	24,465.48
06/30/2010	FIXED INCOME	U S TREAS BD STRIP PRIN PMT ON	PRINCIPAL ONLY	863,718.22	449,360.86
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	294,580.56	21,946.20
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	87,349.37	11,767.33
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	307,613.23	25,519.42
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	91,203.19	12,267.88
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	325,151.21	33,482.43
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	95,210.79	12,618.52
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	339,411.25	38,446.16
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	99,374.50	13,026.55
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	354,224.10	47,314.53
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	306,143.99	72,521.99
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	270,297.82	11,658.73
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	282,061.77	19,103.94

Lottery

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREAS SEC STRIP INT PMT	TREASURIES	83,642.34	11,095.14
06/30/2010	FIXED INCOME	U S TREAS SEC STRIPPED INT PMT	TREASURIES	40,163.34	7,579.68
06/30/2010	FIXED INCOME	U S TREAS STRIP GEN INT PMT	TREASURIES	7,716,530.98	3,954,184.85
06/30/2010	FIXED INCOME	U S TREAS STRIP GEN TINT	TREASURIES	5,787,185.95	3,086,205.71
06/30/2010	FIXED INCOME	U S TREAS STRIP GEN TINT	TREASURIES	2,025,265.04	900,100.11
06/30/2010	FIXED INCOME	U S TREAS STRIP GEN TINT	TREASURIES	1,441,269.67	651,244.89
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC INT	TREASURIES	269,967.83	72,696.23
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC PMT	TREASURIES	3,565,002.74	1,617,796.68
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,862,874.60	912,628.28
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,552,039.15	697,935.37
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	PRINCIPAL ONLY	3,164,971.66	1,166,656.77
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	2,976,290.69	1,092,231.95
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	AGENCIES & OTHER GOVT OBL	3,381,109.72	1,536,857.56
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,780,732.95	871,610.93
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,635,301.58	736,085.36
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,327,912.55	1,223,211.09
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,533,424.81	724,464.75
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,512,828.70	1,529,391.71
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,726,800.76	778,090.97
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,515,000.05	1,297,223.22
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,899,352.00	902,710.94
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,562,023.82	1,538,772.81
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	949,652.80	404,640.02
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,373,329.06	678,259.18
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	PRINCIPAL ONLY	3,351,342.28	1,422,158.44
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	5,713,089.47	3,389,633.60
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	5,647,083.20	2,352,466.05
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	5,731,367.88	3,161,509.15
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	11,189,423.19	5,790,199.28
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	10,263,977.96	5,999,948.55
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	12,284,924.90	6,975,186.81
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,821,277.22	818,197.57
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,719,698.57	1,366,694.37
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	2,205,057.99	1,063,331.55
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	4,182,083.60	1,854,086.39

Lottery

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,923,767.42	861,680.48
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,857,309.10	1,420,722.88
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	2,373,320.41	1,123,165.85
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	4,410,262.35	1,979,256.44
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	10,832,908.04	6,644,764.89
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	17,273,767.16	9,788,242.44
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	17,057,890.67	10,146,619.77
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	22,508,519.10	13,225,038.53
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	25,660,962.50	16,200,954.60
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	30,356,929.93	18,890,815.79
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	31,746,403.37	20,410,985.80
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	PRINCIPAL ONLY	36,127,650.95	22,407,931.62
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	38,517,245.75	24,849,442.23
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	41,923,510.30	25,846,114.12
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	43,768,857.94	27,931,346.14
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	48,679,874.67	31,260,338.01
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	15,297,225.94	9,475,118.75
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	15,754,317.94	9,859,714.40
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	20,849,470.62	13,169,308.73
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	20,446,459.25	13,517,109.50
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	281,923.93	75,069.61
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	294,348.72	81,267.12
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	AGENCIES & OTHER GOVT OBL	307,264.56	84,763.92
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	PRINCIPAL ONLY	1,603,676.67	819,768.68
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	27,540,863.62	17,958,054.02
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	27,697,317.15	18,436,811.98
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	33,270,734.34	21,500,581.72
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	34,818,484.64	23,250,471.86
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	37,412,098.15	23,973,542.53
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	40,849,430.87	27,184,734.71
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	40,767,661.32	26,404,455.18
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT	PRINCIPAL ONLY	1,781,983.00	734,293.68
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT	PRINCIPAL ONLY	1,475,582.00	677,716.29
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT	INTEREST ONLY	1,820,443.68	531,060.18
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT	INTEREST ONLY	7,756,954.75	2,347,230.56

Lottery

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT	TREASURIES	1,910,172.08	571,394.87
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT	AGENCIES & OTHER GOVT OBL	1,303,433.51	648,901.39
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT	TREASURIES	1,442,989.33	698,861.10
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT	TREASURIES	3,157,049.08	1,343,352.66
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT 00521	TREASURIES	2,322,774.85	1,108,461.38
06/30/2010	FIXED INCOME	U S TREAS STRIP INT PMT 00523	AGENCIES & OTHER GOVT OBL	1,507,897.16	523,270.55
06/30/2010	FIXED INCOME	U S TREAS STRIP 257 INT PMT	TREASURIES	1,719,060.76	855,001.10
06/30/2010	FIXED INCOME	U S TREAS STRIP 259	TREASURIES	1,342,180.59	612,877.84
06/30/2010	FIXED INCOME	U S TREAS STRIP 260	TREASURIES	2,913,602.69	1,299,652.03
06/30/2010	FIXED INCOME	U S TREAS STRIP 262 INT PMT	TREASURIES	2,639,306.96	956,992.67
06/30/2010	FIXED INCOME	U S TREAS STRIP 263 INT PMT	TREASURIES	1,327,295.80	612,485.96
06/30/2010	FIXED INCOME	U S TREAS STRIP 264 INT PMT	TREASURIES	4,609,872.24	2,354,655.30
06/30/2010	FIXED INCOME	U S TREAS STRIP 313 INT PMT	TREASURIES	1,550,998.62	822,126.52
06/30/2010	FIXED INCOME	U S TREAS STRIP 316 INT PMT	TREASURIES	2,731,544.48	1,188,880.46
06/30/2010	FIXED INCOME	U S TREAS STRIPPED INT PMT	TREASURIES	2,681,364.68	1,359,591.72
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	131,542.32	1,341.46
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	1,965,406.71	358,644.02
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	PRINCIPAL ONLY	74,977.50	12,559.25
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	310,592.44	78,710.87
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	709,828.07	176,409.83
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	365,468.81	87,675.70
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	96,802.00	21,112.00
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	97,415.00	21,700.00
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	PRINCIPAL ONLY	1,468,603.37	344,936.17
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	PRINCIPAL ONLY	172,278.59	25,267.94
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	894,333.47	156,151.31
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	728,822.39	168,077.03
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	381,202.24	82,259.01
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	74,094.00	17,046.00
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	837,897.88	173,269.20
06/30/2010	FIXED INCOME	U S TREASURY SEC STRIP INT PMT	TREASURIES	22,016.00	4,960.00
06/30/2010	FIXED INCOME	U S TREASURY SEC STRIP INT PMT	TREASURIES	559,600.97	175,278.41
06/30/2010	FIXED INCOME	U S TREASURY SEC STRIP INT PMT	TREASURIES	21,096.50	4,777.50
06/30/2010	FIXED INCOME	U S TREASURY SEC STRIP INT PMT	AGENCIES & OTHER GOVT OBL	20,211.50	4,533.50
06/30/2010	FIXED INCOME	U S TREASURY SEC STRIP INT PMT	TREASURIES	19,360.00	4,376.50

Lottery

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	U S TREASURY SEC STRIP INT PMT	TREASURIES	18,541.00	4,239.00
06/30/2010	FIXED INCOME	U S TREASURY SEC STRIP INT PMT	TREASURIES	17,753.50	4,102.00
06/30/2010	FIXED INCOME	UNITED STATES TREAS SEC STRIP	TREASURIES	76,668.65	9,291.25
06/30/2010	FIXED INCOME	UNITED STATES TREAS SEC STRIP	TREASURIES	80,105.40	10,831.52
06/30/2010	FIXED INCOME	UNITED STATES TREAS SEC STRIP	TREASURIES	73,492.86	9,364.89
06/30/2010	FIXED INCOME	US TREAS NTS STRIP PRIN PMT	TREASURIES	7,950.16	103.52
06/30/2010	FIXED INCOME	US TREAS SEC STRIP INT PMT	TREASURIES	278,188.06	7,684.32

Max Planck

<b>As of Date</b>	<b>Segment</b>	<b>Security Description</b>	<b>Industry/Sub-Industry</b>	<b>Accrued Market Value</b>	<b>Unrealized Gain/Loss</b>
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	57,119,291.69	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BKS CONS BD	AGENCIES & OTHER GOVT OBL	10,314,644.00	257,119.00

McKnight

<b>As of Date</b>	<b>Segment</b>	<b>Security Description</b>	<b>Industry/Sub-Industry</b>	<b>Accrued Market Value</b>	<b>Unrealized Gain/Loss</b>
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	33,647.75	-23,832.82
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	248,035.39	0.00
06/30/2010	EQUITIES	BGI RUSSELL 3000 INDEX FD B	US EQUITY FUNDS	758,655.56	96,517.19
06/30/2010	FIXED INCOME	FHLMC MULTICLASS MTG 1394 ID	FREDDIE MAC MULTICLASS	282,950.01	29,980.02



## Scripps

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	1,450,904.25	0.00
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,536,767.95	91,535.95
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,556,864.02	73,200.02
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	PRINCIPAL ONLY	3,928,519.88	154,839.88
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,968,599.84	107,479.84
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	8,483,510.00	149,685.00
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	8,496,090.17	88,825.17
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,546,208.00	81,264.00
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	1,564,543.95	68,543.95
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,947,760.00	132,160.00
06/30/2010	FIXED INCOME	U S TREAS STRIP GENERIC TINT	TREASURIES	3,965,320.12	91,920.12
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	5,995,139.94	38,759.94
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	PRINCIPAL ONLY	8,464,555.00	128,520.00
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	TREASURIES	8,484,190.26	74,800.26
06/30/2010	FIXED INCOME	U S TREASURY NT STRIPPED	PRINCIPAL ONLY	5,998,380.00	27,540.00
06/30/2010	FIXED INCOME	US TREAS-CPI INFLATION INDEX	TIPS	10,583,604.42	333,182.97

Torrey Pines

<b>As of Date</b>	<b>Segment</b>	<b>Security Description</b>	<b>Industry/Sub-Industry</b>	<b>Accrued Market Value</b>	<b>Unrealized Gain/Loss</b>
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	39,332.15	-27,859.11
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	606,100.17	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	1,122,676.90	118,701.90
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	1,113,224.21	108,993.10
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	1,643,804.35	137,681.85
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	3,189,266.30	177,441.30
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	4,090,152.27	74,385.60
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	2,510,928.60	274,072.30

U Miami

<b>As of Date</b>	<b>Segment</b>	<b>Security Description</b>	<b>Industry/Sub-Industry</b>	<b>Accrued Market Value</b>	<b>Unrealized Gain/Loss</b>
06/30/2010	CASH & TEMPORARY	DREYFUS TREAS & AGENCY CASH	US CASH FUNDS	263,855.99	0.00
06/30/2010	CASH & TEMPORARY	U S TREASURY BILL	TREASURY	29,304,602.04	2,251.70
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	AGENCIES & OTHER GOVT OBL	9,210,918.00	190,143.00

Oregon

<b>As of Date</b>	<b>Segment</b>	<b>Security Description</b>	<b>Industry/Sub-Industry</b>	<b>Accrued Market Value</b>	<b>Unrealized Gain/Loss</b>
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	2,312,506.24	0.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	5,143,606.50	185,459.00

Draper

<b>As of Date</b>	<b>Segment</b>	<b>Security Description</b>	<b>Industry/Sub-Industry</b>	<b>Accrued Market Value</b>	<b>Unrealized Gain/Loss</b>
06/30/2010	CASH & TEMPORARY	DREYFUS INSTL CASH ADVANTAGE	US CASH FUNDS	5,103,073.56	0.00

## STIPFRS

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	24,999,912.50	-1,600.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	30,001,175.00	-7,050.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	49,997,208.33	-15,250.00
06/30/2010	CASH & TEMPORARY	ASB FIN LTD IB NT	COMMERCIAL PAPER	50,003,772.90	19,650.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD DISC	NEW ZEALAND	49,975,695.00	37,695.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD DISC	NEW ZEALAND	24,988,732.50	22,899.17
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	29,995,598.33	-4,410.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	29,999,155.00	-1,020.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK DISC	AUSTRALIA	99,980,360.00	59,526.67
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	29,987,706.67	-12,360.00
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA NA	COMMERCIAL PAPER	25,006,812.20	5,250.00
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	18,199,190.10	9,104.04
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	49,985,700.00	26,366.67
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	74,957,925.00	16,331.25
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	34,989,010.00	18,546.11
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	29,996,429.72	-12,900.00
06/30/2010	CASH & TEMPORARY	BARCLAYS US FDG DISC	COMMERCIAL PAPER	29,970,033.00	9,899.67
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	39,956,668.00	11,668.00
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	49,987,205.00	3,705.00
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	39,978,128.00	20,050.22
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	12,324,589.58	3,102.20
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	300,000,333.33	0.00
06/30/2010	CASH & TEMPORARY	BLACKROCK INC DISC	COMMERCIAL PAPER	24,999,860.00	9,547.50
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD DISC	NEW ZEALAND	49,975,695.00	37,028.33
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD DISC	NEW ZEALAND	74,975,722.50	44,722.50
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD IB NT	NEW ZEALAND	49,986,866.67	-18,300.00
06/30/2010	CASH & TEMPORARY	CALYON NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	29,999,675.95	-2,160.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,993,708.33	-16,500.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,001,991.50	-7,425.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,996,611.04	-5,800.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,995,144.29	-14,100.00
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,029,161.67	-5.00
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,022,377.78	14,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	39,989,764.00	-569.33
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	13,998,658.80	8,633.80

## STIPFRS

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	74,999,167.50	21,667.50
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	49,999,720.00	1,956.11
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	24,988,533.33	-11,550.00
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	74,980,627.50	37,502.50
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	49,957,835.00	17,890.56
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	33,476,556.70	20,292.81
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	49,999,530.00	15,363.33
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	49,995,335.00	27,973.89
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	44,959,500.00	30,000.00
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	34,023,676.43	1,871.00
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	26,742,856.36	-529.61
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	64,993,064.50	19,281.17
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG N Y INSTL C/D	CERTIFICATES OF DEPOSIT	50,030,550.00	550.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	58,199,973.44	11,508.02
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	12,997,013.90	2,827.79
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	9,748,959.68	2,079.68
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,977,619.44	-22,700.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	29,993,995.00	-6,030.00
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	74,999,647.50	-248.33
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	99,993,700.00	29,255.56
06/30/2010	CASH & TEMPORARY	GENERAL ELEC CAP DISC	COMMERCIAL PAPER	49,999,190.00	10,440.00
06/30/2010	CASH & TEMPORARY	GENERAL ELEC CAP DISC	COMMERCIAL PAPER	49,998,125.00	8,958.33
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS GROUP INC	COMMERCIAL PAPER	49,909,875.00	-112,000.00
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS TRI REPO	REPURCHASE AGREEMENTS	585,763,488.14	0.00
06/30/2010	CASH & TEMPORARY	HSBC TRI-PARTY REPO	REPURCHASES	300,000,416.67	0.00
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	49,985,835.00	27,612.78
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	49,998,055.00	1,068.89
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	74,999,580.00	20,580.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LIMITED IB NT	COMMERCIAL PAPER	49,985,875.00	-14,500.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	39,998,973.89	-3,040.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BK LTD DISC	COMMERCIAL PAPER	74,978,985.00	4,985.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	380,000,316.67	0.00
06/30/2010	CASH & TEMPORARY	NATEXIS BANQUES DISC	COMMERCIAL PAPER	49,998,335.00	19,876.67
06/30/2010	CASH & TEMPORARY	NATEXIS BANQUES DISC	COMMERCIAL PAPER	49,985,835.00	5,765.56
06/30/2010	CASH & TEMPORARY	NATIONAL AUST FDG DISC	COMMERCIAL PAPER	74,991,877.50	49,627.50

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As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	NATIONAL AUST FDG DISC	COMMERCIAL PAPER	49,997,280.00	32,321.67
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	34,995,658.06	-4,585.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,990,819.44	-9,500.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	34,994,143.33	-6,090.00
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	55,995,492.00	37,927.56
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	49,948,960.00	51,737.78
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	74,968,732.50	53,065.83
06/30/2010	CASH & TEMPORARY	NATIXIS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	25,025,107.29	1,800.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,992,715.28	-7,375.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,998,981.94	-1,150.00
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	24,992,150.00	29,858.33
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	74,987,805.00	42,700.83
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	74,990,497.50	9,226.67
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	49,998,925.00	-7,000.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND DISC	COMMERCIAL PAPER	49,996,350.00	11,850.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND IB NT	COMMERCIAL PAPER	34,998,970.42	-3,290.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,017,617.92	1,850.00
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	31,999,575.96	5,278.39
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	49,998,345.00	9,220.00
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	25,999,139.40	6,939.40
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	49,955,920.00	18,031.11
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	23,999,071.20	6,511.20
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	13,278,107.60	3,430.67
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,002,744.44	-13,450.00
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	49,997,400.00	39,740.28
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	74,974,200.00	41,283.33
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	24,150.39	0.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	55,992,615.78	-12,152.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	COMMERCIAL PAPER	49,992,447.22	-7,650.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPACTRUST SEC DISC	COMMERCIAL PAPER	34,994,606.50	20,856.50
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK MTN 00049	BANKS & FINANCE	175,034,038.64	-3,500.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	50,005,145.43	-12,500.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	75,027,458.33	-6,000.00
06/30/2010	FIXED INCOME	CITIGROUP FDG INC MEDIUM TERM	BANKS & FINANCE	77,901,920.58	2,892,000.00



## STIPFRS

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	35,018,726.22	8,330.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	10,021,111.11	10,000.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	10,010,416.67	0.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	10,026,857.00	2,482.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	10,015,961.11	10,200.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN BK CONS BD	AGENCIES & OTHER GOVT OBL	9,994,077.78	-3,700.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	15,006,350.00	6,600.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP	AGENCIES & OTHER GOVT OBL	9,999,190.00	440.00
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DTD	AGENCIES & OTHER GOVT OBL	18,981,787.62	88,436.93
06/30/2010	FIXED INCOME	FEDERAL HOME LN MTG CORP DTD	AGENCIES & OTHER GOVT OBL	15,014,047.92	10,350.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	15,011,948.25	11,292.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	10,002,712.56	36,532.00
06/30/2010	FIXED INCOME	FEDERAL NATL MTG ASSN	AGENCIES & OTHER GOVT OBL	10,063,508.97	54,800.00
06/30/2010	FIXED INCOME	KIMBERLY CLARK CORP NT	INDUSTRIALS	100,087,400.61	12,000.00
06/30/2010	FIXED INCOME	MORGAN STANLEY NT	BANKS & FINANCE	31,712,568.95	-201,354.08
06/30/2010	FIXED INCOME	WALT DISNEY CO/THE	INDUSTRIALS	100,077,902.78	-1,000.00

Wyndcrest

<b>As of Date</b>	<b>Segment</b>	<b>Security Description</b>	<b>Industry/Sub-Industry</b>	<b>Accrued Market Value)</b>	<b>Unrealized Gain/Loss</b>
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	138,015.41	0.00
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	4,086,435.32	59,132.42
06/30/2010	FIXED INCOME	U S TREASURY NOTE	TREASURIES	4,026,104.60	-12,526.65

## Debt Service

Effective Date	Security Description	Maturity Date	Accrued Market Value	Unrealized Gain/Loss	Security Type
06/30/2010	RESOLUTION FUNDING CORP INTEREST STRIP	10/15/2010	2,302,118.75	-1,023,881.00	U S AGENCY ZEROS
06/30/2010	RESOLUTION FUNDING CORP INTEREST STRIP	04/15/2011	13,777,251.95	-6,391,853.05	U S AGENCY ZEROS
06/30/2010	RESOLUTION FUNDING CORP INTEREST STRIP	10/15/2011	1,710,946.04	-813,889.14	U S AGENCY ZEROS
06/30/2010	RESOLUTION FUNDING CORP INTEREST STRIP	04/15/2012	13,069,562.50	-6,388,836.66	U S AGENCY ZEROS
06/30/2010	RESOLUTION FUNDING CORP INTEREST STRIP	10/15/2012	1,119,070.26	-552,716.01	U S AGENCY ZEROS
06/30/2010	RESOLUTION FUNDING CORP INTEREST STRIP	04/15/2013	12,108,031.41	-6,144,713.95	U S AGENCY ZEROS
06/30/2010	RESOLUTION FUNDING CORP INTEREST STRIP	10/15/2013	547,135.64	-283,630.04	U S AGENCY ZEROS
06/30/2010	RESOLUTION FUNDING CORP INTEREST STRIP	04/15/2014	11,099,716.10	-5,763,913.00	U S AGENCY ZEROS
06/30/2010	UNITED STATES TREASURY BILL	07/29/2010	12,922,291.19	631.81	U S TREASURY BILLS
06/30/2010	UNITED STATES CASH MANAGEMENT BILL	07/15/2010	90,736,471.13	1,470.91	U S TREASURY BILLS
06/30/2010	UNITED STATES TREASURY BILL	10/28/2010	86,956.86	4.57	U S TREASURY BILLS
06/30/2010	UNITED STATES TREASURY NOTE/BOND	07/15/2010	22,096,008.88	-353,652.31	U S TREASURY NOTES
06/30/2010	UNITED STATES TREASURY NOTE/BOND	12/31/2011	77,809,200.61	-525,843.34	U S TREASURY NOTES
06/30/2010	UNITED STATES TREASURY NOTE/BOND	06/30/2010	0.00	0.00	U S TREASURY NOTES
06/30/2010	UNITED STATES TREASURY NOTE/BOND	08/31/2010	28,942,375.44	-135,205.63	U S TREASURY NOTES
06/30/2010	UNITED STATES TREASURY NOTE/BOND	09/30/2010	280,657.29	-1,158.70	U S TREASURY NOTES
06/30/2010	UNITED STATES TREASURY NOTE/BOND	12/31/2010	323,545,329.42	130,938.55	U S TREASURY NOTES
06/30/2010	SLUGS 7.78% 07/01/2010	07/01/2010	323,409.57	-12,109.57	U S TREASURY SLGS
06/30/2010	SLUGS 7.78% 01/01/2011	01/01/2011	11,763,984.15	-440,484.15	U S TREASURY SLGS
06/30/2010	SLUGS 7.78% 07/01/2011	07/01/2011	268,036.20	-10,036.20	U S TREASURY SLGS
06/30/2010	SLUGS 7.79% 01/01/2012	01/01/2012	11,083,414.71	-415,514.71	U S TREASURY SLGS
06/30/2010	SLUGS 7.79% 07/01/2012	07/01/2012	213,088.65	-7,988.65	U S TREASURY SLGS
06/30/2010	SLUGS 7.79% 01/01/2013	01/01/2013	10,610,900.25	-397,800.25	U S TREASURY SLGS
06/30/2010	SLUGS 7.79% 07/01/2013	07/01/2013	156,777.56	-5,877.56	U S TREASURY SLGS
06/30/2010	SLUGS 7.79% 01/01/2014	01/01/2014	11,591,357.36	-434,557.36	U S TREASURY SLGS
06/30/2010	SLUGS 7.79% 07/01/2014	07/01/2014	88,622.44	-3,322.44	U S TREASURY SLGS
06/30/2010	SLUGS 7.79% 01/01/2015	01/01/2015	12,559,554.87	-470,854.87	U S TREASURY SLGS
06/30/2010	SLUGS07/01/11	07/01/2011	11,667.00	0.00	U S TREASURY SLGS
06/30/2010	SLGS 0 7/1/11	07/01/2011	14,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 4.19 07/01/10	07/01/2010	91,805,365.63	-1,883,855.63	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/10	07/01/2010	2,880,078.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 4.08 07/01/10	07/01/2010	93,183,067.79	-1,862,930.79	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/11	07/01/2011	11,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 4.06 09/01/10	09/01/2010	11,794,866.90	-156,647.90	U S TREASURY SLGS
06/30/2010	.SLGS 4.4 07/01/10	07/01/2010	22,523,967.35	-484,860.35	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/11	07/01/2011	14,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/11	07/01/2011	11,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 4.73 07/01/10	07/01/2010	6,311,306.91	-145,813.91	U S TREASURY SLGS
06/30/2010	.SLGS 4.56 07/01/10	07/01/2010	132,933,593.18	-2,963,322.18	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/10	07/01/2010	23,692,444.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/11	07/01/2011	14,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/11	07/01/2011	11,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/11	07/01/2011	14,666.00	0.00	U S TREASURY SLGS

Debt Service

Effective Date	Security Description	Maturity Date	Accrued Market Value	Unrealized Gain/Loss	Security Type
06/30/2010	.SLGS 0 07/01/11	07/01/2011	11,667.00	0.00	U S TREASURY SLGS
06/30/2010	SLGS 7/1/11	07/01/2011	14,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/11	07/01/2011	11,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/10	07/01/2010	19,029,822.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 09/01/10	09/01/2010	385,614.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 10/01/10	10/01/2010	26,800.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 07/01/2011	07/01/2011	26,334.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 07/01/2011	07/01/2011	11,667.00	0.00	U S TREASURY SLGS
06/30/2010	.SLGS 0 07/01/11	07/01/2011	14,667.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 6.92% 10/01/2010	10/01/2010	103,246.35	-1,746.35	U S TREASURY SLGS
06/30/2010	SLUGS 6.95% 10/01/2011	10/01/2011	110,680.07	-1,880.07	U S TREASURY SLGS
06/30/2010	SLUGS 6.98% 10/01/2012	10/01/2012	118,521.82	-2,021.82	U S TREASURY SLGS
06/30/2010	SLUGS 7.01% 10/01/2013	10/01/2013	126,975.17	-2,175.17	U S TREASURY SLGS
06/30/2010	SLUGS 7.04% 10/01/2014	10/01/2014	135,735.01	-2,335.01	U S TREASURY SLGS
06/30/2010	SLUGS 7.07% 10/01/2015	10/01/2015	145,004.92	-2,504.92	U S TREASURY SLGS
06/30/2010	SLUGS 7.11% 10/01/2016	10/01/2016	154,890.57	-2,690.57	U S TREASURY SLGS
06/30/2010	SLUGS 7.14% 10/01/2017	10/01/2017	165,384.77	-2,884.77	U S TREASURY SLGS
06/30/2010	SLUGS 7.17% 10/01/2018	10/01/2018	176,491.21	-3,091.21	U S TREASURY SLGS
06/30/2010	SLUGS 7.2% 10/01/2019	10/01/2019	193,401.31	-3,401.31	U S TREASURY SLGS
06/30/2010	SLUGS 7.23% 10/01/2020	10/01/2020	210,110.29	-3,710.29	U S TREASURY SLGS
06/30/2010	SLUGS 0% 12/01/2010	12/01/2010	342,800.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 06/01/2011	06/01/2011	342,900.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 12/01/2011	12/01/2011	342,900.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 06/01/2012	06/01/2012	342,900.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 12/01/2012	12/01/2012	342,800.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 06/01/2013	06/01/2013	1,232,900.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 12/01/2013	12/01/2013	302,300.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 0% 06/01/2014	06/01/2014	6,940,700.00	0.00	U S TREASURY SLGS
06/30/2010	SLUGS 5.37% 07/01/2011	07/01/2011	11,795,078.87	-308,416.87	U S TREASURY SLGS
06/30/2010	SLUGS 0% 07/01/2011	07/01/2011	14,667.00	0.00	U S TREASURY SLGS
06/30/2010	ST TREASURER POOL	12/31/2099	1,298,218.25	0.00	INVESTED CASH



<b>AGNES PEEBLES SCHOLARSHIP FUND</b> <b>Market Value of Stocks Held</b> <b>As of June 30, 2010</b>					
STOCK	STOCK Symbol	NUMBER OF SHARES	STOCK PRICE ON 06/30/10	STOCK VALUE ON 06/30/10	STOCK LOCATION
Alcatel	ALU	384	2.54	975.36	B
AT & T Inc.	T	9312	24.19	225,257.28	B, A
Comcast Corp.	CMCSA	1544	17.37	26,819.28	A
IDEARC	IDARQ	107	0.00	0.00	B
LSI Logic Corp	LSI	140	4.60	644.00	B
MEDCO	MHS	4801	55.08	264,439.08	A
MERCK	MRK	39816	34.97	1,392,365.52	B, A
NCR	NCR	95	12.12	1,151.40	B
QWEST	Q	1078	5.25	5,659.50	A
VERIZON (BELL ATLANTIC)**	VZ	2148	28.02	60,186.96	B
VODAFONE AIRTOUCH	VOD	1520	20.67	31,418.40	B
TERADATA added 9/30/07	TDC	190	30.48	5,791.20	A
FAIRPOINT COMMUNICATIONS	FRCMQ	39	0.053	2.07	A
<b>TOTAL</b>		<b>61174</b>		<b>\$ 2,014,710.05</b>	

**NOTES:**

A--Held with Stock Agent

B--Held with Bureau of Collateral Securities

\*\*Bell Atlantic and GTE merged on June 30, 2000, to become Verizon Communications.

\*\*AT&T has 637 shares held by the Agent.

\*\*US West merged with QWEST and certificates were exchanged July 17, 2000. Certificates are now with Agent.

\*\*Agere Systems was added in 2002. It is a spin-off from Lucent Technologies. See Agere Attachment.

\*\*AWE is a spin-off from AT&T. July 2001---no dividends are being paid.

\*\*MEDCO is a spin-off of MERCK---August 2003.

\*\*AWE---AT&T WIRELESS---purchased by Cingular Wireless in February 2004. We received \$15/share for the 1024 shares that we held. We will not hold stock in Cingular Wireless from the merger of these two companies.

\*\*AT&T had an exchange of our 2280 shares back in June 2004. We were issued 456 shares from the exchange, but AT&T sold 7 of our shares so now we have 449 shares that are being held by AT&T. The 7 shares were sold to cover the processing fee and surety bond ( $7 * 15.0251 = 105.18$ ). AT&T took \$100 for the fees and sent us a check for \$5.18 for the difference. We deposited these funds into Peebles Memorial Scholarship fund on September 10, 2004. There are also 181 shares for a total of 630.

\*\*Qwest ---we have 1078 shares. This company now pays dividends--JUL. 2008

\*\* On January 31, 2005, SBC Communications, Inc., announced its agreement to acquire AT&T Corp., which was completed on November 18, 2005. SBC changed its name to AT&T, Inc. Each share of old AT&T common stock was converted into 0.77942 of a share of the new AT&T common stock. Former old AT&T stockholders will receive cash in lieu for any fractional shares. The shares we had of SBC are still valid and we will keep those and receive dividends based on the price of the new AT&T stock.

\*\*\*\*IDEARC is a spin-off of Verizon. For every 20 shares of Verizon, shareholders received 1 share of IDEARC, for a total of 106 shares.

\*\*\*Lucent technologies was purchased by Alcatel on December 1, 2006. For every share of Lucent, shareholders received 0.1952 shares of Alcatel, for a total of 384 shares.

\*\*\*Agere systems purchased by LSI Logic Corp on December 4, 2006. For every 1 share of Agere, shareholders received 2.61 shares of LSI for a total of 140 shares.

\*\*\*\*Bellsouth was acquired by AT&T Inc. on December 29, 2006. Shareholders received 1.325 shares of AT&T for every 1 share of Bellsouth, for a total of 3710 shares of AT&T.

\*\*\*\*TERADATA is a spinoff of NCR Corp. On September 30th, 2007 shareholders of NCR received 1 share of TERADATA for every 1 share of NCR Corporation, for a total of 190.0 shares.

\*\*\*\*FAIRPOINT COMMUNICATIONS is a spinoff of Verizon Wireless. On April 1st, 2008 shareholders of Verizon received 1 share of Fairpoint for every 55 shares of Verizon Wireless for a total of 39 shares.

\*\*\*IDEARC filed for bankruptcy on 12/31/09; renamed itself SuperMedia (SPMD.O). Stock declared worthless; no redistribution of shares.

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	4,999,420.33	-690.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	30,001,175.00	-7,050.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	49,997,208.33	-15,250.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	24,999,912.50	-1,600.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	35,004,844.30	-2,520.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	25,000,979.17	-5,875.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	29,995,940.28	-6,960.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	55,011,758.76	-5,390.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	15,002,076.13	-1,080.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	25,000,979.17	-5,875.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	9,998,646.76	-2,320.00
06/30/2010	CASH & TEMPORARY	ALPINE SECR CORP DISC	COMMERCIAL PAPER	149,992,125.00	875.07
06/30/2010	CASH & TEMPORARY	ALPINE SECR CORP DISC	COMMERCIAL PAPER	23,156,652.65	-180.08
06/30/2010	CASH & TEMPORARY	AMERICAN NURSING MONEY MARKET	OTHER	787,488.00	0.00
06/30/2010	CASH & TEMPORARY	ASB FIN LTD IB NT	COMMERCIAL PAPER	50,003,772.90	19,650.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD DISC	NEW ZEALAND	49,975,695.00	37,695.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD DISC	NEW ZEALAND	24,988,732.50	22,899.17
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	29,995,598.33	-4,410.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	29,999,155.00	-1,020.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	10,002,500.63	-1,940.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	35,008,752.21	-6,790.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,999,014.17	-1,190.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,994,864.72	-5,145.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	45,011,252.84	-8,730.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,999,014.17	-1,190.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	24,996,331.94	-3,675.00
06/30/2010	CASH & TEMPORARY	ATLANTIC ASSET DISC	COMMERCIAL PAPER	61,433,718.75	10,494.83
06/30/2010	CASH & TEMPORARY	ATLANTIC ASSET DISC	COMMERCIAL PAPER	199,846,480.00	13,147.20
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN DOLLARS)	AUSTRALIA	408.83	0.00
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN DOLLARS)	AUSTRALIA	-9,316,361.83	0.00
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN DOLLARS)	AUSTRALIA	23.53	0.00
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN DOLLARS)	AUSTRALIA	10,699.57	0.00
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN) INTEREST	AUSTRALIA	-1,535.11	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	40,647.32	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	15,014.73	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	15,696.88	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	2,100,484.67	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	8.98	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	716.05	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	21.85	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	724.52	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	0.97	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	13.05	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	16,897.19	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	7.98	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	214.20	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	33.20	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	840,037.86	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	174,410.23	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	0.24	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	39,219.50	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK DISC	AUSTRALIA	99,980,360.00	59,526.67
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	29,987,706.67	-12,360.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	49,983,813.22	-20,600.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	NEW ZEALAND	24,998,675.40	-2,100.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	10,996,438.91	-4,532.00
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	500,327.98	-10.31
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	4,002,292.89	-196.00
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	5,004,478.83	-108.42
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	96,055,029.33	-4,704.00
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	50,031,355.00	-1,999.01
06/30/2010	CASH & TEMPORARY	BANK NOVA SCOTIA DISC	COMMERCIAL PAPER	6,747,484.08	3,572.63
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA BAN	COMMERCIAL PAPER	4,972,255.56	968.99
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA N A	COMMERCIAL PAPER	100,045,266.66	-13,400.00
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA NA	COMMERCIAL PAPER	25,006,812.20	5,250.00
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	137,976,060.84	-37,260.00
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	49,966,043.25	-38,100.00
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	11,997,918.33	-3,240.00
06/30/2010	CASH & TEMPORARY	BANK OF NOVA SCOTIA INSTL C/D	CERTIFICATES OF DEPOSIT	49,999,986.00	-27,450.00
06/30/2010	CASH & TEMPORARY	BANK OF NOVA SCOTIA INSTL C/D	CERTIFICATES OF DEPOSIT	29,999,991.60	-16,470.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	100,012,212.22	-10.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	50,021,422.78	2,895.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	2,001,166.24	-78.20
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	11,004,713.01	636.90
06/30/2010	CASH & TEMPORARY	BANKAMERICA CORP DISC	COMMERCIAL PAPER	4,996,889.00	3,014.00
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	18,199,190.10	9,104.04
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	49,985,700.00	26,366.67
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	74,957,925.00	16,331.25
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	34,989,010.00	18,546.11
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,126,858.89	-31,905.00

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	94,500,564.37	-15,120.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,999,021.19	-1,626.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	3,000,239.76	-1,122.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	5,000,102.05	-1,550.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	25,000,510.23	-7,750.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	25,000,510.23	-7,750.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	29,996,429.72	-12,900.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC INSTL C/D	CERTIFICATES OF DEPOSIT	49,992,869.44	-7,450.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	96,833.89	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	187,444.48	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	2,648,960.26	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	381.99	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS US FDG DISC	COMMERCIAL PAPER	29,970,033.00	9,899.67
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	39,956,668.00	11,668.00
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	49,987,205.00	3,705.00
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	39,978,128.00	20,050.22
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	12,324,589.58	3,102.20
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	9,993,940.00	1,315.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	2.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	14.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	7.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	6.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	2.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND FOR EBT	US CASH FUNDS	2,860,342.72	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND FOR EBT	US CASH FUNDS	130,792.53	0.00
06/30/2010	CASH & TEMPORARY	BGI UNINVESTED CASH	OTHER	0.14	0.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	510,000,566.67	0.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	750,000,833.33	0.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	300,000,333.33	0.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	45,000,050.00	0.00
06/30/2010	CASH & TEMPORARY	BLACKROCK INC DISC	COMMERCIAL PAPER	24,999,860.00	9,547.50
06/30/2010	CASH & TEMPORARY	BNP PARIBAS FIN DISC	COMMERCIAL PAPER	199,749,320.00	42,653.36
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	49,994,822.22	-5,400.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	49,994,822.22	-5,400.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	9,003,970.50	558.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	4,002,519.47	-147.20
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD DISC	NEW ZEALAND	49,975,695.00	37,028.33
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD DISC	NEW ZEALAND	74,975,722.50	44,722.50
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD IB NT	NEW ZEALAND	49,986,866.67	-18,300.00
06/30/2010	CASH & TEMPORARY	BOTSWANA	BOTSWANA	61,884.14	0.00

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	28.12	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	3,365,154.78	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	59,393.77	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	12,098.26	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	701,439.17	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	142,238.09	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	1,374,060.82	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL CASH	BRAZIL	6,592.75	0.00
06/30/2010	CASH & TEMPORARY	BRL (BRAZILIAN REAL)	BRAZIL	-421,676.88	0.00
06/30/2010	CASH & TEMPORARY	BRL (BRAZILIAN REAL)	BRAZIL	2,024,132.09	0.00
06/30/2010	CASH & TEMPORARY	BRL (BRAZILIAN REAL)	BRAZIL	-36,907.86	0.00
06/30/2010	CASH & TEMPORARY	CAD (CANADIAN DOLLARS)	CANADA CASH	320,458.00	0.00
06/30/2010	CASH & TEMPORARY	CAD (CANADIAN DOLLARS)	CANADA CASH	-115,490.95	0.00
06/30/2010	CASH & TEMPORARY	CAD (CANADIAN DOLLARS)	CANADA CASH	310,079.69	0.00
06/30/2010	CASH & TEMPORARY	CAD (CANADIAN DOLLARS)	CANADA CASH	-23,597,546.05	0.00
06/30/2010	CASH & TEMPORARY	CAD (CANADIAN DOLLARS)	CANADA CASH	13,113,196.63	0.00
06/30/2010	CASH & TEMPORARY	CALYON NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	29,999,675.95	-2,160.00
06/30/2010	CASH & TEMPORARY	CALYON NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	10,005,661.35	-1,000.00
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	2,763,006.40	-1,957,047.72
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	33,647.75	-23,832.82
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	39,332.15	-27,859.11
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	2,264,088.04	-19,273.89
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	593,214.83	-420,176.28
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	116,825.27	-82,747.78
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	12,664.93	-107.82
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	79,344.23	-56,199.81
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	568,595.65	-331,522.28
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	420.36	-297.74
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	85,841.87	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	6,263,057.47	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	2,316,009.86	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	654,454.43	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	2,289.10	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	8,224,264.84	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	100.26	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	1,179,333.79	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	7,480.12	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	9,126.15	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	248,035.39	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	57,377.91	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	5,083.94	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	263,983.50	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	10,895.46	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	32,930.06	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	90,522.86	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	2,242,890.33	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	69,588.65	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	5,538.98	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	203,208.50	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	14.17	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	147,120.80	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	1,158.26	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	52,260.50	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	13,209.89	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	146,311.77	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	275,868.97	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	20,947.63	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	51,237.95	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	4.87	0.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	1,999,956.43	-370.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,997,572.15	-7,050.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,988,906.65	-14,675.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	9,995,562.66	-5,870.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	199,995,642.56	-37,000.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,993,708.33	-16,500.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,001,991.50	-7,425.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,996,611.04	-5,800.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,995,144.29	-14,100.00
06/30/2010	CASH & TEMPORARY	CANADIAN INTEREST	OTHER BONDS < 1 YR	-21,334.43	0.00
06/30/2010	CASH & TEMPORARY	CHARIOT FDG LLC DISC	COMMERCIAL PAPER	49,999,030.00	1,113.57
06/30/2010	CASH & TEMPORARY	CHARIOT FDG LLC DISC	COMMERCIAL PAPER	30,999,913.20	-86.80
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC)	SWITZERLAND	-1,747,678.42	0.00
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC)	SWITZERLAND	-40.00	0.00
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC)	SWITZERLAND	-10.78	0.00
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC)	SWITZERLAND	2,960,103.15	0.00
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC)	SWITZERLAND	-0.84	0.00
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC) INTEREST	SWITZERLAND	-1,232.65	0.00
06/30/2010	CASH & TEMPORARY	CHILE CASH	CHILE	133,488.84	0.00
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,022,377.78	14,600.00
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,029,161.67	-5.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,022,377.78	14,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	EURO	50,002,594.06	-4,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,001,473.10	-3,060.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,998,629.96	-3,025.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	EURO	50,002,594.06	-4,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,001,227.58	-2,550.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,000,491.03	-1,020.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	39,989,764.00	-569.33
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	13,998,658.80	8,633.80
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	74,999,167.50	21,667.50
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	49,999,720.00	1,956.11
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	24,988,533.33	-11,550.00
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	9,995,413.33	-4,620.00
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	64,970,186.67	-30,030.00
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	74,980,627.50	37,502.50
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	49,957,835.00	17,890.56
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	33,476,556.70	20,292.81
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	1,999,372.00	-5.90
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	10,002,729.33	-4,554.00
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	200,101,260.00	-28,740.00
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	50,013,646.67	-22,770.00
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	49,999,530.00	15,363.33
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	49,995,335.00	27,973.89
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	44,959,500.00	30,000.00
06/30/2010	CASH & TEMPORARY	CROATIA	CROATIA	2,895.76	0.00
06/30/2010	CASH & TEMPORARY	CROATIA	CROATIA	249,853.59	0.00
06/30/2010	CASH & TEMPORARY	CSFB DEBIT INTEREST	OTHER	-735.43	0.00
06/30/2010	CASH & TEMPORARY	CSFB DEBIT INTEREST	OTHER	-110.16	0.00
06/30/2010	CASH & TEMPORARY	CSFB REBATE INTEREST	OTHER	-29.21	0.00
06/30/2010	CASH & TEMPORARY	CYPRESS CASH	OTHER	167,651.53	0.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	21,617.02	0.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	77,459.98	0.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	13,782.76	0.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	186,852.62	0.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	0.01	0.00
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	34,023,676.43	1,871.00
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	26,742,856.36	-529.61
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	64,993,064.50	19,281.17
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	119,982,900.00	899.22
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	5,450,951.58	-73.12

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	5,458.06	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	9.93	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	47,798.17	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	235.92	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	768,807.00	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	12.42	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	10,336.05	0.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG N Y INSTL C/D	CERTIFICATES OF DEPOSIT	50,030,550.00	550.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG NY INSTL C/D	EURO	34,997,290.90	-14,840.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG NY INSTL C/D	EURO	24,998,064.93	-10,600.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	58,199,973.44	11,508.02
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	12,997,013.90	2,827.79
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	9,748,959.68	2,079.68
06/30/2010	CASH & TEMPORARY	DKK INTEREST	DENMARK	-3,793.16	0.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,977,619.44	-22,700.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	29,993,995.00	-6,030.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	24,989,669.44	-10,400.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,989,991.67	-10,050.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	24,989,669.44	-10,400.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,989,991.67	-10,050.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK DISC	NORWAY	9,990,400.00	2,666.67
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	8.74	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	79.75	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	5.81	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	2.85	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	235,464.11	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	156,294.39	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	1.74	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	0.46	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	113,790.02	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	606,100.17	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	1,450,904.25	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	57,119,291.69	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	2,312,506.24	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	3,808,389.92	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	11,746,678.02	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	214,247.04	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	5,290,221.55	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS INSTL CASH ADVANTAGE	US CASH FUNDS	5,103,073.56	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS TREAS & AGENCY CASH	US CASH FUNDS	263,855.99	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	EB TEMPORARY INVESTMENT FD II	OTHER	1,896,074.99	0.00
06/30/2010	CASH & TEMPORARY	EB TEMPORARY INVESTMENT FD II	OTHER	26,971.90	0.00
06/30/2010	CASH & TEMPORARY	EGP (EGYPTIAN POUND)	EGYPT	-616.34	0.00
06/30/2010	CASH & TEMPORARY	EGYPT	EGYPT	5,904.58	0.00
06/30/2010	CASH & TEMPORARY	EGYPT	EGYPT	616.34	0.00
06/30/2010	CASH & TEMPORARY	EGYPT	EGYPT	41,967.05	0.00
06/30/2010	CASH & TEMPORARY	EGYPT CASH	EGYPT	2.64	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-76,877.08	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	155,660.65	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-577,096.18	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-19,651,300.91	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-48,375,144.77	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	306,229.29	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-2.39	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	75,384.97	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	18,764.88	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	34,209.33	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-0.50	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-67,099.37	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	153,962.81	0.00
06/30/2010	CASH & TEMPORARY	EUR INTEREST	EURO	-36,262.37	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	60,149.07	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	334,446.45	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	1.15	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	4.74	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	20,323.06	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	-8.13	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	84,901.71	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	47,195.10	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	97,349.93	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	680,846.43	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	140,612.82	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	345.13	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	254.82	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	1,197.32	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	10,244.72	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	1,811,743.54	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	3,662.25	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	147.86	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	5,949.58	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	EURO	EURO	33,506.71	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	78,290.37	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	222,301.69	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	23,492.99	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	198,682.44	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	6,822,925.05	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	22.00	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	180.15	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	59,050.64	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	21,247.74	0.00
06/30/2010	CASH & TEMPORARY	EURO\$ 1YR MID CRV FUT SEP 11	PUTS	67,425.00	-20,897.40
06/30/2010	CASH & TEMPORARY	EURO\$ 1YR MID CRV FUT SEP 11	PUTS	-32,625.00	9,552.60
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	51,005,519.42	-538.98
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	79,498,179.45	2,044.39
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	124,997,575.00	2,783.92
06/30/2010	CASH & TEMPORARY	FCAR OWNER TR I DISC	COMMERCIAL PAPER	21,374,846.10	-153.90
06/30/2010	CASH & TEMPORARY	FCAR OWNER TR I DISC	COMMERCIAL PAPER	9,999,928.00	-72.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	100,254,783.34	36,514.20
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	65,004,875.00	6,500.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	50,053,512.78	13,235.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	54,634,526.61	5,429.73
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	16,721,254.00	1,672.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	50,053,512.78	13,235.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	10,001,744.00	994.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	6,699,618.10	2,794.32
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,203,541.85	2,811.45
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	16,148,901.80	5,932.14
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	8,799,472.00	3,447.35
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,099,901.60	1,647.51
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,099,926.20	1,542.28
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	7,199,877.60	2,607.60
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,891,968.19	1,060.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,149,996.85	1,156.12
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,999,835.00	1,732.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	24,994,725.00	27,586.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,149,800.05	1,204.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,499,770.00	2,767.22
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	999,920.00	989.44
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	11,502,723.93	3,572.43
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,999,912.00	1,560.33



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,699,016.75	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,199,139.56	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,799,094.33	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CORP DISC	AGENCY	1,798,630.20	366.70
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,199,830.40	1,343.29
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,166,469.15	5,324.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	11,699,333.10	6,115.21
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	14,297,497.50	11,853.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,999,140.00	2,270.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,749,617.50	2,792.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,699,199.60	9,037.85
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,799,489.60	3,366.43
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,099,832.00	1,269.33
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,922.00	979.22
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,019,858.60	919.10
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,199,988.00	459.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,724,977.10	1,858.49
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,994,745.00	1,029.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,448,510.85	518.29
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,958,981.52	420.08
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	12,487,925.00	1,490.98
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,233.00	583.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,747,682.00	1,688.38
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	26,986,959.00	22,602.06
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,998,168.00	2,039.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,498,411.00	2,548.78
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	32,386,100.40	23,803.18
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,499,400.00	743.33
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,499,662.50	918.12
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	15,015,876.05	6,362.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	22,675,713.48	19,164.60
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	6,449,625.90	4,183.90
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	9,582,779.59	2,943.57
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,899,897.10	3,555.77
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,999,910.00	1,880.83
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,749,868.75	3,064.25
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,199,792.00	1,273.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	54,995,160.00	54,972.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,799,859.60	883.10
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,799,589.60	1,201.60

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	19,195,948.80	23,282.13
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	6,698,606.40	7,991.93
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	16,362,628.60	17,687.73
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,811.00	576.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,099,890.00	663.06
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,999,448.00	6,233.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	34,695,877.09	25,812.98
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,962,928.89	2,480.36
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	22,899,519.10	8,440.96
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,731,862.75	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,798,462.50	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	7,242,996.50	729.83
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,511,287.19	2,503.53
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,233.00	708.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,508.00	423.58
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	24,987,800.00	32,371.59
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,498,792.50	3,063.19
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	49,977,300.00	46,050.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,999,142.00	1,150.46
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,999,200.00	616.67
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,604.00	1,045.67
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,756.00	941.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	324,925.90	246.57
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LOAN BANK	AGENCY	50,041,036.67	36,870.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LOAN BANK	AGENCY	25,020,518.33	18,435.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL ASSN DISC	AGENCY	5,111,606.38	2,513.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	14,523,838.00	14,613.76
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	4,233,610.47	1,765.75
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	4,298,353.10	1,604.04
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,269,678.69	611.79
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	16,071,913.60	13,206.86
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,299,957.10	873.77
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,099,976.90	675.15
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	14,985,330.00	2,725.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	19,983,780.00	11,974.45
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,299,802.00	3,056.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	999,753.00	651.33
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	7,298,598.40	5,042.07
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,247,701.18	1,745.62
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	18,099,583.70	7,829.26

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,299,423.08	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	10,995,963.89	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,298,577.80	277.19
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	29,975,670.00	18,445.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,718,458.56	5,719.18
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,859,293.44	2,748.60
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	73,967,958.00	64,314.20
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,499,400.00	1,336.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	13,610,686.95	6,037.94
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,499,770.00	2,429.30
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	5,003,485.00	4,810.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	9,999,120.00	9,186.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	27,000,267.00	5,086.90
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,877,037.50	807.90
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	16,491,882.00	3,881.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,692,480.18	3,878.56
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	51,588,390.00	23,190.51
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	4,999,000.00	2,466.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,693,816.81	2,067.80
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,999,870.00	745.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	6,434,633.21	2,648.16
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	6,499,642.50	2,740.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,148,886.10	1,202.36
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	12,499,150.00	9,864.58
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	14,931,013.20	9,702.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,099,302.50	1,695.96
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	999,769.00	678.72
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	19,817,711.77	13,288.08
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,689,789.67	1,765.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,049,942.25	481.25
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	5,070,731.24	2,325.06
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,099,468.70	290.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	16,491,882.00	3,881.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,198,301.60	1,616.88
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	998,949.00	212.89
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,995,916.00	832.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,998,130.00	3,310.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	5,995,529.45	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	4,170,397.51	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	15,504,736.42	5,207.01

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	9,502,838.45	3,614.10
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,549,961.75	765.00
06/30/2010	CASH & TEMPORARY	FEDERATED PRIME OBLIGATION FD	US CASH FUNDS	250,225,942.53	0.00
06/30/2010	CASH & TEMPORARY	FEDERATED PRIME OBLIGATION FD	US CASH FUNDS	11,009,941.47	0.00
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	6,672,941.58	-3,659,204.11
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	66,729,415.87	-36,592,041.15
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	23,355,295.54	-12,807,214.39
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	166,823,539.71	22,439,443.82
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING I LLC PROM	COMMERCIAL PAPER	17,950,275.29	-536,873.36
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING I LLC PROM	COMMERCIAL PAPER	34,481,390.63	-102,875,377.99
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING II	COMMERCIAL PAPER	65,474,895.06	-67,344,875.80
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING II	COMMERCIAL PAPER	95,262,313.23	19,572,477.10
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	94,457,852.08	1,602,999.85
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	113,169,516.58	-108,039,334.43
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	31,961,630.74	-18,457,259.31
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	5,812,790.90	-5,549,286.41
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,989,616.67	-10,675.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,994,405.56	-5,650.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,989,616.67	-10,675.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,994,405.56	-5,650.00
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	14,996,880.00	1,917.50
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	74,999,647.50	-248.33
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	99,993,700.00	29,255.56
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	24,993,542.50	3,820.28
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	9,997,920.00	1,278.33
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	563,357.42	563,357.42
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	9,546,430.04	9,546,430.04
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	-4,682,811.79	-4,682,811.79
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	0.00	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	223,391.14	223,391.14
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	-3,769,488.13	-3,769,488.13
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	0.00	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	-52,069.25	-52,069.25
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	0.00	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	-1,594,551.48	-1,594,551.48
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	0.00	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	5,878,490.96	5,878,490.96
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	-2,126,820.02	-2,126,820.02
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	0.00	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	0.00	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	-1,182,779.97	-1,182,779.97
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	-164,121.90	-164,121.90
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	0.00	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,845,210.52	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	7,214,546.70	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	197,315.64	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,931,893.24	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	67,363.85	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	12,395,513.08	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	2,140,015.41	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	10,829,462.64	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	166,375.18	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	17,969,164.84	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	4,530,209.31	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,457,074.52	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,890,439.06	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	4,447,358.55	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	52,710.57	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	0.59	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	451,363.21	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	9,565,303.50	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	81,714,696.91	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	132.54	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	3,773,980.17	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,252,582.85	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	4,277,306.28	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	6,816,326.45	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	11,618,721.95	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	205.41	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,773,783.73	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	500,064,648.12	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	273.09	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,734,460.78	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	5,198,249.19	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	3.88	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	6,952,413.46	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	197.40	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,601,612.20	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,726,965.54	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	93.28	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,164,174.29	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	189,554,615.89	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	43,224,721.90	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	94,959,768.47	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	74,151.17	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	279,934,517.10	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	472,760,224.75	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	27,858,708.31	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	2,000,672,818.37	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	155,859,079.56	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	19,862,871.69	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	4,968,939.32	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	501,399,277.26	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	80,506,695.52	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	60,463,997.00	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	426,569,165.07	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	18,347,727.70	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	306,487.69	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	32,082,676.96	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	144,415.88	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	226,560,746.31	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	6,782,521.38	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,527,188.97	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	20.28	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	121,922.61	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	15,569,794.77	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	507,971,238.50	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	269,355.86	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	18,741,564.40	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	4,365,150.39	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	18,758,123.07	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	457,066.91	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	11,834,552.58	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	81,639,968.74	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	12,940,812.60	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	30,477,401.10	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,534,934.33	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	460,361,321.57	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	28,597,300.67	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1.47	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	5,339,603.26	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	6,155,958.13	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	48,289.25	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	17,734,636.30	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	1,365,031.46	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	6,223,595.14	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	12,568,582.27	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	6,809,842.24	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	410,045.17	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	4,012,360.29	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	29,429,215.30	0.00
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	63,396,005.95	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	198,537.26	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	9.40	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	-746,564.77	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	-473,158.57	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	102,131.40	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	7,126,461.05	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	0.17	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	-1,089.73	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	0.23	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	718.81	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	-205,266.37	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	-157,902.35	0.00
06/30/2010	CASH & TEMPORARY	GBP INTEREST	OTHER BONDS < 1 YR	-21,323.63	0.00
06/30/2010	CASH & TEMPORARY	GENERAL ELEC CAP DISC	COMMERCIAL PAPER	49,999,190.00	10,440.00
06/30/2010	CASH & TEMPORARY	GENERAL ELEC CAP DISC	COMMERCIAL PAPER	49,998,125.00	8,958.33
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS GROUP INC	COMMERCIAL PAPER	49,909,875.00	-112,000.00
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS GROUP INC	COMMERCIAL PAPER	4,990,987.50	-11,200.00
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS TRI REPO	REPURCHASE AGREEMENTS	525,000,437.50	0.00
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS TRI REPO	REPURCHASE AGREEMENTS	585,763,488.14	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG DOLLARS)	HONG KONG	2,338.00	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG DOLLARS)	HONG KONG	-1.36	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG DOLLARS)	HONG KONG	0.10	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG DOLLARS)	HONG KONG	-187,049.09	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG DOLLARS)	HONG KONG	6,447.58	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG DOLLARS)	HONG KONG	15,177.31	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG) INTEREST	HONG KONG	-876.72	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	187,612.89	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	30,082.37	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	1,993.40	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	3,918,574.96	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	10,650.31	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	-15,177.31	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	154,938.97	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	495,751.64	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	219,993.68	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	982,241.69	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	2,454.73	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	1.61	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	0.01	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	0.04	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	16,747.57	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	653.62	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	997,441.77	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG CASH	HONG KONG	9.31	0.00
06/30/2010	CASH & TEMPORARY	HRK (CROATIA KUNA)	CROATIA	-2,895.76	0.00
06/30/2010	CASH & TEMPORARY	HSBC TRI-PARTY REPO	REPURCHASES	300,000,416.67	0.00
06/30/2010	CASH & TEMPORARY	HUNGARY	HUNGARY	1,365.63	0.00
06/30/2010	CASH & TEMPORARY	HUNGARY	HUNGARY	680.98	0.00
06/30/2010	CASH & TEMPORARY	HUNGARY	HUNGARY	865.00	0.00
06/30/2010	CASH & TEMPORARY	IDR (INDONESIAN RUPIAH)	INDONESIA	229.20	0.00
06/30/2010	CASH & TEMPORARY	IDR (INDONESIAN RUPIAH)	INDONESIA	454.46	0.00
06/30/2010	CASH & TEMPORARY	ILS (ISRAELI SHEKEL)	ISRAEL	-156,935.47	0.00
06/30/2010	CASH & TEMPORARY	ILS (ISRAELI SHEKEL)	ISRAEL	0.17	0.00
06/30/2010	CASH & TEMPORARY	ILS (ISRAELI SHEKEL)	ISRAEL	-343,915.67	0.00
06/30/2010	CASH & TEMPORARY	INDIA	INDIA	58,133.45	0.00
06/30/2010	CASH & TEMPORARY	INDIA	INDIA	117,946.94	0.00
06/30/2010	CASH & TEMPORARY	INDONESIA	INDONESIA	28,029.16	0.00
06/30/2010	CASH & TEMPORARY	INDONESIA	INDONESIA	48,221.00	0.00
06/30/2010	CASH & TEMPORARY	INR (INDIAN RUPEE)	INDIA	-58,133.28	0.00
06/30/2010	CASH & TEMPORARY	INR (INDIAN RUPEE)	INDIA	94.59	0.00
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	99,999,440.00	30,917.78
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	49,985,835.00	27,612.78
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	49,998,055.00	1,068.89
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	74,999,580.00	20,580.00
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	8,351,953.23	2,045.87
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	29,989,500.00	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	48,729.90	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	2,108.97	0.00



## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	15.21	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	153,264.71	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	343,915.67	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	0.92	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	3.65	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	1,620,387.15	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	1,437,280.15	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	-148,723.16	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	143,670.47	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	881,024.99	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	237,782.21	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	398,227.90	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	9,663,047.88	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	1,705,031.23	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	289,892.11	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	535,889.74	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	-0.01	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	121,553.84	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	0.01	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	114,811.78	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	-4,242,296.78	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	26,781,051.18	0.00
06/30/2010	CASH & TEMPORARY	JORDAN	JORDAN	189.54	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-121.78	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-308,251.57	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-28,446,743.66	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-26,737,072.74	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-3,676,511.00	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-1.02	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-10.48	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-117,294.49	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-32,736.47	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-61,728.74	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-6,975,291.80	0.00
06/30/2010	CASH & TEMPORARY	KENYA	KENYA	628,288.12	0.00
06/30/2010	CASH & TEMPORARY	KRW (SOUTH KOREAN WON)	SOUTH KOREA	-13,193.86	0.00
06/30/2010	CASH & TEMPORARY	KRW (SOUTH KOREAN WON)	SOUTH KOREA	-1,969.53	0.00
06/30/2010	CASH & TEMPORARY	LEHMAN PROXY GOLDMAN-PAY	OTHER	-1,483,288.83	0.00
06/30/2010	CASH & TEMPORARY	LEHMAN PROXY WAMCO - REC	OTHER	0.00	-2,033,523.55
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LIMITED IB NT	COMMERCIAL PAPER	49,985,875.00	-14,500.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	39,998,973.89	-3,040.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,994,050.00	-6,125.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,996,675.00	-3,500.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	AUSTRALIA	29,996,876.67	-3,240.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,994,050.00	-6,125.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	39,996,200.00	-4,000.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	AUSTRALIA	49,994,794.44	-5,400.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	9,999,743.47	-760.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BK LTD DISC	COMMERCIAL PAPER	74,978,985.00	4,985.00
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	36,498.53	0.00
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	7,988.65	0.00
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	148,415.75	0.00
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	24,053.18	0.00
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	120,671.83	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	44,354.23	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	1,510.68	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	118,825.09	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	919,651.71	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	334.62	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	1,097,383.27	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	0.08	0.00
06/30/2010	CASH & TEMPORARY	MIZUHO CORP BK N Y INSTL C/D	CERTIFICATES OF DEPOSIT	9,998,253.33	-2,580.00
06/30/2010	CASH & TEMPORARY	MIZUHO CORP BK N Y INSTL C/D	CERTIFICATES OF DEPOSIT	149,973,800.01	-38,700.00
06/30/2010	CASH & TEMPORARY	MONEY MARKET PLUS FUND	OTHER	882,130,058.58	0.00
06/30/2010	CASH & TEMPORARY	MONEY MKT OBLIGS TR PRIME CASH	US CASH FUNDS	250,383,966.72	0.00
06/30/2010	CASH & TEMPORARY	MONEY MKT OBLIGS TR PRIME CASH	US CASH FUNDS	11,011,097.70	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	65,000,054.17	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	435,000,362.50	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	240,279,200.23	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	178,329,148.61	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	380,000,316.67	0.00
06/30/2010	CASH & TEMPORARY	MOROCCO	MOROCCO	271.14	0.00
06/30/2010	CASH & TEMPORARY	MOROCCO	MOROCCO	131,378.52	0.00
06/30/2010	CASH & TEMPORARY	MXN (MEXICAN PESO)	MEXICO	-1,097,383.27	0.00
06/30/2010	CASH & TEMPORARY	NATEXIS BANQUES DISC	COMMERCIAL PAPER	49,998,335.00	19,876.67
06/30/2010	CASH & TEMPORARY	NATEXIS BANQUES DISC	COMMERCIAL PAPER	49,985,835.00	5,765.56
06/30/2010	CASH & TEMPORARY	NATIONAL AUST FDG DISC	COMMERCIAL PAPER	74,991,877.50	49,627.50
06/30/2010	CASH & TEMPORARY	NATIONAL AUST FDG DISC	COMMERCIAL PAPER	49,997,280.00	32,321.67
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	34,995,658.06	-4,585.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,990,819.44	-9,500.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	34,994,143.33	-6,090.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	44,992,470.00	-7,830.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	14,998,139.17	-1,965.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,991,633.33	-8,700.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,993,797.22	-6,550.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	4,999,163.33	-870.00
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	55,995,492.00	37,927.56
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	49,948,960.00	51,737.78
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	74,968,732.50	53,065.83
06/30/2010	CASH & TEMPORARY	NATIXIS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	25,025,107.29	1,800.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,992,715.28	-7,375.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,998,981.94	-1,150.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,993,162.50	-7,025.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,996,062.50	-4,125.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	49,986,775.00	-13,600.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	4,998,632.50	-1,405.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	4,999,212.50	-825.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,991,248.61	-8,800.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,993,162.50	-7,025.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,996,062.50	-4,125.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	49,992,036.11	-8,200.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	1.16	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	973.95	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	2,326.32	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	1,175.39	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	32,180.55	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	906.78	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	13,476.19	0.00
06/30/2010	CASH & TEMPORARY	NOK (NORWEGIAN KRONE)	NORWAY	1,848,563.81	0.00
06/30/2010	CASH & TEMPORARY	NOK INTEREST	NORWAY	-135.98	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	4,470.14	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	3,100.54	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	63,939.62	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	253,055.81	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	458,738.24	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	16,989.21	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	375,196.39	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	6.20	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	427.75	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	13,849.80	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	0.06	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	6,802.64	0.00
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	3,680,469.62	1,074.62
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	6,314,973.02	3,650.37
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	24,992,150.00	29,858.33
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	74,987,805.00	42,700.83
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	74,990,497.50	9,226.67
06/30/2010	CASH & TEMPORARY	NZD (NEW ZEALAND DOLLAR)	NEW ZEALAND	5,456,462.39	0.00
06/30/2010	CASH & TEMPORARY	PERU	PERU	501.46	0.00
06/30/2010	CASH & TEMPORARY	PHILIPPINES	PHILIPPINES	3,775.93	0.00
06/30/2010	CASH & TEMPORARY	PHILIPPINES	PHILIPPINES	89,178.52	0.00
06/30/2010	CASH & TEMPORARY	PHILIPPINES	PHILIPPINES	6,813.50	0.00
06/30/2010	CASH & TEMPORARY	POLAND	POLAND	3,115.64	0.00
06/30/2010	CASH & TEMPORARY	POLAND	POLAND	2,308.75	0.00
06/30/2010	CASH & TEMPORARY	POLAND	POLAND	2,192.04	0.00
06/30/2010	CASH & TEMPORARY	POLAND	POLAND	1,014.02	0.00
06/30/2010	CASH & TEMPORARY	RABOBANK NEDERLD NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,005,328.75	-10,140.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	29,999,355.00	-4,200.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	99,997,850.00	-14,000.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	49,998,925.00	-7,000.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NV DISC	COMMERCIAL PAPER	7,999,584.00	295.09
06/30/2010	CASH & TEMPORARY	ROMANIA	ROMANIA	14.88	0.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND DISC	COMMERCIAL PAPER	49,996,350.00	11,850.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND IB NT	COMMERCIAL PAPER	34,998,970.42	-3,290.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND IB NT	COMMERCIAL PAPER	14,999,558.75	-1,410.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,009,460.75	0.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,083,682.86	62,300.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,003,523.58	370.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,017,617.92	1,850.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	100,035,235.83	3,700.00
06/30/2010	CASH & TEMPORARY	SALISBURY REC CO DISC	COMMERCIAL PAPER	49,973,050.00	383.38
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	3,248,984.73	641.75
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	31,999,575.96	5,278.39
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	49,998,345.00	9,220.00
06/30/2010	CASH & TEMPORARY	SEK (SWEDISH KRONA)	SWEDEN	-5,878,627.98	0.00
06/30/2010	CASH & TEMPORARY	SEK (SWEDISH KRONA)	SWEDEN	0.04	0.00
06/30/2010	CASH & TEMPORARY	SEK (SWEDISH KRONA)	SWEDEN	-6,113.20	0.00
06/30/2010	CASH & TEMPORARY	SEK (SWEDISH KRONA)	SWEDEN	93,132.94	0.00
06/30/2010	CASH & TEMPORARY	SEK INTEREST	SWEDEN	-662.62	0.00
06/30/2010	CASH & TEMPORARY	SGD (SINGAPORE DOLLARS)	SINGAPORE	-0.29	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	SGD (SINGAPORE DOLLARS)	SINGAPORE	433,272.69	0.00
06/30/2010	CASH & TEMPORARY	SGD INTEREST	SINGAPORE	-147.88	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	0.01	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	12,898.36	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	3,262.39	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	2,184.21	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	-433,272.69	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	64,250.33	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	938.33	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	14,387.88	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	18,227.92	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	440.56	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	404,745.91	0.00
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	25,999,139.40	6,939.40
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	49,955,920.00	18,031.11
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	23,999,071.20	6,511.20
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	13,278,107.60	3,430.67
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	183,834,252.80	42,786.32
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	10,985,150.00	-4,516.04
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	24,974,480.00	-8,561.95
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	2,997,297.60	697.60
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	998,650.00	-410.84
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,005,075.67	-1,441.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,025,378.33	-7,205.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,011,105.48	-8,675.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	24,997,865.28	-10,600.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	24,997,865.28	-10,600.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	49,992,587.75	-9,200.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,011,105.48	-8,675.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	47,773.84	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	1,728.35	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	0.03	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	0.02	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	142,246.03	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	0.78	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	0.06	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	441.43	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA CASH	SOUTH AFRICA	14.83	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	67,779.06	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	0.01	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	0.03	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	159,986.86	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	26,137.66	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	-0.08	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	0.02	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	326,110.14	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	0.01	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	13,193.86	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	0.03	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	1,993.45	0.00
06/30/2010	CASH & TEMPORARY	SRI LANKA	SRI LANKA	0.72	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.06	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	73,764.42	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	11.60	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	1.25	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.02	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.05	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.01	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	1.60	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.06	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.75	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.84	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	3.60	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	57.72	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.01	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.47	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.33	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.24	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	67.83	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.15	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	2.54	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	14,434.25	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	79,851.92	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	4,179.21	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	1,957.00	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	2.01	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	92,639.80	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	100,011.19	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	1,676,462.33	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	7.84	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	3.90	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	59,156.52	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	959,935.48	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	4.77	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	28.39	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	6.84	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	8.79	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	71.60	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	32.16	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.83	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	63,867.34	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.11	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	12,831.03	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	1,205.65	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.02	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	7,811.26	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.14	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	9.87	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	4.18	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.05	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	21.27	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	24.71	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	12,800.09	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	2.28	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	133,426.09	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	0.01	0.00
06/30/2010	CASH & TEMPORARY	STATE STREET BK & TR INSTL C/D	CERTIFICATES OF DEPOSIT	47,027,973.88	-10,866.40
06/30/2010	CASH & TEMPORARY	STATE STREET BK & TR INSTL C/D	CERTIFICATES OF DEPOSIT	3,001,785.57	-693.60
06/30/2010	CASH & TEMPORARY	STOCK LOAN FEES FOR CR SUISSE	OTHER	-331,177.77	0.00
06/30/2010	CASH & TEMPORARY	STOCK LOAN FEES FOR CR SUISSE	OTHER	-302,759.33	0.00
06/30/2010	CASH & TEMPORARY	STOCK LOAN FEES FOR CR SUISSE	OTHER	-89,860.02	0.00
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	14,987,841.00	91.00
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	16,441,420.80	548.07
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	25,983,425.00	1,126.53
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	149,912,700.00	7,658.58
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	1,230.08	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	31,580.39	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	7,247.49	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	118.06	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	424,374.69	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	929.05	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	0.04	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	5,302.39	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	0.05	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	6,191.29	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	170.10	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	45,922.28	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	3,278.59	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	16,831.27	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	190,730.04	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	102,739.41	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	29.05	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	499,708.68	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	14,643.38	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	70,352.51	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	80,567.40	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	11,020.36	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	458,212.15	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	0.01	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	0.03	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	20,397.43	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	1,985.34	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	1,694,588.06	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	1,105,054.65	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	71.02	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	213,654.70	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	10,093.43	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	2.80	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	7,523,546.97	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	86,474.86	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	59,713.15	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	1,251,670.93	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	144,765.48	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	594,158.44	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN CASH	TAIWAN	2,089.85	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	50,067.89	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	10,655.75	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	1,853,720.21	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	0.01	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	139,469.33	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	THB (THAI BAHT)	THAILAND	-1,971,648.59	0.00
06/30/2010	CASH & TEMPORARY	TORONTO DOMINION BANK NY C/D	CERTIFICATES OF DEPOSIT	10,999,866.78	-2,486.00
06/30/2010	CASH & TEMPORARY	TORONTO DOMINION BANK NY C/D	CERTIFICATES OF DEPOSIT	99,998,788.88	-22,600.00
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	84,978,359.00	37,009.00
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	139,997,606.00	6,861.76
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	7,004,344.33	4,625.32
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	2,699,880.12	240.87
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	8,999,846.10	441.10
06/30/2010	CASH & TEMPORARY	TUNISIA	TUNISIA	0.59	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	1,026,171.07	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	27,831.45	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	1,368.43	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	1.83	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	257,532.50	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	0.47	0.00
06/30/2010	CASH & TEMPORARY	TWD (TAIWAN DOLLAR)	TAIWAN	2,098,933.87	0.00
06/30/2010	CASH & TEMPORARY	TWD (TAIWAN DOLLAR)	TAIWAN	-2,682,323.46	0.00
06/30/2010	CASH & TEMPORARY	U S TREASURY BILL	TREASURY	29,304,602.04	2,251.70
06/30/2010	CASH & TEMPORARY	U S TREASURY BILL	TREASURY	112,034.74	0.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	75,061,943.00	-35,025.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	24,999,336.62	-7,625.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,002,744.44	-13,450.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,087,319.22	5,409.50
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,004,129.53	-2,335.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	45,037,165.80	-21,015.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	39,998,938.59	-12,200.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	SWITZERLAND	39,978,659.83	-29,960.00
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	59,975,250.00	0.00
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	9,999,042.00	3,167.00
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	49,997,400.00	39,740.28
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	74,974,200.00	41,283.33
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	12,998,754.60	4,117.10
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	25,004,372.78	1,595.00
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	30,022,666.00	-84.00
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	49,999,653.91	-7,100.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	760.35	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	1.41	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	564,341.98	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	50.91	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	71.48	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	98,870.65	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	64,981.53	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	33.41	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	11,187.22	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	4.04	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	4,692,793.08	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	2,456,500.94	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	-35.91	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	16,394.88	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	-102,234.96	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	-0.73	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	61,739.08	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	-80,921.37	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	13,166.67	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	153,275.85	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	53,120.72	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	307,564.36	0.00
06/30/2010	CASH & TEMPORARY	UNITED STATES CASH	US CASH	33,226,937.13	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-997.38	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	18,171,990.77	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	2,824.16	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-3,564.20	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	7,663,236.79	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	47,182.98	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	982.70	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	12,493.67	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	25,893,218.34	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	4,447,927.33	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	367,744.01	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	39,804.38	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	169,351.51	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-794,584.74	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-809,219.99	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	2,195,439.15	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-9,469,538.57	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	1,227,900.14	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	0.01	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	23,575.00	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	41,035,575.00	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-21,234.00	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-2,929,920.19	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-17,041,885.55	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	1,593,615.85	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	12,305.40	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	1,583.38	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	940,977.59	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	16,402.21	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	24,150.39	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	3.04	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	3,854,644.81	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	15,710.00	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	163,942.72	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	1,923,437.96	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	5,645,579.53	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-106,429.41	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	0.01	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	7,431.31	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	84,676.00	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	53,349.73	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-553,734.86	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	22,596.00	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-8.42	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-91.11	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-1,020.00	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-7.64	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	124,334.20	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	786,152.08	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	0.04	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	824.10	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-184,064.28	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-615.26	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	37,110.37	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-46.39	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	22,550.00	0.00
06/30/2010	CASH & TEMPORARY	US CASH OTHER	OTHER	11,217,304.27	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-788,269.39	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-118,569,217.32	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-198,901.41	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-7,255,890.84	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-955.46	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-6,101.99	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-22,544,221.82	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	1,084,384.76	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	673,335.80	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-3,648,935.82	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-497,682.29	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-419,817,612.53	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-1,171,955,321.08	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-173,888,033.47	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-185,706,756.79	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-403,345.08	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	980,170.44	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	224,523.78	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	882,668.83	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-496,404,214.43	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-996,970.00	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	55,198,711.33	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-394,305,111.08	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-52,319,980.64	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-6,485,812.01	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	2,367,884.52	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	8,682,651.14	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-736.18	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-3,464.69	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-124,409.67	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-57,471.84	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	1,663,313.27	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	2,519,583.44	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-777,756.05	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-1,491,803.08	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-646,222.34	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-460,930.12	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	5,383,405.48	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-9,747,930.95	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	768,558.18	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-16,812.04	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-7,209.79	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	33,603.25	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-87,718.39	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-10,908.17	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-748,020.17	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-309,775.00	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-19,386.12	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-133,374.20	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-14,307.94	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	609,539.65	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	3,593.61	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	136,666.61	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-17,300.63	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-206,542.50	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-16,379.51	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-206,376.67	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	1,309,238.80	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-1,336,655.39	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	9,445.83	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	9,690.33	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	3,746.59	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	4,188.88	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	6,240.04	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-704,018.58	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	6,527.58	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	17,517.84	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	9,556.35	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-1,178,878.81	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	339,402.28	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-207,990.22	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	6,929.73	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	6,997,669.93	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	12,561.54	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	5,109.47	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-83,248.14	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-3,439,688.55	0.00
06/30/2010	CASH & TEMPORARY	WESTERN ASSET SH TERM INV FD	US CASH FUNDS	1,411,179.64	0.00
06/30/2010	CASH & TEMPORARY	WESTERN ASSET SH TERM INV FD	US CASH FUNDS	594,907.62	0.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING CORP	YANKEE	11,999,812.73	-2,856.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING CORP	YANKEE	74,998,829.58	-17,850.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	4,999,178.33	-855.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	29,995,070.00	-5,130.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	49,991,783.33	-8,550.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	29,996,044.17	-6,510.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	55,992,615.78	-12,152.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	COMMERCIAL PAPER	49,992,447.22	-7,650.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	34,995,384.87	-7,595.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPACTRUST SEC DISC	COMMERCIAL PAPER	34,994,606.50	20,856.50
06/30/2010	CASH & TEMPORARY	ZAR (SOUTH AFRICAN RAND)	SOUTH AFRICA	0.53	0.00
06/30/2010	CASH & TEMPORARY	ZAR (SOUTH AFRICAN RAND)	SOUTH AFRICA	316,077.73	0.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	59,600.00	59,600.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-262,487.50	-262,487.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-902,167.82	-902,167.82
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-25,296.26	-25,296.26
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-757,501.68	-757,501.68
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	71,355.89	71,355.89
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-537,101.68	-537,101.68
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-1,006,567.82	-1,006,567.82
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-317,359.44	-317,359.44
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-41,400.00	-41,400.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-41,250.00	-41,250.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	295,562.50	295,562.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-44,700.00	-44,700.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-37,987.50	-37,987.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	305,225.00	305,225.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-44,450.00	-44,450.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-32,175.00	-32,175.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-43,400.00	-43,400.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	180,800.00	180,800.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	367,662.50	367,662.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	CALLS	-193,093.75	-36,537.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	PUTS	-54,725.00	127,166.25
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	PUTS	-61,281.25	123,025.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	CALLS	-257,456.25	-65,802.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	CALLS	198,487.50	84,997.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	CALLS	-254,106.25	50,245.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	PUTS	-29,625.00	51,547.50
06/30/2010	CONVERTIBLES	BANK AMER CORP NON CUMULATIVE	OTHER DIVERS FINCL SVCS	462,170.88	0.00
06/30/2010	CONVERTIBLES	BANK AMER CORP NON CUMULATIVE	OTHER DIVERS FINCL SVCS	352,256.31	0.00
06/30/2010	CONVERTIBLES	CITIGROUP INC PFD	DIVERSIFIED BANKS	240,695.98	0.00
06/30/2010	CONVERTIBLES	EDISON SCHOOL HOLDING LLC	OTHER DIVERS FINCL SVCS	7,500,000.00	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CONVERTIBLES	FORTRESS TECHNOLOGIES INC CONV	OTHER	26,940,537.44	7,971,726.44
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP DEB SR	AUTOMOBILE MANUFACTURERS	9.23	0.00
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP DEB SR CVT	AUTOMOBILE MANUFACTURERS	1,625.09	0.00
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP SR DEB CONV	US CONVERTIBLES	176.65	0.00
06/30/2010	CONVERTIBLES	HIGH END SYSTEMS-GEN ESCROW	US CONVERTIBLES	0.00	0.00
06/30/2010	CONVERTIBLES	INVERNESS MED INNOVATIONS INC	HEALTH CARE SUPPLIES	597,986.28	-87,119.32
06/30/2010	CONVERTIBLES	INVERNESS MED INNOVATIONS INC	HEALTH CARE SUPPLIES	8,406.11	-903.93
06/30/2010	CONVERTIBLES	LUPATECH SA	BRAZIL	221,871.96	206.44
06/30/2010	CONVERTIBLES	PADCOM HLDGS INC SER A-1	OTHER	25,276,425.94	-1,996,663.68
06/30/2010	CONVERTIBLES	PENINSULA GAMING PARTNERS LLC	CASINOS & GAMING	0.00	0.00
06/30/2010	CONVERTIBLES	TRANSOCEAN INC	OIL & GAS DRILLING	821,554.17	-15,031.25
06/30/2010	CONVERTIBLES	TRANSOCEAN INC	OIL & GAS DRILLING	11,746,004.17	-1,139,038.75
06/30/2010	EQUITIES	A H BELO CORP COM CL A	PUBLISHING	2,324.00	-206.50
06/30/2010	EQUITIES	A H BELO CORP COM CL A	PUBLISHING	56,745.44	-6,033.48
06/30/2010	EQUITIES	A H BELO CORP COM CL A	PUBLISHING	86,778.16	-4,969.37
06/30/2010	EQUITIES	A P MOLLER - MAERSK A/S	DENMARK	542,970.13	0.00
06/30/2010	EQUITIES	A P MOLLER - MAERSK A/S	DENMARK	4,924,610.50	1,617,734.75
06/30/2010	EQUITIES	A P MOLLER - MAERSK A/S	DENMARK	928,761.04	0.00
06/30/2010	EQUITIES	A P MOLLER - MAERSK A/S	DENMARK	4,342,900.84	-946,480.53
06/30/2010	EQUITIES	A S CREATION TAPE ORD NPV	GERMANY	41,171.51	-25,791.54
06/30/2010	EQUITIES	A-TEC-INDUSTRIES AG	AUSTRIA	23,225.67	-9,081.23
06/30/2010	EQUITIES	AAC ACOUSTIC TECH HLDG USD0.01	CHINA	310,665.65	88,226.77
06/30/2010	EQUITIES	AAC ACOUSTIC TECH HLDG USD0.01	CHINA	1,395,118.88	-165,392.99
06/30/2010	EQUITIES	AAC ACOUSTIC TECH HLDG USD0.01	CHINA	652,973.16	-1,269.72
06/30/2010	EQUITIES	AALBERTS INDUSTRIES EUR0.25	NETHERLANDS	837,831.94	-52,739.24
06/30/2010	EQUITIES	AALBERTS INDUSTRIES EUR0.25	NETHERLANDS	774,812.94	390,570.47
06/30/2010	EQUITIES	AALBERTS INDUSTRIES EUR0.25	NETHERLANDS	750,626.22	39,758.59
06/30/2010	EQUITIES	AAON INC PAR \$0.004	BUILDING PRODUCTS	709,018.29	326,508.47
06/30/2010	EQUITIES	AAON INC PAR \$0.004	BUILDING PRODUCTS	488,286.63	71,009.33
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	884,123.10	-338,682.33
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	825,901.38	89,951.28
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	15,199.92	1,498.20
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	778,041.72	-97,435.13
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	406,782.00	-114,756.04
06/30/2010	EQUITIES	AAREAL BANK AG EUR26	GERMANY	660,185.15	-56,255.51
06/30/2010	EQUITIES	AAREAL BANK AG EUR26	GERMANY	586,224.82	-902,397.34
06/30/2010	EQUITIES	AARHUSKARLSHAMN AB SEK10	SWEDEN	112,429.97	-19,233.99
06/30/2010	EQUITIES	AARHUSKARLSHAMN AB SEK10	SWEDEN	861,354.41	-277,221.58
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	1,596,917.40	-100,121.12
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	1,726,539.36	-187,917.99

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	40,381.85	-8,376.44
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	1,455,842.06	83,435.50
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	2,408,562.00	-143,484.47
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	1,459,187.20	-150,130.91
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	5,545.54	0.00
06/30/2010	EQUITIES	AASTRA TECHNOLOGIES LTD	CDN COMMUNICATIONS EQUIP	86,576.01	-9,856.99
06/30/2010	EQUITIES	AASTRA TECHNOLOGIES LTD	CDN COMMUNICATIONS EQUIP	277,043.24	102,295.76
06/30/2010	EQUITIES	ABAN LLOYD CHILES INR2 POST	INDIA	56,391.57	0.00
06/30/2010	EQUITIES	ABAXIS INC	HEALTH CARE EQUIPMENT	18,922.69	2,621.49
06/30/2010	EQUITIES	ABAXIS INC	HEALTH CARE EQUIPMENT	845,134.91	-1,414.60
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	3,405,928.45	0.00
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	1,970,355.83	0.00
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	15,314,497.71	0.00
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	15,516,047.38	1,595,264.50
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	15,016,267.44	-967,085.66
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	4,032,436.00	133,988.26
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	2,257,322.12	115,164.26
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	1,507,579.06	-202,073.64
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	98,519,147.80	4,326,926.50
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	6,006,552.00	-279,294.16
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	100,770,248.18	-477,153.88
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	73,354.44	0.00
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	652,949.13	0.00
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	49,750.54	0.00
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	87,441.90	0.00
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	1,602,887.34	168,268.19
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	445,027.69	22,486.50
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	3,495,594.04	1,126,568.92
06/30/2010	EQUITIES	ABCAM ORD GBP0.01	HEALTHCARE EQUIP & SVCS	1,017,490.88	155,136.09
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	79,579.17	5,367.51
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	2,303,867.61	-1,578,454.37
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	4,018,978.26	-487,009.68
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	3,815,718.39	-2,657,751.46
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	6,347.01	0.00
06/30/2010	EQUITIES	ABERTISINFRAESTRUCTURAS SA	SPAIN	377,943.04	0.00
06/30/2010	EQUITIES	ABERTISINFRAESTRUCTURAS SA	SPAIN	220,066.15	0.00
06/30/2010	EQUITIES	ABERTISINFRAESTRUCTURAS SA	SPAIN	2,641,901.98	0.00
06/30/2010	EQUITIES	ABERTISINFRAESTRUCTURAS SA	SPAIN	1,725,598.81	-963,739.10
06/30/2010	EQUITIES	ABILITY ENTERPRISE TWD10	TAIWAN	66,624.46	0.00
06/30/2010	EQUITIES	ABINGTON BANCORP INC PENN COM	THRIFTS & MTG FINANCE	4,115.84	226.56



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ABINGTON BANCORP INC PENN COM	THRIFTS & MTG FINANCE	297,029.36	-726.02
06/30/2010	EQUITIES	ABIOMED INC	HEALTH CARE EQUIPMENT	554,025.12	-97,603.74
06/30/2010	EQUITIES	ABIOMED INC	HEALTH CARE EQUIPMENT	13,842.40	3,431.14
06/30/2010	EQUITIES	ABLE INC JPY50	REAL ESTATE	17,300.26	-4,768.61
06/30/2010	EQUITIES	ABM INDS INC	ENVIRON & FACILITIES SVCS	25,027.90	5,590.77
06/30/2010	EQUITIES	ABM INDS INC	ENVIRON & FACILITIES SVCS	1,189,489.19	11,142.88
06/30/2010	EQUITIES	ABM INDS INC	ENVIRON & FACILITIES SVCS	2,159,104.00	224,047.76
06/30/2010	EQUITIES	ABOITIZ POWER CORPORATION PHP1	PHILIPPINES	245,470.93	0.00
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	15,333.50	-551.25
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	28,308.00	-3,993.50
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	1,421,061.60	-154,496.95
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	1,442,905.94	-89,400.22
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	581,729.40	73,842.81
06/30/2010	EQUITIES	ABRAXAS PETE CORP	OIL & GAS EXPL & PROD	96,628.00	-2,360.48
06/30/2010	EQUITIES	ABRAXAS PETE CORP	OIL & GAS EXPL & PROD	67,855.20	457.20
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	-2,389,240.00	-1,124,136.49
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	868,214.20	189,655.86
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	797,427.40	330,243.21
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	3,128.16	0.00
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	5,565.00	906.00
06/30/2010	EQUITIES	ABSA GROUP ZAR2	SOUTH AFRICA	1,262,952.67	0.00
06/30/2010	EQUITIES	ABSA GROUP ZAR2	SOUTH AFRICA	11,838,690.02	1,111,661.70
06/30/2010	EQUITIES	ACACIA RESH CORP AR ACACIA	RESEARCH & CONSULTING SVC	581,309.73	222,123.01
06/30/2010	EQUITIES	ACACIA RESH CORP AR ACACIA	RESEARCH & CONSULTING SVC	13,874.25	5,104.68
06/30/2010	EQUITIES	ACACIA RESH CORP AR ACACIA	RESEARCH & CONSULTING SVC	611,890.00	-9,706.87
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	145,027.00	16,021.65
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	11,169.00	2,332.35
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	825,724.00	11,197.08
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	267,036.00	-42,325.88
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	2,693,820.80	-84,649.98
06/30/2010	EQUITIES	ACANDO AB SER B NPV (POST	SWEDEN	14,311.36	3,811.33
06/30/2010	EQUITIES	ACANDO AB SER B NPV (POST	SWEDEN	16,832.18	1,693.44
06/30/2010	EQUITIES	ACBEL POLYTECH INC TWD10	TAIWAN	106,159.54	0.00
06/30/2010	EQUITIES	ACCELL GROUP EUR0.02	NETHERLANDS	373,527.74	28,590.28
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	3,559,665.00	885,084.25
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	732,417.50	-32,666.30
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	20,246,416.00	346.44
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	32,512,534.60	-1,579,696.99
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	33,590,289.85	-1,630,150.24
06/30/2010	EQUITIES	ACCELERYS INC	LIFE SCIENCES TOOLS & SVC	152,613.45	21,222.51

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ACCERLRYS INC	LIFE SCIENCES TOOLS & SVC	266,991.30	25,851.05
06/30/2010	EQUITIES	ACCERLRYS INC	LIFE SCIENCES TOOLS & SVC	7,559.40	609.10
06/30/2010	EQUITIES	ACCESS BANK NIGERIA NGN0.50	NIGERIA	319,463.33	96,671.19
06/30/2010	EQUITIES	ACCESSKENYA	KENYA	1,191.85	0.00
06/30/2010	EQUITIES	ACCIONA SA EUR1.00	SPAIN	851,486.90	-1,545,053.99
06/30/2010	EQUITIES	ACCIONA SA EUR1.00	SPAIN	100,034.60	0.00
06/30/2010	EQUITIES	ACCIONA SA EUR1.00	SPAIN	174,416.55	0.00
06/30/2010	EQUITIES	ACCO BRANDS CORP	OFFICE SERVICES/SUPP	396,111.19	-544,789.67
06/30/2010	EQUITIES	ACCO BRANDS CORP	OFFICE SERVICES/SUPP	11,037.88	4,424.00
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	12,390,545.46	2,808,400.79
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	3,757,142.81	468,692.20
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	5,283,547.97	700,491.12
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	2,894,636.52	336,736.80
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	2,754,875.74	-1,443,628.10
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	346,547.74	0.00
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	607,908.64	0.00
06/30/2010	EQUITIES	ACCORDIA GOLF CO LTD NPV	SERVICES	444.57	0.00
06/30/2010	EQUITIES	ACCRETIVE HEALTH INC	HEALTH CARE SERVICES	43,447.32	-206.24
06/30/2010	EQUITIES	ACCURAY INC DEL COM	HEALTH CARE EQUIPMENT	486,761.34	-90.62
06/30/2010	EQUITIES	ACCURAY INC DEL COM	HEALTH CARE EQUIPMENT	1,502,921.55	88,407.16
06/30/2010	EQUITIES	ACCURAY INC DEL COM	HEALTH CARE EQUIPMENT	10,448.88	757.69
06/30/2010	EQUITIES	ACE DIGITECH CO KRW500	SOUTH KOREA	145,825.32	0.00
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	7,227,792.00	1,810,798.00
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	10,296,000.00	995,838.71
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	509,652.00	-14,951.50
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	1,423,473.48	-103,967.76
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	3,227,796.00	-141,672.07
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	19,626,544.08	-643,581.37
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	19,587,676.68	-643,410.28
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	153,253.55	0.00
06/30/2010	EQUITIES	ACEGAS EUR5.16	ITALY	3,138.49	-934.98
06/30/2010	EQUITIES	ACER INC	TAIWAN	8,886,446.48	2,157,399.20
06/30/2010	EQUITIES	ACER INC	TAIWAN	1,420,612.19	-282,408.20
06/30/2010	EQUITIES	ACER INC	TAIWAN	1,888,015.98	0.00
06/30/2010	EQUITIES	ACER LABORATORIES INC	TAIWAN	79,064.30	0.00
06/30/2010	EQUITIES	ACERGY SA COM STK USD2	LUXEMBOURG	870,599.94	286,811.95
06/30/2010	EQUITIES	ACERGY SA COM STK USD2	LUXEMBOURG	2,108,448.99	879,862.62
06/30/2010	EQUITIES	ACERGY SA COM STK USD2	LUXEMBOURG	1,975,475.33	684,047.43
06/30/2010	EQUITIES	ACERINOX SA EUR0.25	SPAIN	665,188.57	-207,711.50
06/30/2010	EQUITIES	ACERINOX SA EUR0.25	SPAIN	80,189.09	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ACERINOX SA EUR0.25	SPAIN	140,719.53	0.00
06/30/2010	EQUITIES	ACETO CORP	TRADING COS & DISTRIBUTOR	259,861.23	-78,198.01
06/30/2010	EQUITIES	ACETO CORP	TRADING COS & DISTRIBUTOR	6,205.59	-171.01
06/30/2010	EQUITIES	ACI WORLDWIDE INC COM	APPLICATION SOFTWARE	18,107.10	4,317.73
06/30/2010	EQUITIES	ACI WORLDWIDE INC COM	APPLICATION SOFTWARE	933,508.62	144,525.17
06/30/2010	EQUITIES	ACKERMANS NPV POST SPLIT	BELGIUM	89,764.35	-25,602.36
06/30/2010	EQUITIES	ACME PACKET INC COM	COMMUNICATIONS EQUIPMENT	1,402,974.72	925,807.81
06/30/2010	EQUITIES	ACME PACKET INC COM	COMMUNICATIONS EQUIPMENT	961,712.64	608,367.03
06/30/2010	EQUITIES	ACME PACKET INC COM	COMMUNICATIONS EQUIPMENT	31,906.56	17,918.62
06/30/2010	EQUITIES	ACME PACKET INC COM	COMMUNICATIONS EQUIPMENT	3,113,134.08	2,030,069.95
06/30/2010	EQUITIES	ACOM CO Y50	BANKS	226,862.41	-338,080.16
06/30/2010	EQUITIES	ACOM CO Y50	BANKS	46,086.95	0.00
06/30/2010	EQUITIES	ACOM CO Y50	BANKS	25,495.90	0.00
06/30/2010	EQUITIES	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	1,888,874.76	436,445.47
06/30/2010	EQUITIES	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	-2,426,580.00	-767,468.46
06/30/2010	EQUITIES	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	37,332.00	11,451.48
06/30/2010	EQUITIES	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	43,802.88	8,567.21
06/30/2010	EQUITIES	ACRODEA INC NPV	OTHER PRODUCTS	49,971.75	-30,326.86
06/30/2010	EQUITIES	ACS ACTIVIDADES CO EUR0.5	SPAIN	2,172,041.48	-358,248.46
06/30/2010	EQUITIES	ACS ACTIVIDADES CO EUR0.5	SPAIN	267,928.43	0.00
06/30/2010	EQUITIES	ACS ACTIVIDADES CO EUR0.5	SPAIN	460,423.49	0.00
06/30/2010	EQUITIES	ACTEL CORP COM	SEMICONDUCTORS	550,029.28	-22,967.32
06/30/2010	EQUITIES	ACTEL CORP COM	SEMICONDUCTORS	144,635.24	-11,795.93
06/30/2010	EQUITIES	ACTEL CORP COM	SEMICONDUCTORS	8,615.04	1,225.26
06/30/2010	EQUITIES	ACTELION CHF0.5 (REGD)(POST	SWITZERLAND	1,509,844.21	-395,464.43
06/30/2010	EQUITIES	ACTELION CHF0.5 (REGD)(POST	SWITZERLAND	338,049.72	0.00
06/30/2010	EQUITIES	ACTELION CHF0.5 (REGD)(POST	SWITZERLAND	193,879.34	0.00
06/30/2010	EQUITIES	ACTIVE BIOTECH AB SEK10	SWEDEN	-191,401.79	-6,138.05
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	8,693,912.69	2,067,344.99
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	8,694,709.93	1,773,863.94
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	40,757.33	0.00
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	191,725.73	-17,363.15
06/30/2010	EQUITIES	ACTRADE FINL TECHNOLOGIES LTD	SPECIALIZED FINANCE	0.00	-0.03
06/30/2010	EQUITIES	ACTUANT CORP CL A NEW	INDUSTRIAL MACHINERY	1,431,268.30	18,417.96
06/30/2010	EQUITIES	ACTUANT CORP CL A NEW	INDUSTRIAL MACHINERY	1,391,235.72	-45,558.82
06/30/2010	EQUITIES	ACTUANT CORP CL A NEW	INDUSTRIAL MACHINERY	3,105,067.00	139,187.78
06/30/2010	EQUITIES	ACTUANT CORP CL A NEW	INDUSTRIAL MACHINERY	34,119.96	12,357.84
06/30/2010	EQUITIES	ACTUATE CORP COM	APPLICATION SOFTWARE	9,798.90	-815.88
06/30/2010	EQUITIES	ACTUATE CORP COM	APPLICATION SOFTWARE	127,732.80	12,891.86
06/30/2010	EQUITIES	ACTUATE CORP COM	APPLICATION SOFTWARE	1,524,992.75	-97,659.02

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ACTUATE CORP COM	APPLICATION SOFTWARE	434,128.65	7,948.61
06/30/2010	EQUITIES	ACUCAR GUARANI NPV	BRAZIL	224,376.12	0.00
06/30/2010	EQUITIES	ACUITY BRANDS INC	ELECTRIC COMP & EQUIP	50,859.24	13,267.02
06/30/2010	EQUITIES	ACUITY BRANDS INC	ELECTRIC COMP & EQUIP	2,247,410.88	602,468.72
06/30/2010	EQUITIES	ACURA PHARMACEUTICALS INC COM	PHARMACEUTICALS	8,621.85	-11,862.70
06/30/2010	EQUITIES	ACURA PHARMACEUTICALS INC COM	PHARMACEUTICALS	1,398.07	-2,776.33
06/30/2010	EQUITIES	ACXIOM CORP COM	IT CONSULTNG & OTHER SVCS	26,148.20	7,476.00
06/30/2010	EQUITIES	ACXIOM CORP COM	IT CONSULTNG & OTHER SVCS	418,062.71	125,504.19
06/30/2010	EQUITIES	ACXIOM CORP COM	IT CONSULTNG & OTHER SVCS	1,482,984.88	43,136.48
06/30/2010	EQUITIES	ADAMJEE INSURANCE CO ORD	PAKISTAN	38,790.50	0.00
06/30/2010	EQUITIES	ADARO ENERGY TBK IDR100	INDONESIA	1,119,835.38	-93,567.51
06/30/2010	EQUITIES	ADC TELECOMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	24,712.35	809.68
06/30/2010	EQUITIES	ADC TELECOMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	691,353.00	16,131.57
06/30/2010	EQUITIES	ADC TELECOMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	1,447,602.78	-607,851.15
06/30/2010	EQUITIES	ADCOCK INGRAM HOLDINGS LTD	SOUTH AFRICA	301,901.17	0.00
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	10,554,435.25	1,589,112.44
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	6,744,914.18	-1,483,405.40
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	2,404,483.83	-492,010.51
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	3,139,389.48	-592,386.73
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	3,852,065.00	-519,878.50
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	516,818.84	0.00
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	300,392.92	0.00
06/30/2010	EQUITIES	ADEKA CORPORATION	CHEMICALS	34,132.67	140.32
06/30/2010	EQUITIES	ADELAIDE BRIGHTON CEMENT HLDGS	AUSTRALIA	830,207.09	-78,282.98
06/30/2010	EQUITIES	ADERANS HOLDINGS	OTHER PRODUCTS	-87,386.15	7,885.32
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	15,519,039.66	6,089,851.74
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	8,048,360.01	1,060,637.08
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	903,679.86	0.00
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	23,862,604.10	3,593,161.99
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	15,750,530.72	0.00
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	265,851.84	-10,356.70
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	4,176,922.59	-27,719.26
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	519,115.83	0.00
06/30/2010	EQUITIES	ADITYA BIRLA MINERALS NPV	AUSTRALIA	21,684.19	-12,333.10
06/30/2010	EQUITIES	ADITYA BIRLA MINERALS NPV	AUSTRALIA	12,155.36	747.95
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	21,574.88	1,678.84
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	577,424.00	120,593.52
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	140,128.00	-43,036.00
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	241,600.00	9,381.76
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	599,168.00	-1,818.42

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	722,239.04	229,952.48
06/30/2010	EQUITIES	ADMIRAL GROUP ORD GBP0.001	NONLIFE INSURANCE	370,906.50	0.00
06/30/2010	EQUITIES	ADMIRAL GROUP ORD GBP0.001	NONLIFE INSURANCE	211,752.88	0.00
06/30/2010	EQUITIES	ADMIRAL GROUP ORD GBP0.001	NONLIFE INSURANCE	1,708,053.13	465,004.95
06/30/2010	EQUITIES	ADMIRAL GROUP ORD GBP0.001	NONLIFE INSURANCE	5,838,014.17	1,454,815.72
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	442,173.90	-20,985.88
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	19,978,251.99	-1,339,951.72
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	761,184.00	-232,128.10
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	20,351,100.00	-444,788.16
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	20,204,836.38	-5,112,245.21
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	797,861.41	0.00
06/30/2010	EQUITIES	ADOLFO DOMINQUEZ EUR0.6	SPAIN	47,077.07	-8,867.52
06/30/2010	EQUITIES	ADP PROMESSES EUR3	FRANCE	96,435.39	0.00
06/30/2010	EQUITIES	ADP PROMESSES EUR3	FRANCE	171,314.96	0.00
06/30/2010	EQUITIES	ADP PROMESSES EUR3	FRANCE	783,851.85	-306,967.93
06/30/2010	EQUITIES	ADPT CORP	COMPUTER STORAGE & PERIPH	13,880.67	960.60
06/30/2010	EQUITIES	ADPT CORP	COMPUTER STORAGE & PERIPH	579,838.04	-618,502.37
06/30/2010	EQUITIES	ADTRAN INC	COMMUNICATIONS EQUIPMENT	2,488,142.07	722,458.26
06/30/2010	EQUITIES	ADTRAN INC	COMMUNICATIONS EQUIPMENT	1,894,583.25	89,485.92
06/30/2010	EQUITIES	ADTRAN INC	COMMUNICATIONS EQUIPMENT	305,424.00	52,026.24
06/30/2010	EQUITIES	ADTRAN INC	COMMUNICATIONS EQUIPMENT	45,540.90	11,756.80
06/30/2010	EQUITIES	ADTRANS GROUP LTD NPV	AUSTRALIA	5,288.78	-18.57
06/30/2010	EQUITIES	ADVA AG NPU	GERMANY	26,512.85	15,586.54
06/30/2010	EQUITIES	ADVA AG NPU	GERMANY	387,470.00	35,180.45
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	6,186.74	-104.86
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	165,352.81	-20,334.25
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	42,126.00	-19,826.76
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	270,609.99	-43,556.94
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	275,776.62	-509,633.45
06/30/2010	EQUITIES	ADVANCED ANALOGIC TECHNOLOGIES	SEMICONDUCTORS	247,422.78	-80,936.99
06/30/2010	EQUITIES	ADVANCED ANALOGIC TECHNOLOGIES	SEMICONDUCTORS	180,120.16	-18,590.86
06/30/2010	EQUITIES	ADVANCED ANALOGIC TECHNOLOGIES	SEMICONDUCTORS	5,598.45	-2,118.49
06/30/2010	EQUITIES	ADVANCED AUTO PTS INC	AUTOMOTIVE RETAIL	126,880.00	15,225.75
06/30/2010	EQUITIES	ADVANCED AUTO PTS INC	AUTOMOTIVE RETAIL	10,077,699.58	-135,942.50
06/30/2010	EQUITIES	ADVANCED AUTO PTS INC	AUTOMOTIVE RETAIL	6,474,244.64	2,065,852.03
06/30/2010	EQUITIES	ADVANCED AUTO PTS INC	AUTOMOTIVE RETAIL	6,065,098.96	2,126,911.83
06/30/2010	EQUITIES	ADVANCED BATTERY TECHNOLOGIES	ELECTRIC COMP & EQUIP	421,808.00	-67,186.25
06/30/2010	EQUITIES	ADVANCED BATTERY TECHNOLOGIES	ELECTRIC COMP & EQUIP	7,501.36	-1,298.03
06/30/2010	EQUITIES	ADVANCED DIGITAL BROAD CAST	SWITZERLAND	15,714.45	-7,052.94
06/30/2010	EQUITIES	ADVANCED ENERGY INDS INC	SEMICONDUCTOR EQUIPMENT	12,474.35	2,042.53

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ADVANCED ENERGY INDS INC	SEMICONDUCTOR EQUIPMENT	728,661.81	77,688.33
06/30/2010	EQUITIES	ADVANCED ENERGY INDS INC	SEMICONDUCTOR EQUIPMENT	1,230,229.00	295,910.65
06/30/2010	EQUITIES	ADVANCED ENERGY INDS INC	SEMICONDUCTOR EQUIPMENT	349,785.69	-110,270.90
06/30/2010	EQUITIES	ADVANCED INFO SVC PUB CO NON	THAILAND	77,215.56	0.00
06/30/2010	EQUITIES	ADVANCED INFO SVCS PUBLIC CO	THAILAND	727,820.63	0.00
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	155,037.60	55,279.80
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	3,712,704.00	-642,695.07
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	836,236.80	-224,767.20
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	6,156,844.68	-7,914,474.06
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	5,854,462.80	-4,587,365.86
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	579,012.00	102,380.47
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	28,474.42	0.00
06/30/2010	EQUITIES	ADVANCED SEMI ENGR TWD10 (ASE)	TAIWAN	142,094.21	-3,518.99
06/30/2010	EQUITIES	ADVANCED SEMI ENGR TWD10 (ASE)	TAIWAN	773,809.25	0.00
06/30/2010	EQUITIES	ADVANTAGE OIL & GAS LTD	CDN OIL & GAS EXPL & PROD	238,046.39	-2,450.66
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	-4,251,721.12	322,202.82
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	889.93	0.00
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	301,324.17	0.00
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	1,445,873.78	-722,275.18
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	346.88	0.00
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	170,860.82	0.00
06/30/2010	EQUITIES	ADVENT SOFTWARE INC	APPLICATION SOFTWARE	1,086,748.32	479,386.38
06/30/2010	EQUITIES	ADVENT SOFTWARE INC	APPLICATION SOFTWARE	1,101,258.96	-14,918.25
06/30/2010	EQUITIES	ADVENT SOFTWARE INC	APPLICATION SOFTWARE	-890,831.20	-154,324.71
06/30/2010	EQUITIES	ADVENT SOFTWARE INC	APPLICATION SOFTWARE	24,184.40	8,291.50
06/30/2010	EQUITIES	ADVISORY BOARD CO	RESEARCH & CONSULTING SVC	17,957.28	5,856.99
06/30/2010	EQUITIES	ADVISORY BOARD CO	RESEARCH & CONSULTING SVC	2,252,822.40	805,828.24
06/30/2010	EQUITIES	ADVISORY BOARD CO	RESEARCH & CONSULTING SVC	4,899,072.48	2,119,572.42
06/30/2010	EQUITIES	ADVISORY BOARD CO	RESEARCH & CONSULTING SVC	1,165,204.08	277,101.91
06/30/2010	EQUITIES	AECI ORD R1	SOUTH AFRICA	78,870.47	0.00
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWARE	CONSTRUCTION & ENGINEERNG	78,565.42	-26,983.44
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWARE	CONSTRUCTION & ENGINEERNG	3,211,681.50	-800,304.29
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWARE	CONSTRUCTION & ENGINEERNG	3,243,112.28	-1,155,115.03
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWARE	CONSTRUCTION & ENGINEERNG	16,884.78	0.00
06/30/2010	EQUITIES	AECON GROUP INC	CDN CONSTRUCTION & ENG	-1,129,294.69	61,750.19
06/30/2010	EQUITIES	AEGEAN MARINE PETROLEUM	GREECE	1,698,759.54	318,132.16
06/30/2010	EQUITIES	AEGIS GROUP ORD 5P	MEDIA	52,848.83	0.00
06/30/2010	EQUITIES	AEGIS GROUP ORD 5P	MEDIA	1,497,242.24	241,312.77
06/30/2010	EQUITIES	AEGON NV EUR0.12	NETHERLANDS	4,258,565.73	-866,833.60
06/30/2010	EQUITIES	AEGON NV EUR0.12	NETHERLANDS	3,448,423.52	-5,221,068.60

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AEGON NV EUR0.12	NETHERLANDS	436,035.27	0.00
06/30/2010	EQUITIES	AEGON NV EUR0.12	NETHERLANDS	744,178.58	0.00
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	563,848.94	0.00
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	323,607.20	0.00
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	2,472,068.01	-977,122.38
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	1,455,475.31	-164,449.13
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	11,403.77	0.00
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	226,398.46	12,706.32
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	897,180.96	41,313.68
06/30/2010	EQUITIES	AEON CREDIT SERVICE CO Y50	OTHER FINANCING BUSINESS	321,308.63	-120,234.52
06/30/2010	EQUITIES	AEON CREDIT SERVICE CO Y50	OTHER FINANCING BUSINESS	35,697.42	0.00
06/30/2010	EQUITIES	AEON CREDIT SERVICE CO Y50	OTHER FINANCING BUSINESS	62,261.68	0.00
06/30/2010	EQUITIES	AEON DELIGHT CO LTD	SERVICES	627,053.91	-20,169.85
06/30/2010	EQUITIES	AEON FANTASY CO NPV	OTHER PRODUCTS	159,763.82	-28,254.08
06/30/2010	EQUITIES	AEON FANTASY CO NPV	OTHER PRODUCTS	18,730.93	-6,021.56
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	143,692.24	0.00
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	712,487.29	-230,890.59
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	82,897.52	0.00
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	17,360,605.80	1,455,145.23
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	1,142.28	0.00
06/30/2010	EQUITIES	AEP INDS INC	METAL & GLASS CONTAINERS	247,134.12	-105,215.75
06/30/2010	EQUITIES	AEP INDS INC	METAL & GLASS CONTAINERS	52,416.60	-4,693.72
06/30/2010	EQUITIES	AEP INDS INC	METAL & GLASS CONTAINERS	6,399.84	-809.36
06/30/2010	EQUITIES	AER LINGUS GROUP PLC ORD EUR0.	IRELAND	31,608.52	-17,438.94
06/30/2010	EQUITIES	AERCAP HOLDINGS N V SHS	NETHERLANDS	129,635.82	-9,990.83
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	89,242.24	17,906.61
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	49,346.72	-1,908.04
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	1,520,784.00	473,973.87
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	968,948.48	-8,363.27
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	3,931,756.48	-134,000.96
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	3,285,008.00	-223,837.05
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	68,736.00	2,752.96
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	4,569,712.48	778,411.98
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	4,065,276.16	1,621,865.76
06/30/2010	EQUITIES	AEROSPACE INFORMATION	CHINA	14,308.84	0.00
06/30/2010	EQUITIES	AEROVIRONMENT INC	AEROSPACE & DEFENSE	6,519.00	-2,845.12
06/30/2010	EQUITIES	AEROVIRONMENT INC	AEROSPACE & DEFENSE	406,720.41	-134,054.42
06/30/2010	EQUITIES	AEROVIRONMENT INC	AEROSPACE & DEFENSE	912,660.00	-291,261.60
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	9,173,545.92	-7,134,551.85
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	8,428,533.96	-2,474,380.03

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	1,655,808.00	-611,639.80
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	64,146.19	0.00
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	211,947.12	8,487.06
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	2,851,464.00	-710,898.85
06/30/2010	EQUITIES	AES TIETE SA COM NPV	BRAZIL	1,192,310.68	409,792.08
06/30/2010	EQUITIES	AES TIETE SA-PREF	BRAZIL	4,085,533.98	1,124,219.53
06/30/2010	EQUITIES	AES TIETE SA-PREF	BRAZIL	398,016.99	0.00
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	348,057.72	5,673.42
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	6,749,718.70	-14,298.58
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	116,191.01	0.00
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	1,369,122.00	-130,022.42
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	15,680,192.86	1,267,089.76
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	5,189,711.02	173,510.57
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	16,030,123.56	-7,491,630.15
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	3,432,038.00	-455,532.14
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	1,234,584.00	-1,256,112.00
06/30/2010	EQUITIES	AEVUM LIMITED NPV	AUSTRALIA	82,206.24	-128,774.26
06/30/2010	EQUITIES	AF AB SER B NPV	SWEDEN	631,025.45	224,962.38
06/30/2010	EQUITIES	AFC ENTERPRISES INC COM	RESTAURANTS	287,623.70	5,975.24
06/30/2010	EQUITIES	AFC ENTERPRISES INC COM	RESTAURANTS	134,871.10	-30,992.16
06/30/2010	EQUITIES	AFC ENTERPRISES INC COM	RESTAURANTS	3,294.20	857.14
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	78,210.99	8,262.54
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	2,433,838.50	136,181.49
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	978,397.00	278,970.49
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	1,240,072.62	-86,657.04
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	3,670,751.08	-572,020.16
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	3,714,383.94	-105,545.28
06/30/2010	EQUITIES	AFFIN HOLDINGS BERHAD	MALAYSIA	97,528.65	26,559.17
06/30/2010	EQUITIES	AFFIN HOLDINGS BERHAD	MALAYSIA	307,088.13	0.00
06/30/2010	EQUITIES	AFFIN HOLDINGS BERHAD	MALAYSIA	499,915.68	34,444.50
06/30/2010	EQUITIES	AFFYMAX INC	BIOTECHNOLOGY	2,673.06	-6,011.54
06/30/2010	EQUITIES	AFFYMAX INC	BIOTECHNOLOGY	694,756.40	-309,333.62
06/30/2010	EQUITIES	AFFYMAX INC	BIOTECHNOLOGY	598.00	-1,502.00
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	112,583.80	-36,620.09
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	808,677.60	-762,502.71
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	15,121.70	2,626.82
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	476,130.00	108,411.75
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	1,571,170.00	-579,501.25
06/30/2010	EQUITIES	AFG (ARBONIA FORSTER HLDGS AG)	SWITZERLAND	163,069.50	-29,698.42
06/30/2010	EQUITIES	AFG (ARBONIA FORSTER HLDGS AG)	SWITZERLAND	51,167.06	-7,454.67



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AFIRMA GPO INMOBILIARIO EUR0.2	SPAIN	119.16	-57.13
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	28,688,662.46	1,267,039.72
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	28,699,457.97	2,435,262.36
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	2,807,686.00	-490,377.80
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	11,395.96	0.00
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	4,408,579.06	508,348.77
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	637,788.49	135,105.74
06/30/2010	EQUITIES	AFP PROVIDA NPV	CHILE	175,064.83	0.00
06/30/2010	EQUITIES	AFREN ORD GBP0	OIL & GAS PRODUCERS	2,102,759.24	-257,924.34
06/30/2010	EQUITIES	AFRICAN BANK INVESTMENTS	SOUTH AFRICA	726,482.14	0.00
06/30/2010	EQUITIES	AFRICAN BANK INVESTMENTS	SOUTH AFRICA	15,644,122.61	3,912,730.56
06/30/2010	EQUITIES	AFRICAN MINERALS LTD COM STK	MINING	-305,330.07	5,635.29
06/30/2010	EQUITIES	AFRICAN OXYGEN ZAR0.05	SOUTH AFRICA	106,653.13	0.00
06/30/2010	EQUITIES	AFRICAN RAINBOW MINNERALS LTD	SOUTH AFRICA	591,859.47	0.00
06/30/2010	EQUITIES	AFRICAN RAINBOW MINNERALS LTD	SOUTH AFRICA	699,011.19	-92,874.14
06/30/2010	EQUITIES	AGA MEDICAL HOLDINGS INC	HEALTH CARE SUPPLIES	17,918.28	-2,086.23
06/30/2010	EQUITIES	AGA RANGEMASTER GROUP PLC ORD	HSHLD GOODS & HOME CONSTR	101,732.33	-959,832.67
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	3,364,453.56	403,762.31
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	3,623,931.93	-586,284.97
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	25,998.53	0.00
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	81,071.82	-1,232.46
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	339,822.00	-443,268.00
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	6,753,288.00	592,092.41
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	438,814.30	0.00
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	1,242,205.07	0.00
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	2,090,178.28	-18,818,432.52
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	264,767.33	0.00
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	523,514.97	-217,351.22
06/30/2010	EQUITIES	AGEAS VVPR STRIP	BELGIUM	0.01	0.01
06/30/2010	EQUITIES	AGF MANAGEMENT LTD	CDN ASSET MGMT/CUSTODY BK	43,119.20	489.98
06/30/2010	EQUITIES	AGFA GEVAERT NV ORD NPV	BELGIUM	1,949,866.68	169,790.89
06/30/2010	EQUITIES	AGFA GEVAERT NV ORD NPV	BELGIUM	85,857.98	-6,593.25
06/30/2010	EQUITIES	AGFA GEVAERT NV ORD NPV	BELGIUM	66,657.40	20,217.63
06/30/2010	EQUITIES	AGFA GEVAERT NV ORD NPV	BELGIUM	82,769.90	11,488.49
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	2,073,371.68	286,072.82
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	277,949.38	0.00
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	483,649.04	0.00
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	1,709,462.56	1,145,319.93
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	2,952,427.08	1,866,660.50
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	1,058,977.66	397,054.81

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AGILE PROPERTY HLD HKD0.10	CHINA	170,378.12	95,381.80
06/30/2010	EQUITIES	AGILE PROPERTY HLD HKD0.10	CHINA	622,557.93	0.00
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	2,430,765.00	-469,259.37
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	316,909.21	117,489.38
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	13,636,591.65	2,314,970.68
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	4,870,059.00	-699,202.28
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	14,625,841.93	1,861,775.15
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	495,592.67	0.00
06/30/2010	EQUITIES	AGILYSYS INC	TECHNOLOGY DISTRIBUTORS	364,665.21	-441,587.42
06/30/2010	EQUITIES	AGILYSYS INC	TECHNOLOGY DISTRIBUTORS	5,833.68	-313.92
06/30/2010	EQUITIES	AGL ENERGY NPV	AUSTRALIA	491,287.52	0.00
06/30/2010	EQUITIES	AGL ENERGY NPV	AUSTRALIA	2,206,870.52	-68,176.69
06/30/2010	EQUITIES	AGL ENERGY NPV	AUSTRALIA	280,334.21	0.00
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	3,820,489.56	459,259.07
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	3,962,193.48	40,062.02
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	28,939.23	0.00
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	81,168.12	17,130.96
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	1,830,402.00	-7,684.52
06/30/2010	EQUITIES	AGNICO-EAGLE MINES LTD	CDN GOLD	3,862,949.34	758,474.72
06/30/2010	EQUITIES	AGNICO-EAGLE MINES LTD	CDN GOLD	843,024.37	0.00
06/30/2010	EQUITIES	AGNICO-EAGLE MINES LTD	CDN GOLD	485,747.64	0.00
06/30/2010	EQUITIES	AGORA PLN1	POLAND	59,190.64	0.00
06/30/2010	EQUITIES	AGRA EMPREENDIMENTOS	BRAZIL	128,217.12	0.00
06/30/2010	EQUITIES	AGRANA BETEILIGUNG NPV	AUSTRIA	298,527.34	-20,794.41
06/30/2010	EQUITIES	AGREE REALTY CORP	RETAIL REITS	5,194.94	1,028.26
06/30/2010	EQUITIES	AGREE REALTY CORP	RETAIL REITS	505,791.75	-94,049.37
06/30/2010	EQUITIES	AGREE REALTY CORP	RETAIL REITS	310,385.75	7,779.70
06/30/2010	EQUITIES	AGREE REALTY CORP	RETAIL REITS	45,277.00	18,242.44
06/30/2010	EQUITIES	AGRIUM INC	CDN FERTILIZERS & AGRI CH	390,998.38	0.00
06/30/2010	EQUITIES	AGRIUM INC	CDN FERTILIZERS & AGRI CH	682,374.92	0.00
06/30/2010	EQUITIES	AGRIUM INC	CDN FERTILIZERS & AGRI CH	3,164,853.69	-189,696.39
06/30/2010	EQUITIES	AHLSTROM OYJ SER'B' EUR1.5	FINLAND	8,490.52	-2,790.34
06/30/2010	EQUITIES	AHRESTY CORP JPY50	METAL PRODUCTS	118,612.27	55,536.81
06/30/2010	EQUITIES	AHRESTY CORP JPY50	METAL PRODUCTS	119,538.93	44,824.55
06/30/2010	EQUITIES	AHRESTY CORP JPY50	METAL PRODUCTS	27,799.75	11,404.40
06/30/2010	EQUITIES	AICHI BANK Y500	BANKS	485,618.66	-212,040.15
06/30/2010	EQUITIES	AICHI MACHINE IND JPY50	OTHER PRODUCTS	135,608.54	-16,497.63
06/30/2010	EQUITIES	AICHI MACHINE IND JPY50	OTHER PRODUCTS	111,199.01	-54,775.55
06/30/2010	EQUITIES	AIDA ENGINEERING Y50	MACHINERY	225,391.57	-155,610.16
06/30/2010	EQUITIES	AIFUL CORP JPY50	OTHER FINANCING BUSINESS	543,155.52	-6,107,505.87

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AIFUL CORP JPY50	OTHER FINANCING BUSINESS	63,179.46	-450,939.81
06/30/2010	EQUITIES	AIFUL CORP JPY50	OTHER FINANCING BUSINESS	33,312.80	-204,169.84
06/30/2010	EQUITIES	AIGAN CO LTD JPY50	RETAIL TRADE	54,124.76	-39,018.94
06/30/2010	EQUITIES	AIN PHARMACIEZ INC	FOODS	791,127.36	304,206.25
06/30/2010	EQUITIES	AIN PHARMACIEZ INC NPV	PHARMACEUTICAL	44,764.73	29,832.96
06/30/2010	EQUITIES	AIOI INSURANCE CO LTD	INSURANCE	2,784.50	0.00
06/30/2010	EQUITIES	AIOI INSURANCE CO LTD	INSURANCE	1,510.91	0.00
06/30/2010	EQUITIES	AIPHONE Y50	INFORMATN & COMMUNICATION	203,869.36	-38,994.60
06/30/2010	EQUITIES	AIR CHINA LTD ORD CNY1	CHINA	167,450.25	0.00
06/30/2010	EQUITIES	AIR FRANCE KLM EUR8.5	FRANCE	620,382.84	-919,011.77
06/30/2010	EQUITIES	AIR FRANCE KLM EUR8.5	FRANCE	144,631.82	0.00
06/30/2010	EQUITIES	AIR FRANCE KLM EUR8.5	FRANCE	81,650.32	0.00
06/30/2010	EQUITIES	AIR FRANCE KLM EUR8.5	FRANCE	-3,439,932.92	-27,756.15
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	1,458,621.66	0.00
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	2,554,371.16	0.00
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	11,483,104.28	1,213,611.05
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	8,007,892.42	2,182,361.19
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	9,825,646.79	3,543,985.99
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	383,567.54	37,389.44
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	7,999,509.55	307,539.08
06/30/2010	EQUITIES	AIR METHODS CORP	HEALTH CARE SERVICES	10,323.25	1,020.18
06/30/2010	EQUITIES	AIR METHODS CORP	HEALTH CARE SERVICES	761,600.00	31,864.10
06/30/2010	EQUITIES	AIR METHODS CORP	HEALTH CARE SERVICES	620,704.00	85,311.47
06/30/2010	EQUITIES	AIR NEW ZEALAND NPV	NEW ZEALAND	190,620.69	-185,582.47
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	415,830.40	16,100.41
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	2,989,760.50	548,490.06
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	19,528,552.70	1,324,190.09
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	1,919,820.00	-408,249.63
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	19,317,111.30	-597,892.34
06/30/2010	EQUITIES	AIR TRANS SVCS GROUP INC COM	AIR FREIGHT & LOGISTICS	385,474.32	140,425.64
06/30/2010	EQUITIES	AIR TRANS SVCS GROUP INC COM	AIR FREIGHT & LOGISTICS	407,327.48	122,722.83
06/30/2010	EQUITIES	AIR TRANS SVCS GROUP INC COM	AIR FREIGHT & LOGISTICS	6,188.00	2,598.03
06/30/2010	EQUITIES	AIR TRANS SVCS GROUP INC COM	AIR FREIGHT & LOGISTICS	100,912.00	41,666.11
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	571,770.82	-56,088.24
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	824,669.46	16,731.37
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	140,506.86	0.00
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	80,758.52	0.00
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	904.96	0.00
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	1,761,108.80	-2,780.23
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	447,887.10	-465,770.81

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	14,310.00	-4,138.02
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	9,182.25	1,570.80
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	233,145.00	-6,789.42
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	581,145.00	-199,665.90
06/30/2010	EQUITIES	AIRGAS INC	INDUSTRIAL GASES	166,385.00	54,115.25
06/30/2010	EQUITIES	AIRGAS INC	INDUSTRIAL GASES	7,192,123.80	2,983,769.59
06/30/2010	EQUITIES	AIRGAS INC	INDUSTRIAL GASES	7,350,733.80	3,143,563.86
06/30/2010	EQUITIES	AIRPORT CITY ILS1	ISRAEL	63,854.75	0.00
06/30/2010	EQUITIES	AIRPORT FACILITIES CO Y50	SERVICES	12,300.83	-6,329.72
06/30/2010	EQUITIES	AIRPORT FACILITIES CO Y50	SERVICES	4,920.33	-2,738.91
06/30/2010	EQUITIES	AIRTRAN HLDGS INC	AIRLINES	18,497.90	-1,716.30
06/30/2010	EQUITIES	AIRTRAN HLDGS INC	AIRLINES	698,642.50	-734,925.69
06/30/2010	EQUITIES	AIRTRAN HLDGS INC	AIRLINES	-2,287,745.00	228,319.69
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	263,793.45	0.00
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	459,125.54	0.00
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	1,323,076.06	-100,693.71
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	1,554,013.05	0.00
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	2,065,727.44	-840,483.76
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	438.24	0.00
06/30/2010	EQUITIES	AITKEN SPENCE & CO LTD SHS	SRI LANKA	1,704,882.32	1,486,901.91
06/30/2010	EQUITIES	AITKEN SPENCE & CO LTD SHS	SRI LANKA	2,699,397.00	1,733,850.93
06/30/2010	EQUITIES	AIXTRON AG	GERMANY	891,122.85	482,301.18
06/30/2010	EQUITIES	AIXTRON ORD NPV	GERMANY	1,157,898.78	768,284.01
06/30/2010	EQUITIES	AIXTRON ORD NPV	GERMANY	905,096.41	635,024.43
06/30/2010	EQUITIES	AIXTRON ORD NPV	GERMANY	2,290,788.47	1,386,092.42
06/30/2010	EQUITIES	AJ LUCAS GR NPV	AUSTRALIA	27,217.58	-17,759.55
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	1,018,996.86	0.00
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	1,531.47	0.00
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	2,500,676.70	-1,067,053.07
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	533,119.97	0.00
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	307,106.04	0.00
06/30/2010	EQUITIES	AJISEN(CHINA)HLDGS LTD HKD0.10	HONG KONG	803,552.11	159,273.30
06/30/2010	EQUITIES	AK ENERJI TRY1	TURKEY	18,673.82	0.00
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	41,660.40	-5,766.75
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	2,025,517.92	-321,703.90
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	1,990,246.64	-518,705.95
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	1,901,538.00	-3,623,844.40
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	11,400.60	0.00
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	9,983,952.44	4,629,963.27
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	10,497,690.35	5,266,027.87

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	527,410.00	-39,496.69
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	547,695.00	395,694.91
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	223,946.40	101,419.20
06/30/2010	EQUITIES	AKAN NARUTUN RESOURCES BHD	MALAYSIA	11,609.62	0.00
06/30/2010	EQUITIES	AKBANK TRY1	TURKEY	2,353,225.45	0.00
06/30/2010	EQUITIES	AKBANK TRY1	TURKEY	20,979,235.33	9,619,632.66
06/30/2010	EQUITIES	AKER ASA SER 'A' NOK28	NORWAY	114,269.62	-57,130.09
06/30/2010	EQUITIES	AKER SOLUTIONS NOK2 (POST	NORWAY	1,189,531.23	373,753.61
06/30/2010	EQUITIES	AKER SOLUTIONS NOK2 (POST	NORWAY	667,202.05	-121,097.75
06/30/2010	EQUITIES	AKER SOLUTIONS NOK2 (POST	NORWAY	165,443.29	0.00
06/30/2010	EQUITIES	AKER SOLUTIONS NOK2 (POST	NORWAY	96,848.46	0.00
06/30/2010	EQUITIES	AKITA BANK Y50	BANKS	335,452.14	-130,437.81
06/30/2010	EQUITIES	AKITA DRILLING LTD	CDN OIL & GAS DRILLING	14,988.94	-15,555.12
06/30/2010	EQUITIES	AKORN INC	PHARMACEUTICALS	264,823.02	-12,212.98
06/30/2010	EQUITIES	AKR CORPORINDO TBK IDR100	INDONESIA	107,868.82	0.00
06/30/2010	EQUITIES	AKSA TRY1	TURKEY	938,356.22	93,512.32
06/30/2010	EQUITIES	AKSA TRY1	TURKEY	29,664.43	0.00
06/30/2010	EQUITIES	AKSIGORTA TRY1	TURKEY	79,157.52	0.00
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	7,890,461.54	1,446,188.11
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	4,980,646.44	-909,061.27
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	5,004,298.33	374,695.50
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	3,406,610.24	1,097,235.92
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	549,946.05	108,293.48
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	13,236,053.02	1,155,243.15
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	1,072,428.37	0.00
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	8,712,220.00	2,211,099.20
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	626,761.71	0.00
06/30/2010	EQUITIES	AL EZZ STEEL REBAR ORD EGP10	EGYPT	118,913.51	0.00
06/30/2010	EQUITIES	AL EZZ STEEL REBAR ORD EGP10	EGYPT	4,556,902.05	1,581,287.57
06/30/2010	EQUITIES	AL EZZ STEEL REBAR ORD EGP10	EGYPT	561,411.87	17,729.92
06/30/2010	EQUITIES	AL-ROV ISRAEL ILS1	ISRAEL	41,272.70	-1,738.70
06/30/2010	EQUITIES	AL-ROV ISRAEL ILS1	ISRAEL	88,582.49	0.00
06/30/2010	EQUITIES	ALADDIN KNOWLEDGE SYS LTD	ISRAEL	82,769.37	0.00
06/30/2010	EQUITIES	ALAMO GROUP INC	CONSTR,FARM MACH & HVY TR	16,904.30	8,351.97
06/30/2010	EQUITIES	ALAMO GROUP INC	CONSTR,FARM MACH & HVY TR	60,781.70	20,820.13
06/30/2010	EQUITIES	ALAMOS GOLD INC	CDN GOLD	2,076,114.43	941,503.91
06/30/2010	EQUITIES	ALAMOS GOLD INC	CDN GOLD	1,209,401.97	236,341.36
06/30/2010	EQUITIES	ALAMOS GOLD INC	CDN GOLD	93,740.18	41,933.34
06/30/2010	EQUITIES	ALAPIS HOLDING INDUSTRIAL AND	GREECE	108,236.89	-599,909.28
06/30/2010	EQUITIES	ALARKO HOLDING TRY1	TURKEY	57,469.36	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALASKA AIR GROUP INC	AIRLINES	48,276.30	32,026.68
06/30/2010	EQUITIES	ALASKA AIR GROUP INC	AIRLINES	462,985.00	-961.71
06/30/2010	EQUITIES	ALASKA AIR GROUP INC	AIRLINES	2,286,381.75	940,828.67
06/30/2010	EQUITIES	ALASKA COMMNS SYS GRP INC COM	INTEGRATED TELECOMM SVCS	1,058,728.22	-42,420.00
06/30/2010	EQUITIES	ALASKA COMMNS SYS GRP INC COM	INTEGRATED TELECOMM SVCS	22,058.47	3,539.06
06/30/2010	EQUITIES	ALBANY INTL CORP CL A	INDUSTRIAL MACHINERY	18,772.81	4,465.88
06/30/2010	EQUITIES	ALBANY INTL CORP CL A	INDUSTRIAL MACHINERY	581,043.75	-220,952.49
06/30/2010	EQUITIES	ALBANY MOLECULAR RESEARCH INC	LIFE SCIENCES TOOLS & SVC	228,271.01	-160,702.80
06/30/2010	EQUITIES	ALBANY MOLECULAR RESEARCH INC	LIFE SCIENCES TOOLS & SVC	54,802.00	-95,875.52
06/30/2010	EQUITIES	ALBANY MOLECULAR RESEARCH INC	LIFE SCIENCES TOOLS & SVC	4,048.11	-2,787.48
06/30/2010	EQUITIES	ALBANY MOLECULAR RESEARCH INC	LIFE SCIENCES TOOLS & SVC	218,174.00	-138,446.75
06/30/2010	EQUITIES	ALBEMARLE CORP	SPECIALTY CHEMICALS	120,244.95	37,109.10
06/30/2010	EQUITIES	ALBEMARLE CORP	SPECIALTY CHEMICALS	5,327,759.71	2,058,013.32
06/30/2010	EQUITIES	ALBEMARLE CORP	SPECIALTY CHEMICALS	4,938,530.80	1,966,277.71
06/30/2010	EQUITIES	ALBEMARLE CORP	SPECIALTY CHEMICALS	255,040.00	41,982.32
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	2,908,409.49	-207,481.05
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	3,001,978.35	-450,422.58
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	18,803.61	0.00
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	75,526.92	11,402.92
06/30/2010	EQUITIES	ALCATEL LUCENT EUR2 SER'A'	FRANCE	2,505,277.95	-4,802,813.79
06/30/2010	EQUITIES	ALCATEL LUCENT EUR2 SER'A'	FRANCE	303,302.66	0.00
06/30/2010	EQUITIES	ALCATEL LUCENT EUR2 SER'A'	FRANCE	533,140.86	0.00
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	3,199,019.64	-2,461,179.95
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	13,476,506.78	-15,342,970.48
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	152,912.00	-62,062.63
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	14,091,293.50	-22,276,401.37
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	91,035.44	0.00
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	330,219.50	33,153.25
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	2,094,119.78	-245,278.47
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	326,018.00	-6,244.02
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	610,262.30	0.00
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	9,619,605.66	-205,069.82
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	9,619,605.66	-205,615.10
06/30/2010	EQUITIES	ALDAR PROPERTIES AED1	UNITED ARAB EMIRATES	442,085.44	-258,701.84
06/30/2010	EQUITIES	ALESCO CORPN NPV	AUSTRALIA	47,225.19	-63,876.95
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	32,698.44	7,334.64
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	1,597,488.54	-242,294.74
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	521,150.00	-62,798.43
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	1,860,177.92	-976,402.73
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	13,090.23	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALEXANDERS INC	RETAIL REITS	950,562.96	217,990.27
06/30/2010	EQUITIES	ALEXANDERS INC	RETAIL REITS	26,959.88	4,433.09
06/30/2010	EQUITIES	ALEXANDERS INC	RETAIL REITS	150,248.32	20,086.28
06/30/2010	EQUITIES	ALEXANDERS INC	RETAIL REITS	333,212.00	-24,866.79
06/30/2010	EQUITIES	ALEXANDRIA MINERAL OILS	EGYPT	29,238.18	0.00
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	101,187.36	38,585.19
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	4,712,094.00	107,047.09
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	1,624,860.00	-150,284.64
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	3,951,659.52	-597,508.30
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	-732,780.00	-63,824.84
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	29,628.17	0.00
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	1,082,220.48	-157,760.74
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	1,758,672.00	79,549.13
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	10,156,366.62	862,650.25
06/30/2010	EQUITIES	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	5,808,478.11	1,148,517.84
06/30/2010	EQUITIES	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	1,243,917.00	-52,903.50
06/30/2010	EQUITIES	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	5,852,399.13	2,763,391.55
06/30/2010	EQUITIES	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	148,758.14	45,130.18
06/30/2010	EQUITIES	ALEXZA PHARMACEUTICALS INC COM	PHARMACEUTICALS	53,113.44	-2,313.95
06/30/2010	EQUITIES	ALEXZA PHARMACEUTICALS INC COM	PHARMACEUTICALS	50,592.00	8,480.45
06/30/2010	EQUITIES	ALFA LAVAL AB ORD NPV	SWEDEN	227,127.90	0.00
06/30/2010	EQUITIES	ALFA LAVAL AB ORD NPV	SWEDEN	1,857,920.36	297,315.32
06/30/2010	EQUITIES	ALFA LAVAL AB ORD NPV	SWEDEN	396,097.38	0.00
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	372,565.90	38,744.55
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	200,554.62	21,280.28
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	3,610,734.39	563,948.04
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	493,001.64	0.00
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	714,875.83	45,798.74
06/30/2010	EQUITIES	ALFRESA HLDGS NPV	PHARMACEUTICAL	4,581,624.30	270,617.82
06/30/2010	EQUITIES	ALFRESA HLDGS NPV	PHARMACEUTICAL	747,074.59	-118,207.66
06/30/2010	EQUITIES	ALFRESA HLDGS NPV	PHARMACEUTICAL	166,569.10	0.00
06/30/2010	EQUITIES	ALFRESA HLDGS NPV	PHARMACEUTICAL	94,960.21	0.00
06/30/2010	EQUITIES	ALGONQUIN POWER & UTIL CORP	CDN INDEP PWR PRD/EN TRAD	5,419.25	-101.55
06/30/2010	EQUITIES	ALICO INC	AGRICULTURAL PRODUCTS	296,464.98	-336,013.36
06/30/2010	EQUITIES	ALIGN TECHNOLOGY INC COM	HEALTH CARE SUPPLIES	1,464,977.53	449,503.21
06/30/2010	EQUITIES	ALIGN TECHNOLOGY INC COM	HEALTH CARE SUPPLIES	27,806.90	5,348.20
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	498,956.29	-48,877.96
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	774,215.22	-70,541.57
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	182,893.66	0.00
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	104,862.96	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	15,160.21	2,947.50
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	5,039,894.79	979,463.21
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	788,331.06	-25,341.07
06/30/2010	EQUITIES	ALKERMES INC COM	BIOTECHNOLOGY	1,778,420.25	222,424.49
06/30/2010	EQUITIES	ALKERMES INC COM	BIOTECHNOLOGY	1,529,507.40	433,588.92
06/30/2010	EQUITIES	ALKERMES INC COM	BIOTECHNOLOGY	41,072.55	13,591.88
06/30/2010	EQUITIES	ALL AMERICA LATINA UNITS	BRAZIL	1,646,884.88	326,553.79
06/30/2010	EQUITIES	ALL NIPPON AIRWAYS Y50	AIR TRANSPORTATION	1,138,524.13	-376,422.98
06/30/2010	EQUITIES	ALL NIPPON AIRWAYS Y50	AIR TRANSPORTATION	134,545.75	0.00
06/30/2010	EQUITIES	ALL NIPPON AIRWAYS Y50	AIR TRANSPORTATION	233,334.44	0.00
06/30/2010	EQUITIES	ALLAHABAD BANK INR10	INDIA	360,928.98	0.00
06/30/2010	EQUITIES	ALLAHABAD BANK INR10	INDIA	1,626,671.10	381,579.77
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	56,313.60	8,740.89
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	2,583,679.70	305,456.78
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	2,025,236.50	245,418.66
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	20,492.07	0.00
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	35,861.61	0.00
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	5,255,118.88	-1,866,769.66
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	5,052,103.32	-1,115,351.37
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	108,921.56	-15,959.01
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	136,900.62	37,299.92
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	6,486,650.10	2,461,928.30
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	1,042,884.00	-144,518.76
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	4,154,301.90	940,106.97
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	6,236,136.99	609,549.69
06/30/2010	EQUITIES	ALLEGHANT TRAVEL CO COM	AIRLINES	936,277.08	180,858.77
06/30/2010	EQUITIES	ALLEGHANT TRAVEL CO COM	AIRLINES	12,636.24	790.32
06/30/2010	EQUITIES	ALLEGHANT TRAVEL CO COM	AIRLINES	1,362,280.59	-157,988.48
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	556,674.30	139,407.45
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	24,884,593.80	5,933,226.24
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	541,818.00	40,431.74
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	25,842,329.94	5,834,613.02
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	40,199,400.00	5,785,067.52
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	34,685.21	0.00
06/30/2010	EQUITIES	ALLETE INC	ELECTRIC UTILITIES	1,435,375.04	14,374.53
06/30/2010	EQUITIES	ALLGREEN PPTYS SGD0.50	SINGAPORE	329,045.20	-63,341.75
06/30/2010	EQUITIES	ALLGREEN PPTYS SGD0.50	SINGAPORE	84,843.49	-10,065.10
06/30/2010	EQUITIES	ALLGREEN PPTYS SGD0.50	SINGAPORE	769,493.59	272,320.91
06/30/2010	EQUITIES	ALLIANCE DATA SYSTEMS CORP	DATA PROCNG/OUTSRCD SVCS	5,345,372.16	739,847.22
06/30/2010	EQUITIES	ALLIANCE DATA SYSTEMS CORP	DATA PROCNG/OUTSRCD SVCS	1,279,680.00	148,682.59



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALLIANCE DATA SYSTEMS CORP	DATA PROCNG/OUTSRCD SVCS	5,647,852.80	1,196,831.25
06/30/2010	EQUITIES	ALLIANCE DATA SYSTEMS CORP	DATA PROCNG/OUTSRCD SVCS	102,314.88	30,901.10
06/30/2010	EQUITIES	ALLIANCE FINL CORP COM	REGIONAL BANKS	156,433.68	-2,898.97
06/30/2010	EQUITIES	ALLIANCE GLOBAL GP PHP1	PHILIPPINES	129,405.24	0.00
06/30/2010	EQUITIES	ALLIANCE HEALTHCARE SERVICES I	HEALTH CARE SERVICES	221,218.28	-166,282.50
06/30/2010	EQUITIES	ALLIANCE HEALTHCARE SERVICES I	HEALTH CARE SERVICES	-197,960.00	54,750.61
06/30/2010	EQUITIES	ALLIANCE HEALTHCARE SERVICES I	HEALTH CARE SERVICES	147,698.36	-45,605.14
06/30/2010	EQUITIES	ALLIANCE OIL COMPANY LTD	CYPRUS	785,324.63	-152,585.41
06/30/2010	EQUITIES	ALLIANCE ONE INTL INC	TOBACCO	-439,304.00	200,521.57
06/30/2010	EQUITIES	ALLIANCE ONE INTL INC	TOBACCO	197,224.00	-33,312.78
06/30/2010	EQUITIES	ALLIANCE ONE INTL INC	TOBACCO	558,453.64	-263,363.99
06/30/2010	EQUITIES	ALLIANCE ONE INTL INC	TOBACCO	616,221.76	-243,398.96
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	121,405.50	31,709.25
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	4,943,695.44	765,968.47
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	1,583,826.00	-87,076.87
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	3,615,186.00	-642,396.00
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	666,540.00	170,940.00
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	5,084,208.42	481,209.00
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	36,631.88	0.00
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	1,324.74	0.00
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	2,152,240.80	-794,490.45
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	2,405,445.60	-576,883.51
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	53,309.54	-20,449.80
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	824,653.28	-190,502.08
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	4,027,855.69	0.00
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	1,054,514.33	-36,650.76
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	18,460,774.56	-13,642,847.90
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	964,940.75	-55,596.30
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	3,846,894.60	-456,790.63
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	2,315,530.17	0.00
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	1,311,044.94	-128,922.25
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	4,590,417.97	-176,926.32
06/30/2010	EQUITIES	ALLIED GROUP HKD2	HONG KONG	134,323.88	-36,872.08
06/30/2010	EQUITIES	ALLIED HEALTHCARE INTL INC	HEALTH CARE SERVICES	45,279.44	-2,590.53
06/30/2010	EQUITIES	ALLIED IRISH BKS EUR0.32	IRELAND	355,049.98	-198,885.86
06/30/2010	EQUITIES	ALLIED IRISH BKS EUR0.32	IRELAND	3,293,716.60	-20,886,941.78
06/30/2010	EQUITIES	ALLIED NEV GOLD CORP COM	GOLD	42,410.40	17,061.70
06/30/2010	EQUITIES	ALLIED NEV GOLD CORP COM	GOLD	698,640.00	361,517.63
06/30/2010	EQUITIES	ALLIED NEV GOLD CORP COM	GOLD	1,268,533.44	642,468.05
06/30/2010	EQUITIES	ALLIED NEV GOLD CORP COM	GOLD	-3,408,576.00	-1,594,586.68

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALLIED PROPERTIES (HK) HKD2	HONG KONG	50,276.42	17,757.52
06/30/2010	EQUITIES	ALLIED PROPERTIES REIT	CDN OFFICE REITS	456,585.55	-11,941.09
06/30/2010	EQUITIES	ALLIED TECHNOLOGIES ZAR0.005	SOUTH AFRICA	93,202.45	0.00
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	78,280.50	13,989.75
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	1,341,750.46	115,606.97
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	3,288,507.08	-92,933.65
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	3,204,690.22	-89,609.13
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	685,238.00	24,460.97
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	23,740.20	0.00
06/30/2010	EQUITIES	ALLIS CHALMERS ENERGY INC	OIL & GAS EQUIP/SVCS	106,001.42	-482,929.88
06/30/2010	EQUITIES	ALLIS CHALMERS ENERGY INC	OIL & GAS EQUIP/SVCS	3,497.88	-1,630.08
06/30/2010	EQUITIES	ALLOS THERAPEUTICS INC COM	BIOTECHNOLOGY	13,694.42	-2,681.05
06/30/2010	EQUITIES	ALLOS THERAPEUTICS INC COM	BIOTECHNOLOGY	548,592.09	-86,259.43
06/30/2010	EQUITIES	ALLOS THERAPEUTICS INC COM	BIOTECHNOLOGY	-3,898,968.11	633,154.09
06/30/2010	EQUITIES	ALLREAL HOLDING AG CHF10	SWITZERLAND	895,947.51	-84,920.03
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	36,466.50	8,380.50
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	1,400,200.90	-272,224.24
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	3,265,241.00	-358,450.82
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	1,423,916.20	2,685.09
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	2,180,197.60	540,782.28
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	302,680.00	-27,539.91
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	581,493.00	-40,880.71
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	22,091,642.97	-7,588,654.70
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	6,652,308.85	473,133.53
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	22,586,865.00	-15,921,423.12
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	22,320.00	0.00
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	161,445.86	0.00
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	490,096.83	65,522.97
06/30/2010	EQUITIES	ALM BRAND DKK80(REGD)	DENMARK	17,652.66	-8,353.92
06/30/2010	EQUITIES	ALMACENES EXITO SHS COP10	COLOMBIA	83,723.41	0.00
06/30/2010	EQUITIES	ALMENDRAL SA COM NPV	CHILE	131,851.02	0.00
06/30/2010	EQUITIES	ALMOST FAMILY INC COM	HEALTH CARE SERVICES	15,473.99	3,024.47
06/30/2010	EQUITIES	ALMOST FAMILY INC COM	HEALTH CARE SERVICES	709,742.67	96,656.98
06/30/2010	EQUITIES	ALNYLAM PHARMACEUTICALS INC	BIOTECHNOLOGY	795,594.38	-165,464.14
06/30/2010	EQUITIES	ALNYLAM PHARMACEUTICALS INC	BIOTECHNOLOGY	21,028.00	-5,726.21
06/30/2010	EQUITIES	ALNYLAM PHARMACEUTICALS INC	BIOTECHNOLOGY	21,313.38	-8,059.92
06/30/2010	EQUITIES	ALOKA CO LTD JPY50	PHARMACEUTICAL	24,032.09	616.46
06/30/2010	EQUITIES	ALOKA CO LTD JPY50	PHARMACEUTICAL	110,857.72	-50,399.67
06/30/2010	EQUITIES	ALON USA ENERGY INC	OIL & GAS REFINING & MKTG	67,454.16	-129,370.05
06/30/2010	EQUITIES	ALON USA ENERGY INC	OIL & GAS REFINING & MKTG	3,408.96	-3,194.56

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALONI HETZ ILS1	ISRAEL	161,454.38	0.00
06/30/2010	EQUITIES	ALPEN CO LTD NPV	BANKS	36,804.72	-2,418.57
06/30/2010	EQUITIES	ALPEN CO LTD NPV	BANKS	113,614.60	-2,062.88
06/30/2010	EQUITIES	ALPHA & OMEGA SEMICONDUCTOR	SEMICONDUCTORS	10,371.31	-69.39
06/30/2010	EQUITIES	ALPHA BANK (REGD)EUR4.7	GREECE	139,220.21	0.00
06/30/2010	EQUITIES	ALPHA BANK (REGD)EUR4.7	GREECE	236,272.52	0.00
06/30/2010	EQUITIES	ALPHA BANK (REGD)EUR4.7	GREECE	930,108.41	-3,415,879.98
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	131,652.69	20,992.03
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	1,131,427.35	177,621.76
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	5,979,409.80	-6,178,266.24
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	6,042,611.22	-200,117.01
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	882,516.72	-52,149.67
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	36,431.78	0.00
06/30/2010	EQUITIES	ALPHA NETWORKS INC TWD10	TAIWAN	51,502.45	0.00
06/30/2010	EQUITIES	ALPHA PRO TECH LTD	APPAREL ACCESS & LUXURY SERVICES	-211,825.00	57,424.62
06/30/2010	EQUITIES	ALPHA SYSTEMS INC JPY50	SERVICES	289.52	0.00
06/30/2010	EQUITIES	ALPHATEC HLDGS INC COM	HEALTH CARE EQUIPMENT	170,204.48	19,754.88
06/30/2010	EQUITIES	ALPHATEC HLDGS INC COM	HEALTH CARE EQUIPMENT	3,433.60	1,805.60
06/30/2010	EQUITIES	ALPS ELECTRIC CO LTD	ELECTRIC APPLIANCES	1,039,353.60	265,336.30
06/30/2010	EQUITIES	ALSTOM EUR7 (POST	FRANCE	489,754.99	0.00
06/30/2010	EQUITIES	ALSTOM EUR7 (POST	FRANCE	859,800.88	0.00
06/30/2010	EQUITIES	ALTADIS SA SER 'A' EUR0.10	SPAIN	334.84	0.00
06/30/2010	EQUITIES	ALTEK CORP TWD10	TAIWAN	216,957.51	0.00
06/30/2010	EQUITIES	ALTEK CORP TWD10	TAIWAN	374,660.38	-27,903.21
06/30/2010	EQUITIES	ALTEN NPV	FRANCE	1,498,018.05	347,428.89
06/30/2010	EQUITIES	ALTEN NPV	FRANCE	1,081,982.34	455,950.64
06/30/2010	EQUITIES	ALTEN NPV	FRANCE	2,091,587.18	152,924.86
06/30/2010	EQUITIES	ALTERA CORP COM	SEMICONDUCTORS	223,786.20	74,055.63
06/30/2010	EQUITIES	ALTERA CORP COM	SEMICONDUCTORS	10,822,990.35	2,052,278.16
06/30/2010	EQUITIES	ALTERA CORP COM	SEMICONDUCTORS	935,337.00	336,122.22
06/30/2010	EQUITIES	ALTERA CORP COM	SEMICONDUCTORS	10,819,765.05	2,086,495.00
06/30/2010	EQUITIES	ALTERRA CAPITAL HOLDINGS LTD	REINSURANCE	1,833,604.08	-217,620.98
06/30/2010	EQUITIES	ALTERRA CAPITAL HOLDINGS LTD	REINSURANCE	34,705.44	4,445.48
06/30/2010	EQUITIES	ALTERRA CAPITAL HOLDINGS LTD	REINSURANCE	708,006.00	96,032.98
06/30/2010	EQUITIES	ALTERRA CAPITAL HOLDINGS LTD	REINSURANCE	1,241,113.86	-155,917.56
06/30/2010	EQUITIES	ALTIUS MINERALS CORP	CDN DIV METALS & MINING	33,568.91	14,522.12
06/30/2010	EQUITIES	ALTRA HOLDINGS INC	INDUSTRIAL MACHINERY	9,595.74	2,979.65
06/30/2010	EQUITIES	ALTRA HOLDINGS INC	INDUSTRIAL MACHINERY	689,812.62	34,471.97
06/30/2010	EQUITIES	ALTRA HOLDINGS INC	INDUSTRIAL MACHINERY	442,328.46	279,888.74
06/30/2010	EQUITIES	ALTRI SGPS S.A.	PORTUGAL	441,157.72	-48,218.90

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	58,891,019.03	11,457,772.17
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	57,373,563.80	16,674,857.21
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	1,955,008.00	92,164.73
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	6,996,689.00	1,545,795.28
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	180,402.54	0.00
06/30/2010	EQUITIES	ALUMINA LTD NPV	AUSTRALIA	158,179.67	0.00
06/30/2010	EQUITIES	ALUMINA LTD NPV	AUSTRALIA	277,187.40	0.00
06/30/2010	EQUITIES	ALUMINA LTD NPV	AUSTRALIA	1,229,904.31	-1,882,707.92
06/30/2010	EQUITIES	AMADA Y50	MACHINERY	987,355.64	-460,960.62
06/30/2010	EQUITIES	AMADA Y50	MACHINERY	121,497.91	0.00
06/30/2010	EQUITIES	AMADA Y50	MACHINERY	208,003.78	0.00
06/30/2010	EQUITIES	AMADEUS ENERGY NPV	AUSTRALIA	20,822.89	-70,685.82
06/30/2010	EQUITIES	AMADEUS IT HOLDING SA-A SHS	SPAIN	10,240,818.10	932,811.76
06/30/2010	EQUITIES	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	24,560.25	-11,638.95
06/30/2010	EQUITIES	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	1,278,610.05	-143,342.05
06/30/2010	EQUITIES	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	-2,653,228.35	57,760.54
06/30/2010	EQUITIES	AMAGERBANKEN DKK20	DENMARK	62,325.04	-507,439.23
06/30/2010	EQUITIES	AMALGAMATED HLDGS LTD ORD NPV	AUSTRALIA	151,334.34	-1,387.51
06/30/2010	EQUITIES	AMAX HOLDINGS LTD HKD0.01	HONG KONG	20,031.72	-26,661.85
06/30/2010	EQUITIES	AMAX HOLDINGS LTD HKD0.01	HONG KONG	26,643.89	-40,092.42
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	3,015,576.00	-560,337.96
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	-3,365,208.00	631,508.00
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	53,849,992.86	26,248,692.19
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	52,820,108.10	23,351,167.40
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	4,042,620.00	562,128.66
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	1,418,894.59	0.00
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	1,201,641.48	299,403.75
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	37,489.49	0.00
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	5,287,827.91	-826,585.27
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	4,729,623.38	-1,985,639.66
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	2,371.00	-166.00
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	1,017,159.00	-182,620.44
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	108,141.31	31,334.07
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	4,146,879.00	-729,882.70
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	1,492,354.82	-542,070.58
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	5,480,021.17	-281,226.78
06/30/2010	EQUITIES	AMBAC FINANCIAL GROUP INC	PROPERTY & CASUALTY INS	166,569.37	-6,988,182.73
06/30/2010	EQUITIES	AMBAC FINANCIAL GROUP INC	PROPERTY & CASUALTY INS	5,559.66	-4,978.80
06/30/2010	EQUITIES	AMBASSADORS GROUP INC	HOTELS, RESORTS & CRUISE	7,948.16	-408.32
06/30/2010	EQUITIES	AMBASSADORS GROUP INC	HOTELS, RESORTS & CRUISE	306,117.06	-102,425.15

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMCOL INTERNATIONAL CORP	DIV METALS & MINING	734,814.08	11,361.16
06/30/2010	EQUITIES	AMCOL INTERNATIONAL CORP	DIV METALS & MINING	23,016.96	2,575.80
06/30/2010	EQUITIES	AMCOM TELECOMMUNICATIONS NPV	AUSTRALIA	52,605.07	22,045.08
06/30/2010	EQUITIES	AMCOR LIMITED NPV	AUSTRALIA	330,975.94	0.00
06/30/2010	EQUITIES	AMCOR LIMITED NPV	AUSTRALIA	579,861.67	0.00
06/30/2010	EQUITIES	AMCOR LIMITED NPV	AUSTRALIA	564,073.07	0.00
06/30/2010	EQUITIES	AMCOR LIMITED NPV	AUSTRALIA	2,727,693.59	57,508.23
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	179,599.65	36,990.17
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	5,078,140.50	-69,021.20
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	1,240,255.20	7,472.94
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	7,188,980.10	-1,290,517.85
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	590,700.00	-63,264.94
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	6,282,900.00	72,774.00
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	8,304,329.10	-2,004,175.77
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	41,366.49	0.00
06/30/2010	EQUITIES	AMEC ORD 50P	CONSTRUCTION & MATERIALS	209,143.35	0.00
06/30/2010	EQUITIES	AMEC ORD 50P	CONSTRUCTION & MATERIALS	364,692.63	0.00
06/30/2010	EQUITIES	AMEC ORD 50P	CONSTRUCTION & MATERIALS	1,715,765.13	349,292.30
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	118,719.00	-6,645.12
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	1,398,246.00	111,707.16
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	1,044,111.62	-276,723.01
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	1,970,031.88	483,680.85
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	46,212.47	11,316.84
06/30/2010	EQUITIES	AMER SPORTS CORPORATION 'A'	FINLAND	82,895.06	10,864.84
06/30/2010	EQUITIES	AMERCO INC COM	TRUCKING	14,147.85	5,065.47
06/30/2010	EQUITIES	AMERCO INC COM	TRUCKING	719,833.80	3,106.72
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	7,842,459.87	-4,467,667.70
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	1,312,104.00	-81,408.92
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	4,433,105.00	-94,980.46
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	8,392,568.98	-7,040,624.75
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	160,566.35	6,214.60
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	58,714.46	0.00
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV	MEXICO	7,119,917.50	93,366.02
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV	MEXICO	18,528,447.20	0.00
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV	MEXICO	7,585,812.78	0.00
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV	MEXICO	1,742,015.00	-44,005.39
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV SER	MEXICO	20,443,265.81	4,453,777.93
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV SER	MEXICO	878,219.01	-5,740.03
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV SER	MEXICO	99,173.03	1,621.90
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV SER	MEXICO	6,779,611.80	-43,023.84

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERICA SERVICE GROUP INC	MANAGED HEALTH CARE	82,542.80	244.41
06/30/2010	EQUITIES	AMERICA SERVICE GROUP INC	MANAGED HEALTH CARE	72,876.40	6,454.64
06/30/2010	EQUITIES	AMERICAN APPAREL INC COM	APPAREL ACCESS & LUXURY	50,837.40	-94,632.00
06/30/2010	EQUITIES	AMERICAN AXLE & MFG HLDGS INC	AUTO PARTS & EQUIPMENT	581,173.71	-787,621.47
06/30/2010	EQUITIES	AMERICAN AXLE & MFG HLDGS INC	AUTO PARTS & EQUIPMENT	14,425.44	10,270.08
06/30/2010	EQUITIES	AMERICAN BANKNOTE SA COM NPV	BRAZIL	124,004.57	0.00
06/30/2010	EQUITIES	AMERICAN BEACON SCV MTU	US EQUITY FUNDS	100,784,840.03	-4,698,036.72
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	1,861,942.12	129,912.22
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	5,458.00	320.00
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	41,589.96	8,641.08
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	366,504.70	36,819.89
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	1,402,706.00	-78,931.96
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	4,704,796.00	81,612.92
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	560,536.60	-20,239.75
06/30/2010	EQUITIES	AMERICAN CAP AGY CORP	MORTGAGE REITS	445,120.00	22,714.10
06/30/2010	EQUITIES	AMERICAN CAP AGY CORP	MORTGAGE REITS	26,150.80	467.29
06/30/2010	EQUITIES	AMERICAN CAP AGY CORP	MORTGAGE REITS	1,653,036.58	131,106.32
06/30/2010	EQUITIES	AMERICAN CAP LTD COM	ASSET MGMT & CUSTODY BNKS	3,057,388.66	-2,950,230.22
06/30/2010	EQUITIES	AMERICAN CAP LTD COM	ASSET MGMT & CUSTODY BNKS	43,804.16	15,223.01
06/30/2010	EQUITIES	AMERICAN CAP LTD COM	ASSET MGMT & CUSTODY BNKS	396,686.00	-73,179.63
06/30/2010	EQUITIES	AMERICAN COML LINES INC	MARINE	6,190.25	1,617.00
06/30/2010	EQUITIES	AMERICAN COML LINES INC	MARINE	377,515.21	-743,238.55
06/30/2010	EQUITIES	AMERICAN DENTAL PARTNERS INC	HEALTH CARE SERVICES	101,166.94	1,616.60
06/30/2010	EQUITIES	AMERICAN DENTAL PARTNERS INC	HEALTH CARE SERVICES	70,625.52	-6,161.60
06/30/2010	EQUITIES	AMERICAN DENTAL PARTNERS INC	HEALTH CARE SERVICES	2,422.00	-19.00
06/30/2010	EQUITIES	AMERICAN DG ENERGY INC COM	INDEP PWR PROD/ENRGY TRAD	709.08	-154.56
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	2,702,694.76	-383,462.22
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	208,736.00	-58,890.07
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	2,903,285.17	-1,762,139.52
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	70,946.52	-15,433.56
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	19,346.12	0.00
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	160,336.66	0.00
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	477,490.90	100,532.86
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	21,965,001.30	-1,482,194.39
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	1,146,650.00	-35,535.28
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	22,462,647.40	812,918.32
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	6,825,636.00	5,223.72
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	8,633,790.00	689,105.27
06/30/2010	EQUITIES	AMERICAN EQUITY INVT LIFE	LIFE & HEALTH INSURANCE	309,558.72	132,530.74
06/30/2010	EQUITIES	AMERICAN EQUITY INVT LIFE	LIFE & HEALTH INSURANCE	616,351.68	-51,431.20

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERICAN EQUITY INVT LIFE	LIFE & HEALTH INSURANCE	16,635.84	7,334.60
06/30/2010	EQUITIES	AMERICAN EUROPAC MTU	US EQUITY FUNDS	155,392,899.93	-9,455,133.27
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	58,387,031.84	1,482,357.33
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	4,729,768.00	624,155.19
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	59,436,713.32	-7,318,553.22
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	1,315,720.96	529,756.01
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	9,570,801.20	2,367,430.44
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	8,834,855.68	1,796,511.89
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	2,149,013.56	428,447.81
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	79,200.68	-2,406.17
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	69,529.40	15,931.70
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	24,260.04	0.00
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	3,993,938.12	511,331.82
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	84,692.00	1,579.14
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	7,690,580.00	1,492,494.50
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	2,886,303.36	541,426.98
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	1,155,697.20	-295,845.67
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	-2,145,150.00	359,231.29
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	328,860.00	-8,707.50
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	2,048,760.00	1,524,234.17
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	23,927.40	15,521.16
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	506,293.20	85,391.48
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	288,935.65	0.00
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	129,287.76	2,938.96
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	42,848.40	0.00
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	6,402,533.76	-146,900,662.64
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	6,468,796.32	-89,472,880.07
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	168,756.00	24,587.68
06/30/2010	EQUITIES	AMERICAN ISRAELI PAPER MILLS	ISRAEL	143,747.83	0.00
06/30/2010	EQUITIES	AMERICAN ITALIAN PASTA CO CL A	PACKAGED FOODS & MEATS	364,803.00	172,589.87
06/30/2010	EQUITIES	AMERICAN ITALIAN PASTA CO CL A	PACKAGED FOODS & MEATS	1,659,483.56	706,875.21
06/30/2010	EQUITIES	AMERICAN ITALIAN PASTA CO CL A	PACKAGED FOODS & MEATS	1,108,736.77	275,873.02
06/30/2010	EQUITIES	AMERICAN ITALIAN PASTA CO CL A	PACKAGED FOODS & MEATS	26,435.00	11,514.08
06/30/2010	EQUITIES	AMERICAN MED SYS HLDGS INC COM	HEALTH CARE EQUIPMENT	54,879.72	17,958.88
06/30/2010	EQUITIES	AMERICAN MED SYS HLDGS INC COM	HEALTH CARE EQUIPMENT	1,736,220.92	22,020.14
06/30/2010	EQUITIES	AMERICAN MED SYS HLDGS INC COM	HEALTH CARE EQUIPMENT	2,584,412.32	706,308.30
06/30/2010	EQUITIES	AMERICAN NATL BANKSHARES INC	REGIONAL BANKS	74,736.66	960.54
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	1,540,859.10	-179,214.89
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	1,895,669.64	81,373.15
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	42,509.25	3,690.75

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	5,594.00	0.00
06/30/2010	EQUITIES	AMERICAN OIL & GAS INC NEV NEW	OIL & GAS EXPL & PROD	6,751.00	-524.24
06/30/2010	EQUITIES	AMERICAN OIL & GAS INC NEV NEW	OIL & GAS EXPL & PROD	1,419,939.40	451,976.10
06/30/2010	EQUITIES	AMERICAN OIL & GAS INC NEV NEW	OIL & GAS EXPL & PROD	139,730.00	-12,600.18
06/30/2010	EQUITIES	AMERICAN PHYSICIANS SVC GROUP	PROPERTY & CASUALTY INS	134,181.60	9,564.02
06/30/2010	EQUITIES	AMERICAN PHYSICIANS CAP INC	PROPERTY & CASUALTY INS	925,407.45	382,138.47
06/30/2010	EQUITIES	AMERICAN PHYSICIANS CAP INC	PROPERTY & CASUALTY INS	419,560.00	1,233.92
06/30/2010	EQUITIES	AMERICAN PUB ED INC COM	EDUCATION SERVICES	1,033,024.30	131,968.25
06/30/2010	EQUITIES	AMERICAN PUB ED INC COM	EDUCATION SERVICES	17,480.00	2,370.84
06/30/2010	EQUITIES	AMERICAN RAILCAR INDS INC COM	CONSTR,FARM MACH & HVY TR	228,191.20	-63,484.07
06/30/2010	EQUITIES	AMERICAN REPOGRAPHICS CO	OFFICE SERVICES/SUPP	332,316.18	-386,802.65
06/30/2010	EQUITIES	AMERICAN REPOGRAPHICS CO	OFFICE SERVICES/SUPP	450,363.24	-160,409.61
06/30/2010	EQUITIES	AMERICAN REPOGRAPHICS CO	OFFICE SERVICES/SUPP	6,180.84	155.76
06/30/2010	EQUITIES	AMERICAN SAFETY INS HLDGS LTD	PROPERTY & CASUALTY INS	216,087.12	9,301.53
06/30/2010	EQUITIES	AMERICAN SAFETY INS HLDGS LTD	PROPERTY & CASUALTY INS	83,944.80	4,962.95
06/30/2010	EQUITIES	AMERICAN SAFETY INS HLDGS LTD	PROPERTY & CASUALTY INS	1,965.00	-95.00
06/30/2010	EQUITIES	AMERICAN SAFETY INS HLDGS LTD	PROPERTY & CASUALTY INS	53,086.44	-967.17
06/30/2010	EQUITIES	AMERICAN SCIENCE & ENGR INC	AEROSPACE & DEFENSE	1,088,888.48	264,980.73
06/30/2010	EQUITIES	AMERICAN SCIENCE & ENGR INC	AEROSPACE & DEFENSE	19,585.97	3,705.94
06/30/2010	EQUITIES	AMERICAN SOFTWARE INC	APPLICATION SOFTWARE	64,472.10	-16,227.70
06/30/2010	EQUITIES	AMERICAN STS WTR CO COM	WATER UTILITIES	837,447.80	113,363.24
06/30/2010	EQUITIES	AMERICAN SUPERCONDUCTOR CORP	ELECTRIC COMP & EQUIP	1,782,838.62	381,389.34
06/30/2010	EQUITIES	AMERICAN SUPERCONDUCTOR CORP	ELECTRIC COMP & EQUIP	648,300.10	-73,749.65
06/30/2010	EQUITIES	AMERICAN SUPERCONDUCTOR CORP	ELECTRIC COMP & EQUIP	37,019.03	305.14
06/30/2010	EQUITIES	AMERICAN SUPERCONDUCTOR CORP	ELECTRIC COMP & EQUIP	1,070,162.24	34,937.31
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	6,569,312.50	1,568,823.64
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	540,141.00	168,354.06
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	24,747,874.00	11,153,892.57
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	24,113,882.50	11,033,934.15
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	529,550.00	19,482.45
06/30/2010	EQUITIES	AMERICAN VANGUARD CORP	FERTILIZERS & AGRI CHEM	170,447.42	-89,480.37
06/30/2010	EQUITIES	AMERICAN VANGUARD CORP	FERTILIZERS & AGRI CHEM	-53,131.00	595.29
06/30/2010	EQUITIES	AMERICAN WOODMARK CORP	BUILDING PRODUCTS	327,276.90	-314,574.42
06/30/2010	EQUITIES	AMERICAN WOODMARK CORP	BUILDING PRODUCTS	4,394.70	-717.03
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	2,060.00	-44.00
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	36,831.50	0.00
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	2,109,872.60	45,821.20
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	1,120,640.00	-63,239.79
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	2,625,161.00	-46,218.28
06/30/2010	EQUITIES	AMERICAS CAR MART INC	AUTOMOTIVE RETAIL	447,349.84	88,693.95



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERICAS CAR MART INC	AUTOMOTIVE RETAIL	10,341.91	2,255.45
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	51,070.66	19,508.88
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	11,741.80	0.00
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	2,630,804.02	125,151.80
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	1,166,080.00	209,985.60
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	2,783,943.12	-519,730.58
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	412,755.88	-74,285.82
06/30/2010	EQUITIES	AMERIGO RESOURCES LTD	CDN DIV METALS & MINING	27,048.42	-73,370.96
06/30/2010	EQUITIES	AMERIGON INC CL A NEW	AUTO PARTS & EQUIPMENT	-1,062,092.70	131,441.71
06/30/2010	EQUITIES	AMERIGON INC CL A NEW	AUTO PARTS & EQUIPMENT	1,577,607.84	-386,183.79
06/30/2010	EQUITIES	AMERIGON INC CL A NEW	AUTO PARTS & EQUIPMENT	449,058.24	-49,654.51
06/30/2010	EQUITIES	AMERIGON INC CL A NEW	AUTO PARTS & EQUIPMENT	8,649.36	2,658.14
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	60,217.92	6,711.48
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	2,303,741.44	399,499.04
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	2,887,472.00	-328,221.72
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	19,488.00	3,966.00
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	883,456.00	-171,360.00
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	3,709,216.00	786,348.80
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	1,270,403.06	102,866.43
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	3,085,502.00	755,296.28
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	5,029,296.00	98,671.37
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	13,477,682.29	85,055.68
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	12,892,051.12	2,141,211.18
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	1,354,875.00	322,764.78
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	282,464.34	57,760.54
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	77,059.51	0.00
06/30/2010	EQUITIES	AMERIS BANCORP COM	REGIONAL BANKS	4,319.17	1,718.55
06/30/2010	EQUITIES	AMERIS BANCORP COM	REGIONAL BANKS	123,110.77	5,738.28
06/30/2010	EQUITIES	AMERISAFE INC JONES DAY COM	PROPERTY & CASUALTY INS	577,272.15	22,185.38
06/30/2010	EQUITIES	AMERISAFE INC JONES DAY COM	PROPERTY & CASUALTY INS	12,285.00	1,203.65
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	286,861.25	120,933.47
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	13,274,643.25	6,937,684.22
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	2,616,200.00	293,972.87
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	13,382,275.75	6,815,672.33
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	5,791,200.00	1,538,544.00
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	3,171,825.00	1,465,033.50
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	8,639,175.00	3,432,901.37
06/30/2010	EQUITIES	AMERISTAR CASINOS INC	CASINOS & GAMING	296,682.00	-18,813.99
06/30/2010	EQUITIES	AMERISTAR CASINOS INC	CASINOS & GAMING	737,729.16	73,762.39
06/30/2010	EQUITIES	AMERISTAR CASINOS INC	CASINOS & GAMING	17,499.72	-4,610.72

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERON INTERNATIONAL CORP	BUILDING PRODUCTS	15,504.81	1,513.73
06/30/2010	EQUITIES	AMERON INTERNATIONAL CORP	BUILDING PRODUCTS	810,473.22	149,432.77
06/30/2010	EQUITIES	AMES NATL CORP	REGIONAL BANKS	42,421.34	-10,268.83
06/30/2010	EQUITIES	AMETEK INC	ELECTRIC COMP & EQUIP	5,724,386.25	2,030,716.15
06/30/2010	EQUITIES	AMETEK INC	ELECTRIC COMP & EQUIP	5,913,733.65	1,490,436.79
06/30/2010	EQUITIES	AMETEK INC	ELECTRIC COMP & EQUIP	135,385.80	31,427.04
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	1,578,368.20	69,188.86
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	522,314.68	0.00
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	72,103,080.60	-7,559,371.93
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	8,126,700.00	-596,306.67
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	7,206,200.00	222,626.89
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	69,647,660.00	-4,801,094.95
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	2,372,260.00	-59,092.20
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	11,393,160.00	-19,107.99
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	3,437,041.80	407,086.89
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	10,611,524.00	-292,809.95
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	3,682,000.00	-270,355.78
06/30/2010	EQUITIES	AMIL PARTICIPACOES SA NPV	BRAZIL	4,864,588.65	0.00
06/30/2010	EQUITIES	AMIYAKI TEI CO LTD NPV	SERVICES	81,534.64	-5,779.24
06/30/2010	EQUITIES	AMKOR TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	1,012,969.42	71,933.75
06/30/2010	EQUITIES	AMKOR TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	-1,923,541.00	461,449.70
06/30/2010	EQUITIES	AMKOR TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	339,416.00	-37,529.38
06/30/2010	EQUITIES	AMKOR TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	19,913.14	3,975.40
06/30/2010	EQUITIES	AMLIN ORD GBP0.28125	NONLIFE INSURANCE	2,827,317.90	448,258.60
06/30/2010	EQUITIES	AMLIN ORD GBP0.28125	NONLIFE INSURANCE	1,291,526.56	198,181.13
06/30/2010	EQUITIES	AMLIN ORD GBP0.28125	NONLIFE INSURANCE	1,297,427.08	298,670.81
06/30/2010	EQUITIES	AMLIN ORD GBP0.28125	NONLIFE INSURANCE	2,197,199.37	163,649.59
06/30/2010	EQUITIES	AMMB HOLDINGS BHD MYR1	MALAYSIA	4,328,888.93	0.00
06/30/2010	EQUITIES	AMMB HOLDINGS BHD MYR1	MALAYSIA	4,101,279.07	788,642.69
06/30/2010	EQUITIES	AMN HEALTHCARE SVCS INC	HEALTH CARE SERVICES	6,126.12	204.75
06/30/2010	EQUITIES	AMN HEALTHCARE SVCS INC	HEALTH CARE SERVICES	776,424.00	-87,613.41
06/30/2010	EQUITIES	AMN HEALTHCARE SVCS INC	HEALTH CARE SERVICES	327,407.08	-219,487.18
06/30/2010	EQUITIES	AMN HEALTHCARE SVCS INC	HEALTH CARE SERVICES	391,652.80	-378,193.54
06/30/2010	EQUITIES	AMOREPACIFIC CORP KRW5000	SOUTH KOREA	708,650.58	0.00
06/30/2010	EQUITIES	AMOT ILS1	ISRAEL	173,010.36	0.00
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	2,346,356.84	-155,875.18
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	794,414.60	0.00
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	8,813,183.10	-3,307,558.10
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	3,619,436.08	-2,614,233.90
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	453,424.74	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMPCO PITTSBURGH CORP	INDUSTRIAL MACHINERY	180,804.40	-41,528.30
06/30/2010	EQUITIES	AMPCO PITTSBURGH CORP	INDUSTRIAL MACHINERY	5,353.31	-1,282.43
06/30/2010	EQUITIES	AMPHENOL CORP NEW CL A	ELECTRONIC COMPONENTS	217,932.32	35,161.64
06/30/2010	EQUITIES	AMPHENOL CORP NEW CL A	ELECTRONIC COMPONENTS	9,153,301.14	3,633,810.22
06/30/2010	EQUITIES	AMPHENOL CORP NEW CL A	ELECTRONIC COMPONENTS	47,238.00	-4,979.70
06/30/2010	EQUITIES	AMPHENOL CORP NEW CL A	ELECTRONIC COMPONENTS	9,704,461.69	3,612,412.37
06/30/2010	EQUITIES	AMPLIFON EUR0.02	ITALY	695,178.17	274,839.53
06/30/2010	EQUITIES	AMPLIFON EUR0.02	ITALY	1,032,278.61	59,441.64
06/30/2010	EQUITIES	AMPLIFON EUR0.02	ITALY	868,483.20	360,812.42
06/30/2010	EQUITIES	AMR CORP	AIRLINES	3,058,919.04	-3,327,968.99
06/30/2010	EQUITIES	AMR CORP	AIRLINES	-5,626,722.00	654,029.14
06/30/2010	EQUITIES	AMR CORP	AIRLINES	2,767,460.40	-1,427,208.37
06/30/2010	EQUITIES	AMR CORP	AIRLINES	15,926.56	0.00
06/30/2010	EQUITIES	AMR CORP	AIRLINES	64,294.74	23,138.52
06/30/2010	EQUITIES	AMSURG CORP COM	HEALTH CARE FACILITIES	83,754.00	-12,482.88
06/30/2010	EQUITIES	AMSURG CORP COM	HEALTH CARE FACILITIES	13,186.80	-214.60
06/30/2010	EQUITIES	AMSURG CORP COM	HEALTH CARE FACILITIES	888,344.82	-147,907.66
06/30/2010	EQUITIES	AMTEX AUTO INR2	INDIA	151,718.78	0.00
06/30/2010	EQUITIES	AMTRAN TECHNOLOGY TWD10	TAIWAN	109,306.60	0.00
06/30/2010	EQUITIES	AMTRAN TECHNOLOGY TWD10	TAIWAN	1,080,969.40	409,606.33
06/30/2010	EQUITIES	AMTRUST FINL SVCS INC COM	PROPERTY & CASUALTY INS	581,280.00	65,653.03
06/30/2010	EQUITIES	AMTRUST FINL SVCS INC COM	PROPERTY & CASUALTY INS	428,512.35	11,049.19
06/30/2010	EQUITIES	AMTRUST FINL SVCS INC COM	PROPERTY & CASUALTY INS	343,924.00	1,713.36
06/30/2010	EQUITIES	AMTRUST FINL SVCS INC COM	PROPERTY & CASUALTY INS	9,688.00	277.60
06/30/2010	EQUITIES	AMVIG HOLDINGS LIMITED HKD0.01	HONG KONG	2,580,661.45	-1,968,507.25
06/30/2010	EQUITIES	AMWAY(MALAYSIA)HLD MYR1	MALAYSIA	78,568.06	0.00
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	1,692,000.00	87,807.36
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	90,465.60	33,335.65
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	-3,902,880.00	-339,678.88
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	4,433,848.40	-4,222,737.94
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	4,357,276.00	609,164.61
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	1,661,920.00	230,325.29
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	2,230,362.00	-1,096,020.29
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	25,933,660.47	-5,039,064.80
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	26,623,412.55	-5,475,200.44
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	571,557.33	-142,606.30
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	185,088.00	0.00
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	4,619,483.91	-3,228,446.86
06/30/2010	EQUITIES	ANADIGICS INC	SEMICONDUCTORS	134,724.00	-30,155.31
06/30/2010	EQUITIES	ANADIGICS INC	SEMICONDUCTORS	8,541.24	872.03

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ANADIGICS INC	SEMICONDUCTORS	508,197.24	-123,774.46
06/30/2010	EQUITIES	ANADOLU EFES TRY1	TURKEY	3,826,753.95	1,627,557.85
06/30/2010	EQUITIES	ANADOLU EFES TRY1	TURKEY	1,045,475.45	0.00
06/30/2010	EQUITIES	ANADOLU EFES TRY1	TURKEY	10,778,036.26	0.00
06/30/2010	EQUITIES	ANADOLU EFES TRY1	TURKEY	1,627,624.82	307,254.03
06/30/2010	EQUITIES	ANADOLU SIGORTA TRY1	TURKEY	61,285.61	0.00
06/30/2010	EQUITIES	ANADOLU SIGORTA TRY1	TURKEY	434,766.42	121,562.65
06/30/2010	EQUITIES	ANALOG DEVICES INC	SEMICONDUCTORS	10,621,652.86	-2,627,176.27
06/30/2010	EQUITIES	ANALOG DEVICES INC	SEMICONDUCTORS	1,264,844.00	4,324.79
06/30/2010	EQUITIES	ANALOG DEVICES INC	SEMICONDUCTORS	11,586,472.52	-2,853,590.90
06/30/2010	EQUITIES	ANALOG DEVICES INC	SEMICONDUCTORS	250,182.80	35,201.60
06/30/2010	EQUITIES	ANALOGIC CORP COM PAR \$0.05	HEALTH CARE EQUIPMENT	28,050.15	5,295.15
06/30/2010	EQUITIES	ANALOGIC CORP COM PAR \$0.05	HEALTH CARE EQUIPMENT	956,532.92	122,136.89
06/30/2010	EQUITIES	ANALOGIC CORP COM PAR \$0.05	HEALTH CARE EQUIPMENT	2,511,423.43	-329,931.76
06/30/2010	EQUITIES	ANAREN INC	COMMUNICATIONS EQUIPMENT	461,616.12	27,544.82
06/30/2010	EQUITIES	ANAREN INC	COMMUNICATIONS EQUIPMENT	6,349.50	-382.50
06/30/2010	EQUITIES	ANCESTRY.COM INC	INTERNET SOFTWARE & SVCS	3,083.50	-113.75
06/30/2010	EQUITIES	ANCESTRY.COM INC	INTERNET SOFTWARE & SVCS	90,831.10	-3,196.62
06/30/2010	EQUITIES	ANDERSON ENERGY LTD	CDN OIL & GAS EXPL & PROD	29,981.65	-72,374.61
06/30/2010	EQUITIES	ANDERSONS INC COM	FOOD DISTRIBUTORS	1,392,886.96	-95,139.15
06/30/2010	EQUITIES	ANDERSONS INC COM	FOOD DISTRIBUTORS	25,915.24	4,324.67
06/30/2010	EQUITIES	ANDERSONS INC COM	FOOD DISTRIBUTORS	1,764,720.00	133,190.46
06/30/2010	EQUITIES	ANDHRA BANK INR10	INDIA	625,824.61	27,742.61
06/30/2010	EQUITIES	ANDO CORP JPY50	CONSTRUCTION	61,221.60	-31,879.17
06/30/2010	EQUITIES	ANDRITZ AG NPV (POST SPLIT)	AUSTRIA	898,709.13	306,923.69
06/30/2010	EQUITIES	ANDRITZ AG NPV (POST SPLIT)	AUSTRIA	1,743,383.02	786,208.50
06/30/2010	EQUITIES	ANEK LINES SA EUR1.0 (REGD)	GREECE	5,909.84	-21,476.52
06/30/2010	EQUITIES	ANEKA TAMBANG TBK IDR500	INDONESIA	765,667.56	0.00
06/30/2010	EQUITIES	ANGIODYNAMICS INC	HEALTH CARE EQUIPMENT	702,395.00	-67,967.28
06/30/2010	EQUITIES	ANGIODYNAMICS INC	HEALTH CARE EQUIPMENT	14,337.00	1,231.82
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	2,337,320.56	0.00
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	7,026,803.28	0.00
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	16,186,937.28	8,081,311.56
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	499,249.30	-64,839.12
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	4,649,485.45	1,007,206.40
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	18,531,056.37	-3,835,116.29
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	4,052,215.13	0.00
06/30/2010	EQUITIES	ANGLO AMERICAN PLATINUM CORP	SOUTH AFRICA	1,156,213.91	0.00
06/30/2010	EQUITIES	ANGLO AMERICAN USD0.54 (POST	MINING	510,355.23	0.00
06/30/2010	EQUITIES	ANGLO AMERICAN USD0.54 (POST	MINING	38,117,182.87	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ANGLO FERROUS BRAZIL SA	BRAZIL	1,065,353.76	0.00
06/30/2010	EQUITIES	ANGLO IRISH BANK EUR0.16	IRELAND	42.94	-5,239,874.92
06/30/2010	EQUITIES	ANGLO IRISH BANK EUR0.16	IRELAND	10.47	0.00
06/30/2010	EQUITIES	ANGLO IRISH BANK EUR0.16	IRELAND	6.58	0.00
06/30/2010	EQUITIES	ANGLO IRISH BANK EUR0.16	IRELAND	0.00	-162,718.62
06/30/2010	EQUITIES	ANGLO PACIFIC GRP ORD GBP0.02	MINING	114,685.17	57,559.87
06/30/2010	EQUITIES	ANGLOGOLD ASHANTI LIMITED	SOUTH AFRICA	3,100,691.35	242,817.51
06/30/2010	EQUITIES	ANGLOGOLD ASHANTI LTD ADR NEW	SOUTH AFRICA	1,977,033.71	0.00
06/30/2010	EQUITIES	ANHANGUERA EDUCATIONAL	BRAZIL	158,107.28	0.00
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	8,845,047.22	4,292,309.57
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	13,020,264.65	4,309,236.31
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	3,052,168.57	0.00
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	14,036,554.04	5,925,140.11
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	1,843,266.43	0.00
06/30/2010	EQUITIES	ANHUI CONCH CEMENT 'A' CNY1	CHINA	25,878.34	0.00
06/30/2010	EQUITIES	ANHUI CONCH CEMENT H CNY1	CHINA	643,345.12	0.00
06/30/2010	EQUITIES	ANHUI CONCH CEMENT H CNY1	CHINA	7,982,481.69	0.00
06/30/2010	EQUITIES	ANHUI CONCH CEMENT H CNY1	CHINA	6,977,204.73	-507,093.18
06/30/2010	EQUITIES	ANHUI EXPRESSWAY CO	CHINA	207,285.29	0.00
06/30/2010	EQUITIES	ANHUI TONGDU COPPR 'A' CNY1	CHINA	30,760.98	0.00
06/30/2010	EQUITIES	ANITE	SOFTWARE & COMP SERVICES	3,120.31	122.24
06/30/2010	EQUITIES	ANITE	SOFTWARE & COMP SERVICES	23,917.19	2,849.20
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	1,226,880.00	66,062.16
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	426,000.00	-44,604.52
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	1,754,694.00	236,540.58
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	1,750,860.00	-408,637.06
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	39,447.60	2,602.06
06/30/2010	EQUITIES	ANN JOO RESOURCES MYR1	MALAYSIA	51,451.98	0.00
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	1,386,532.12	-71,975.34
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	337,076.15	63,709.85
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	103,574.10	0.00
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	13,858,441.18	610,611.59
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	13,560,366.07	483,344.90
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	1,460,277.00	-4,035.59
06/30/2010	EQUITIES	ANNTAYLOR STORES CORP	APPAREL RETAIL	1,298,964.26	-291,096.08
06/30/2010	EQUITIES	ANNTAYLOR STORES CORP	APPAREL RETAIL	29,139.57	15,832.44
06/30/2010	EQUITIES	ANSALDO STS EUR0.5	ITALY	677,655.72	2,897.94
06/30/2010	EQUITIES	ANSALDO STS EUR0.5	ITALY	1,871,288.40	196,752.56
06/30/2010	EQUITIES	ANSALDO STS EUR0.5	ITALY	765,255.11	91,792.41
06/30/2010	EQUITIES	ANSELL LTD NPV	AUSTRALIA	902,014.76	-4,874.64

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ANSELL LTD NPV	AUSTRALIA	1,251,429.75	0.00
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	2,034,179.80	-177,495.60
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	117,206.73	34,292.43
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	4,980,657.19	2,079,069.23
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	1,590,344.00	-125,977.12
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	5,555,939.79	117,224.58
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	2,381,053.30	692,901.45
06/30/2010	EQUITIES	ANTA SPORTS PRODUCTS	CHINA	121,716.09	0.00
06/30/2010	EQUITIES	ANTARES PHARMA INC COM	HEALTH CARE EQUIPMENT	87,369.92	-4,619.48
06/30/2010	EQUITIES	ANTARES PHARMA INC COM	HEALTH CARE EQUIPMENT	17,059.68	-1,831.01
06/30/2010	EQUITIES	ANTENA 3 DE TELEVISION EUR0.75	SPAIN	57.12	0.00
06/30/2010	EQUITIES	ANTENA 3 DE TELEVISION EUR0.75	SPAIN	357.51	0.00
06/30/2010	EQUITIES	ANTHERA PHARMACEUTICALS INC	BIOTECHNOLOGY	3,425.04	-764.50
06/30/2010	EQUITIES	ANTOFAGASTA ORD GBP0.05	GENERAL INDUSTRIALS	233,999.02	0.00
06/30/2010	EQUITIES	ANTOFAGASTA ORD GBP0.05	GENERAL INDUSTRIALS	1,901,448.56	311,693.88
06/30/2010	EQUITIES	ANTOFAGASTA ORD GBP0.05	GENERAL INDUSTRIALS	404,839.28	0.00
06/30/2010	EQUITIES	ANTRIM ENERGY INC	CDN OIL & GAS EXPL & PROD	53,413.64	21,676.29
06/30/2010	EQUITIES	ANVIL MINING LTD	CDN DIV METALS & MINING	23,450.81	-54,403.82
06/30/2010	EQUITIES	ANWORTH MORTGAGE ASSET CORP	MORTGAGE REITS	16,340.40	1,331.10
06/30/2010	EQUITIES	ANWORTH MORTGAGE ASSET CORP	MORTGAGE REITS	662,893.36	-139,917.15
06/30/2010	EQUITIES	ANWORTH MORTGAGE ASSET CORP	MORTGAGE REITS	-2,304,032.00	-227,797.26
06/30/2010	EQUITIES	ANWORTH MORTGAGE ASSET CORP	MORTGAGE REITS	215,536.64	4,358.76
06/30/2010	EQUITIES	AO TATNEFT GDR EACH REPR 20	RUSSIA	1,292,090.43	0.00
06/30/2010	EQUITIES	AOC HOLDINGS INC NPV	OIL AND COAL PRODUCTS	21,683.80	-2,599.13
06/30/2010	EQUITIES	AOKI HOLDINGS INC Y50	RETAIL TRADE	74,964.40	17,975.22
06/30/2010	EQUITIES	AOKI HOLDINGS INC Y50	RETAIL TRADE	332,139.16	-7,415.80
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	76,361.67	14,864.39
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	2,647,980.72	-22,091.65
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	22,955.60	0.00
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	3,253,718.16	-1,169,365.42
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	3,192,969.78	-402,718.88
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	673,388.10	-89,819.53
06/30/2010	EQUITIES	AOMORI BANK Y50	BANKS	19,693.75	498.24
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	13,875,344.64	2,499,888.43
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	14,549,963.52	3,497,926.39
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	103,668.83	0.00
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	306,945.28	15,380.34
06/30/2010	EQUITIES	AOXING PHARMACEUTICAL CO INC	PHARMACEUTICALS	3,351.28	-922.84
06/30/2010	EQUITIES	AOYAMA TRADING Y50	RETAIL TRADE	398,094.70	53,944.14
06/30/2010	EQUITIES	AOYAMA TRADING Y50	RETAIL TRADE	328,867.30	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AOYAMA TRADING Y50	RETAIL TRADE	785,381.40	-2,650.87
06/30/2010	EQUITIES	AOZORA BANK NPV	BANKS	204,015.83	0.00
06/30/2010	EQUITIES	AOZORA BANK NPV	BANKS	136,331.79	-193,034.00
06/30/2010	EQUITIES	AOZORA BANK NPV	BANKS	32,859.09	0.00
06/30/2010	EQUITIES	AOZORA BANK NPV	BANKS	59,401.72	0.00
06/30/2010	EQUITIES	AP MOLLER MAERSK A/S	DENMARK	219,006.90	0.00
06/30/2010	EQUITIES	AP MOLLER MAERSK A/S	DENMARK	372,551.90	0.00
06/30/2010	EQUITIES	AP MOLLER MAERSK A/S	DENMARK	1,643,704.12	-617,364.97
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	4,560.00	299.50
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	406,980.00	-13,121.70
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	220,789.50	14,441.73
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	293,550.00	-32,614.96
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	146,011.20	2,687.58
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	7,753,899.00	739,191.41
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	40,004,730.68	6,688,154.19
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	40,458,178.02	6,236,540.03
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	505,140.00	-110,999.41
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	8,238,496.64	476,554.09
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	873,976.39	26,216.84
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	294,337.82	0.00
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	2,905,902.04	-1,230,382.02
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	16,644,363.00	65,842.47
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	6,314,250.00	2,128,819.91
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	11,756.15	0.00
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	64,502.10	33,998.27
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	1,173,822.00	-107,902.91
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	3,854,804.33	-558,664.87
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	3,802,912.10	-2,422,423.07
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	92,976.00	20,622.72
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	871,708.11	-115,568.06
06/30/2010	EQUITIES	APCO OIL & GAS INTERNATIONAL	OIL & GAS EXPL & PROD	78,147.24	5,280.96
06/30/2010	EQUITIES	APN NEWS & MEDIA ORD A\$0.40	AUSTRALIA	300,943.40	12,657.33
06/30/2010	EQUITIES	APOGEE ENTERPRISES INC	BUILDING PRODUCTS	252,339.00	-46,637.94
06/30/2010	EQUITIES	APOGEE ENTERPRISES INC	BUILDING PRODUCTS	764,598.00	-218,140.49
06/30/2010	EQUITIES	APOGEE ENTERPRISES INC	BUILDING PRODUCTS	617,439.96	-109,724.27
06/30/2010	EQUITIES	APOGEE ENTERPRISES INC	BUILDING PRODUCTS	10,180.20	-1,710.93
06/30/2010	EQUITIES	APOLLO COMMERCIAL REAL ESTAT	MORTGAGE REITS	21,853.00	-1,933.50
06/30/2010	EQUITIES	APOLLO COMMERCIAL REAL ESTAT	MORTGAGE REITS	538,273.01	-48,766.72
06/30/2010	EQUITIES	APOLLO GROUP INC	EDUCATION SERVICES	7,649,229.23	-4,433,457.36
06/30/2010	EQUITIES	APOLLO GROUP INC	EDUCATION SERVICES	2,369,826.00	-1,194,690.82

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	APOLLO GROUP INC	EDUCATION SERVICES	7,793,075.12	-4,993,960.93
06/30/2010	EQUITIES	APOLLO GROUP INC	EDUCATION SERVICES	164,953.48	-62,447.18
06/30/2010	EQUITIES	APOLLO HOSPITALS INR10	INDIA	47,321.29	0.00
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	90,334.00	20,628.70
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	1,676,159.20	-551,884.11
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	52,211.13	16,886.11
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	2,862,578.75	-138,386.02
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	493,271.69	-155,023.13
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	2,566,904.85	-765,423.59
06/30/2010	EQUITIES	APOLLO TYRES LIMITED	INDIA	107,687.00	0.00
06/30/2010	EQUITIES	APOLLO TYRES LIMITED	INDIA	1,467,708.37	517,960.31
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	5,030,600.00	3,195,873.43
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	2,540,453.00	1,325,569.29
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	603,672.00	-39,095.52
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	43,396,722.43	24,242,829.75
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	6,661,772.05	2,099,209.69
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	317,779,983.64	203,381,597.95
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	15,921,849.00	6,759,000.10
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	57,851,900.00	21,525,155.31
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	324,037,798.51	216,696,540.73
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	7,180,426.91	3,260,976.75
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	2,353,348.48	0.00
06/30/2010	EQUITIES	APPLIED ENERGETICS INC COM	AEROSPACE & DEFENSE	6,060.52	-1,584.56
06/30/2010	EQUITIES	APPLIED INDL TECH INC COM	TRADING COS & DISTRIBUTOR	1,514,363.88	484,648.62
06/30/2010	EQUITIES	APPLIED INDL TECH INC COM	TRADING COS & DISTRIBUTOR	559,293.48	-32,779.91
06/30/2010	EQUITIES	APPLIED INDL TECH INC COM	TRADING COS & DISTRIBUTOR	28,915.44	6,075.44
06/30/2010	EQUITIES	APPLIED INDL TECH INC COM	TRADING COS & DISTRIBUTOR	258,264.00	38,257.07
06/30/2010	EQUITIES	APPLIED MATERIALS INC	SEMICONDUCTOR EQUIPMENT	5,108,500.00	-546,402.21
06/30/2010	EQUITIES	APPLIED MATERIALS INC	SEMICONDUCTOR EQUIPMENT	515,609.92	40,322.24
06/30/2010	EQUITIES	APPLIED MATERIALS INC	SEMICONDUCTOR EQUIPMENT	23,461,369.22	-7,720,775.79
06/30/2010	EQUITIES	APPLIED MATERIALS INC	SEMICONDUCTOR EQUIPMENT	22,465,355.96	-4,750,907.69
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	1,215,910.56	-44,724.58
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	783,254.24	33,393.12
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	20,760.88	5,546.80
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	817,440.00	171,443.21
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	1,256,552.00	589,522.01
06/30/2010	EQUITIES	APPLIED SIGNAL TECHNOLOGY INC	AEROSPACE & DEFENSE	373,801.95	-47,980.80
06/30/2010	EQUITIES	APPLIED SIGNAL TECHNOLOGY INC	AEROSPACE & DEFENSE	7,860.00	-2,215.88
06/30/2010	EQUITIES	APPLIED SIGNAL TECHNOLOGY INC	AEROSPACE & DEFENSE	410,861.85	-13,649.50
06/30/2010	EQUITIES	APPROACH RES INC COM	OIL & GAS EXPL & PROD	131,339.20	-168,067.49



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	APPROACH RES INC COM	OIL & GAS EXPL & PROD	2,456.16	-346.29
06/30/2010	EQUITIES	APRIL GROUP EUR0.4	FRANCE	362,570.40	-227,798.11
06/30/2010	EQUITIES	APT SATELLITE HLDG HKD0.10	CHINA	26,813.40	-5,247.70
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	3,424,298.44	935,805.90
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	3,446,650.06	-7,942.08
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	85,435.38	16,084.08
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	26,599.24	0.00
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	25,026.58	0.00
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	90,309.44	6,282.84
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	3,517,241.52	-261,274.56
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	3,039,315.76	112,047.72
06/30/2010	EQUITIES	AQUARIUS PLATINUM USD0.15	AUSTRALIA	1,106,016.24	36,777.99
06/30/2010	EQUITIES	ARAB BANK ORD JOD1	JORDAN	225,979.53	-42,313.30
06/30/2010	EQUITIES	ARAB BANK ORD JOD1	JORDAN	327,444.33	-241,910.51
06/30/2010	EQUITIES	ARAB COTTON GINNING CO EGP5	EGYPT	38,552.99	0.00
06/30/2010	EQUITIES	ARAKAWA CHEMICAL JPY50	CHEMICALS	84,529.33	-1,591.05
06/30/2010	EQUITIES	ARAKAWA CHEMICAL JPY50	CHEMICALS	102,491.81	-30,291.48
06/30/2010	EQUITIES	ARAYA INDUSTRIAL JPY50	OTHER PRODUCTS	54,650.24	-63,029.02
06/30/2010	EQUITIES	ARBITRON INC COM	ADVERTISING	-146.70	0.00
06/30/2010	EQUITIES	ARBITRON INC COM	ADVERTISING	969,363.75	-183,936.45
06/30/2010	EQUITIES	ARBITRON INC COM	ADVERTISING	17,033.26	3,382.82
06/30/2010	EQUITIES	ARC ENERGY TRUST	CDN OIL & GAS EXPL & PROD	117,454.03	0.00
06/30/2010	EQUITIES	ARC ENERGY TRUST	CDN OIL & GAS EXPL & PROD	205,370.03	0.00
06/30/2010	EQUITIES	ARC ENERGY TRUST	CDN OIL & GAS EXPL & PROD	919,365.90	92,886.19
06/30/2010	EQUITIES	ARC LAND SAKAMOTO Y50	RETAIL TRADE	76,157.76	8,637.95
06/30/2010	EQUITIES	ARC LAND SAKAMOTO Y50	RETAIL TRADE	23,433.16	4,818.02
06/30/2010	EQUITIES	ARC LAND SAKAMOTO Y50	RETAIL TRADE	109,842.92	11,627.70
06/30/2010	EQUITIES	ARCELIK TRY1	TURKEY	3,297,144.80	775,045.01
06/30/2010	EQUITIES	ARCELIK TRY1	TURKEY	4,006,394.76	1,132,947.57
06/30/2010	EQUITIES	ARCELIK TRY1	TURKEY	306,467.08	105,284.45
06/30/2010	EQUITIES	ARCELIK TRY1	TURKEY	418,008.24	0.00
06/30/2010	EQUITIES	ARCELOMITTAL	LUXEMBOURG	4,799,437.38	-563,483.63
06/30/2010	EQUITIES	ARCELOMITTAL	LUXEMBOURG	9,515,576.76	-10,905,744.04
06/30/2010	EQUITIES	ARCELOMITTAL	LUXEMBOURG	486,644.27	-167,766.28
06/30/2010	EQUITIES	ARCELOMITTAL	LUXEMBOURG	4,669,862.73	-2,387,582.95
06/30/2010	EQUITIES	ARCELOMITTAL	LUXEMBOURG	1,193,748.65	0.00
06/30/2010	EQUITIES	ARCELOMITTAL	LUXEMBOURG	2,083,292.62	0.00
06/30/2010	EQUITIES	ARCELOMITTAL SOUTH AFRICA LTD	SOUTH AFRICA	440,366.13	0.00
06/30/2010	EQUITIES	ARCELOMITTAL SOUTH AFRICA LTD	SOUTH AFRICA	4,597,444.27	-2,224,489.34
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	126,426.50	18,650.31

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	3,327,468.00	660,686.30
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	5,911,724.00	624,408.57
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	998,300.00	21,072.52
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	5,512,702.00	416,252.64
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	37,747.76	0.00
06/30/2010	EQUITIES	ARCH CHEMICAL INC COM	SPECIALTY CHEMICALS	14,509.28	2,142.88
06/30/2010	EQUITIES	ARCH CHEMICAL INC COM	SPECIALTY CHEMICALS	987,338.06	85,130.53
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	4,347,799.75	-519,233.51
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	4,386,191.53	-1,323,259.17
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	92,809.85	11,478.25
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	9,577.90	0.00
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	172,111.94	0.00
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	523,758.70	-17,850.80
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	23,086,849.72	-739,290.58
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	23,051,553.78	2,606,235.15
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	6,100,233.20	-114,287.66
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	7,495,546.00	-1,598,307.37
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	2,635,240.84	-479,825.57
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	2,499,376.00	-289,667.30
06/30/2010	EQUITIES	ARCHIPELAGO LEARNING INC	INTERNET SOFTWARE & SVCS	7,018.02	-793.96
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	550,032.74	140,682.72
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	923,632.28	-222,526.95
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	1,106,737.70	-58,503.90
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	12,717.52	3,651.84
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	1,249,362.00	285,579.05
06/30/2010	EQUITIES	ARCTIC CAT INC	LEISURE PRODUCTS	6,021.71	-221.37
06/30/2010	EQUITIES	ARDEA BIOSCIENCES INC	PHARMACEUTICALS	495,557.68	110,472.41
06/30/2010	EQUITIES	ARDEA BIOSCIENCES INC	PHARMACEUTICALS	4,112.00	-1,143.00
06/30/2010	EQUITIES	ARDEA BIOSCIENCES INC	PHARMACEUTICALS	15,420.00	3,283.75
06/30/2010	EQUITIES	ARDEN GROUP INC CL A	FOOD RETAIL	35,600.48	-12,172.52
06/30/2010	EQUITIES	ARDENTEC CORPORATION TWD10	TAIWAN	98,523.99	0.00
06/30/2010	EQUITIES	ARDENTEC CORPORATION TWD10	TAIWAN	227,813.83	24,969.78
06/30/2010	EQUITIES	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	625,205.50	-532,286.04
06/30/2010	EQUITIES	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	31,621.00	-12,150.46
06/30/2010	EQUITIES	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	11,957.65	-2,951.73
06/30/2010	EQUITIES	ARENA RES INC	OIL & GAS EXPL & PROD	48,105.20	-3,543.80
06/30/2010	EQUITIES	ARENA RES INC	OIL & GAS EXPL & PROD	1,674,718.10	418,735.38
06/30/2010	EQUITIES	ARENA RES INC	OIL & GAS EXPL & PROD	765,600.00	119,397.59
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	3,693,493.16	-2,396,092.33
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	2,830,840.25	-162,027.17

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	1,156,694.42	-40,821.25
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	78,212.26	25,819.18
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	25,169.07	0.00
06/30/2010	EQUITIES	ARGAN INC	CONSTRUCTION & ENGINEERNG	25,668.23	-8,170.52
06/30/2010	EQUITIES	ARGO GROUP INTERNATIONAL	PROPERTY & CASUALTY INS	1,770,702.15	-113,744.16
06/30/2010	EQUITIES	ARGO GROUP INTERNATIONAL	PROPERTY & CASUALTY INS	908,523.00	14,963.26
06/30/2010	EQUITIES	ARGO GROUP INTERNATIONAL	PROPERTY & CASUALTY INS	856,520.00	48,706.19
06/30/2010	EQUITIES	ARGO GROUP INTERNATIONAL	PROPERTY & CASUALTY INS	25,083.80	2,119.25
06/30/2010	EQUITIES	ARGON ST INC	AEROSPACE & DEFENSE	742,035.60	220,396.61
06/30/2010	EQUITIES	ARGON ST INC	AEROSPACE & DEFENSE	18,379.44	7,621.92
06/30/2010	EQUITIES	ARIAD PHARMACEUTICALS INC DEL	BIOTECHNOLOGY	7,690.14	3,205.60
06/30/2010	EQUITIES	ARIAD PHARMACEUTICALS INC DEL	BIOTECHNOLOGY	557,948.28	-238,012.68
06/30/2010	EQUITIES	ARIAKE JAPAN CO (OTC) Y50	FOODS	2,407,531.94	-42,295.85
06/30/2010	EQUITIES	ARIBA INC	SYSTEMS SOFTWARE	2,102,951.16	723,815.90
06/30/2010	EQUITIES	ARIBA INC	SYSTEMS SOFTWARE	44,014.59	18,361.65
06/30/2010	EQUITIES	ARISAWA MFG CO Y50	CHEMICALS	32,715.56	-2,695.56
06/30/2010	EQUITIES	ARISTOCRAT LEISURE NPV	AUSTRALIA	108,923.12	0.00
06/30/2010	EQUITIES	ARISTOCRAT LEISURE NPV	AUSTRALIA	524,545.79	-903,991.31
06/30/2010	EQUITIES	ARISTOCRAT LEISURE NPV	AUSTRALIA	61,972.87	0.00
06/30/2010	EQUITIES	ARKANSAS BEST CORP	TRUCKING	916,237.00	-517,830.11
06/30/2010	EQUITIES	ARKANSAS BEST CORP	TRUCKING	16,019.00	-5,139.91
06/30/2010	EQUITIES	ARKANSAS BEST CORP	TRUCKING	1,471,175.00	-393,034.14
06/30/2010	EQUITIES	ARKEMA EUR10	FRANCE	522,988.91	95,854.11
06/30/2010	EQUITIES	ARKEMA EUR10	FRANCE	537,042.59	0.00
06/30/2010	EQUITIES	ARKEMA EUR10	FRANCE	911,874.50	125,614.85
06/30/2010	EQUITIES	ARKEMA EUR10	FRANCE	584,558.37	-36,233.57
06/30/2010	EQUITIES	ARLINGTON ASSET INVESTMNT CORP	ASSET MGMT & CUSTODY BNKS	13,924.68	-536.73
06/30/2010	EQUITIES	ARLINGTON ASSET INVESTMNT CORP	ASSET MGMT & CUSTODY BNKS	2,877.00	-115.50
06/30/2010	EQUITIES	ARM HOLDINGS ORD GBP0.0005	TECHNOLOGY HARDWRE & EQUI	478,324.63	0.00
06/30/2010	EQUITIES	ARM HOLDINGS ORD GBP0.0005	TECHNOLOGY HARDWRE & EQUI	274,940.94	0.00
06/30/2010	EQUITIES	ARM HOLDINGS ORD GBP0.0005	TECHNOLOGY HARDWRE & EQUI	2,052,826.01	263,245.96
06/30/2010	EQUITIES	ARM HOLDINGS PLC SPONSORED ADR	TECHNOLOGY HARDWRE & EQUI	1,062,952.80	549,478.02
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	1,008,374.16	-201,339.58
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	840,482.82	-20,404.44
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	939,775.02	-189,215.46
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	5,622.09	0.00
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	21,246.72	8,335.36
06/30/2010	EQUITIES	ARNEST ONE CORP NPV	REAL ESTATE	98,248.12	8,084.97
06/30/2010	EQUITIES	ARNEST ONE CORP NPV	REAL ESTATE	722,834.22	13,169.80
06/30/2010	EQUITIES	ARNEST ONE CORP NPV	REAL ESTATE	742,195.12	-13,968.77

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ARONKASEI CO JPY50	OTHER PRODUCTS	69,568.67	-28,651.26
06/30/2010	EQUITIES	ARQULE INC	BIOTECHNOLOGY	270,986.00	-13,688.05
06/30/2010	EQUITIES	ARQULE INC	BIOTECHNOLOGY	22,360.00	1,228.22
06/30/2010	EQUITIES	ARQULE INC	BIOTECHNOLOGY	5,151.40	-407.24
06/30/2010	EQUITIES	ARRAY BIOPHARMA INC COM	BIOTECHNOLOGY	5,319.20	-191.56
06/30/2010	EQUITIES	ARRAY BIOPHARMA INC COM	BIOTECHNOLOGY	86,010.00	25,283.57
06/30/2010	EQUITIES	ARRAY BIOPHARMA INC COM	BIOTECHNOLOGY	268,235.30	45,733.54
06/30/2010	EQUITIES	ARRAY BIOPHARMA INC COM	BIOTECHNOLOGY	332,504.90	-219,198.59
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	2,065,146.16	259,894.15
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	1,399,871.63	-47,854.69
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	313,852.00	-75,137.76
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	41,952.23	-4,611.04
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	1,132,109.00	-57,406.44
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	3,221,680.59	-416,413.08
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	961,832.25	-336,327.13
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	88,997.70	-2,667.94
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	25,317.58	0.00
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	4,175,181.15	-932,225.57
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	3,433,630.50	-406,468.08
06/30/2010	EQUITIES	ARROW ENERGY NPV	AUSTRALIA	116,788.98	0.00
06/30/2010	EQUITIES	ARROW ENERGY NPV	AUSTRALIA	212,421.54	0.00
06/30/2010	EQUITIES	ARROW ENERGY NPV	AUSTRALIA	1,004,908.91	214,719.57
06/30/2010	EQUITIES	ARROW FINL CORP	REGIONAL BANKS	143,982.30	-13,441.51
06/30/2010	EQUITIES	ARROW FINL CORP	REGIONAL BANKS	227,211.60	-30,870.38
06/30/2010	EQUITIES	ART TECHNOLOGY GRP INC OC-COM	INTERNET SOFTWARE & SVCS	701,353.08	-46,699.12
06/30/2010	EQUITIES	ART TECHNOLOGY GRP INC OC-COM	INTERNET SOFTWARE & SVCS	664,492.32	27,365.72
06/30/2010	EQUITIES	ART TECHNOLOGY GRP INC OC-COM	INTERNET SOFTWARE & SVCS	15,219.00	-377.04
06/30/2010	EQUITIES	ART TECHNOLOGY GRP INC OC-COM	INTERNET SOFTWARE & SVCS	1,071,486.00	-150,521.85
06/30/2010	EQUITIES	ARTESIAN RES CORP CL A	WATER UTILITIES	117,811.72	6,361.82
06/30/2010	EQUITIES	ARTHROCARE CORP COM	HEALTH CARE EQUIPMENT	87,429.00	-3,858.46
06/30/2010	EQUITIES	ARTHROCARE CORP COM	HEALTH CARE EQUIPMENT	20,385.00	-982.75
06/30/2010	EQUITIES	ARTIO GLOBAL INVESTORS INC	ASSET MGMT & CUSTODY BNKS	13,772.50	-1,700.50
06/30/2010	EQUITIES	ARTIO GLOBAL INVESTORS INC	ASSET MGMT & CUSTODY BNKS	478,653.40	-148,149.38
06/30/2010	EQUITIES	ARTIO GLOBAL INVESTORS INC	ASSET MGMT & CUSTODY BNKS	829,498.00	-256,380.23
06/30/2010	EQUITIES	ARTNATURE INC NPV	OTHER PRODUCTS	18,107.13	-1,816.97
06/30/2010	EQUITIES	ARTS OPTICAL INTL HLDGS HKD0.1	HONG KONG	1,039,622.96	269,997.44
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	1,530,800.00	183,536.53
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	1,451,639.84	794,129.97
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	1,029,808.32	366,228.95
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	-2,620,160.00	-175,377.98

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	31,498.88	16,603.44
06/30/2010	EQUITIES	ARVINMERITOR INC COM	CONSTR,FARM MACH & HVY TR	35,317.60	19,588.21
06/30/2010	EQUITIES	ARVINMERITOR INC COM	CONSTR,FARM MACH & HVY TR	-478,150.00	69,154.59
06/30/2010	EQUITIES	ARVINMERITOR INC COM	CONSTR,FARM MACH & HVY TR	972,910.80	-175,245.48
06/30/2010	EQUITIES	ARVINMERITOR INC COM	CONSTR,FARM MACH & HVY TR	1,603,178.00	-128,458.67
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	157,653.53	0.00
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	155,485.70	0.00
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	273,246.87	0.00
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	1,282,576.93	-341,047.37
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	645,863.77	312.51
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	5,565.58	0.00
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	1,248,752.26	69,656.85
06/30/2010	EQUITIES	ASAHI BREWERIES NPV	FOODS	2,652,950.95	-251,566.13
06/30/2010	EQUITIES	ASAHI BREWERIES NPV	FOODS	1,047,804.16	-2,212.15
06/30/2010	EQUITIES	ASAHI BREWERIES NPV	FOODS	334,707.91	0.00
06/30/2010	EQUITIES	ASAHI BREWERIES NPV	FOODS	584,390.55	0.00
06/30/2010	EQUITIES	ASAHI CO LTD NPV	RETAIL TRADE	597,694.66	-140,721.50
06/30/2010	EQUITIES	ASAHI DIAMOND INDL Y50	MACHINERY	669,126.46	-73,432.56
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	853,175.19	0.00
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	489,892.89	0.00
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	3,789,113.09	-872,319.18
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	3,617,030.71	0.00
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	3,991,070.89	-1,442,808.81
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	365,447.46	-54,375.15
06/30/2010	EQUITIES	ASAHI INTECC CO LT NPV	PRECISION INSTRUMENTS	120,841.04	44,781.60
06/30/2010	EQUITIES	ASAHI KASEI CORP JPY50	CHEMICALS	2,692,672.41	-1,253,103.83
06/30/2010	EQUITIES	ASAHI KASEI CORP JPY50	CHEMICALS	1,826,954.11	0.00
06/30/2010	EQUITIES	ASAHI KASEI CORP JPY50	CHEMICALS	336,277.89	0.00
06/30/2010	EQUITIES	ASAHI KASEI CORP JPY50	CHEMICALS	585,769.16	0.00
06/30/2010	EQUITIES	ASAHI KOGYOSHA CO JPY50	CONSTRUCTION	35,292.12	-8,864.08
06/30/2010	EQUITIES	ASANUMA CORP JPY50	CONSTRUCTION	15,538.48	-24,864.51
06/30/2010	EQUITIES	ASATSU-DK INC Y50	INFORMATN & COMMUNICATION	2,853,597.29	-507,854.65
06/30/2010	EQUITIES	ASBURY AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	8,632.26	1,081.08
06/30/2010	EQUITIES	ASBURY AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	272,943.84	68,105.23
06/30/2010	EQUITIES	ASBURY AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	-1,685,662.20	342,808.52
06/30/2010	EQUITIES	ASBURY AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	326,898.10	-28,355.74
06/30/2010	EQUITIES	ASCENDAS REAL ESTATE INV TRUST	SINGAPORE	98,035.54	0.00
06/30/2010	EQUITIES	ASCENDAS REAL ESTATE INV TRUST	SINGAPORE	779,664.22	-119,498.44
06/30/2010	EQUITIES	ASCENDAS REAL ESTATE INV TRUST	SINGAPORE	169,996.76	0.00
06/30/2010	EQUITIES	ASCENDAS REAL ESTATE INV TRUST	SINGAPORE	1,960,661.84	-127,455.28

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASCENT MEDIA GROUP CORP COM	MOVIES & ENTERTAINMENT	548,925.06	27,836.59
06/30/2010	EQUITIES	ASCENT MEDIA GROUP CORP COM	MOVIES & ENTERTAINMENT	12,478.44	-1,971.06
06/30/2010	EQUITIES	ASCIANO GROUP NPV(STAPLED)	AUSTRALIA	201,408.54	0.00
06/30/2010	EQUITIES	ASCIANO GROUP NPV(STAPLED)	AUSTRALIA	353,200.77	0.00
06/30/2010	EQUITIES	ASCIANO GROUP NPV(STAPLED)	AUSTRALIA	692,192.09	0.00
06/30/2010	EQUITIES	ASCIANO GROUP NPV(STAPLED)	AUSTRALIA	1,559,506.91	79,188.69
06/30/2010	EQUITIES	ASHFORD HOSPITALITY TR INC	SPECIALIZED REITS	787,623.16	-261,362.69
06/30/2010	EQUITIES	ASHFORD HOSPITALITY TR INC	SPECIALIZED REITS	7,330.00	1,012.54
06/30/2010	EQUITIES	ASHFORD HOSPITALITY TR INC	SPECIALIZED REITS	18,398.30	8,082.20
06/30/2010	EQUITIES	ASHFORD HOSPITALITY TR INC	SPECIALIZED REITS	155,967.74	34,323.29
06/30/2010	EQUITIES	ASHIMORI INDUSTRY JPY50	OTHER PRODUCTS	48,638.27	-22,318.03
06/30/2010	EQUITIES	ASHKOK LEYLAND INR1	INDIA	335,726.61	0.00
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	1,448,304.00	593,901.36
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	34,414.15	0.00
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	111,175.90	49,049.60
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	3,458,290.00	-1,000,929.85
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	5,207,534.86	48,953.32
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	5,221,507.28	1,302,745.35
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	241,384.00	28,207.94
06/30/2010	EQUITIES	ASHMORE GRP ORD GBP0.0001 (WI)	FINANCIAL SERVICES	843,201.33	356,739.82
06/30/2010	EQUITIES	ASHTREAD GROUP ORD 10P	CONSTRUCTION & MATERIALS	1,519,333.88	42,199.05
06/30/2010	EQUITIES	ASHTREAD GROUP ORD 10P	CONSTRUCTION & MATERIALS	228,058.03	14,455.65
06/30/2010	EQUITIES	ASHTREAD GROUP ORD 10P	CONSTRUCTION & MATERIALS	225,846.75	58,009.93
06/30/2010	EQUITIES	ASIA CEMENT CHINA HOLDINGS COR	CHINA	77,284.71	0.00
06/30/2010	EQUITIES	ASIA CEMENT CO KRW5000	SOUTH KOREA	114,588.38	0.00
06/30/2010	EQUITIES	ASIA CEMENT TW\$10	TAIWAN	825,945.13	0.00
06/30/2010	EQUITIES	ASIA ENVIRONMENT H SGD0.05	SINGAPORE	11,460.50	-12,971.13
06/30/2010	EQUITIES	ASIA FINANCIAL HLDGS ORD HKD1	HONG KONG	9,549.06	-18.17
06/30/2010	EQUITIES	ASIA OPTICAL CO IN TWD10	TAIWAN	606,881.11	-123,591.34
06/30/2010	EQUITIES	ASIA POLYMER	TAIWAN	172,192.40	-19,653.88
06/30/2010	EQUITIES	ASIA POLYMER	TAIWAN	197,682.32	0.00
06/30/2010	EQUITIES	ASIA STANDARD HTL HKD0.02	HONG KONG	34,067.98	-45,795.62
06/30/2010	EQUITIES	ASIA STD INTL GP HKD0.01	HONG KONG	22,205.81	5,048.85
06/30/2010	EQUITIES	ASIA STD INTL GP HKD0.01	HONG KONG	1,682.26	-28.57
06/30/2010	EQUITIES	ASIA VITAL COMPONE TWD10	TAIWAN	146,967.55	0.00
06/30/2010	EQUITIES	ASIA VITAL COMPONE TWD10	TAIWAN	7,651.31	2,621.44
06/30/2010	EQUITIES	ASIAN BAMBOO AG NPV (BR)	GERMANY	429,949.43	-31,391.42
06/30/2010	EQUITIES	ASIANFO-LINKAGE INC RR	APPLICATION SOFTWARE	378,178.00	172,301.08
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	1,408,520.74	-185,638.40
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	70,612.40	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	584,293.14	-438,642.64
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	1,670,421.52	-168,515.04
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	121,851.16	0.00
06/30/2010	EQUITIES	ASKA PHARMACEUTICAL CO LTD NPV	PHARMACEUTICAL	14,012.88	-434.86
06/30/2010	EQUITIES	ASKA PHARMACEUTICAL CO LTD NPV	PHARMACEUTICAL	119,109.50	-32,717.43
06/30/2010	EQUITIES	ASL MARINE HLDGS SGD0.1	SINGAPORE	20,213.45	-2,878.36
06/30/2010	EQUITIES	ASM INTL EUR0.04	NETHERLANDS	590,967.70	-209,896.34
06/30/2010	EQUITIES	ASM INTL EUR0.04	NETHERLANDS	567,606.63	-3,221.28
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HK\$0.10	HONG KONG	1,836,024.73	39,598.89
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HK\$0.10	HONG KONG	79,438.26	0.00
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HK\$0.10	HONG KONG	137,345.36	0.00
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HK\$0.10	HONG KONG	615,931.37	-27,010.40
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HKD0.10	HONG KONG	172,019.51	46,861.72
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	4,826,336.60	649,733.57
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	6,620,934.82	-342,919.73
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	50,911,263.81	21,276,635.10
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	1,062,331.49	0.00
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	620,427.39	0.00
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	2,949,552.28	-297,431.11
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	2,606,136.34	295,771.14
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	2,015,073.00	36,878.91
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	19,735.76	0.00
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	66,872.22	6,838.59
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	4,781,574.02	55,945.63
06/30/2010	EQUITIES	ASPEN PHARMACARE HLDGS	SOUTH AFRICA	784,344.94	0.00
06/30/2010	EQUITIES	ASPEN PHARMACARE HLDGS	SOUTH AFRICA	10,199,859.96	4,086,781.30
06/30/2010	EQUITIES	ASPEN TECHNOLOGY INC COM	APPLICATION SOFTWARE	10,247.88	-591.36
06/30/2010	EQUITIES	ASPENBIO PHARMA INC	BIOTECHNOLOGY	6,924.68	-985.00
06/30/2010	EQUITIES	ASSA ABLOY SER B NPV	SWEDEN	322,305.62	0.00
06/30/2010	EQUITIES	ASSA ABLOY SER B NPV	SWEDEN	4,916,815.43	0.00
06/30/2010	EQUITIES	ASSA ABLOY SER B NPV	SWEDEN	2,531,420.98	713,740.34
06/30/2010	EQUITIES	ASSA ABLOY SER B NPV	SWEDEN	559,812.84	0.00
06/30/2010	EQUITIES	ASSECO POLAND SA PLN1	POLAND	62,868.77	0.00
06/30/2010	EQUITIES	ASSEENONSCREEN HLDGS ORD	MEDIA	756,509.25	474,183.29
06/30/2010	EQUITIES	ASSEENONSCREEN HLDGS ORD	MEDIA	1,528,767.04	786,354.09
06/30/2010	EQUITIES	ASSET ACCEP CAP CORP	SPECIALIZED FINANCE	104,356.98	-214,901.45
06/30/2010	EQUITIES	ASSET ACCEP CAP CORP	SPECIALIZED FINANCE	1,672.56	-1,381.68
06/30/2010	EQUITIES	ASSET MANAGERS HOLDINGS CO LTD	SEC & COMMODITIES FUTURES	179,045.99	-68,978.81
06/30/2010	EQUITIES	ASSICURAZIONI GENERALI EUR1	ITALY	1,819,607.45	0.00
06/30/2010	EQUITIES	ASSICURAZIONI GENERALI EUR1	ITALY	1,053,840.20	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASSICURAZIONI GENERALI EUR1	ITALY	8,590,115.29	-7,969,833.10
06/30/2010	EQUITIES	ASSISTED LIVING CONCEPTS INC	HEALTH CARE FACILITIES	281,696.80	63,864.52
06/30/2010	EQUITIES	ASSISTED LIVING CONCEPTS INC	HEALTH CARE FACILITIES	2,219.25	-105.75
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	67,650.68	-2,816.42
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	21,871.79	0.00
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	3,082,911.86	-1,861,005.55
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	327,342.00	-12,497.22
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	2,749,305.00	-102,827.32
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	-5,857,828.00	1,024,764.60
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	2,993,254.48	-3,014,216.41
06/30/2010	EQUITIES	ASSOCIATED BRITISH FOODS ORD	FOOD PRODUCERS	264,394.89	0.00
06/30/2010	EQUITIES	ASSOCIATED BRITISH FOODS ORD	FOOD PRODUCERS	460,679.97	0.00
06/30/2010	EQUITIES	ASSOCIATED BRITISH FOODS ORD	FOOD PRODUCERS	2,057,268.14	546,921.20
06/30/2010	EQUITIES	ASSOCIATED BRITISH FOODS ORD	FOOD PRODUCERS	1,555,818.67	197,738.28
06/30/2010	EQUITIES	ASSOCIATED ESTATES RLTY CORP	RESIDENTIAL REITS	50,505.00	-2,707.55
06/30/2010	EQUITIES	ASSOCIATED ESTATES RLTY CORP	RESIDENTIAL REITS	508,080.30	51,717.98
06/30/2010	EQUITIES	ASSOCIATED ESTATES RLTY CORP	RESIDENTIAL REITS	439,743.15	117,205.61
06/30/2010	EQUITIES	ASSOCIATED ESTATES RLTY CORP	RESIDENTIAL REITS	19,748.75	10,669.29
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	121,554.10	43,086.90
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	40,509.60	0.00
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	7,540,310.00	1,102,499.84
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	5,627,472.50	-265,260.45
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	5,731,537.80	409,195.91
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	582,960.00	35,677.22
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	4,996,800.00	617,839.95
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	5,767,140.00	664,960.76
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	1,203,222.50	-9,982.25
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	200,704.80	-8,733.71
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	66,376.54	-14,371.91
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	2,291,782.08	-1,160,085.82
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	1,427,560.06	-44,300.62
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	-485,682.00	357,363.11
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	25,633.04	0.00
06/30/2010	EQUITIES	ASTA FDG INC COM	SPECIALIZED FINANCE	1,480.50	111.00
06/30/2010	EQUITIES	ASTA FDG INC COM	SPECIALIZED FINANCE	26,244.33	2,034.13
06/30/2010	EQUITIES	ASTALDI EUR1	ITALY	968,524.45	-14,727.13
06/30/2010	EQUITIES	ASTALDI EUR1	ITALY	408,578.51	-251,257.64
06/30/2010	EQUITIES	ASTEC INDS INC	CONSTR,FARM MACH & HVY TR	783,843.91	184,230.45
06/30/2010	EQUITIES	ASTEC INDS INC	CONSTR,FARM MACH & HVY TR	14,280.95	-901.25
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	771,392.22	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	1,343,834.50	0.00
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	1,145,451.47	-150,610.08
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	9,957,790.06	0.00
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	2,071,644.27	-309,247.17
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	8,287,901.27	-1,496,610.75
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	6,240,649.37	-3,083,517.47
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	5,928,934.60	-1,641,853.39
06/30/2010	EQUITIES	ASTORIA FINANCIAL CORP	THRIFTS & MTG FINANCE	295,840.00	-3,472.69
06/30/2010	EQUITIES	ASTORIA FINANCIAL CORP	THRIFTS & MTG FINANCE	1,447,620.80	-538,783.85
06/30/2010	EQUITIES	ASTORIA FINANCIAL CORP	THRIFTS & MTG FINANCE	39,394.88	18,552.24
06/30/2010	EQUITIES	ASTRA INTERNATIONAL TBK PT	INDONESIA	25,948,450.15	17,063,060.65
06/30/2010	EQUITIES	ASTRA INTERNATIONAL TBK PT	INDONESIA	5,560,100.67	0.00
06/30/2010	EQUITIES	ASTRA INTERNATIONAL TBK PT	INDONESIA	5,832.60	0.00
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	1,763,230.30	572,946.39
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	24,053,455.98	0.00
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	3,874,318.11	1,009,855.66
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	27,776,353.25	8,897,777.50
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	4,061,356.12	1,314,046.11
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	3,478,730.90	0.00
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	6,026,712.85	0.00
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	8,551,453.61	1,374,133.68
06/30/2010	EQUITIES	ASTRON LTD NPV	AUSTRALIA	6,164.47	-264.69
06/30/2010	EQUITIES	ASTRONICS CORP	AEROSPACE & DEFENSE	116,826.76	45,629.74
06/30/2010	EQUITIES	ASTRONICS CORP	AEROSPACE & DEFENSE	2,046,423.32	94,701.16
06/30/2010	EQUITIES	ASTRONICS CORP	AEROSPACE & DEFENSE	2,045.00	-183.75
06/30/2010	EQUITIES	ASUNARO AOKI CONSTRUCTION	CONSTRUCTION	144,554.64	-49,500.98
06/30/2010	EQUITIES	ASUSTEK COMPUTER INC TWD10	TAIWAN	5,146,273.23	0.00
06/30/2010	EQUITIES	ASUSTEK COMPUTER INC TWD10	TAIWAN	5,069,291.88	-803,720.83
06/30/2010	EQUITIES	ASUSTEK COMPUTER INC TWD10	TAIWAN	9,733,025.51	1,087,999.85
06/30/2010	EQUITIES	ASUSTEK COMPUTER INC TWD10	TAIWAN	721,149.82	-198,012.05
06/30/2010	EQUITIES	ASX LTD NPV	AUSTRALIA	373,897.36	0.00
06/30/2010	EQUITIES	ASX LTD NPV	AUSTRALIA	1,777,300.37	-949,347.38
06/30/2010	EQUITIES	ASX LTD NPV	AUSTRALIA	213,476.97	0.00
06/30/2010	EQUITIES	ASYA KATILIM BANKASI A S COM	TURKEY	220,713.06	0.00
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	3,612,244.32	-381,880.51
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	10,522,650.00	-2,641,426.16
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	5,763,025.60	-1,205,555.04
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	4,493,800.49	22,355.18
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	6,739,019.53	-1,703,363.70
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	32,480,662.89	-2,782,010.29

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	198,379,674.24	-8,501,380.38
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	23,187,106.79	-5,577,243.10
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	202,155,636.48	-12,106,968.90
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	21,734,715.00	-6,124,356.81
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	1,481,693.88	0.00
06/30/2010	EQUITIES	ATC TECHNOLOGY CORP COM	DIVERSIFIED SUPPORT SVCS	254,083.44	-72,625.94
06/30/2010	EQUITIES	ATC TECHNOLOGY CORP COM	DIVERSIFIED SUPPORT SVCS	529,364.68	-21,755.84
06/30/2010	EQUITIES	ATC TECHNOLOGY CORP COM	DIVERSIFIED SUPPORT SVCS	285,324.00	-88,342.48
06/30/2010	EQUITIES	ATC TECHNOLOGY CORP COM	DIVERSIFIED SUPPORT SVCS	11,171.16	1,053.36
06/30/2010	EQUITIES	ATCO LTD	CDN MULTI-UTILITIES	837,628.34	78,794.53
06/30/2010	EQUITIES	ATEA ASA NOK10	NORWAY	616,470.48	319,888.16
06/30/2010	EQUITIES	ATEA ASA NOK10	NORWAY	498,674.95	143,941.25
06/30/2010	EQUITIES	ATEA ASA NOK10	NORWAY	491,230.56	-86,560.77
06/30/2010	EQUITIES	ATEA ASA NOK10	NORWAY	146,083.05	52,769.39
06/30/2010	EQUITIES	ATHABASCA OIL SANDS CORP	CDN OIL & GAS EXPL & PROD	821,504.62	-317,034.54
06/30/2010	EQUITIES	ATHABASCA OIL SANDS CORP	CDN OIL & GAS EXPL & PROD	177,278.35	0.00
06/30/2010	EQUITIES	ATHABASCA OIL SANDS CORP	CDN OIL & GAS EXPL & PROD	101,520.04	0.00
06/30/2010	EQUITIES	ATHENAHEALTH INC COM	HEALTH CARE TECHNOLOGY	1,248,282.36	-393,778.44
06/30/2010	EQUITIES	ATHENAHEALTH INC COM	HEALTH CARE TECHNOLOGY	28,560.09	-6,856.67
06/30/2010	EQUITIES	ATHENAHEALTH INC COM	HEALTH CARE TECHNOLOGY	1,494,557.61	-220,941.27
06/30/2010	EQUITIES	ATHENS MEDICAL CENTRE	GREECE	4,878.78	-8,608.40
06/30/2010	EQUITIES	ATHEROS COMMUNICATIONS INC	SEMICONDUCTORS	1,188,984.42	-198,595.80
06/30/2010	EQUITIES	ATHEROS COMMUNICATIONS INC	SEMICONDUCTORS	54,116.10	18,711.23
06/30/2010	EQUITIES	ATHEROS COMMUNICATIONS INC	SEMICONDUCTORS	2,761,270.56	802,478.89
06/30/2010	EQUITIES	ATHEROS COMMUNICATIONS INC	SEMICONDUCTORS	469,198.98	-39,050.51
06/30/2010	EQUITIES	ATKINS (WS) ORD 0.5P	SUPPORT SERVICES	548,841.47	41,502.45
06/30/2010	EQUITIES	ATLANTA (CIE ASSUR &	MOROCCO	45,313.15	0.00
06/30/2010	EQUITIES	ATLANTIA SPA	ITALY	1,653,835.40	-619,204.12
06/30/2010	EQUITIES	ATLANTIA SPA	ITALY	219,129.20	0.00
06/30/2010	EQUITIES	ATLANTIA SPA	ITALY	377,524.96	0.00
06/30/2010	EQUITIES	ATLANTIC GRUPA HRK40	CROATIA	234,723.58	48,395.62
06/30/2010	EQUITIES	ATLANTIC TELE-NETWORK INC COM	INTEGRATED TELECOMM SVCS	389,726.50	58,054.67
06/30/2010	EQUITIES	ATLANTIC TELE-NETWORK INC COM	INTEGRATED TELECOMM SVCS	-41,541.50	5,950.93
06/30/2010	EQUITIES	ATLANTIC TELE-NETWORK INC COM	INTEGRATED TELECOMM SVCS	14,400.50	6,495.84
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	26,125.00	9,357.27
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	-3,039,620.00	542,143.02
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	380,000.00	133,816.67
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	1,619,132.50	543,628.13
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	1,445,282.50	496,829.57
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	2,374,097.50	778,732.88

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	4,067,485.88	566,676.71
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	7,639,741.74	5,309,834.49
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	13,027,304.08	8,463,548.53
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	881,776.55	0.00
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	507,233.93	0.00
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	22,534,502.78	2,553,049.58
06/30/2010	EQUITIES	ATLAS COPCO AB SER'B'NPV (POST	SWEDEN	266,239.64	0.00
06/30/2010	EQUITIES	ATLAS COPCO AB SER'B'NPV (POST	SWEDEN	776,201.78	0.00
06/30/2010	EQUITIES	ATLAS COPCO AB SER'B'NPV (POST	SWEDEN	461,614.74	0.00
06/30/2010	EQUITIES	ATLAS COPCO AB SER'B'NPV (POST	SWEDEN	2,124,662.88	331,059.42
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	2,227,779.79	471,635.93
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	359,597.88	-35,231.82
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	60,609.73	8,521.76
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	5,787.27	0.00
06/30/2010	EQUITIES	ATLAS PIPELINE PARTNERSHIP LP	OIL & GAS STORAGE & TRANS	187,404.00	-10,152.02
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	2,990,289.60	-101,684.54
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	2,847,235.20	729,565.82
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	441,600.00	-101.14
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	2,057.10	0.00
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	67,502.40	15,188.04
06/30/2010	EQUITIES	ATMI INC	SEMICONDUCTOR EQUIPMENT	635,244.24	-207,158.21
06/30/2010	EQUITIES	ATMI INC	SEMICONDUCTOR EQUIPMENT	-389,424.00	55,242.54
06/30/2010	EQUITIES	ATMI INC	SEMICONDUCTOR EQUIPMENT	12,297.60	-865.45
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	1,589,952.00	3,028.02
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	3,699,126.08	-60,914.41
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	3,377,755.68	192,704.77
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	71,439.68	8,956.38
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	26,085.98	0.00
06/30/2010	EQUITIES	ATOS ORIGIN EUR1	FRANCE	164,377.66	0.00
06/30/2010	EQUITIES	ATOS ORIGIN EUR1	FRANCE	92,330.98	0.00
06/30/2010	EQUITIES	ATOS ORIGIN EUR1	FRANCE	801,912.99	-30,802.47
06/30/2010	EQUITIES	ATOS ORIGIN EUR1	FRANCE	729,835.49	-83,436.63
06/30/2010	EQUITIES	ATP OIL & GAS CORP/UNITED STAT	OIL & GAS EXPL & PROD	17,346.42	1,150.75
06/30/2010	EQUITIES	ATP OIL & GAS CORP/UNITED STAT	OIL & GAS EXPL & PROD	1,040,562.81	-261,380.51
06/30/2010	EQUITIES	ATRIA OYJ SER'A'EUR1.70	FINLAND	52,965.04	-3,951.42
06/30/2010	EQUITIES	ATRION CORP	HEALTH CARE SUPPLIES	12,019.45	2,115.53
06/30/2010	EQUITIES	ATRION CORP	HEALTH CARE SUPPLIES	107,229.70	2,918.19
06/30/2010	EQUITIES	ATRION CORP	HEALTH CARE SUPPLIES	51,454.05	-4,157.17
06/30/2010	EQUITIES	ATRIUM CO LTD NPV	REAL ESTATE	863.83	0.00
06/30/2010	EQUITIES	ATRIUM INNOVATIONS INC	CDN PERSONAL PRODUCTS	804,846.37	69,778.89

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ATS AUTOMATION TOOLING SYSTEM	CDN INDUSTRIAL MACHINERY	66,931.73	-2,834.88
06/30/2010	EQUITIES	ATS MED INC	HEALTH CARE EQUIPMENT	918,388.04	41,067.86
06/30/2010	EQUITIES	ATSUGI NYLON INDL Y50	TEXTILES AND APPARELS	169,235.05	-41,041.49
06/30/2010	EQUITIES	ATSUGI NYLON INDL Y50	TEXTILES AND APPARELS	31,144.76	-5,621.49
06/30/2010	EQUITIES	ATTIJARIWAFABA BANK MAD10	MOROCCO	1,132,372.59	224,957.64
06/30/2010	EQUITIES	ATTIJARIWAFABA BANK MAD10	MOROCCO	259,862.73	19,351.38
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	816,895.20	-347,708.63
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	2,080,951.84	-1,384,344.14
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	22,968.00	-13,102.02
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	288,376.00	-99,156.19
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	1,909,100.16	579,390.49
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	48,258.32	1,664.08
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	11,844.15	0.00
06/30/2010	EQUITIES	AU OPTRONICS CORP	TAIWAN	1,463,820.87	0.00
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	492,883.72	-366,078.76
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	108,257.57	0.00
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	238,337.76	0.00
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	64,633.08	0.00
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	1,700,703.89	-792,267.94
06/30/2010	EQUITIES	AUDICODES LTD	ISRAEL	38,658.22	0.00
06/30/2010	EQUITIES	AUDIOVOX CORP CL A	DISTRIBUTORS	233,913.75	-180,192.96
06/30/2010	EQUITIES	AUDIOVOX CORP CL A	DISTRIBUTORS	57,028.65	-2,453.22
06/30/2010	EQUITIES	AUDIOVOX CORP CL A	DISTRIBUTORS	5,174.40	1,084.16
06/30/2010	EQUITIES	AUDIX CORP TWD10	TAIWAN	42,599.94	1,132.21
06/30/2010	EQUITIES	AUGUSTA TECHNOLOGIE AG NPV	GERMANY	105,666.76	-55,612.71
06/30/2010	EQUITIES	AUREA EUR6.86	FRANCE	402,521.08	-373,854.86
06/30/2010	EQUITIES	AUROBINDO PHARMA INR5	INDIA	431,025.03	0.00
06/30/2010	EQUITIES	AURUBIS AG ORD NPV	GERMANY	315,141.72	6,247.96
06/30/2010	EQUITIES	AURUBIS AG ORD NPV	GERMANY	208,497.73	9,776.60
06/30/2010	EQUITIES	AURUBIS AG ORD NPV	GERMANY	1,906,746.89	243,203.31
06/30/2010	EQUITIES	AURUBIS AG ORD NPV	GERMANY	374,034.30	-4,844.43
06/30/2010	EQUITIES	AUSDRILL LIMITED NPV	AUSTRALIA	304,145.33	-32,357.95
06/30/2010	EQUITIES	AUSDRILL LIMITED NPV	AUSTRALIA	279,817.38	-89,673.52
06/30/2010	EQUITIES	AUST INFRAST FD NPV (STAPLED)	AUSTRALIA	400,497.29	-65,418.90
06/30/2010	EQUITIES	AUSTereo GROUP LTD	AUSTRALIA	52,612.68	6,198.28
06/30/2010	EQUITIES	AUSTEVOLL SEAFOOD NOK0.50	NORWAY	356,227.37	-8,154.90
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	10,514,308.79	-694,297.41
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	2,380,772.28	0.00
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	18,845,306.78	1,089,320.25
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	4,947,309.11	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	4,820,693.75	887,931.28
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	668,504.42	16,818.13
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	4,172,444.08	0.00
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	19,041,122.79	-2,055,183.25
06/30/2010	EQUITIES	AUSTRALIA EQUITY FUTURES	AUSTRALIA	-33,913.06	0.00
06/30/2010	EQUITIES	AUSTRALIA EQUITY FUTURES	AUSTRALIA	-17,246.04	0.00
06/30/2010	EQUITIES	AUSTRALIAN AGRICUL NPV	AUSTRALIA	180,570.54	-151,223.22
06/30/2010	EQUITIES	AUSTRALIAN PHARMAC NPV	AUSTRALIA	55,159.63	-193,786.64
06/30/2010	EQUITIES	AUSTRIAMICROSYSTEM NPV(BR)	AUSTRIA	331,232.72	-2,625.31
06/30/2010	EQUITIES	AUSTRIAMICROSYSTEM NPV(BR)	AUSTRIA	68,522.56	17,676.11
06/30/2010	EQUITIES	AUSTRIAMICROSYSTEM NPV(BR)	AUSTRIA	1,304,038.58	640,718.90
06/30/2010	EQUITIES	AUTO HALL MAD10	MOROCCO	137,876.68	0.00
06/30/2010	EQUITIES	AUTOBACS SEVEN Y50	WHOLESALE TRADE	282,669.48	0.00
06/30/2010	EQUITIES	AUTOBACS SEVEN Y50	WHOLESALE TRADE	935,445.81	122,518.22
06/30/2010	EQUITIES	AUTOBACS SEVEN Y50	WHOLESALE TRADE	43,801.56	-613.23
06/30/2010	EQUITIES	AUTODESK INC COM	APPLICATION SOFTWARE	8,403,639.72	-2,376,418.19
06/30/2010	EQUITIES	AUTODESK INC COM	APPLICATION SOFTWARE	8,565,414.48	84,243.57
06/30/2010	EQUITIES	AUTODESK INC COM	APPLICATION SOFTWARE	477,456.00	-96,099.59
06/30/2010	EQUITIES	AUTODESK INC COM	APPLICATION SOFTWARE	172,249.56	18,776.84
06/30/2010	EQUITIES	AUTOGRILL SPA SHS EUR0.52	ITALY	122,084.56	0.00
06/30/2010	EQUITIES	AUTOGRILL SPA SHS EUR0.52	ITALY	70,542.84	0.00
06/30/2010	EQUITIES	AUTOGRILL SPA SHS EUR0.52	ITALY	490,165.91	-200,562.76
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	283,989.75	-25,032.16
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	1,162,898.55	225,388.03
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	2,478,630.00	679,662.74
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	5,815,210.50	1,462,983.24
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	5,630,270.25	-84,651.75
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	128,572.95	60,457.50
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	27,957.13	0.00
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	1,385,401.05	262,807.40
06/30/2010	EQUITIES	AUTOMATIC DATA PROCESSING INC	DATA PROCNG/OUTSRCD SVCS	631,536.64	40,916.31
06/30/2010	EQUITIES	AUTOMATIC DATA PROCESSING INC	DATA PROCNG/OUTSRCD SVCS	30,866,069.62	-358,930.85
06/30/2010	EQUITIES	AUTOMATIC DATA PROCESSING INC	DATA PROCNG/OUTSRCD SVCS	29,017,835.82	2,055,473.38
06/30/2010	EQUITIES	AUTOMATIC DATA PROCESSING INC	DATA PROCNG/OUTSRCD SVCS	146,160.00	13,573.54
06/30/2010	EQUITIES	AUTOMOTIVE HOLDINGS GROUP	AUSTRALIA	22,805.55	2,830.24
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	2,372,506.50	294,526.82
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	2,876,230.50	106,781.51
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	50,700.00	3,695.90
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	50,193.00	9,832.68
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	9,517.67	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	519,428.36	0.00
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	300,765.98	0.00
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	2,358,731.63	757,611.25
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	1,701,494.63	485,335.09
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	14,456,245.78	2,327,646.97
06/30/2010	EQUITIES	AUTOST TORINO MILA ITL1000	ITALY	473,427.10	-32,189.95
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	7,249,421.18	2,912,401.44
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	231,864.00	-4,048.98
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	3,226,774.00	27,688.60
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	8,166,056.86	3,880,310.57
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	140,857.38	26,149.93
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	1,044,547.32	220,366.94
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	6,221,684.00	1,140,190.08
06/30/2010	EQUITIES	AUXILIUM PHARMACEUTICALS INC	PHARMACEUTICALS	34,944.50	-2,502.52
06/30/2010	EQUITIES	AUXILIUM PHARMACEUTICALS INC	PHARMACEUTICALS	2,350.00	-884.00
06/30/2010	EQUITIES	AUXILIUM PHARMACEUTICALS INC	PHARMACEUTICALS	1,600,279.50	1,436.74
06/30/2010	EQUITIES	AV JENNING LIMITED NPV	AUSTRALIA	27,593.58	-49,426.90
06/30/2010	EQUITIES	AVAGO TECHNOLOGIES LTD SHS	SINGAPORE	44,226.00	-942.00
06/30/2010	EQUITIES	AVAGO TECHNOLOGIES LTD SHS	SINGAPORE	429,223.86	-9,340.61
06/30/2010	EQUITIES	AVAGO TECHNOLOGIES LTD SHS	SINGAPORE	429,223.86	-9,316.16
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	12,646,445.53	2,186,730.03
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	502,607.65	25,714.94
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	12,741,273.60	3,445,175.20
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	250,832.51	86,565.59
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	81,106.15	0.00
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	2,975,867.13	148,875.19
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	11,584,861.25	2,779,574.66
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	13,117,098.19	1,828,333.34
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	11,119,864.34	1,059,901.69
06/30/2010	EQUITIES	AVANIR PHARMACEUTICALS CL A	PHARMACEUTICALS	3,598.00	383.51
06/30/2010	EQUITIES	AVANIR PHARMACEUTICALS CL A	PHARMACEUTICALS	238,287.83	25,319.50
06/30/2010	EQUITIES	AVANZA HOLDING BANK AB SEK2.50	SWEDEN	-92,103.70	1,036.92
06/30/2010	EQUITIES	AVATAR HLDGS INC COM	REAL ESTATE DEVELOPMENT	270,936.68	-229,714.52
06/30/2010	EQUITIES	AVATAR HLDGS INC COM	REAL ESTATE DEVELOPMENT	5,619.74	89.69
06/30/2010	EQUITIES	AVENG ZAR0.05	SOUTH AFRICA	4,295,563.30	-282,365.09
06/30/2010	EQUITIES	AVENG ZAR0.05	SOUTH AFRICA	691,149.02	0.00
06/30/2010	EQUITIES	AVEO PHARMACEUTICALS INC	BIOTECHNOLOGY	4,256.14	-99.99
06/30/2010	EQUITIES	AVERMEDIA TECHNOLOGIES INC	TAIWAN	136,169.43	0.00
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	1,927,800.00	-1,232,116.08
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	3,360,798.00	30,854.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	5,215,148.82	-1,976,567.58
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	1,786,428.00	-148,376.09
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	4,730,724.81	358,511.95
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	5,662,462.68	-3,172,249.26
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	115,410.96	18,642.48
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	35,165.57	0.00
06/30/2010	EQUITIES	AVEVA GROUP ORD GBP0.0333	SOFTWARE & COMP SERVICES	780,393.11	201,493.65
06/30/2010	EQUITIES	AVEVA GROUP ORD GBP0.0333	SOFTWARE & COMP SERVICES	1,290,078.81	87,549.82
06/30/2010	EQUITIES	AVI BIPHARMA INC	BIOTECHNOLOGY	138,922.07	-13,740.64
06/30/2010	EQUITIES	AVI BIPHARMA INC	BIOTECHNOLOGY	3,381.00	-289.65
06/30/2010	EQUITIES	AVI LTD ZAR0.05	SOUTH AFRICA	146,291.17	0.00
06/30/2010	EQUITIES	AVIAT NETWORKS INC	COMMUNICATIONS EQUIPMENT	245,388.00	-195,567.00
06/30/2010	EQUITIES	AVIAT NETWORKS INC	COMMUNICATIONS EQUIPMENT	500,021.61	-391,193.60
06/30/2010	EQUITIES	AVIAT NETWORKS INC	COMMUNICATIONS EQUIPMENT	34,045.77	-24,568.93
06/30/2010	EQUITIES	AVIAT NETWORKS INC	COMMUNICATIONS EQUIPMENT	9,692.10	-5,583.90
06/30/2010	EQUITIES	AVID TECHNOLOGY INC	COMPUTER HARDWARE	9,420.20	-1,154.40
06/30/2010	EQUITIES	AVID TECHNOLOGY INC	COMPUTER HARDWARE	668,503.22	-972,963.93
06/30/2010	EQUITIES	AVIS BUDGET GROUP INC COM	TRUCKING	1,441,212.66	-1,944,559.82
06/30/2010	EQUITIES	AVIS BUDGET GROUP INC COM	TRUCKING	1,155,283.72	338,486.67
06/30/2010	EQUITIES	AVIS BUDGET GROUP INC COM	TRUCKING	30,392.90	15,250.15
06/30/2010	EQUITIES	AVIS BUDGET GROUP INC COM	TRUCKING	482,162.00	-16,129.20
06/30/2010	EQUITIES	AVISTA CORP	MULTI-UTILITIES	27,791.19	5,578.16
06/30/2010	EQUITIES	AVISTA CORP	MULTI-UTILITIES	103,509.00	-11,733.67
06/30/2010	EQUITIES	AVISTA CORP	MULTI-UTILITIES	1,128,834.00	-312,485.84
06/30/2010	EQUITIES	AVISTA CORP	MULTI-UTILITIES	1,319,954.58	85,843.82
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	1,136,922.14	0.00
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	658,095.96	0.00
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	1,241,574.72	0.00
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	10,116,122.68	-9,656,837.69
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	3,901,834.35	-6,645,749.85
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	5,283,573.65	-6,234,232.80
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	950,526.71	-224,843.88
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	2,738,896.00	-594,246.59
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	4,462,761.00	35,119.51
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	771,809.32	-126,602.00
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	4,671,119.62	751,463.21
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	540,064.00	-62,039.40
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	5,246,336.00	766,723.49
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	5,487,267.23	83,423.75
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	122,213.59	7,197.98

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	37,543.96	0.00
06/30/2010	EQUITIES	AVOCA RESOURCES NPV	AUSTRALIA	545,212.45	112,106.44
06/30/2010	EQUITIES	AVON PRODS INC COM	PERSONAL PRODUCTS	359,022.00	6,909.48
06/30/2010	EQUITIES	AVON PRODS INC COM	PERSONAL PRODUCTS	16,571,960.50	-6,726,514.96
06/30/2010	EQUITIES	AVON PRODS INC COM	PERSONAL PRODUCTS	922,200.00	-202,073.68
06/30/2010	EQUITIES	AVON PRODS INC COM	PERSONAL PRODUCTS	15,624,453.00	-5,704,446.49
06/30/2010	EQUITIES	AVUZA LIMITED NPV	SOUTH AFRICA	32,791.09	0.00
06/30/2010	EQUITIES	AVX CORP	ELECTRONIC COMPONENTS	5,015,184.00	-290,644.73
06/30/2010	EQUITIES	AVX CORP	ELECTRONIC COMPONENTS	755,110.82	71,544.68
06/30/2010	EQUITIES	AVX CORP	ELECTRONIC COMPONENTS	1,324,652.14	-99,885.94
06/30/2010	EQUITIES	AVX CORP	ELECTRONIC COMPONENTS	5,608.38	0.00
06/30/2010	EQUITIES	AWA BANK JPY50	BANKS	906,143.75	22,897.78
06/30/2010	EQUITIES	AWB (B SHARES) NPV	AUSTRALIA	156,496.14	-23,522.90
06/30/2010	EQUITIES	AWB (B SHARES) NPV	AUSTRALIA	33,889.24	0.00
06/30/2010	EQUITIES	AWE LTD NPV	AUSTRALIA	327,915.29	-193,102.27
06/30/2010	EQUITIES	AXA ASIA PAC HLDS NPV	AUSTRALIA	240,197.50	0.00
06/30/2010	EQUITIES	AXA ASIA PAC HLDS NPV	AUSTRALIA	710,019.51	0.00
06/30/2010	EQUITIES	AXA ASIA PAC HLDS NPV	AUSTRALIA	420,545.21	0.00
06/30/2010	EQUITIES	AXA ASIA PAC HLDS NPV	AUSTRALIA	1,919,726.33	-336,449.10
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	4,110,343.70	-764,215.38
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	10,834,839.26	-11,968,426.07
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	2,058,895.35	0.00
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	10,542,344.99	-3,079,135.93
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	613,526.07	-249,550.36
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	1,354,792.09	0.00
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	2,375,985.24	0.00
06/30/2010	EQUITIES	AXCELIS TECHNOLOGIES INC COM	SEMICONDUCTOR EQUIPMENT	9,975.80	-1,409.48
06/30/2010	EQUITIES	AXEL SPRINGER AG	GERMANY	1,058,089.98	369,354.08
06/30/2010	EQUITIES	AXELL CORP NPV	PRECISION INSTRUMENTS	1,109.45	0.00
06/30/2010	EQUITIES	AXELL CORP NPV	PRECISION INSTRUMENTS	309.30	0.00
06/30/2010	EQUITIES	AXELL CORP NPV	PRECISION INSTRUMENTS	562,303.94	-169,436.95
06/30/2010	EQUITIES	AXELL CORP NPV	PRECISION INSTRUMENTS	437.06	0.00
06/30/2010	EQUITIES	AXFOOD AB SEK5	SWEDEN	463,396.94	-19,442.73
06/30/2010	EQUITIES	AXIATA GROUP BERHAD	MALAYSIA	456,111.08	0.00
06/30/2010	EQUITIES	AXIATA GROUP BERHAD	MALAYSIA	211,407.57	-1,836.38
06/30/2010	EQUITIES	AXIS AB SEK0.01	SWEDEN	422,266.77	-97,375.20
06/30/2010	EQUITIES	AXIS BANK INR10	INDIA	8,795,132.73	1,019,918.32
06/30/2010	EQUITIES	AXIS BANK INR10	INDIA	281,640.84	0.00
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	131,811.72	28,317.72
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	820,680.60	41,564.97



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	1,088,105.15	-38,172.75
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	6,250,371.69	-1,579,965.38
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	2,059,184.00	-707,264.00
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	3,732,271.00	264,474.40
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	6,019,192.37	-957,281.47
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	28,162.25	0.00
06/30/2010	EQUITIES	AXT INC COM	SEMICONDUCTOR EQUIPMENT	31,037.82	86.02
06/30/2010	EQUITIES	AXTEL SAB DE CV NPV	MEXICO	70,344.16	0.00
06/30/2010	EQUITIES	AYALA CORP PHP50	PHILIPPINES	508,591.70	0.00
06/30/2010	EQUITIES	AYALA LAND INC PHP1	PHILIPPINES	698,079.99	0.00
06/30/2010	EQUITIES	AYALA LAND INC PHP1	PHILIPPINES	12,459,724.43	3,768,741.66
06/30/2010	EQUITIES	AYGAZ TRY1	TURKEY	6,082,168.70	3,534,171.34
06/30/2010	EQUITIES	AYGAZ TRY1	TURKEY	98,355.52	0.00
06/30/2010	EQUITIES	AZIMUT HLDG SPA ORD EUR0.22	ITALY	555,451.16	-18,772.14
06/30/2010	EQUITIES	AZIMUT HLDG SPA ORD EUR0.22	ITALY	3,846.69	0.00
06/30/2010	EQUITIES	AZIMUT HLDG SPA ORD EUR0.22	ITALY	420,883.64	68,323.96
06/30/2010	EQUITIES	AZORIM INVEST DEVELOP & CONST	ISRAEL	69,992.05	0.00
06/30/2010	EQUITIES	AZZ INC COM	HEAVY ELECTRICAL EQ	16,031.72	1,713.48
06/30/2010	EQUITIES	AZZ INC COM	HEAVY ELECTRICAL EQ	433,886.00	60,444.96
06/30/2010	EQUITIES	AZZ INC COM	HEAVY ELECTRICAL EQ	576,480.06	44,286.29
06/30/2010	EQUITIES	AZZ INC COM	HEAVY ELECTRICAL EQ	436,276.05	-52,354.97
06/30/2010	EQUITIES	A123 SYSTEMS INC	ELECTRIC COMP & EQUIP	503,203.66	-276,700.61
06/30/2010	EQUITIES	A123 SYSTEMS INC	ELECTRIC COMP & EQUIP	14,616.50	-2,277.99
06/30/2010	EQUITIES	A123 SYSTEMS INC	ELECTRIC COMP & EQUIP	641,240.00	-206,067.20
06/30/2010	EQUITIES	A2A SPA EUR0.52	ITALY	692,900.57	-890,495.22
06/30/2010	EQUITIES	A2A SPA EUR0.52	ITALY	137,536.46	0.00
06/30/2010	EQUITIES	A2A SPA EUR0.52	ITALY	82,441.57	0.00
06/30/2010	EQUITIES	B & G FOODS HLDGS CORP CL A	PACKAGED FOODS & MEATS	347,071.20	29,962.96
06/30/2010	EQUITIES	B & G FOODS HLDGS CORP CL A	PACKAGED FOODS & MEATS	10,993.80	3,220.28
06/30/2010	EQUITIES	B&BN TOOLS AB 'B' SEK10	SWEDEN	75,109.29	31,112.73
06/30/2010	EQUITIES	BAADER BANK AG	GERMANY	75,216.88	-21,077.57
06/30/2010	EQUITIES	BABCOCK INTL GROUP ORD GBP0.60	INDUSTRIAL ENGINEERING	1,247,097.92	37,490.85
06/30/2010	EQUITIES	BABCOCK INTL GROUP ORD GBP0.60	INDUSTRIAL ENGINEERING	2,830,751.22	-24,650.83
06/30/2010	EQUITIES	BABCOCK INTL GROUP ORD GBP0.60	INDUSTRIAL ENGINEERING	932,392.60	175,317.28
06/30/2010	EQUITIES	BADGER METER INC	INDUSTRIAL MACHINERY	20,312.25	-840.00
06/30/2010	EQUITIES	BADGER METER INC	INDUSTRIAL MACHINERY	775,541.05	113,004.48
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	837,785.51	0.00
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	1,446,961.79	0.00
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	6,549,300.92	-3,794,144.62
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	7,344,663.44	4,185,357.15

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	12,929,470.59	-960,033.40
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	5,835,719.79	0.00
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	551,182.18	-254,749.96
06/30/2010	EQUITIES	BAFFINLAND IRON MINES CORP	CDN STEEL	16,122.43	-1,107.34
06/30/2010	EQUITIES	BAGFAS TRY1	TURKEY	61,840.68	0.00
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	2,164,944.00	863,647.85
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	15,896,203.44	1,274,319.05
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	3,587,543.68	-211,813.07
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	453,219.03	0.00
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	27,708,560.00	10,323,555.00
06/30/2010	EQUITIES	BAJA AUTO LTD INR10	INDIA	197,659.32	0.00
06/30/2010	EQUITIES	BAJA MINING CORP	CDN DIV METALS & MINING	25,379.95	4,039.95
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	2,316,030.98	-62,137.83
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	134,224.44	0.00
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	565,850.84	39,461.81
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	1,850,530.12	-237,111.76
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	25,529,924.51	-2,949,585.67
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	4,506,520.56	-720,012.93
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	26,183,197.06	-8,519,289.96
06/30/2010	EQUITIES	BAKER TECHNOLOGY NPV	SINGAPORE	33,722.51	9,850.81
06/30/2010	EQUITIES	BALCHEM CORP	SPECIALTY CHEMICALS	214,800.00	13,709.63
06/30/2010	EQUITIES	BALCHEM CORP	SPECIALTY CHEMICALS	976,950.00	364,289.25
06/30/2010	EQUITIES	BALCHEM CORP	SPECIALTY CHEMICALS	13,250.00	4,396.60
06/30/2010	EQUITIES	BALDA AG NPV	GERMANY	35,170.63	11,344.07
06/30/2010	EQUITIES	BALDA AG NPV	GERMANY	87,603.90	-8,349.99
06/30/2010	EQUITIES	BALDOR ELEC CO	ELECTRIC COMP & EQUIP	56,767.50	21,328.92
06/30/2010	EQUITIES	BALDOR ELEC CO	ELECTRIC COMP & EQUIP	2,366,515.67	706,917.01
06/30/2010	EQUITIES	BALDWIN & LYONS INC CL B	PROPERTY & CASUALTY INS	105,596.26	-9,011.85
06/30/2010	EQUITIES	BALFOUR BEATTY ORD GBP0.50	ELECTRONIC & ELECT EQUIP	128,298.24	0.00
06/30/2010	EQUITIES	BALFOUR BEATTY ORD GBP0.50	ELECTRONIC & ELECT EQUIP	221,055.55	0.00
06/30/2010	EQUITIES	BALFOUR BEATTY ORD GBP0.50	ELECTRONIC & ELECT EQUIP	1,052,216.53	-573,824.15
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	39,508.95	0.00
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	149,456.07	39,436.26
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	4,536,247.95	1,319,526.27
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	6,790,292.73	1,536,808.70
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	84,528.00	11,151.35
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	6,646,806.45	820,032.86
06/30/2010	EQUITIES	BALLANTYNE STRONG INC	MOVIES & ENTERTAINMENT	7,008.32	-625.04
06/30/2010	EQUITIES	BALLANTYNE STRONG INC	MOVIES & ENTERTAINMENT	789,160.00	56,144.50
06/30/2010	EQUITIES	BALLARD POWER SYSTEMS INC	CDN AUTO PARTS/EQUIPMENT	34,956.01	187.88

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BALLARPUR INDUSTRIES INR10	INDIA	48,878.01	0.00
06/30/2010	EQUITIES	BALLY TECHNOLOGIES INC COM	CASINOS & GAMING	2,457,332.13	926,239.34
06/30/2010	EQUITIES	BALLY TECHNOLOGIES INC COM	CASINOS & GAMING	1,001,693.14	-107,266.83
06/30/2010	EQUITIES	BALLY TECHNOLOGIES INC COM	CASINOS & GAMING	62,285.97	9,845.76
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	835,869.50	-26,486.25
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	306,852.38	0.00
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	176,612.78	0.00
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	1,515,250.38	-588,393.43
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	1,660,301.50	0.00
06/30/2010	EQUITIES	BALRAMPUR CHINI MILLS INR1	INDIA	68,780.88	0.00
06/30/2010	EQUITIES	BALTIC TRADING LTD	MARINE	1,705.50	-66.00
06/30/2010	EQUITIES	BALTIC TRADING LTD	MARINE	39,806.37	-1,448.01
06/30/2010	EQUITIES	BAMBURI CEMENT LTD KES5	KENYA	761,501.06	194,623.43
06/30/2010	EQUITIES	BANCA GENERALI EUR1	ITALY	491,953.94	-1,748.06
06/30/2010	EQUITIES	BANCA MONTE DEI PASCHI DI	ITALY	987,387.27	-1,859,071.84
06/30/2010	EQUITIES	BANCA MONTE DEI PASCHI DI	ITALY	226,174.29	0.00
06/30/2010	EQUITIES	BANCA MONTE DEI PASCHI DI	ITALY	130,830.20	0.00
06/30/2010	EQUITIES	BANCA POPOLARE DI MILANO	ITALY	82,588.29	0.00
06/30/2010	EQUITIES	BANCA POPOLARE DI MILANO	ITALY	146,214.44	0.00
06/30/2010	EQUITIES	BANCA POPOLARE DI MILANO	ITALY	1,065,648.62	-411,542.73
06/30/2010	EQUITIES	BANCA POPOLARE DI MILANO	ITALY	733,572.96	-1,175,316.16
06/30/2010	EQUITIES	BANCFIRST CORP	REGIONAL BANKS	1,042,517.52	139,832.62
06/30/2010	EQUITIES	BANCFIRST CORP	REGIONAL BANKS	6,168.96	-124.32
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	3,315,053.91	0.00
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	1,919,508.49	0.00
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	15,013,938.07	-11,998,848.30
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	85.52	0.00
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	587.06	0.00
06/30/2010	EQUITIES	BANCO BPI SA	PORTUGAL	48,869.01	-8,030.46
06/30/2010	EQUITIES	BANCO BRADESCO SA	BRAZIL	22,773,898.49	5,697,088.33
06/30/2010	EQUITIES	BANCO BRADESCO SA	BRAZIL	4,680,803.75	0.00
06/30/2010	EQUITIES	BANCO BRADESCO SA	BRAZIL	17,077,506.31	-639,764.99
06/30/2010	EQUITIES	BANCO BRADESCO SA	BRAZIL	2,118,242.33	-290,894.35
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	842,189.40	-2,463,628.95
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	192,607.79	0.00
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	3,129.60	0.00
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	14,358.52	0.00
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	107,619.61	0.00
06/30/2010	EQUITIES	BANCO COMPARTAMOS SA COM STK	MEXICO	277,399.76	0.00
06/30/2010	EQUITIES	BANCO COMPARTAMOS SA COM STK	MEXICO	8,987,137.73	4,667,188.81

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANCO CRUZEIRO DO SUL SA PRF	BRAZIL	34,127.41	0.00
06/30/2010	EQUITIES	BANCO DAYCOVAL SA PRF STK	BRAZIL	744,519.08	0.00
06/30/2010	EQUITIES	BANCO DE ORO UNIBANK INC PHP10	PHILIPPINES	243,857.19	28,364.71
06/30/2010	EQUITIES	BANCO DE SABADELL SA NEW	SPAIN	386,125.17	0.00
06/30/2010	EQUITIES	BANCO DE SABADELL SA NEW	SPAIN	1,705,480.88	-1,429,251.79
06/30/2010	EQUITIES	BANCO DE SABADELL SA NEW	SPAIN	223,760.16	0.00
06/30/2010	EQUITIES	BANCO DE VALENCIA EUR0.25	SPAIN	49,383.23	0.00
06/30/2010	EQUITIES	BANCO DE VALENCIA EUR0.25	SPAIN	85,713.91	0.00
06/30/2010	EQUITIES	BANCO DE VALENCIA EUR0.25	SPAIN	438,250.29	-488,080.18
06/30/2010	EQUITIES	BANCO DI DESIO E DELLA BRIANZA	ITALY	675,331.31	-420,128.81
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	3,616,905.00	0.00
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	1,818,242.19	0.00
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	8,751,413.78	-332,713.14
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	696,150.99	163,584.46
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	408,639.02	85,522.26
06/30/2010	EQUITIES	BANCO ESPIRITO SANTO SA	PORTUGAL	104.24	0.00
06/30/2010	EQUITIES	BANCO ESPIRITO SANTO SA	PORTUGAL	191,320.41	0.00
06/30/2010	EQUITIES	BANCO ESPIRITO SANTO SA	PORTUGAL	815,548.22	-1,042,750.60
06/30/2010	EQUITIES	BANCO ESPIRITO SANTO SA	PORTUGAL	103,751.18	0.00
06/30/2010	EQUITIES	BANCO ESTADO RIO GRANDE DO SUL	BRAZIL	721,148.41	-5,295.14
06/30/2010	EQUITIES	BANCO ESTADO RIO GRANDE DO SUL	BRAZIL	1,478,045.25	0.00
06/30/2010	EQUITIES	BANCO GUIPUZCOANO EUR0.25	SPAIN	4,922.32	-1,397.31
06/30/2010	EQUITIES	BANCO INDUSTRIAL ET COMMERICAL	BRAZIL	288,894.10	0.00
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	9,517.38	30.48
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	197,342.00	-33,132.66
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	397,019.63	-46,264.55
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	224,820.00	-5,808.42
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	732,026.41	-47,899.69
06/30/2010	EQUITIES	BANCO MACRO SA	ARGENTINA	571,330.00	25,208.84
06/30/2010	EQUITIES	BANCO MACRO SA	ARGENTINA	235,011.00	109,913.69
06/30/2010	EQUITIES	BANCO NOSSA CAIXA SA NPV	BRAZIL	489,086.34	0.00
06/30/2010	EQUITIES	BANCO PASTOR SA EUR0.33	SPAIN	209,471.58	-60,232.07
06/30/2010	EQUITIES	BANCO PATAGONIA SA BDR EACH	ARGENTINA	201,033.00	0.00
06/30/2010	EQUITIES	BANCO PINE SA PRF STK NPV	BRAZIL	188,972.44	0.00
06/30/2010	EQUITIES	BANCO POPOLARE SOC COOPERATIVA	ITALY	352,191.83	0.00
06/30/2010	EQUITIES	BANCO POPOLARE SOC COOPERATIVA	ITALY	1,455,536.31	-3,823,803.20
06/30/2010	EQUITIES	BANCO POPOLARE SOC COOPERATIVA	ITALY	182,509.62	0.00
06/30/2010	EQUITIES	BANCO POPOLARE SOC COOPERATIVA	ITALY	316,254.28	0.00
06/30/2010	EQUITIES	BANCO SANTANDER (BRASIL) SA	BRAZIL	3,419,902.23	0.00
06/30/2010	EQUITIES	BANCO SANTANDER BRASIL-ADS	BRAZIL	12,792,145.36	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	6,615,074.00	2,198,573.36
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	1,685,032.44	596,863.72
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	358,435.75	0.00
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	1,953,526.62	173,572.44
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	8,426,504.00	4,327,410.64
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	16,034,510.00	5,225,757.26
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	891,357.74	243,957.30
06/30/2010	EQUITIES	BANCO SANTANDER SA - RTS	SPAIN	1,552.89	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	35,530,513.53	-7,951,875.22
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	40.20	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	2,893,195.43	-602,123.81
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	10,171,651.91	-2,506,179.52
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	7,524,833.66	7,524,770.40
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	266.24	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	13,131,210.39	-828,442.52
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	20,824,196.81	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	13,906,448.27	15,665,495.99
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	12,047,913.21	-2,065,935.29
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	9,422,260.32	-1,482,369.08
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	1,324,500.05	-627,734.50
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	7,778,888.59	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	4,503,295.41	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	29,181,654.02	-8,182,780.21
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	1,229.05	0.00
06/30/2010	EQUITIES	BANCO SOFISA S A PFD SHS NPV	BRAZIL	67,937.38	0.00
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	1,827,592.63	0.00
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	15,759,963.73	5,648,338.65
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	2,860,853.60	0.00
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	4,984,486.67	0.00
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	6,661,271.89	2,621,831.83
06/30/2010	EQUITIES	BANCORP INC DEL	REGIONAL BANKS	49,422.96	6,412.16
06/30/2010	EQUITIES	BANCORP INC DEL	REGIONAL BANKS	171,218.61	27,660.72
06/30/2010	EQUITIES	BANCORP RHODE ISLAND INC COM	REGIONAL BANKS	229,119.00	39,992.08
06/30/2010	EQUITIES	BANCORP RHODE ISLAND INC COM	REGIONAL BANKS	7,860.00	1,557.78
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	50,408.50	-10,109.55
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	16,164.30	0.00
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	1,842,503.34	-554,715.52
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	1,850,607.86	-675,614.65
06/30/2010	EQUITIES	BANDO CHEMICAL IND NPV	RUBBER PRODUCTS	38,377.22	2,639.63
06/30/2010	EQUITIES	BANGCHAK PETROLEUM THB1	THAILAND	162,589.69	-2,661.32

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANGCHAK PETROLEUM THB1	THAILAND	182,173.20	-11,210.71
06/30/2010	EQUITIES	BANGKOK BK PUB CO (LOCAL)	THAILAND	4,488,653.84	323,515.35
06/30/2010	EQUITIES	BANGKOK BK PUB CO (LOCAL)	THAILAND	5,732,093.15	2,050,686.51
06/30/2010	EQUITIES	BANGKOK BK PUB CO (LOCAL)	THAILAND	419,496.75	54,108.44
06/30/2010	EQUITIES	BANGKOK BK PUB CO ALIEN MKT	THAILAND	8,475,899.84	1,226,319.88
06/30/2010	EQUITIES	BANGKOK BK PUB CO ALIEN MKT	THAILAND	226,991.19	0.00
06/30/2010	EQUITIES	BANGKOK BK PUB CO NON VTG DEP	THAILAND	1,213,055.66	0.00
06/30/2010	EQUITIES	BANGKOK CHAIN HOSPITAL PCL	THAILAND	1,237,706.47	0.00
06/30/2010	EQUITIES	BANGKOK DUSTI MEDICAL SERVICES	THAILAND	61,168.73	0.00
06/30/2010	EQUITIES	BANGKOK EXPRESSWAY	THAILAND	59,559.41	0.00
06/30/2010	EQUITIES	BANGKOK EXPRESSWAY	THAILAND	162,130.54	4,013.74
06/30/2010	EQUITIES	BANIF SGPS EUR1 (REGD)	PORTUGAL	31,862.15	-15,381.47
06/30/2010	EQUITIES	BANIF SGPS EUR1 (REGD)	PORTUGAL	716.57	0.00
06/30/2010	EQUITIES	BANK ALFALAH LTD PKR10	PAKISTAN	48,253.27	0.00
06/30/2010	EQUITIES	BANK ALFALAH LTD PKR10	PAKISTAN	43,418.44	-18,074.14
06/30/2010	EQUITIES	BANK ALFALAH LTD PKR10	PAKISTAN	200,443.61	-11,540.06
06/30/2010	EQUITIES	BANK BNI TBK LKD SHS(IDR7500 &	INDONESIA	508,749.33	-26,941.63
06/30/2010	EQUITIES	BANK CENTRAL ASIA IDR62.50	INDONESIA	3,054,626.01	0.00
06/30/2010	EQUITIES	BANK COOP AG CHF20(BR)	SWITZERLAND	79,655.24	-4,419.87
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	1,335,024.24	-13,617.16
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	1,941,040.15	-110,032.20
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	299,887.45	0.00
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	98,332.32	10,102.71
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	329,445.84	0.00
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	4,438,674.26	0.00
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	170,388.86	0.00
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	4,428,365.31	387,866.67
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	200,372.07	0.00
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	351,414.15	0.00
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	2,712,274.28	0.00
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	620,979.02	0.00
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	1,599,512.03	-218,717.35
06/30/2010	EQUITIES	BANK MARIN BANCORP COM	REGIONAL BANKS	176,668.69	12,545.04
06/30/2010	EQUITIES	BANK MUTUAL CORP	THRIFTS & MTG FINANCE	571,158.08	-526,144.87
06/30/2010	EQUITIES	BANK MUTUAL CORP	THRIFTS & MTG FINANCE	11,041.92	-6,239.77
06/30/2010	EQUITIES	BANK MUTUAL CORP	THRIFTS & MTG FINANCE	178,352.00	-73,481.77
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	2,920,127.70	-764,451.50
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	6,141,450.60	-5,355,986.18
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	11,496,000.00	-1,129,544.46
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	4,532,614.14	645,112.64

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	1,494,493.79	0.00
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	200,427,529.32	-167,874,671.57
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	5,082,783.96	-1,860,746.52
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	15,800,648.46	-4,871,306.73
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	204,460,168.05	-255,790,291.85
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	7,232,421.00	-1,682,542.36
06/30/2010	EQUITIES	BANK OF AYUDHYA ALIEN MKT	THAILAND	1,298,507.24	-40,490.21
06/30/2010	EQUITIES	BANK OF AYUDHYA ALIEN MKT	THAILAND	77,412.78	-2,848.79
06/30/2010	EQUITIES	BANK OF AYUDHYA ALIEN MKT	THAILAND	272,480.70	-13,493.41
06/30/2010	EQUITIES	BANK OF BARODA INR10 (DEMAT)	INDIA	11,704,380.52	6,699,643.91
06/30/2010	EQUITIES	BANK OF CHINA LTD CNY1	CHINA	16,106,051.58	6,912,179.03
06/30/2010	EQUITIES	BANK OF CHINA LTD CNY1	CHINA	4,929,477.15	0.00
06/30/2010	EQUITIES	BANK OF CHINA LTD CNY1	CHINA	6,007,637.80	0.00
06/30/2010	EQUITIES	BANK OF COMMUNICATION - RIGHT	CHINA	212,530.13	212,530.13
06/30/2010	EQUITIES	BANK OF COMMUNICATIONS CO LTD	CHINA	3,878,244.27	-424,455.58
06/30/2010	EQUITIES	BANK OF COMMUNICATIONS CO. LTD	CHINA	40,386.67	0.00
06/30/2010	EQUITIES	BANK OF CYPRUS PUBLIC CO LTD	CYPRUS	874,931.74	-571,014.76
06/30/2010	EQUITIES	BANK OF CYPRUS PUBLIC CO LTD	CYPRUS	387,948.57	0.00
06/30/2010	EQUITIES	BANK OF CYPRUS PUBLIC CO LTD	CYPRUS	216,027.38	0.00
06/30/2010	EQUITIES	BANK OF CYPRUS PUBLIC CO LTD	CYPRUS	127,472.51	0.00
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	282,610.91	0.00
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	490,043.26	0.00
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	91,527.28	0.00
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	3,511,109.16	-384,629.75
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	2,147,961.70	-497,541.76
06/30/2010	EQUITIES	BANK OF GEORGIA-144A GDR	GEORGIA REPUBLIC	443,495.98	235,688.36
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	1,895,029.90	278,435.91
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	894,475.00	8,324.03
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	3,019,070.70	225,373.93
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	1,956,966.25	116,887.80
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	3,375,845.35	61,761.89
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	16,289.03	0.00
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	74,507.35	18,892.66
06/30/2010	EQUITIES	BANK OF JORDAN JOD1	JORDAN	61,920.81	0.00
06/30/2010	EQUITIES	BANK OF JORDAN JOD1	JORDAN	57,160.96	637.06
06/30/2010	EQUITIES	BANK OF KYOTO Y50	BANKS	236,910.81	0.00
06/30/2010	EQUITIES	BANK OF KYOTO Y50	BANKS	554,436.93	0.00
06/30/2010	EQUITIES	BANK OF KYOTO Y50	BANKS	1,145,233.37	-486,364.40
06/30/2010	EQUITIES	BANK OF KYOTO Y50	BANKS	136,278.05	0.00
06/30/2010	EQUITIES	BANK OF MAHARASHTRA INR10	INDIA	94,739.99	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANK OF MONTREAL	CDN DIVERSIFIED BANKS	12,198,291.55	449,244.06
06/30/2010	EQUITIES	BANK OF MONTREAL	CDN DIVERSIFIED BANKS	2,671,100.09	0.00
06/30/2010	EQUITIES	BANK OF MONTREAL	CDN DIVERSIFIED BANKS	4,106,160.82	144,812.64
06/30/2010	EQUITIES	BANK OF MONTREAL	CDN DIVERSIFIED BANKS	1,536,144.17	0.00
06/30/2010	EQUITIES	BANK OF NAGOYA JPY50	BANKS	89,558.14	-4,027.52
06/30/2010	EQUITIES	BANK OF NAGOYA JPY50	BANKS	103,642.66	0.00
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	24,443,100.00	-4,361,255.44
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	42,196,098.84	-12,724,685.75
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	40,774,251.12	-9,973,487.82
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	1,563,617.70	-383,699.26
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	949,058.91	-107,742.10
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	310,435.20	0.00
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	2,407,152.80	0.00
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	19,009,112.04	0.00
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	1,569,840.02	299,053.19
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	4,189,297.29	0.00
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	847,279.72	201,139.69
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	3,079,028.18	1,398,252.28
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	18,980,081.64	-97,010.23
06/30/2010	EQUITIES	BANK OF PIRAEUS EUR4.77	GREECE	513,834.55	-2,968,323.81
06/30/2010	EQUITIES	BANK OF PIRAEUS EUR4.77	GREECE	192,823.68	-6,890.33
06/30/2010	EQUITIES	BANK OF PIRAEUS EUR4.77	GREECE	134,910.34	0.00
06/30/2010	EQUITIES	BANK OF PIRAEUS EUR4.77	GREECE	80,551.27	0.00
06/30/2010	EQUITIES	BANK OF QUEENSLAND LTD	AUSTRALIA	883,968.28	-50,495.67
06/30/2010	EQUITIES	BANK OF QUEENSLAND LTD	AUSTRALIA	332,559.27	12,994.31
06/30/2010	EQUITIES	BANK OF QUEENSLAND LTD	AUSTRALIA	221,060.26	0.00
06/30/2010	EQUITIES	BANK OF RYUKYUS Y500	BANKS	32,844.39	-598.84
06/30/2010	EQUITIES	BANK OF RYUKYUS Y500	BANKS	374,191.44	-81,728.54
06/30/2010	EQUITIES	BANK OF SAGA Y50	BANKS	249.18	0.00
06/30/2010	EQUITIES	BANK OF SAGA Y50	BANKS	203,772.86	-52,584.56
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	945,417.38	229,659.82
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	390,170.00	136,468.38
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	33,199.92	10,894.64
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	3,514,722.30	1,359,106.92
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	684,571.00	24,554.83
06/30/2010	EQUITIES	BANK OF THE PHILIPPINE ISLANDS	PHILIPPINES	598,956.12	0.00
06/30/2010	EQUITIES	BANK OF THE PHILIPPINE ISLANDS	PHILIPPINES	7,443,197.97	-42,562.96
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	497,501.76	0.00
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	285,402.04	0.00
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	1,265.68	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	866,886.90	0.00
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	1,586.05	0.00
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	2,340,875.25	-1,190,449.89
06/30/2010	EQUITIES	BANK PEKAO PLN1	POLAND	239,876.34	0.00
06/30/2010	EQUITIES	BANK PEKAO PLN1	POLAND	3,544,975.13	641,733.43
06/30/2010	EQUITIES	BANK PEKAO PLN1	POLAND	10,630,614.54	-871,768.58
06/30/2010	EQUITIES	BANK PPH	POLAND	54,518.78	0.00
06/30/2010	EQUITIES	BANK RAKYAT INDONESIA	INDONESIA	11,094,128.46	0.00
06/30/2010	EQUITIES	BANK RAKYAT INDONESIA	INDONESIA	2,817,309.22	0.00
06/30/2010	EQUITIES	BANK VOZROZHDENIYE RUB10	RUSSIA	153,574.70	0.00
06/30/2010	EQUITIES	BANK VOZROZHDENIYE RUB10	RUSSIA	1,660,058.32	11,127.68
06/30/2010	EQUITIES	BANK ZACHODNI WBK PLN10	POLAND	791,944.22	28,886.77
06/30/2010	EQUITIES	BANK ZACHODNI WBK PLN10	POLAND	83,381.37	7,409.27
06/30/2010	EQUITIES	BANK ZACHODNI WBK PLN10	POLAND	107,024.27	13,437.55
06/30/2010	EQUITIES	BANKERS PETROLEUM LIMITED	CDN OIL & GAS EXPL & PROD	151,940.90	-23,657.89
06/30/2010	EQUITIES	BANKERS PETROLEUM LIMITED	CDN OIL & GAS EXPL & PROD	929,481.96	339,352.55
06/30/2010	EQUITIES	BANKERS PETROLEUM LIMITED	CDN OIL & GAS EXPL & PROD	495,558.56	89,310.09
06/30/2010	EQUITIES	BANKERS PETROLEUM LIMITED	CDN OIL & GAS EXPL & PROD	-945,997.27	66,313.67
06/30/2010	EQUITIES	BANKFINANCIAL CORP	THRIFTS & MTG FINANCE	147,801.66	-38,976.66
06/30/2010	EQUITIES	BANKFINANCIAL CORP	THRIFTS & MTG FINANCE	5,019.24	-265.76
06/30/2010	EQUITIES	BANKINTER S A EUR0.3 REGD	SPAIN	88,031.63	0.00
06/30/2010	EQUITIES	BANKINTER S A EUR0.3 REGD	SPAIN	156,280.93	0.00
06/30/2010	EQUITIES	BANKINTER S A EUR0.3 REGD	SPAIN	763,058.19	-735,274.88
06/30/2010	EQUITIES	BANKINTER S A EUR0.3 REGD	SPAIN	32,366.11	3,040.05
06/30/2010	EQUITIES	BANKMUSCAT (SAOG) OMR0.1	OMAN	1,969,348.43	304,397.77
06/30/2010	EQUITIES	BANKMUSCAT (SAOG) OMR0.1	OMAN	1,166,095.39	321,358.88
06/30/2010	EQUITIES	BANKMUSCAT (SAOG) OMR0.1	OMAN	3,613,209.88	860,584.65
06/30/2010	EQUITIES	BANPU CO THB10 (NVDR)	THAILAND	138,283.12	0.00
06/30/2010	EQUITIES	BANPU PUBLIC CO LTD-FOR REG	THAILAND	1,320,015.77	0.00
06/30/2010	EQUITIES	BANPU PUBLIC CO LTD-FOR REG	THAILAND	16,902,593.14	8,663,739.53
06/30/2010	EQUITIES	BANQUE AUDI SAL GDR REG 'S'	LEBANON	378,680.40	-24,868.93
06/30/2010	EQUITIES	BANQUE CANTONALE DE GENEVE	SWITZERLAND	150,858.68	-41,156.55
06/30/2010	EQUITIES	BANQUE CENTRALE POPULAIRE	MOROCCO	84,804.03	0.00
06/30/2010	EQUITIES	BANQUE MAROCAINE DU COMM	MOROCCO	164,962.31	-56,787.24
06/30/2010	EQUITIES	BANQUE NATIONALE DE BELGIQUE	BELGIUM	370,079.04	34,858.61
06/30/2010	EQUITIES	BANYAN TREE HOLDINGS LTD NPV	SINGAPORE	9,512.21	1,628.35
06/30/2010	EQUITIES	BAODING TIANWEI BA 'A'CNY1	CHINA	7,889.76	0.00
06/30/2010	EQUITIES	BAOJI TITANIUM INDUSTRY CO 'A'	CHINA	41,432.51	0.00
06/30/2010	EQUITIES	BAOSHAN IRON & STE 'A' CNY1	CHINA	36,163.70	0.00
06/30/2010	EQUITIES	BAOYE GROUP CO LTD 'H'CNY1	CHINA	115,092.25	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	18,535,625.97	-13,686,886.23
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	11,413,643.70	-2,691,864.46
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	49,600.50	-13,862.68
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	8,748,365.13	0.00
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	9,127,839.52	876,336.88
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	4,046,301.17	0.00
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	2,337,485.95	0.00
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	1,147,761.35	-392,881.98
06/30/2010	EQUITIES	BARCO (NEW) NPV	BELGIUM	90,770.70	-5,237.83
06/30/2010	EQUITIES	BARCO (NEW) NPV	BELGIUM	781,429.07	25,949.58
06/30/2010	EQUITIES	BARCO (NEW) NPV	BELGIUM	6,660.42	810.32
06/30/2010	EQUITIES	BARCO (NEW) NPV	BELGIUM	127,538.01	42,070.86
06/30/2010	EQUITIES	BARNES & NOBLE INC COM	SPECIALTY STORES	675,985.80	-545,246.48
06/30/2010	EQUITIES	BARNES & NOBLE INC COM	SPECIALTY STORES	18,305.10	-17,765.88
06/30/2010	EQUITIES	BARNES GROUP INC	INDUSTRIAL MACHINERY	22,208.45	1,788.60
06/30/2010	EQUITIES	BARNES GROUP INC	INDUSTRIAL MACHINERY	967,714.77	172,097.72
06/30/2010	EQUITIES	BARON DE LEY EUR0.60	SPAIN	154,092.42	-64,701.75
06/30/2010	EQUITIES	BARON DE LEY EUR0.60	SPAIN	271,927.80	-46,536.85
06/30/2010	EQUITIES	BARRATT DEVELOPMENTS	CONSTRUCTION & MATERIALS	87,096.55	-19,602.08
06/30/2010	EQUITIES	BARRETT BILL CORP	OIL & GAS EXPL & PROD	1,659,610.72	-113,700.65
06/30/2010	EQUITIES	BARRETT BILL CORP	OIL & GAS EXPL & PROD	37,170.16	-1,812.00
06/30/2010	EQUITIES	BARRETT BILL CORP	OIL & GAS EXPL & PROD	3,212,388.00	648,914.04
06/30/2010	EQUITIES	BARRETT BUS SVCS INC	HUMAN RESOURCE & EMP SVCS	52,179.20	7,287.83
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	2,272,935.77	0.00
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	3,956,580.37	0.00
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	6,811,500.00	2,461,681.50
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	17,879,423.10	3,912,752.64
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	2,582,765.73	161,059.51
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	295,165.00	8,291.98
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	435,296.06	57,893.82
06/30/2010	EQUITIES	BARRY R G CORP OHIO	FOOTWEAR	1,511.11	-70.38
06/30/2010	EQUITIES	BARRY R G CORP OHIO	FOOTWEAR	2,206.00	-117.00
06/30/2010	EQUITIES	BARTER TRUST FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	2,581,179.24	0.00
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	7,651,745.50	529,566.64
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	6,467,986.70	0.00
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	1,360,107.71	28,372.83
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	4,491,006.22	0.00
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	915,193.04	-73,135.24
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	20,685,242.56	1,230,887.48

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	5,811,331.69	279,431.72
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	371,259.95	18,046.12
06/30/2010	EQUITIES	BASIC ENERGY SVCS INC NEW COM	OIL & GAS EQUIP/SVCS	309,717.10	-500,317.61
06/30/2010	EQUITIES	BASIC ENERGY SVCS INC NEW COM	OIL & GAS EQUIP/SVCS	10,433.50	-2,899.70
06/30/2010	EQUITIES	BASIL READ HLDGS ORD NPV	SOUTH AFRICA	67,467.38	0.00
06/30/2010	EQUITIES	BASILEA PHARMACEUT CHF1(REGD)	SWITZERLAND	421,486.53	-90,981.36
06/30/2010	EQUITIES	BASILEA PHARMACEUT CHF1(REGD)	SWITZERLAND	-1,164,586.82	2,342,942.23
06/30/2010	EQUITIES	BASLER KTBK PTG CHF10	SWITZERLAND	222.56	0.00
06/30/2010	EQUITIES	BAT KENYA KES10	KENYA	556,529.46	83,134.62
06/30/2010	EQUITIES	BATENBURG BEHEER EUR0.4	NETHERLANDS	24,798.69	-17,299.54
06/30/2010	EQUITIES	BAVARIA INDUSTRIEKAPITAL AG	GERMANY	11,775.85	-8.51
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	2,676,822.00	-261,385.81
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	758,418.99	-171,337.75
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	41,596.79	0.00
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	33,619,000.14	-1,939,052.98
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	1,137,854.00	-189,167.55
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	503,936.00	-6,803.88
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	34,524,517.99	-358,687.73
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	2,369,741.14	0.00
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	7,088,404.43	597,709.00
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	18,808,132.50	-3,736,744.82
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	21,848,147.35	2,001,503.59
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	4,123,214.33	0.00
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	2,212,695.20	-169,362.64
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	624,661.04	63,227.68
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	33,350,508.61	-3,384,051.29
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	820.01	0.00
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	661,075.62	90,426.33
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	19,401,861.08	2,337,152.29
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	22,978,032.31	7,366,924.56
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	1,438,820.47	0.00
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	6,513,228.59	487,109.60
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	4,425,528.49	410,602.18
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	8,095,668.43	345,270.00
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	825,699.64	0.00
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE AG	GERMANY	95,307.20	0.00
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE AG	GERMANY	708,430.71	-123,667.92
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE AG	GERMANY	164,776.36	0.00
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE AG	GERMANY	1,043,161.97	0.00
06/30/2010	EQUITIES	BAYSIDE LANDCORP ILS1	ISRAEL	61,961.92	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BAYTEX ENERGY TRUST	CDN OIL & GAS EXPL & PROD	1,155,303.91	150,094.48
06/30/2010	EQUITIES	BAYTEX ENERGY TRUST	CDN OIL & GAS EXPL & PROD	1,251,933.68	451,676.71
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	26,414,871.66	-7,195,580.54
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	5,814,562.62	-105,702.87
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	1,228,677.00	11,622.75
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	25,433,850.69	-5,434,965.03
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	188,756.51	0.00
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	577,136.16	112,215.30
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	5,887,651.80	-68,029.12
06/30/2010	EQUITIES	BBVA BANCO FRANCES SA SPONS	ARGENTINA	133,657.81	0.00
06/30/2010	EQUITIES	BBVA BANCO FRANCES SA SPONS	ARGENTINA	22,821.52	585.48
06/30/2010	EQUITIES	BBVA BANCO FRANCES SA SPONS	ARGENTINA	1,155,422.40	167,998.17
06/30/2010	EQUITIES	BCA CARIGE SPA EUR1	ITALY	578,300.28	-503,579.69
06/30/2010	EQUITIES	BCA CARIGE SPA EUR1	ITALY	96,755.81	0.00
06/30/2010	EQUITIES	BCA CARIGE SPA EUR1	ITALY	56,018.17	0.00
06/30/2010	EQUITIES	BCA POP ETRUR-LAZIO EUR3	ITALY	56,181.13	-30,767.29
06/30/2010	EQUITIES	BCA ROMANA DE DEZVOLTARE	ROMANIA	183,300.69	-37,467.69
06/30/2010	EQUITIES	BCA ROMANA DE DEZVOLTARE	ROMANIA	660,459.97	-109,731.23
06/30/2010	EQUITIES	BCA TRANSILVANIA CLUJ RON0.1	ROMANIA	268,430.30	7,112.21
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	3,681,142.65	-37,369.15
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	6,816,681.35	0.00
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	3,079,372.29	-773,360.28
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	664,669.77	0.00
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	379,821.54	0.00
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	3,842,127.07	280,021.60
06/30/2010	EQUITIES	BCO ABC BRASIL SA PRF STK	BRAZIL	2,241,082.94	356,425.88
06/30/2010	EQUITIES	BCO ABC BRASIL SA PRF STK	BRAZIL	107,253.97	0.00
06/30/2010	EQUITIES	BCO POPULAR ESP EUR0.10 (POST	SPAIN	11,792,486.67	-14,837,259.01
06/30/2010	EQUITIES	BCO POPULAR ESP EUR0.10 (POST	SPAIN	393,044.25	0.00
06/30/2010	EQUITIES	BCO POPULAR ESP EUR0.10 (POST	SPAIN	1,761,256.31	-2,898,197.57
06/30/2010	EQUITIES	BCO POPULAR ESP EUR0.10 (POST	SPAIN	228,486.12	0.00
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	3,921,255.14	1,688,940.14
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	480,627.00	97,056.60
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	1,303,821.53	763,641.04
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	3,818,187.35	-1,031,542.88
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	85,088.78	35,465.81
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	25,634.11	0.00
06/30/2010	EQUITIES	BE SEMICONDUCTOR INDUSTRIES NV	NETHERLANDS	8,939.17	2,206.60
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	557,507.62	-525,672.01
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	415,997.05	-96,710.67

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	154,210.55	-22,040.86
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	154,842.31	-27,453.64
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	1,637,229.72	-304,425.58
06/30/2010	EQUITIES	BEACON ROOFING SUPPLY INC	TRADING COS & DISTRIBUTOR	872,888.80	154,450.30
06/30/2010	EQUITIES	BEACON ROOFING SUPPLY INC	TRADING COS & DISTRIBUTOR	1,410,731.74	103,443.85
06/30/2010	EQUITIES	BEACON ROOFING SUPPLY INC	TRADING COS & DISTRIBUTOR	1,335,570.32	-160,180.57
06/30/2010	EQUITIES	BEACON ROOFING SUPPLY INC	TRADING COS & DISTRIBUTOR	28,435.56	6,204.92
06/30/2010	EQUITIES	BEAZER HOMES USA INC	HOMEBUILDING	4,925.91	1,545.42
06/30/2010	EQUITIES	BEAZER HOMES USA INC	HOMEBUILDING	-1,238,193.00	222,785.99
06/30/2010	EQUITIES	BEAZER HOMES USA INC	HOMEBUILDING	318,971.73	-952,031.29
06/30/2010	EQUITIES	BEAZLEY PLC	NONLIFE INSURANCE	925,303.69	-332,376.88
06/30/2010	EQUITIES	BEBE STORES INC	APPAREL RETAIL	1,303,680.00	40,308.61
06/30/2010	EQUITIES	BEBE STORES INC	APPAREL RETAIL	419,705.60	-145,824.85
06/30/2010	EQUITIES	BEBE STORES INC	APPAREL RETAIL	6,387.20	-1,796.40
06/30/2010	EQUITIES	BEC WORLD PCL-FOREIGN	THAILAND	22,199.73	0.00
06/30/2010	EQUITIES	BECHTLE AG NPV	GERMANY	43,794.06	20,531.42
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	5,937,298.91	-469,114.26
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	5,851,385.66	96,943.15
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	916,408.00	-67,425.76
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	123,293.05	14,642.20
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	43,444.58	0.00
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	6,722,455.58	-987,702.00
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	908,609.94	-141,745.57
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	6,762,000.00	37,963.09
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	471,717.12	2,380.21
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	236,670.00	-5,453.60
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	21,710,888.64	2,251,444.31
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	22,596,845.88	987,669.47
06/30/2010	EQUITIES	BED BATH & BEYOND INC	HOMEFURNISHING RETAIL	14,496,870.96	973,728.74
06/30/2010	EQUITIES	BED BATH & BEYOND INC	HOMEFURNISHING RETAIL	13,988,874.96	1,155,919.24
06/30/2010	EQUITIES	BED BATH & BEYOND INC	HOMEFURNISHING RETAIL	298,419.84	56,343.07
06/30/2010	EQUITIES	BED BATH & BEYOND INC	HOMEFURNISHING RETAIL	4,348,371.60	-20,346.88
06/30/2010	EQUITIES	BEIERSDORF AG NPV	GERMANY	2,132,891.52	-137,651.54
06/30/2010	EQUITIES	BEIERSDORF AG NPV	GERMANY	494,412.69	0.00
06/30/2010	EQUITIES	BEIERSDORF AG NPV	GERMANY	284,082.40	0.00
06/30/2010	EQUITIES	BEIJING CAP LAND 'H' SHS CNY1	CHINA	160,787.96	-16,618.63
06/30/2010	EQUITIES	BEIJING CAP LAND 'H' SHS CNY1	CHINA	152,118.83	0.00
06/30/2010	EQUITIES	BEIJING CAP LAND 'H' SHS CNY1	CHINA	147,103.88	610.07
06/30/2010	EQUITIES	BEIJING ENTERPRISE HLDGS H SHS	HONG KONG	1,696,302.61	0.00
06/30/2010	EQUITIES	BEIJING ENTERPRISE HLDGS H SHS	HONG KONG	9,161,826.71	1,307,838.85

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BEIJING ENTERPRISE HLDGS H SHS	HONG KONG	4,938,348.25	-678,618.10
06/30/2010	EQUITIES	BEIJING TIAN TAN BI 'A' CNY1	CHINA	13,486.68	0.00
06/30/2010	EQUITIES	BEIJING YANJING BR 'A' CNY1	CHINA	37,828.84	0.00
06/30/2010	EQUITIES	BEIJING ZHONG KE SAN HUAN	CHINA	23,694.92	0.00
06/30/2010	EQUITIES	BEKAERT SA NEW NPV	BELGIUM	1,350,799.08	503,957.15
06/30/2010	EQUITIES	BEKAERT SA NEW NPV	BELGIUM	1,072,866.58	332,234.31
06/30/2010	EQUITIES	BEL FUSE INC CL B	COMMUNICATIONS EQUIPMENT	825.50	-96.00
06/30/2010	EQUITIES	BEL FUSE INC CL B	COMMUNICATIONS EQUIPMENT	308,324.25	-232,878.55
06/30/2010	EQUITIES	BEL GLOBAL RESOURCES HOLDINGS	HONG KONG	3,862.77	-1,011.77
06/30/2010	EQUITIES	BELC CO JPY50	FOODS	23,080.57	-1,411.32
06/30/2010	EQUITIES	BELC CO JPY50	FOODS	10,578.60	475.90
06/30/2010	EQUITIES	BELDEN INC	ELECTRIC COMP & EQUIP	32,082.75	6,154.65
06/30/2010	EQUITIES	BELDEN INC	ELECTRIC COMP & EQUIP	1,361,197.80	29,776.69
06/30/2010	EQUITIES	BELGACOM NPV	BELGIUM	252,891.99	0.00
06/30/2010	EQUITIES	BELGACOM NPV	BELGIUM	417,810.52	0.00
06/30/2010	EQUITIES	BELGACOM NPV	BELGIUM	1,942,425.78	-354,803.64
06/30/2010	EQUITIES	BELL MICROPRODUCTS INC COM	TECHNOLOGY DISTRIBUTORS	772,155.52	-1,792.11
06/30/2010	EQUITIES	BELL MICROPRODUCTS INC COM	TECHNOLOGY DISTRIBUTORS	5,933.00	-30.00
06/30/2010	EQUITIES	BELLE INTERNATIONAL HLDGS HKD0	HONG KONG	7,694,476.13	1,915,759.19
06/30/2010	EQUITIES	BELLEVUE GROUP AG CHF0.10	SWITZERLAND	21,353.74	-3,821.68
06/30/2010	EQUITIES	BELLUNA CO LTD Y50	RETAIL TRADE	92,059.56	-2,130.69
06/30/2010	EQUITIES	BELLWAY ORD 12.5P	CONSTRUCTION & MATERIALS	1,129,728.24	-1,011,025.54
06/30/2010	EQUITIES	BELO CORPORATION	BROADCASTING	15,721.47	10,665.18
06/30/2010	EQUITIES	BELO CORPORATION	BROADCASTING	659,618.94	-984,354.98
06/30/2010	EQUITIES	BELO CORPORATION	BROADCASTING	-1,745,692.00	376,054.64
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	3,871,719.00	-396,853.16
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	3,637,575.00	165,460.79
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	82,323.00	9,238.47
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	30,525.14	0.00
06/30/2010	EQUITIES	BENCHMARK ELECTRS INC	ELECTRC MANUFACTNG SVCS	34,220.15	8,722.36
06/30/2010	EQUITIES	BENCHMARK ELECTRS INC	ELECTRC MANUFACTNG SVCS	1,239,137.15	-376,559.94
06/30/2010	EQUITIES	BENCHMARK ELECTRS INC	ELECTRC MANUFACTNG SVCS	1,244,225.00	133,705.80
06/30/2010	EQUITIES	BENCHMARK ELECTRS INC	ELECTRC MANUFACTNG SVCS	612,412.30	105,694.70
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	215,088.74	0.00
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	537,526.59	0.00
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	957,350.79	-557,388.47
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	121,897.02	0.00
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	263,697.94	-14,751.01
06/30/2010	EQUITIES	BENDIGO MINING LTD NPV	AUSTRALIA	83,141.21	-58,020.65
06/30/2010	EQUITIES	BENEFICIAL MUT BANCORP INC COM	THRIFTS & MTG FINANCE	352,528.28	-15,476.52

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BENEFIT ONE INC NPV	SERVICES	197,591.60	-66,480.57
06/30/2010	EQUITIES	BENESSE HOLDINGS INC JPY50	SERVICES	160,519.56	0.00
06/30/2010	EQUITIES	BENESSE HOLDINGS INC JPY50	SERVICES	281,894.24	0.00
06/30/2010	EQUITIES	BENESSE HOLDINGS INC JPY50	SERVICES	1,355,478.43	-40,665.94
06/30/2010	EQUITIES	BENETTON GROUP SPA EUR1.30	ITALY	495,053.60	-629,094.95
06/30/2010	EQUITIES	BENETTON GROUP SPA EUR1.30	ITALY	67,338.47	0.00
06/30/2010	EQUITIES	BENGANG STEEL PLATES 'B' CNY1	CHINA	560,082.70	78,309.58
06/30/2010	EQUITIES	BENI STABILI SPA	FRANCE	9,721.31	0.00
06/30/2010	EQUITIES	BENI STABILI SPA	FRANCE	46,217.88	1,473.49
06/30/2010	EQUITIES	BENI STABILI SPA	FRANCE	5,660.65	0.00
06/30/2010	EQUITIES	BENTOEL INTL INV IDR50	INDONESIA	43,595.69	0.00
06/30/2010	EQUITIES	BENUE CEMENT NGN0.50	NIGERIA	354,237.09	113,859.28
06/30/2010	EQUITIES	BERKELEY GROUP HLDGS	CONSTRUCTION & MATERIALS	238,906.27	-13,198.11
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	4,799,198.18	1,168,025.13
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	5,484,998.68	297,379.45
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	105,221.48	20,424.90
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	35,318.66	0.00
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	1,428,676.98	0.00
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	4,303,260.00	-39,408.25
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	194,240,310.81	-4,912,743.54
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	190,311,753.19	-5,171,302.18
06/30/2010	EQUITIES	BERKSHIRE HILLS BANCORP INC	THRIFTS & MTG FINANCE	422,151.08	-220,212.92
06/30/2010	EQUITIES	BERKSHIRE HILLS BANCORP INC	THRIFTS & MTG FINANCE	359,893.00	-53,275.31
06/30/2010	EQUITIES	BERKSHIRE HILLS BANCORP INC	THRIFTS & MTG FINANCE	10,441.28	-1,093.80
06/30/2010	EQUITIES	BERLIAN LAJU TANK IDR62.50	INDONESIA	64,102.51	0.00
06/30/2010	EQUITIES	BERLIAN LAJU TANKERS IDR62.50	INDONESIA	176,168.17	0.00
06/30/2010	EQUITIES	BERNER KANTONALBANK AG CHF20	SWITZERLAND	883.20	1.65
06/30/2010	EQUITIES	BERNER KANTONALBANK AG CHF20	SWITZERLAND	115,848.63	-3,997.94
06/30/2010	EQUITIES	BERRY PETROLEUM CO	OIL & GAS EXPL & PROD	37,962.72	10,243.44
06/30/2010	EQUITIES	BERRY PETROLEUM CO	OIL & GAS EXPL & PROD	1,300,737.56	400,125.30
06/30/2010	EQUITIES	BERRY PETROLEUM CO	OIL & GAS EXPL & PROD	1,552,459.20	257,867.49
06/30/2010	EQUITIES	BERTRANDT AG NPV	GERMANY	648,588.65	131,182.73
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	2,942,434.00	-321,732.74
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	16,005,825.16	-1,130,925.72
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	16,598,409.02	-1,357,337.18
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	352,618.04	-14,663.59
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	5,715,568.00	-338,764.72
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	2,006,983.78	-317,179.28
06/30/2010	EQUITIES	BEST DENKI CO Y50	RETAIL TRADE	56,294.50	3,128.59
06/30/2010	EQUITIES	BEST DENKI CO Y50	RETAIL TRADE	141,422.76	-211,983.79

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BEST DENKI CO Y50	RETAIL TRADE	102,977.74	-6,786.18
06/30/2010	EQUITIES	BEYONICS TECHNOLOGY SGD0.25	SINGAPORE	36,902.80	-31,096.77
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	328,667.79	0.00
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	191,873.31	0.00
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	641,103.16	0.00
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	1,857,086.07	0.00
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	1,416,258.08	-49,041.77
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	12,251,233.22	-82,338.38
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	20,343,759.18	3,859,539.25
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	10,911,805.35	3,831,465.03
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	4,823,770.50	-661,544.81
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	11,589,074.77	4,562,992.36
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	1,019,358.28	77,014.35
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	2,564,907.70	0.00
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	4,446,577.10	0.00
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	12,266,374.29	1,146,296.13
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	14,015,273.30	-1,186,316.21
06/30/2010	EQUITIES	BGC PARTNERS INC CL A	INVESTMNT BKG & BROKERAGE	641,713.80	-94,472.69
06/30/2010	EQUITIES	BGC PARTNERS INC CL A	INVESTMNT BKG & BROKERAGE	6,515.25	852.89
06/30/2010	EQUITIES	BGC PARTNERS INC CL A	INVESTMNT BKG & BROKERAGE	81,478.95	-23,725.82
06/30/2010	EQUITIES	BGI RUSSELL 3000 INDEX FD B	US EQUITY FUNDS	758,655.56	96,517.19
06/30/2010	EQUITIES	BGP HOLDINGS PLC STAKE OF GPT	AUSTRALIA	81.67	0.00
06/30/2010	EQUITIES	BGP HOLDINGS PLC STAKE OF GPT	AUSTRALIA	3.29	-87,725.23
06/30/2010	EQUITIES	BGP HOLDINGS PLC STAKE OF GPT	AUSTRALIA	112.44	0.00
06/30/2010	EQUITIES	BHARAT HEAVY ELECTRIC LIGHT	INDIA	345,978.72	0.00
06/30/2010	EQUITIES	BHARAT PETE CORP INR10	INDIA	4,586,295.65	1,757,240.97
06/30/2010	EQUITIES	BHARTI AIRTEL	SWITZERLAND	1,971,945.78	-382,435.23
06/30/2010	EQUITIES	BHARTI AIRTEL LIMITED INR5.00	INDIA	85,772.55	0.00
06/30/2010	EQUITIES	BHARTI AIRTEL LIMITED INR5.00	INDIA	5,092,474.99	-2,135,428.61
06/30/2010	EQUITIES	BHARTI AIRTEL LIMITED INR5.00	INDIA	7,949,353.45	-3,574,230.13
06/30/2010	EQUITIES	BHARTI AIRTEL LIMITED INR5.00	INDIA	740,921.16	-87,824.36
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	5,367,220.53	0.00
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	43,026,437.68	625,503.39
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	9,402,936.05	0.00
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	1,400,042.22	-82,352.95
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	1,612,505.18	338,471.37
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	10,601,841.55	5,021,272.08
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	28,358,062.03	0.00
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	15,879,514.14	0.00
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	5,070,677.84	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	43,153.48	-13,515.31
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	23,370,889.74	4,707,809.74
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	11,754,493.06	2,267,736.90
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	2,925,475.12	0.00
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	2,106,068.24	-534,173.79
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	29,007,852.23	-952,292.09
06/30/2010	EQUITIES	BIC CAMERCA INC NPV	JAPAN	201,540.29	67.79
06/30/2010	EQUITIES	BIC EUR3.82	FRANCE	97,171.44	0.00
06/30/2010	EQUITIES	BIC EUR3.82	FRANCE	169,200.68	0.00
06/30/2010	EQUITIES	BIC EUR3.82	FRANCE	836,574.82	133,364.85
06/30/2010	EQUITIES	BIC EUR3.82	FRANCE	1,919,709.18	0.00
06/30/2010	EQUITIES	BIDVEST GROUP ORD RO.05	SOUTH AFRICA	536,911.20	0.00
06/30/2010	EQUITIES	BIDVEST GROUP ORD RO.05	SOUTH AFRICA	8,034,742.61	0.00
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	1,664,829.20	70,652.00
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	1,226,993.24	140,655.93
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	3,567,926.65	1,760,493.40
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	3,446,466.00	832,654.58
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	320,900.00	62,959.45
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	3,863,636.00	445,746.50
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	81,669.05	21,479.80
06/30/2010	EQUITIES	BIG 5 SPORTING GOODS CORP	SPECIALTY STORES	10,420.02	1,299.61
06/30/2010	EQUITIES	BIG 5 SPORTING GOODS CORP	SPECIALTY STORES	311,746.50	-33,271.32
06/30/2010	EQUITIES	BIG 5 SPORTING GOODS CORP	SPECIALTY STORES	484,852.86	-50,437.71
06/30/2010	EQUITIES	BIGBAND NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	170,180.02	-83,323.02
06/30/2010	EQUITIES	BIGLARI HOLDINGS INC	RESTAURANTS	506,665.40	-35,690.24
06/30/2010	EQUITIES	BIGLARI HOLDINGS INC	RESTAURANTS	17,787.80	6,565.80
06/30/2010	EQUITIES	BIGLARI HOLDINGS INC	RESTAURANTS	898,857.70	34,752.46
06/30/2010	EQUITIES	BILFINGER BERGER AG NPV	GERMANY	3,965,561.86	249,342.86
06/30/2010	EQUITIES	BILFINGER BERGER AG NPV	GERMANY	536,061.38	47,053.97
06/30/2010	EQUITIES	BILIA AB SER 'A' SEK10.00	SWEDEN	109,857.36	49,289.89
06/30/2010	EQUITIES	BILIA AB SER 'A' SEK10.00	SWEDEN	271,029.30	-78,786.57
06/30/2010	EQUITIES	BILLABONG INTERNATIONAL NPV	AUSTRALIA	131,841.47	0.00
06/30/2010	EQUITIES	BILLABONG INTERNATIONAL NPV	AUSTRALIA	638,002.80	-327,925.90
06/30/2010	EQUITIES	BILLABONG INTERNATIONAL NPV	AUSTRALIA	75,457.38	0.00
06/30/2010	EQUITIES	BILLABONG INTERNATIONAL NPV	AUSTRALIA	105,204.32	-28,440.91
06/30/2010	EQUITIES	BILLERUD NPV	SWEDEN	351,824.73	2,765.45
06/30/2010	EQUITIES	BILLERUD NPV	SWEDEN	745,625.48	167,081.25
06/30/2010	EQUITIES	BILLERUD NPV	SWEDEN	599,396.04	-111,691.41
06/30/2010	EQUITIES	BILLERUD NPV	SWEDEN	97,014.26	36,825.85
06/30/2010	EQUITIES	BILLITON SHS USD0.50	MINING	11,173,515.47	-24,367.27

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BIM BIRLESIK MAGAZALAR TRY1	TURKEY	983,771.79	0.00
06/30/2010	EQUITIES	BIM BIRLESIK MAGAZALAR TRY1	TURKEY	14,006,604.13	10,302,167.90
06/30/2010	EQUITIES	BIMB HLDGS BERHAD MYR1	MALAYSIA	88,682.24	0.00
06/30/2010	EQUITIES	BINCKBANK NV EUR0.10	NETHERLANDS	852,062.38	21,622.20
06/30/2010	EQUITIES	BINGGRAE KRW5000	SOUTH KOREA	605,438.75	191,977.93
06/30/2010	EQUITIES	BINGGRAE KRW5000	SOUTH KOREA	206,465.57	0.00
06/30/2010	EQUITIES	BIO PAPPEL SAB DE CV	MEXICO	127,986.56	-47,375.33
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	1,007,867.97	-53,643.27
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	994,635.00	-170,134.59
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	2,180,585.88	579,422.68
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	17,298.00	410.64
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	1,539,522.00	386,794.00
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	2,367,490.77	288,200.09
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	58,726.71	8,813.42
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	17,571.04	0.00
06/30/2010	EQUITIES	BIO-REFERENCE LABS INC COM	HEALTH CARE SERVICES	23,766.24	8,906.71
06/30/2010	EQUITIES	BIO-REFERENCE LABS INC COM	HEALTH CARE SERVICES	865,738.50	416,102.04
06/30/2010	EQUITIES	BIOCOMPATIBLES INTERNATIONAL	HEALTHCARE EQUIP & SVCS	23,332.58	9,700.19
06/30/2010	EQUITIES	BIOCRYST PHARM INC DEL	BIOTECHNOLOGY	341,798.94	-56,902.93
06/30/2010	EQUITIES	BIOCRYST PHARM INC DEL	BIOTECHNOLOGY	7,092.00	1,133.00
06/30/2010	EQUITIES	BIODEL INC COM	PHARMACEUTICALS	2,782.08	-623.60
06/30/2010	EQUITIES	BIODEL INC COM	PHARMACEUTICALS	99,085.14	-51,835.25
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	17,587,959.35	-2,383,004.89
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	227,760.00	472.97
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	18,627,304.15	1,191,149.19
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	1,646,515.00	-78,248.50
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	6,718,920.00	-137,027.00
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	390,608.40	-26,549.18
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	131,328.35	0.00
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	731,441.75	-115,243.49
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	1,388,387.00	-160,444.28
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	2,984,605.00	-19,616.00
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	1,595,458.80	-322,454.16
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	477,792.00	69,487.40
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	67,782.00	16,724.59
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	3,070,041.12	-1,212,105.03
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	847,512.00	-41,169.26
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	3,089,759.52	1,165,636.56
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	2,012,087.28	-585,190.80
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	51,886.80	20,575.80

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	3,181,529.68	445,352.23
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	411,164.32	71,495.41
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	685,230.56	-89,497.38
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	4,165,560.00	-199,280.90
06/30/2010	EQUITIES	BIOMERIEUX NPV	FRANCE	575,210.10	172,120.65
06/30/2010	EQUITIES	BIOMERIEUX NPV	FRANCE	107,728.20	0.00
06/30/2010	EQUITIES	BIOMERIEUX NPV	FRANCE	61,764.59	0.00
06/30/2010	EQUITIES	BIOMERIEUX NPV	FRANCE	2,315,013.74	493,749.30
06/30/2010	EQUITIES	BIOMIMETIC THERAPEUTICS INC	PHARMACEUTICALS	-352,615.20	46,932.95
06/30/2010	EQUITIES	BIOMIMETIC THERAPEUTICS INC	PHARMACEUTICALS	250,177.76	-23,184.43
06/30/2010	EQUITIES	BIOMIMETIC THERAPEUTICS INC	PHARMACEUTICALS	1,668.00	-130.50
06/30/2010	EQUITIES	BIOSANTE PHARMACEUTICALS INC	BIOTECHNOLOGY	11,992.64	-947.15
06/30/2010	EQUITIES	BIOSCRIP INC	HEALTH CARE SERVICES	285,878.68	-56,504.83
06/30/2010	EQUITIES	BIOSCRIP INC	HEALTH CARE SERVICES	-766,072.28	188,303.69
06/30/2010	EQUITIES	BIOSCRIP INC	HEALTH CARE SERVICES	173,968.00	-139,207.60
06/30/2010	EQUITIES	BIOSCRIP INC	HEALTH CARE SERVICES	6,288.00	-974.80
06/30/2010	EQUITIES	BIOSENSORS INTERNATIONAL GROUP	SINGAPORE	1,365,604.18	-81,364.35
06/30/2010	EQUITIES	BIOSPECIFICS TECHNOLOGIES CORP	BIOTECHNOLOGY	7,952.00	-1,506.32
06/30/2010	EQUITIES	BIOSPECIFICS TECHNOLOGIES CORP	BIOTECHNOLOGY	93,873.36	-20,580.46
06/30/2010	EQUITIES	BIOSTAR MICROTEC I TWD10	TAIWAN	86,970.73	-11,026.23
06/30/2010	EQUITIES	BIOTA HOLDINGS LTD NPV	AUSTRALIA	435,574.60	-425,293.84
06/30/2010	EQUITIES	BIOTAGE AB NPV	SWEDEN	58,005.65	-39,474.91
06/30/2010	EQUITIES	BIOTIME INC	BIOTECHNOLOGY	134,478.96	-18,473.39
06/30/2010	EQUITIES	BIOTIME INC	BIOTECHNOLOGY	3,542.00	-477.25
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	141,728.16	0.00
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	1,114,676.89	210,454.35
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	243,987.71	0.00
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	2,169,956.81	0.00
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	99,811.60	16,980.31
06/30/2010	EQUITIES	BIRD CONSTRUCTION INCOME FUND	CDN CONSTRUCTION & ENG	268,731.79	47,428.20
06/30/2010	EQUITIES	BIRLA CORP INR10	INDIA	94,726.86	0.00
06/30/2010	EQUITIES	BISI INTERNATIONAL TBK IDR100	INDONESIA	71,679.90	0.00
06/30/2010	EQUITIES	BJS RESTAURANTS INC	RESTAURANTS	3,628,146.00	1,213,268.06
06/30/2010	EQUITIES	BJS RESTAURANTS INC	RESTAURANTS	761,477.60	367,832.40
06/30/2010	EQUITIES	BJS RESTAURANTS INC	RESTAURANTS	791,048.40	285,717.43
06/30/2010	EQUITIES	BJS RESTAURANTS INC	RESTAURANTS	16,874.00	5,441.88
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	54,478.72	1,207.04
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	19,072.84	0.00
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	2,604,430.71	526,826.32
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	1,476,699.00	368,440.66

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	4,681,765.00	409,397.41
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	2,800,546.70	345,133.82
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	906,745.00	87,955.00
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	4,741,795.22	-58,427.26
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	3,142,149.00	361,837.68
06/30/2010	EQUITIES	BK DANAMON IDR50000	INDONESIA	3,932,407.88	0.00
06/30/2010	EQUITIES	BK MANDIRI IDR500	INDONESIA	2,509,103.80	0.00
06/30/2010	EQUITIES	BK MANDIRI IDR500	INDONESIA	5,610,716.31	2,901,627.37
06/30/2010	EQUITIES	BK MANDIRI IDR500	INDONESIA	136,793.07	68,742.26
06/30/2010	EQUITIES	BK OF AYUDHYA THB10(NVDR)	THAILAND	1,232,216.10	-11,641.70
06/30/2010	EQUITIES	BK OF INDIA INR10(DEMAT)	INDIA	672,368.92	194,606.22
06/30/2010	EQUITIES	BK OF IRELAND ORD STK EUR0.1	IRELAND	1,123,050.52	-350,962.42
06/30/2010	EQUITIES	BK OF IRELAND ORD STK EUR0.1	IRELAND	139,919.12	0.00
06/30/2010	EQUITIES	BK OF IRELAND ORD STK EUR0.1	IRELAND	229,317.16	0.00
06/30/2010	EQUITIES	BK OF KAOSHIUNG TWD10	TAIWAN	13,334.27	-91.15
06/30/2010	EQUITIES	BK PAN INDONESIA IDR100	INDONESIA	272,634.66	0.00
06/30/2010	EQUITIES	BKW FMB ENERGIE AG CHF2.5	SWITZERLAND	4,664.89	0.00
06/30/2010	EQUITIES	BLACK BOX CORP DEL COM	COMMUNICATIONS EQUIPMENT	182,401.70	41,387.70
06/30/2010	EQUITIES	BLACK BOX CORP DEL COM	COMMUNICATIONS EQUIPMENT	766,724.40	-158,810.79
06/30/2010	EQUITIES	BLACK BOX CORP DEL COM	COMMUNICATIONS EQUIPMENT	120,185.00	1,703.66
06/30/2010	EQUITIES	BLACK BOX CORP DEL COM	COMMUNICATIONS EQUIPMENT	19,984.25	-3,281.85
06/30/2010	EQUITIES	BLACK HILLS CORP	MULTI-UTILITIES	42,648.06	11,954.04
06/30/2010	EQUITIES	BLACK HILLS CORP	MULTI-UTILITIES	1,612,284.57	61,976.39
06/30/2010	EQUITIES	BLACK HILLS CORP	MULTI-UTILITIES	136,656.00	17,141.54
06/30/2010	EQUITIES	BLACK HILLS CORP	MULTI-UTILITIES	1,430,048.10	9,056.30
06/30/2010	EQUITIES	BLACKBAUD INC	APPLICATION SOFTWARE	1,013,262.88	-5,585.28
06/30/2010	EQUITIES	BLACKBAUD INC	APPLICATION SOFTWARE	1,447,988.01	208,044.65
06/30/2010	EQUITIES	BLACKBAUD INC	APPLICATION SOFTWARE	29,019.41	-323.10
06/30/2010	EQUITIES	BLACKBAUD INC	APPLICATION SOFTWARE	27,560.82	9,482.34
06/30/2010	EQUITIES	BLACKBOARD INC	APPLICATION SOFTWARE	39,233.83	9,690.22
06/30/2010	EQUITIES	BLACKBOARD INC	APPLICATION SOFTWARE	1,647,410.23	355,510.61
06/30/2010	EQUITIES	BLACKBOARD INC	APPLICATION SOFTWARE	2,934,735.28	449,504.49
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	3,154,800.00	-1,247,737.76
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	2,050,620.00	-1,218,198.46
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	5,928,729.60	-887,475.36
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	1,792,500.00	-779,690.92
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	5,822,613.60	-831,414.24
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	149,136.00	-27,289.58
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	33,812.54	0.00
06/30/2010	EQUITIES	BLACKROCK KELSO CAP	ASSET MGMT & CUSTODY BNKS	2,038.00	171.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BLACKROCK KELSO CAP	ASSET MGMT & CUSTODY BNKS	408,964.44	41,877.73
06/30/2010	EQUITIES	BLACKROCK KELSO CAP	ASSET MGMT & CUSTODY BNKS	239,249.33	26,651.08
06/30/2010	EQUITIES	BLACKSTONE GROUP LP	ASSET MGMT & CUSTODY BNKS	1,434,000.00	-3,021,000.00
06/30/2010	EQUITIES	BLINKX PLC ORD GBP0.01	SOFTWARE & COMP SERVICES	413,347.10	145,779.44
06/30/2010	EQUITIES	BLOM ASA NOK0.10	NORWAY	20,170.99	-44,007.98
06/30/2010	EQUITIES	BLOM BANK SAL GDS EACH REPR 1	LEBANON	1,237,600.00	240,379.54
06/30/2010	EQUITIES	BLOOMSBURY PUBLISH ORD	MEDIA	4,274.41	-1,282.62
06/30/2010	EQUITIES	BLOUNT INTL INC NEW COM	INDUSTRIAL MACHINERY	469,297.92	-44,401.47
06/30/2010	EQUITIES	BLOUNT INTL INC NEW COM	INDUSTRIAL MACHINERY	8,195.46	1,532.16
06/30/2010	EQUITIES	BLUE COAT SYS INC COM NEW	COMMUNICATIONS EQUIPMENT	27,171.90	5,610.00
06/30/2010	EQUITIES	BLUE COAT SYS INC COM NEW	COMMUNICATIONS EQUIPMENT	1,156,072.41	409,220.73
06/30/2010	EQUITIES	BLUE LABEL TELECOMS LIMITED	SOUTH AFRICA	989,132.25	-102,967.03
06/30/2010	EQUITIES	BLUE NILE INC	INTERNET RETAIL	957,607.20	187,785.67
06/30/2010	EQUITIES	BLUE NILE INC	INTERNET RETAIL	20,009.00	841.50
06/30/2010	EQUITIES	BLUE NILE INC	INTERNET RETAIL	2,904,176.88	121,735.06
06/30/2010	EQUITIES	BLUE NILE INC	INTERNET RETAIL	1,415,742.68	16,427.01
06/30/2010	EQUITIES	BLUE SQUARE-ISRAEL LTD SPONSOR	ISRAEL	21,130.10	0.00
06/30/2010	EQUITIES	BLUEBAY ASSET MANAGEMENT PLC	FINANCIAL SERVICES	330,620.33	24,957.98
06/30/2010	EQUITIES	BLUEBAY ASSET MANAGEMENT PLC	FINANCIAL SERVICES	1,286,673.68	-143,793.35
06/30/2010	EQUITIES	BLUEGREEN CORP	HOTELS, RESORTS & CRUISE	53,550.91	-140,378.46
06/30/2010	EQUITIES	BLUEGREEN CORP	HOTELS, RESORTS & CRUISE	4,891.25	1,074.25
06/30/2010	EQUITIES	BLUELINX HLDGS INC	TRADING COS & DISTRIBUTOR	10,643.61	-10,843.25
06/30/2010	EQUITIES	BLUELINX HLDGS INC	TRADING COS & DISTRIBUTOR	-27,998.98	9,625.47
06/30/2010	EQUITIES	BLUESCOPE STEEL LTD	AUSTRALIA	162,709.46	0.00
06/30/2010	EQUITIES	BLUESCOPE STEEL LTD	AUSTRALIA	285,956.76	0.00
06/30/2010	EQUITIES	BLUESCOPE STEEL LTD	AUSTRALIA	1,305,159.35	-1,656,875.42
06/30/2010	EQUITIES	BLUESTAR INRZ	INDIA	107,500.33	0.00
06/30/2010	EQUITIES	BLUESTONE TIN LIMITED NPV	AUSTRALIA	23,394.96	-7,265.46
06/30/2010	EQUITIES	BLYTH INC	HOUSEWARES & SPECIALTIES	68,140.00	-2,799.47
06/30/2010	EQUITIES	BLYTH INC	HOUSEWARES & SPECIALTIES	337,497.42	-501,288.59
06/30/2010	EQUITIES	BLYTH INC	HOUSEWARES & SPECIALTIES	232,187.05	-162,291.90
06/30/2010	EQUITIES	BLYTH INC	HOUSEWARES & SPECIALTIES	5,723.76	-206.64
06/30/2010	EQUITIES	BM&F BOVESPA SA BOLSA DE	BRAZIL	1,926,480.35	0.00
06/30/2010	EQUITIES	BM&F BOVESPA SA BOLSA DE	BRAZIL	8,413,137.31	-305,989.32
06/30/2010	EQUITIES	BMC SOFTWARE INC COM	SYSTEMS SOFTWARE	191,469.27	9,785.11
06/30/2010	EQUITIES	BMC SOFTWARE INC COM	SYSTEMS SOFTWARE	8,624,220.57	3,811,949.36
06/30/2010	EQUITIES	BMC SOFTWARE INC COM	SYSTEMS SOFTWARE	8,857,557.51	2,627,119.76
06/30/2010	EQUITIES	BML INC JPY 50	OTHER PRODUCTS	626,219.40	33,055.10
06/30/2010	EQUITIES	BML INC JPY 50	OTHER PRODUCTS	296,053.81	4,544.21
06/30/2010	EQUITIES	BMP SUNSTONE CORP COM	PHARMACEUTICALS	205,794.00	-18,186.78

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	2,627,398.49	0.00
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	4,609,411.48	0.00
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	20,834,017.61	-12,179,495.76
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	7,614,070.27	-1,935,003.76
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	12,832,400.51	0.00
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	9,317,820.44	-2,746,288.01
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	923,265.58	-120,836.21
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	21,350,308.38	-2,975,331.02
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	923,813.97	-239,666.46
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	3,546,368.61	-571,001.93
06/30/2010	EQUITIES	BNP PARIBAS EUR2 (STOCK	FRANCE	0.00	0.00
06/30/2010	EQUITIES	BOB EVANS FARMS INC	RESTAURANTS	179,726.00	-55,604.70
06/30/2010	EQUITIES	BOB EVANS FARMS INC	RESTAURANTS	1,211,304.00	-182,260.25
06/30/2010	EQUITIES	BOB EVANS FARMS INC	RESTAURANTS	1,182,818.66	7,465.01
06/30/2010	EQUITIES	BOB EVANS FARMS INC	RESTAURANTS	22,354.96	-807.88
06/30/2010	EQUITIES	BOBST AG CHF1 REGD	SWITZERLAND	171,283.91	-157,200.27
06/30/2010	EQUITIES	BOBST AG CHF1 REGD	SWITZERLAND	349,704.64	-57,046.97
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	1,948,332.38	0.00
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	2,908,185.91	1,112,009.39
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	3,474,685.85	241,487.88
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	754,999.71	0.00
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	435,553.46	0.00
06/30/2010	EQUITIES	BODYCOTE PLC	INDUSTRIAL ENGINEERING	593,590.00	-968,624.85
06/30/2010	EQUITIES	BODYCOTE PLC	INDUSTRIAL ENGINEERING	2,022,646.86	-2,469,443.96
06/30/2010	EQUITIES	BODYCOTE PLC	INDUSTRIAL ENGINEERING	3,003,084.41	-2,546,567.35
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	4,078,750.00	110,095.46
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	10,121,575.00	-1,081,426.38
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	5,107,787.25	-415,265.14
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	2,704,525.00	-364,823.75
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	65,413,549.25	11,642,836.29
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	66,374,251.75	-1,173,802.93
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	1,480,335.25	451,371.22
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	93,808.90	0.00
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	626,880.71	0.00
06/30/2010	EQUITIES	BOFI HLDG INC	THRIFTS & MTG FINANCE	9,813.40	-835.11
06/30/2010	EQUITIES	BOIRON EUR1	FRANCE	1,831,044.21	692,817.80
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	165,858.39	2,217.80
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	43,727.85	-1,455.22
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	9,882.00	6,563.52
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	146,583.00	-19,608.50

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	584,476.38	-31,341.23
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	41,916.01	6,746.12
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	12,430.43	0.00
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	3,517,527.00	535,002.00
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	2,200,187.03	66,983.04
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	1,458,848.04	99,489.58
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	836,061.75	280,925.16
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	156,639.64	0.00
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	549,802.82	-76,066.23
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	1,117,387.50	-40,209.40
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	271,114.26	0.00
06/30/2010	EQUITIES	BOLSA MEXICANA DE VALORES SA	MEXICO	105,866.74	0.00
06/30/2010	EQUITIES	BOLU CIMENTO SANAY TRY1	TURKEY	69,816.03	0.00
06/30/2010	EQUITIES	BOMBARDIER INC	CDN AEROSPACE & DEFENSE	2,637,812.52	-338,651.84
06/30/2010	EQUITIES	BOMBARDIER INC	CDN AEROSPACE & DEFENSE	579,680.88	0.00
06/30/2010	EQUITIES	BOMBARDIER INC	CDN AEROSPACE & DEFENSE	422,143.28	54,582.81
06/30/2010	EQUITIES	BOMBARDIER INC	CDN AEROSPACE & DEFENSE	332,731.42	0.00
06/30/2010	EQUITIES	BON-TON STORES INC/THE	DEPARTMENT STORES	29,766.75	-1,448.34
06/30/2010	EQUITIES	BON-TON STORES INC/THE	DEPARTMENT STORES	87,252.75	-3,329.35
06/30/2010	EQUITIES	BON-TON STORES INC/THE	DEPARTMENT STORES	731.25	-37.50
06/30/2010	EQUITIES	BON-TON STORES INC/THE	DEPARTMENT STORES	38,941.50	-1,998.99
06/30/2010	EQUITIES	BONAVISTA ENERGY TRUST	CDN OIL & GAS EXPL & PROD	461,474.83	-14,458.92
06/30/2010	EQUITIES	BONAVISTA ENERGY TRUST	CDN OIL & GAS EXPL & PROD	127,080.72	0.00
06/30/2010	EQUITIES	BONAVISTA ENERGY TRUST	CDN OIL & GAS EXPL & PROD	72,652.50	0.00
06/30/2010	EQUITIES	BONGRAIN SA EUR1	FRANCE	705,803.30	-421,629.88
06/30/2010	EQUITIES	BONHEUR ASA NOK1.25	NORWAY	2,152.80	-516.35
06/30/2010	EQUITIES	BONJOUR HOLDINGS HKD0.01	HONG KONG	166,666.88	122,365.91
06/30/2010	EQUITIES	BONVESTS HLDGS SGD0.50	SINGAPORE	29,654.04	-13,330.47
06/30/2010	EQUITIES	BOO KOOK SECURITIES CO KRW5000	SOUTH KOREA	36,208.17	0.00
06/30/2010	EQUITIES	BOOKS A MILLION	SPECIALTY STORES	64,973.86	-20,649.97
06/30/2010	EQUITIES	BOOKS A MILLION	SPECIALTY STORES	41,646.36	-23,637.19
06/30/2010	EQUITIES	BOOM LOGISTICS NPV	AUSTRALIA	31,113.88	-2,331.78
06/30/2010	EQUITIES	BOOTS & COOTS INC	OIL & GAS EQUIP/SVCS	121,982.50	-2,001.34
06/30/2010	EQUITIES	BORAL LIMITED NEW NPV	AUSTRALIA	122,042.30	0.00
06/30/2010	EQUITIES	BORAL LIMITED NEW NPV	AUSTRALIA	976,451.94	-363,584.04
06/30/2010	EQUITIES	BORAL LIMITED NEW NPV	AUSTRALIA	214,926.48	0.00
06/30/2010	EQUITIES	BORAL LIMITED NEW NPV	AUSTRALIA	289,829.09	0.00
06/30/2010	EQUITIES	BORALEX INC	CDN INDEP PWR PRD/EN TRAD	21,264.99	-1,892.72
06/30/2010	EQUITIES	BORALEX INC	CDN INDEP PWR PRD/EN TRAD	682,930.41	-319,172.66
06/30/2010	EQUITIES	BORDERS GROUP INC COM	SPECIALTY STORES	99,964.13	-1,210,639.75

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BORDERS GROUP INC COM	SPECIALTY STORES	112,359.73	-84,857.59
06/30/2010	EQUITIES	BORDERS GROUP INC COM	SPECIALTY STORES	-316,806.00	31,684.62
06/30/2010	EQUITIES	BORDERS GROUP INC COM	SPECIALTY STORES	2,560.25	-2,464.12
06/30/2010	EQUITIES	BORGWARNER INC	AUTO PARTS & EQUIPMENT	136,813.76	23,339.68
06/30/2010	EQUITIES	BORGWARNER INC	AUTO PARTS & EQUIPMENT	3,559.19	0.00
06/30/2010	EQUITIES	BORGWARNER INC	AUTO PARTS & EQUIPMENT	-2,932,758.28	-1,572,888.47
06/30/2010	EQUITIES	BORGWARNER INC	AUTO PARTS & EQUIPMENT	6,247,542.10	1,313,497.64
06/30/2010	EQUITIES	BORGWARNER INC	AUTO PARTS & EQUIPMENT	6,339,883.92	2,047,045.95
06/30/2010	EQUITIES	BORUSSIA DORTMUND KGAA NPV	GERMANY	30,334.64	-6,246.32
06/30/2010	EQUITIES	BOSIDENG INTERNATIONAL HLDGS	HONG KONG	223,387.70	0.00
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	1,000,281.24	-79,822.63
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	249,755.70	0.00
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	15,563,426.04	8,925,071.27
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	238,203.88	0.00
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	5,204,443.34	1,319,516.21
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	139,527.81	0.00
06/30/2010	EQUITIES	BOSSARD HLDGS AG CHF10(BR)	SWITZERLAND	70,943.05	-8,697.44
06/30/2010	EQUITIES	BOSSARD HLDGS AG CHF10(BR)	SWITZERLAND	75,453.05	-1,476.25
06/30/2010	EQUITIES	BOSTON BEER INC CL A	BREWERS	33,725.00	5,060.98
06/30/2010	EQUITIES	BOSTON BEER INC CL A	BREWERS	892,903.10	493,321.72
06/30/2010	EQUITIES	BOSTON BEER INC CL A	BREWERS	30,824.65	17,841.35
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	323,495.52	103,926.91
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	103,545.27	0.00
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	15,307,810.88	1,706,172.94
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	330,464.00	36,844.72
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	14,833,307.68	1,007,793.40
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	3,809,244.16	-439,956.93
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	10,976,152.00	776,365.46
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	11,623,712.00	1,854,061.85
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	15,312,178.68	-47,974.39
06/30/2010	EQUITIES	BOSTON PRIVATE FINL HLDGS INC	REGIONAL BANKS	344,005.00	-1,050,590.60
06/30/2010	EQUITIES	BOSTON PRIVATE FINL HLDGS INC	REGIONAL BANKS	855,016.39	-288,121.94
06/30/2010	EQUITIES	BOSTON PRIVATE FINL HLDGS INC	REGIONAL BANKS	20,035.88	4,775.14
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	310,149.20	-170,047.32
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	91,165.83	0.00
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	11,857,885.40	-30,414,624.71
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	12,732,078.80	-30,644,800.15
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	1,002,240.00	52,375.68
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	6,843,420.00	-4,234,567.77
06/30/2010	EQUITIES	BOTTOMLINE TECHNOLOGIES DEL	APPLICATION SOFTWARE	214,721.37	-41,748.95



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BOTTOMLINE TECHNOLOGIES DEL	APPLICATION SOFTWARE	395,551.71	43,302.95
06/30/2010	EQUITIES	BOTTOMLINE TECHNOLOGIES DEL	APPLICATION SOFTWARE	5,316.24	1,440.59
06/30/2010	EQUITIES	BOURSORAMA EUR4	FRANCE	600,870.48	54,996.84
06/30/2010	EQUITIES	BOUSTEAD HLDGS BHD MYR0.50	MALAYSIA	69,635.09	0.00
06/30/2010	EQUITIES	BOUSTEAD SINGAPORE SGD0.25	SINGAPORE	22,527.04	3,723.22
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	797,074.32	0.00
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	4,083,415.26	-663,388.76
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	3,800,999.44	664,592.34
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	3,582,911.24	-2,577,739.23
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	455,413.13	0.00
06/30/2010	EQUITIES	BOVIS HOMES GROUP ORD 50P	CONSTRUCTION & MATERIALS	297,907.92	-82,659.46
06/30/2010	EQUITIES	BOVIS HOMES GROUP ORD 50P	CONSTRUCTION & MATERIALS	255,745.28	-230,003.68
06/30/2010	EQUITIES	BOWLEVEN ORD GBP0.1	OIL & GAS PRODUCERS	424,679.30	39,831.96
06/30/2010	EQUITIES	BOWNE & CO INC COM	COMMERCIAL PRINTING	563,558.16	-60,763.52
06/30/2010	EQUITIES	BOWNE & CO INC COM	COMMERCIAL PRINTING	11,141.46	5,536.13
06/30/2010	EQUITIES	BOYD GAMING CORP	CASINOS & GAMING	15,205.59	-3,062.61
06/30/2010	EQUITIES	BOYD GAMING CORP	CASINOS & GAMING	654,222.42	-1,166,926.19
06/30/2010	EQUITIES	BOYD GAMING CORP	CASINOS & GAMING	562,038.00	10,178.73
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	36,092,656.67	-34,585,497.11
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	8,365,715.28	-5,666,311.52
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	7,838,956.40	0.00
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	5,911,270.60	-3,602,442.46
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	2,597,547.94	-2,513,003.36
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	16,930,635.81	0.00
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	10,197,564.88	-5,864,412.37
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	7,519,195.13	-5,063,988.27
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	1,187,069.07	-1,006,123.26
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	4,522,132.57	0.00
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	4,046,319.36	-3,650,685.40
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	136,910.41	-123,368.34
06/30/2010	EQUITIES	BPZ RESOURCES INC	OIL & GAS EXPL & PROD	452,001.40	-799,556.30
06/30/2010	EQUITIES	BPZ RESOURCES INC	OIL & GAS EXPL & PROD	9,922.65	-5,331.93
06/30/2010	EQUITIES	BQE CANT VAUDOISE CHF20	SWITZERLAND	1,307,253.86	282,447.15
06/30/2010	EQUITIES	BQE CANT VAUDOISE CHF20	SWITZERLAND	466,561.27	152,036.38
06/30/2010	EQUITIES	BQE CANT VAUDOISE CHF20	SWITZERLAND	664,776.33	199,715.54
06/30/2010	EQUITIES	BQE MAROC COMM&IND MAD100	MOROCCO	40,815.14	0.00
06/30/2010	EQUITIES	BR MALLS PARTICIPACOES SA COM	BRAZIL	150,940.71	0.00
06/30/2010	EQUITIES	BR MALLS PARTICIPACOES SA COM	BRAZIL	324,632.46	37,520.14
06/30/2010	EQUITIES	BRADESPAR SA PRF NPV	BRAZIL	506,289.49	0.00
06/30/2010	EQUITIES	BRADKEN LIMITED NPV	AUSTRALIA	1,099,951.21	125,621.29

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BRADKEN LIMITED NPV	AUSTRALIA	807,571.89	5,511.18
06/30/2010	EQUITIES	BRADY CORPORATION CL A COM	ELECTRIC COMP & EQUIP	1,632,284.92	-78,113.10
06/30/2010	EQUITIES	BRADY CORPORATION CL A COM	ELECTRIC COMP & EQUIP	38,476.48	-262.48
06/30/2010	EQUITIES	BRAIT NPV SA REG	LUXEMBOURG	224,072.61	0.00
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	302,717.68	0.00
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	574,416.39	0.00
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	2,629,821.95	-3,218,434.94
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	327,634.25	0.00
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	5,494,485.41	-1,691,687.93
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	542,939.50	-87,123.37
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	3,053,000.00	-181,080.16
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	1,614,402.75	-852,515.87
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	820,225.00	-5,996.55
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	83,850.00	-4,077.06
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	1,640,503.75	-1,639,228.09
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	33,249.75	12,681.30
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	15,024.11	0.00
06/30/2010	EQUITIES	BRASIL BROKERS PARTICIPACOES	BRAZIL	398,218.73	54,081.98
06/30/2010	EQUITIES	BRASIL DISTR PAO ACU SP ADR	BRAZIL	2,892,232.68	0.00
06/30/2010	EQUITIES	BRASIL DISTR PAO ACU SP ADR	BRAZIL	1,526,393.62	0.00
06/30/2010	EQUITIES	BRASIL TELECOM SA NEW PRF SHS	BRAZIL	444,079.33	0.00
06/30/2010	EQUITIES	BRAVURA SOLUTIONS LTD	AUSTRALIA	7,876.37	-9,646.37
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	24,372.41	0.00
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	56,650.62	20,662.98
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	2,937,153.69	-297,413.17
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	716,442.00	-29,959.06
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	2,950,079.19	117,387.63
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	877,087.50	-58,055.30
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	4,409,442.00	-170,619.97
06/30/2010	EQUITIES	BREADTALK GROUP LTD	SINGAPORE	15,084.88	-3,638.82
06/30/2010	EQUITIES	BREAKWATER RESOURCES LTD	CDN DIV METALS & MINING	18,827.46	-797.92
06/30/2010	EQUITIES	BREAKWATER RESOURCES LTD	CDN DIV METALS & MINING	66,360.98	-28,826.35
06/30/2010	EQUITIES	BREITBURN ENERGY PARTNERS LP	OIL & GAS EXPL & PROD	1,331,744.28	360,111.98
06/30/2010	EQUITIES	BREITBURN ENERGY PARTNERS LP	OIL & GAS EXPL & PROD	386,428.00	102,046.63
06/30/2010	EQUITIES	BRIDGE BANCORP INC COM	REGIONAL BANKS	157,043.04	-15,836.99
06/30/2010	EQUITIES	BRIDGE BANCORP INC COM	REGIONAL BANKS	2,428.00	-254.39
06/30/2010	EQUITIES	BRIDGEPOINT ED INC COM	EDUCATION SERVICES	2,766.75	-350.00
06/30/2010	EQUITIES	BRIDGEPOINT ED INC COM	EDUCATION SERVICES	169,309.29	-19,986.19
06/30/2010	EQUITIES	BRIDGEPOINT ED INC COM	EDUCATION SERVICES	40,220.64	-18,497.75
06/30/2010	EQUITIES	BRIDGEPOINT ED INC COM	EDUCATION SERVICES	88,536.00	-25,511.61

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BRIDGESTONE CO Y50	RUBBER PRODUCTS	920,474.82	0.00
06/30/2010	EQUITIES	BRIDGESTONE CO Y50	RUBBER PRODUCTS	4,136,352.31	-1,773,662.18
06/30/2010	EQUITIES	BRIDGESTONE CO Y50	RUBBER PRODUCTS	3,159,857.56	0.00
06/30/2010	EQUITIES	BRIDGESTONE CO Y50	RUBBER PRODUCTS	527,518.77	0.00
06/30/2010	EQUITIES	BRIGGS & STRATTON CORP	INDUSTRIAL MACHINERY	1,079,459.46	-711,461.29
06/30/2010	EQUITIES	BRIGGS & STRATTON CORP	INDUSTRIAL MACHINERY	23,062.10	2,926.80
06/30/2010	EQUITIES	BRIGGS & STRATTON CORP	INDUSTRIAL MACHINERY	97,014.00	-18,132.06
06/30/2010	EQUITIES	BRIGGS & STRATTON CORP	INDUSTRIAL MACHINERY	765,900.00	-263,334.97
06/30/2010	EQUITIES	BRIGHAM EXPLORATION CO	OIL & GAS EXPL & PROD	63,273.32	34,585.17
06/30/2010	EQUITIES	BRIGHAM EXPLORATION CO	OIL & GAS EXPL & PROD	2,894,562.14	1,295,585.90
06/30/2010	EQUITIES	BRIGHAM EXPLORATION CO	OIL & GAS EXPL & PROD	1,568,375.50	-36,697.62
06/30/2010	EQUITIES	BRIGHAM EXPLORATION CO	OIL & GAS EXPL & PROD	2,104,614.58	1,660,500.90
06/30/2010	EQUITIES	BRIGHTPOINT INC	TECHNOLOGY DISTRIBUTORS	172,011.00	-20,856.43
06/30/2010	EQUITIES	BRIGHTPOINT INC	TECHNOLOGY DISTRIBUTORS	675,332.00	79,674.20
06/30/2010	EQUITIES	BRIGHTPOINT INC	TECHNOLOGY DISTRIBUTORS	11,235.00	1,794.59
06/30/2010	EQUITIES	BRIGHTPOINT INC	TECHNOLOGY DISTRIBUTORS	982,737.00	23,448.09
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	1,772,469.20	88,600.10
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	902,280.00	-168,487.73
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	51,786.20	-10,711.94
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	1,758.79	0.00
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	2,020,386.68	-679,936.45
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	2,244,020.00	-1,378,505.98
06/30/2010	EQUITIES	BRINKS CO	SECURITY & ALARM SERVICES	157,949.00	-73,293.73
06/30/2010	EQUITIES	BRINKS CO	SECURITY & ALARM SERVICES	1,058,372.48	-163,748.42
06/30/2010	EQUITIES	BRINKS CO	SECURITY & ALARM SERVICES	30,409.94	-12,815.96
06/30/2010	EQUITIES	BRINKS CO	SECURITY & ALARM SERVICES	355,956.15	-147,529.95
06/30/2010	EQUITIES	BRISA EUR1	PORTUGAL	99,927.50	0.00
06/30/2010	EQUITIES	BRISA EUR1	PORTUGAL	477,735.62	-294,647.59
06/30/2010	EQUITIES	BRISA EUR1	PORTUGAL	54,328.96	0.00
06/30/2010	EQUITIES	BRISA TRY1	TURKEY	180,964.47	-13,713.45
06/30/2010	EQUITIES	BRISA TRY1	TURKEY	174,196.12	8,293.81
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	2,255,591.70	142,786.80
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	60,371,273.70	5,769,085.37
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	4,870,128.00	344,127.69
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	8,517,672.00	-210,592.60
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	62,269,689.00	1,485,592.58
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	1,373,487.24	294,707.08
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	450,285.93	0.00
06/30/2010	EQUITIES	BRISTOW GROUP INC COM	OIL & GAS EQUIP/SVCS	22,696.80	833.76
06/30/2010	EQUITIES	BRISTOW GROUP INC COM	OIL & GAS EQUIP/SVCS	2,940.00	-754.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BRISTOW GROUP INC COM	OIL & GAS EQUIP/SVCS	1,108,144.80	-116,842.44
06/30/2010	EQUITIES	BRIT INSURANCE HLDGS NVORD	NETHERLANDS	1,151,213.91	-683,997.86
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	87,335.39	0.00
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	149,558.14	0.00
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	3,681,250.40	1,225,895.54
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	676,670.47	-504,749.97
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	8,974,798.10	2,381,415.18
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO	SOUTH AFRICA	90,309.07	0.00
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	12,132,053.23	0.00
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	25,746,345.07	6,351,131.95
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	29,470,491.28	12,656,922.05
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	5,585,971.95	0.00
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	3,222,985.39	0.00
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	20,009,574.49	1,418,932.61
06/30/2010	EQUITIES	BRITISH AMERN TOB MALAYSIA	MALAYSIA	9,004.66	0.00
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	499,035.29	0.00
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	99,278.21	0.00
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	2,282,383.40	-1,918,870.16
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	285,674.54	0.00
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	733.09	0.00
06/30/2010	EQUITIES	BRITISH POLYTHENE INDS ORD 25P	GENERAL INDUSTRIALS	12,651.13	-6,590.38
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	1,044,076.10	0.00
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	19,609,675.34	7,090,561.69
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	4,872,623.69	935,420.47
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	6,409,992.80	1,524,075.60
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	603,013.70	0.00
06/30/2010	EQUITIES	BRITVIC ORD GBP0.2(WI)	BEVERAGES	1,381,247.84	443,407.41
06/30/2010	EQUITIES	BRITVIC ORD GBP0.2(WI)	BEVERAGES	2,015,393.60	560,840.99
06/30/2010	EQUITIES	BRITVIC ORD GBP0.2(WI)	BEVERAGES	895,510.43	360,071.48
06/30/2010	EQUITIES	BRITVIC ORD GBP0.2(WI)	BEVERAGES	899,056.23	171,676.71
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	9,099,720.00	680,802.15
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	23,146,489.59	6,487,632.86
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	392,343.00	183,267.02
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	24,016,468.98	5,578,860.01
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	510,705.30	137,528.59
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	376,062.30	0.00
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	2,104.72	0.00
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	93,366.35	8,757.00
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	3,883,003.97	389,162.61
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	216,847.00	-15,309.88

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	3,481,387.34	364,354.01
06/30/2010	EQUITIES	BROADWAY INDUSTRIAL GROUP PTE	SINGAPORE	44,094.26	12,779.78
06/30/2010	EQUITIES	BROADWAY INDUSTRIAL GROUP PTE	SINGAPORE	100,436.93	8,437.60
06/30/2010	EQUITIES	BROADWIND ENERGY INC COM	HEAVY ELECTRICAL EQ	174,412.00	-189,637.56
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	3,384,232.44	-971,605.89
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	3,240,330.36	-1,669,131.28
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	1,622,304.00	-284,730.89
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	989,688.00	261,994.60
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	70,382.40	-28,395.11
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	23,997.55	0.00
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	11,472.07	0.00
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	26,745.00	3,393.54
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	-4,788,000.00	1,860,523.61
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	1,022,910.00	-943,849.43
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	807,930.00	-241,446.13
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC	CDN DIV RE ACTIVITIES	594,141.06	0.00
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC	CDN DIV RE ACTIVITIES	1,033,934.16	0.00
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC	CDN DIV RE ACTIVITIES	271.17	0.00
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC	CDN DIV RE ACTIVITIES	4,755,696.53	-1,776,394.32
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC CL A	CDN DIV RE ACTIVITIES	4,275,180.00	375,543.00
06/30/2010	EQUITIES	BROOKFIELD HOMES CORP COM	HOMEBUILDING	79,633.10	-221,471.07
06/30/2010	EQUITIES	BROOKFIELD INCORPORACOES AS	BRAZIL	243,360.54	0.00
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	2,257,879.71	0.00
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	1,657,281.32	265,457.78
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	376,393.33	0.00
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	1,723,980.57	-627,515.99
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	217,586.51	0.00
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	1,395,295.20	-193,820.45
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	2,266,056.00	105,694.93
06/30/2010	EQUITIES	BROOKLINE BANCORP INC DEL	THRIFTS & MTG FINANCE	869,689.44	-448,748.62
06/30/2010	EQUITIES	BROOKLINE BANCORP INC DEL	THRIFTS & MTG FINANCE	848,057.76	-165,465.89
06/30/2010	EQUITIES	BROOKLINE BANCORP INC DEL	THRIFTS & MTG FINANCE	16,889.76	-1,395.72
06/30/2010	EQUITIES	BROOKLINE BANCORP INC DEL	THRIFTS & MTG FINANCE	300,144.00	-47,270.02
06/30/2010	EQUITIES	BROOKS AUTOMATION INC	SEMICONDUCTOR EQUIPMENT	12,514.87	6,003.59
06/30/2010	EQUITIES	BROOKS AUTOMATION INC	SEMICONDUCTOR EQUIPMENT	1,034,150.32	-200,797.59
06/30/2010	EQUITIES	BROOKS AUTOMATION INC	SEMICONDUCTOR EQUIPMENT	859,382.75	-351,777.99
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	125,678.45	0.00
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	1,033,165.83	-157,474.82
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	218,215.35	0.00
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	341.73	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	593,033.76	0.00
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	2,866.76	0.00
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	2,847,764.04	-194,015.82
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	3,171,593.70	-657,889.89
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	71,239.08	2,307.64
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	10,444.30	0.00
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	15,724.42	0.00
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	173,452.95	37,597.05
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	7,878,576.83	1,369,100.41
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	7,861,543.36	2,067,637.28
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	614,041.00	-1,824.85
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	2,272,456.25	146,215.55
06/30/2010	EQUITIES	BROWN SHOE INC NEW COM	APPAREL RETAIL	896,740.75	237,469.40
06/30/2010	EQUITIES	BROWN SHOE INC NEW COM	APPAREL RETAIL	28,273.50	15,017.40
06/30/2010	EQUITIES	BRUKER CORPORATION	LIFE SCIENCES TOOLS & SVC	17,437.44	8,317.20
06/30/2010	EQUITIES	BRUKER CORPORATION	LIFE SCIENCES TOOLS & SVC	992,328.96	156,704.44
06/30/2010	EQUITIES	BRUKER CORPORATION	LIFE SCIENCES TOOLS & SVC	630,945.92	-38,790.86
06/30/2010	EQUITIES	BRUNEL INTL EUR0.05	NETHERLANDS	363,327.88	-272.97
06/30/2010	EQUITIES	BRUNEL INTL EUR0.05	NETHERLANDS	1,066,250.95	579,086.64
06/30/2010	EQUITIES	BRUNSWICK CORP COM	LEISURE PRODUCTS	1,434,745.18	-2,369,876.39
06/30/2010	EQUITIES	BRUNSWICK CORP COM	LEISURE PRODUCTS	2,185,194.00	1,613,263.86
06/30/2010	EQUITIES	BRUNSWICK CORP COM	LEISURE PRODUCTS	35,686.53	21,475.08
06/30/2010	EQUITIES	BRUNSWICK CORP COM	LEISURE PRODUCTS	121,639.98	90,513.27
06/30/2010	EQUITIES	BRUSH ENGINEERED MATERIALS INC	DIV METALS & MINING	13,846.14	3,250.17
06/30/2010	EQUITIES	BRUSH ENGINEERED MATERIALS INC	DIV METALS & MINING	602,796.60	-143,097.81
06/30/2010	EQUITIES	BRYN MAWR BK CORP	REGIONAL BANKS	64,955.38	-5,401.31
06/30/2010	EQUITIES	BT GROUP ORD GBP0.05	FIXED LINE TELECOMM	761,428.74	0.00
06/30/2010	EQUITIES	BT GROUP ORD GBP0.05	FIXED LINE TELECOMM	1,319,753.65	0.00
06/30/2010	EQUITIES	BT GROUP ORD GBP0.05	FIXED LINE TELECOMM	225,484.49	0.00
06/30/2010	EQUITIES	BT GROUP ORD GBP0.05	FIXED LINE TELECOMM	6,152,689.89	-8,811,294.41
06/30/2010	EQUITIES	BTG ORD GBP0.10	SUPPORT SERVICES	-608,878.87	-52,363.37
06/30/2010	EQUITIES	BU KWANG PHARM CO KRW500	SOUTH KOREA	5.78	0.00
06/30/2010	EQUITIES	BUCHER INDUSTRIES CHF0.20	SWITZERLAND	764,590.35	102,101.14
06/30/2010	EQUITIES	BUCKEYE TECHNOLOGIES INC	PAPER PRODUCTS	9,711.20	4,636.00
06/30/2010	EQUITIES	BUCKEYE TECHNOLOGIES INC	PAPER PRODUCTS	540,255.15	-39,090.88
06/30/2010	EQUITIES	BUCKEYE TECHNOLOGIES INC	PAPER PRODUCTS	663,466.00	-19,534.98
06/30/2010	EQUITIES	BUCKEYE TECHNOLOGIES INC	PAPER PRODUCTS	313,474.75	-74,214.07
06/30/2010	EQUITIES	BUCKLE INC COM	APPAREL RETAIL	1,023,920.86	384,671.07
06/30/2010	EQUITIES	BUCKLE INC COM	APPAREL RETAIL	26,454.72	-2,578.56
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	117,770.90	33,638.03

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	5,894,523.70	2,645,747.02
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	1,409,265.00	-63,112.80
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	5,509,799.10	-1,329,537.52
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	2,130,505.00	-273,203.03
06/30/2010	EQUITIES	BUDIMEX PLN5	POLAND	86,583.12	0.00
06/30/2010	EQUITIES	BUFFALO WILD WINGS INC	RESTAURANTS	603,570.00	-93,358.65
06/30/2010	EQUITIES	BUFFALO WILD WINGS INC	RESTAURANTS	1,057,162.00	57,946.85
06/30/2010	EQUITIES	BUFFALO WILD WINGS INC	RESTAURANTS	1,021,423.34	222,046.69
06/30/2010	EQUITIES	BUFFALO WILD WINGS INC	RESTAURANTS	22,496.70	793.35
06/30/2010	EQUITIES	BUFFETS RESTAURANTS HOLDINGS	US RIGHTS AND WARRANTS	1.26	0.00
06/30/2010	EQUITIES	BUILD A BEAR WORKSHOP INC	SPECIALTY STORES	87,299.28	-96,702.92
06/30/2010	EQUITIES	BUILDERS FIRSTSOURCE INC	BUILDING PRODUCTS	141,816.00	-160,115.69
06/30/2010	EQUITIES	BUILDERS FIRSTSOURCE INC	BUILDING PRODUCTS	-145,200.00	42,383.12
06/30/2010	EQUITIES	BUILDERS FIRSTSOURCE INC	BUILDING PRODUCTS	6,160.80	-3,039.96
06/30/2010	EQUITIES	BULGARI SPA EUR0.07	ITALY	1,465,984.20	193,618.07
06/30/2010	EQUITIES	BULL NEW ORD EUR10	FRANCE	63,070.10	10,375.79
06/30/2010	EQUITIES	BULL NEW ORD EUR10	FRANCE	102,638.29	-12,793.88
06/30/2010	EQUITIES	BUMI RESOURCES IDR500	INDONESIA	799,838.96	0.00
06/30/2010	EQUITIES	BUMRUNGRAD HOPTL THB1(ALIEN	THAILAND	31,557.84	0.00
06/30/2010	EQUITIES	BUMWOO ENG CO LTD KRW500	SOUTH KOREA	162,066.64	0.00
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	216,632.76	-53,370.30
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	9,858,905.75	-4,597,724.86
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	9,485,209.32	-5,679,511.39
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	73,504.90	0.00
06/30/2010	EQUITIES	BUNZL ORD GBP0.3214857	GENERAL INDUSTRIALS	294,960.29	0.00
06/30/2010	EQUITIES	BUNZL ORD GBP0.3214857	GENERAL INDUSTRIALS	168,522.57	0.00
06/30/2010	EQUITIES	BUNZL ORD GBP0.3214857	GENERAL INDUSTRIALS	1,415,597.89	-40,886.82
06/30/2010	EQUITIES	BUNZL ORD GBP0.3214857	GENERAL INDUSTRIALS	8,849,518.87	467,094.32
06/30/2010	EQUITIES	BUONGIORNA SPA EUR0.26	ITALY	87,168.72	-37,139.17
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	249,443.40	0.00
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	434,802.57	0.00
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	1,945,252.50	995,534.70
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	6,643,754.25	0.00
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	14,331,574.65	9,127,629.29
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	13,196,281.98	8,596,259.56
06/30/2010	EQUITIES	BURCKHARDT COMPRESSION HOLDING	SWITZERLAND	1,260,676.03	83,182.43
06/30/2010	EQUITIES	BURE FORVALTNING AB SEK.75	SWEDEN	38,267.93	-4,433.19
06/30/2010	EQUITIES	BUREAU VERITAS EUR0.12	FRANCE	237,254.59	0.00
06/30/2010	EQUITIES	BUREAU VERITAS EUR0.12	FRANCE	134,538.36	0.00
06/30/2010	EQUITIES	BUREAU VERITAS EUR0.12	FRANCE	1,162,645.38	251,757.21

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BURGER KING HOLDINGS INC	RESTAURANTS	1,882,964.60	-443,919.90
06/30/2010	EQUITIES	BURGER KING HOLDINGS INC	RESTAURANTS	2,268,583.76	-535,518.82
06/30/2010	EQUITIES	BURGER KING HOLDINGS INC	RESTAURANTS	42,015.80	74.85
06/30/2010	EQUITIES	BURU ENERGY LIMITED NPV	AUSTRALIA	0.19	0.02
06/30/2010	EQUITIES	BUSAN BANK KRW5000	SOUTH KOREA	679,691.94	0.00
06/30/2010	EQUITIES	BUSINESS CONNEXION ORD ZAR0.01	SOUTH AFRICA	77,656.37	0.00
06/30/2010	EQUITIES	BUZZI UNICEM SPA EUR0.60	ITALY	174,989.96	29,107.41
06/30/2010	EQUITIES	BW OFFSHORE LTD USD0.01	NORWAY	74,755.96	4,084.51
06/30/2010	EQUITIES	BWG HOMES ASA NOK1	NORWAY	5,194.14	-1,568.24
06/30/2010	EQUITIES	BWIN INTERACTIVE ENTERTAINMENT	AUSTRIA	569,843.08	-42,299.76
06/30/2010	EQUITIES	BWIN INTERACTIVE ENTERTAINMENT	AUSTRIA	363,051.81	-86,684.13
06/30/2010	EQUITIES	BYD CO 'H' SHS CNY1	CHINA	3,103,234.16	796,782.14
06/30/2010	EQUITIES	BYGGMAX GROUP AB	SWEDEN	526,214.34	-5,739.72
06/30/2010	EQUITIES	B2W-COMPANHIA GLOBAL VAREJO	BRAZIL	3,556,198.61	-2,369,092.74
06/30/2010	EQUITIES	C C LAND HOLDINGS HKD0.1	HONG KONG	-955,186.43	307,469.48
06/30/2010	EQUITIES	C K D CORP Y50	MACHINERY	470,242.97	-78,595.14
06/30/2010	EQUITIES	C&C GROUP ORD EUR0.01	IRELAND	1,360,650.11	202,735.83
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	10,019,370.40	-2,435,067.90
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	3,277,040.00	-295,899.06
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	3,006,560.00	-217,648.80
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	10,657,206.40	-4,020,518.74
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	13,684.17	0.00
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	225,786.40	13,672.45
06/30/2010	EQUITIES	CABELAS INC	SPECIALTY STORES	24,009.72	1,239.54
06/30/2010	EQUITIES	CABELAS INC	SPECIALTY STORES	579,329.94	111,887.01
06/30/2010	EQUITIES	CABLE & WIRELESS COMMUNICATION	FIXED LINE TELECOMM	6,229,607.42	0.00
06/30/2010	EQUITIES	CABLE & WIRELESS WORLDWIDE	FIXED LINE TELECOMM	1,022,617.10	0.00
06/30/2010	EQUITIES	CABLE & WIRELESS WORLDWIDE	FIXED LINE TELECOMM	1,356,034.25	-302,298.76
06/30/2010	EQUITIES	CABLE & WIRELESS WORLDWIDE	FIXED LINE TELECOMM	303,819.48	0.00
06/30/2010	EQUITIES	CABLE & WIRELESS WORLDWIDE	FIXED LINE TELECOMM	176,359.16	0.00
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	7,366,988.30	3,316,901.57
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	3,090,087.00	620,597.87
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	7,480,699.66	1,685,824.85
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	184,420.81	63,731.15
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	58,593.70	0.00
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	2,414,205.50	817,340.79
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	1,808,250.00	870,151.58
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	1,012,740.55	-78,251.12
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	16,137.35	0.00
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	58,587.30	18,152.10



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	2,560,771.32	-896,217.88
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	4,778,602.00	-921,864.76
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	1,273,008.00	-194,230.33
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	2,058,511.80	-578,207.89
06/30/2010	EQUITIES	CABOT MICROELECTRONICS CORP	SEMICONDUCTOR EQUIPMENT	1,075,610.64	60,033.86
06/30/2010	EQUITIES	CABOT MICROELECTRONICS CORP	SEMICONDUCTOR EQUIPMENT	27,429.87	5,289.31
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	107,364.96	-1,679.72
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	33,884.34	0.00
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	4,597,901.28	1,367,787.80
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	4,624,742.52	-18,053.83
06/30/2010	EQUITIES	CAC CORP NPV	SERVICES	208,002.69	-99,684.23
06/30/2010	EQUITIES	CACI INTL INC CL A	IT CONSULTNG & OTHER SVCS	43,584.48	3,067.74
06/30/2010	EQUITIES	CACI INTL INC CL A	IT CONSULTNG & OTHER SVCS	2,461,716.00	-288,887.13
06/30/2010	EQUITIES	CACI INTL INC CL A	IT CONSULTNG & OTHER SVCS	1,850,301.36	-392,521.63
06/30/2010	EQUITIES	CACI INTL INC CL A	IT CONSULTNG & OTHER SVCS	1,652,472.00	-88,318.58
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	4,047,789.00	-55,568.67
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	2,730,367.14	-213,194.99
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	2,434,521.30	-1,209,082.83
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	2,765,587.71	-3,900,175.94
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	49,365.54	-148.94
06/30/2010	EQUITIES	CADENCE PHARMACEUTICALS INC	PHARMACEUTICALS	4,857.93	-2,487.37
06/30/2010	EQUITIES	CADENCE PHARMACEUTICALS INC	PHARMACEUTICALS	42,060.00	-16,630.68
06/30/2010	EQUITIES	CADENCE PHARMACEUTICALS INC	PHARMACEUTICALS	325,831.81	-75,572.15
06/30/2010	EQUITIES	CADILA HEALTHCARE INR5	INDIA	204,740.95	0.00
06/30/2010	EQUITIES	CADIZ INC	WATER UTILITIES	147,145.37	12,296.57
06/30/2010	EQUITIES	CADIZ INC	WATER UTILITIES	3,922.75	1,543.75
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	112,351.94	0.00
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	964,370.62	-183,687.19
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	196,019.40	0.00
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	10,072,960.05	2,991,180.00
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	155.97	0.00
06/30/2010	EQUITIES	CAI INTL INC COM	TRADING COS & DISTRIBUTOR	93,522.10	10,790.13
06/30/2010	EQUITIES	CAI INTL INC COM	TRADING COS & DISTRIBUTOR	-376,099.50	51,130.53
06/30/2010	EQUITIES	CAI INTL INC COM	TRADING COS & DISTRIBUTOR	13,768.30	8,079.05
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	-4,799,598.28	-1,285,277.00
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	439,797.20	0.00
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	759,892.71	0.00
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	277,079.66	0.00
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	1,154,561.32	515,932.92
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	3,441,585.89	1,384,658.36

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	15,598,992.40	8,274,017.00
06/30/2010	EQUITIES	CAIRO POULTRY CO	EGYPT	79,123.94	0.00
06/30/2010	EQUITIES	CAJA DE AHORROS DEL	SPAIN	59,306.84	7,208.25
06/30/2010	EQUITIES	CAL DIVE INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	1,712,295.00	-585,570.54
06/30/2010	EQUITIES	CAL DIVE INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	246,519.00	-160,997.43
06/30/2010	EQUITIES	CAL DIVE INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	188,955.00	-75,251.11
06/30/2010	EQUITIES	CAL DIVE INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	7,347.60	-4,898.40
06/30/2010	EQUITIES	CAL MAINE FOODS INC COM NEW	PACKAGED FOODS & MEATS	15,965.00	3,281.96
06/30/2010	EQUITIES	CAL MAINE FOODS INC COM NEW	PACKAGED FOODS & MEATS	937,911.82	116,984.72
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS	THAILAND	60,901.58	0.00
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS(THAILAND)	THAILAND	97,337.22	0.00
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS(THAILAND)	THAILAND	59,860.20	4,130.80
06/30/2010	EQUITIES	CALAMOS ASSET MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	470,997.12	-618,553.03
06/30/2010	EQUITIES	CALAMOS ASSET MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	39,904.00	-20,000.44
06/30/2010	EQUITIES	CALAMOS ASSET MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	8,092.16	-3,297.42
06/30/2010	EQUITIES	CALAVO GROWERS INC	PACKAGED FOODS & MEATS	6,411.72	963.68
06/30/2010	EQUITIES	CALAVO GROWERS INC	PACKAGED FOODS & MEATS	193,572.88	21,594.03
06/30/2010	EQUITIES	CALGON CARBON CORP	COMMODITY CHEMICALS	920,365.36	234,121.88
06/30/2010	EQUITIES	CALGON CARBON CORP	COMMODITY CHEMICALS	-385,284.00	-10,716.72
06/30/2010	EQUITIES	CALGON CARBON CORP	COMMODITY CHEMICALS	16,338.16	1,345.06
06/30/2010	EQUITIES	CALIAN TECHNOLOGIES LTD	CDN DATA PROC/OUTSRD SVCS	17,990.87	-41.87
06/30/2010	EQUITIES	CALIFORNIA FIRST NATL BANCORP	SPECIALIZED FINANCE	7,515.06	-200.97
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	683,946.75	-1,797.74
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	1,405,147.35	-426,228.19
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	9,665.70	1,231.20
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	1,080,195.00	7,564.10
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	639,330.00	-116,472.00
06/30/2010	EQUITIES	CALIFORNIA WTR SVC GROUP COM	WATER UTILITIES	24,740.10	838.53
06/30/2010	EQUITIES	CALIFORNIA WTR SVC GROUP COM	WATER UTILITIES	471,240.00	-1,097.61
06/30/2010	EQUITIES	CALIFORNIA WTR SVC GROUP COM	WATER UTILITIES	1,159,393.20	84,746.51
06/30/2010	EQUITIES	CALIPER LIFE SCIENCES INC	LIFE SCIENCES TOOLS & SVC	15,730.68	-911.79
06/30/2010	EQUITIES	CALIPER LIFE SCIENCES INC	LIFE SCIENCES TOOLS & SVC	2,843.82	159.38
06/30/2010	EQUITIES	CALIX NETWORKS INC	COMMUNICATIONS EQUIPMENT	30,892.86	-254.13
06/30/2010	EQUITIES	CALLAWAY GOLF CO	LEISURE PRODUCTS	554,544.48	-334,647.26
06/30/2010	EQUITIES	CALLAWAY GOLF CO	LEISURE PRODUCTS	1,183,840.00	-1,304,586.99
06/30/2010	EQUITIES	CALLAWAY GOLF CO	LEISURE PRODUCTS	11,898.80	-1,280.50
06/30/2010	EQUITIES	CALLAWAY GOLF CO	LEISURE PRODUCTS	950,696.00	-80,185.00
06/30/2010	EQUITIES	CALLIDEN GROUP LTD NPV	AUSTRALIA	19,971.58	-32,670.99
06/30/2010	EQUITIES	CALLON PETE CO DEL	OIL & GAS EXPL & PROD	1,575.00	69.00
06/30/2010	EQUITIES	CALLON PETE CO DEL	OIL & GAS EXPL & PROD	138,644.10	3,593.74

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CALLON PETE CO DEL	OIL & GAS EXPL & PROD	436,571.10	-47,101.17
06/30/2010	EQUITIES	CALLOWAY REIT	CDN RETAIL REITS	609,571.90	11,551.44
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	5,809,376.64	-1,970,878.98
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	6,220,436.16	-2,740,560.61
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	153,110.64	7,944.42
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	24,890.19	0.00
06/30/2010	EQUITIES	CALTAGIRONE EDITOR EUR01	ITALY	62,658.71	-120,989.65
06/30/2010	EQUITIES	CALTAGIRONE EDITOR EUR01	ITALY	15,573.01	-1,697.34
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	95,853.07	0.00
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	621,954.78	0.00
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	4,366,469.80	-936,758.69
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	445,335.70	-630,410.14
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	53,941.96	0.00
06/30/2010	EQUITIES	CAMAC ENERGY INC	OIL & GAS EXPL & PROD	22,465.79	-2,034.57
06/30/2010	EQUITIES	CAMBIUM LEARNING GROUP INC	EDUCATION SERVICES	2,782.80	-338.42
06/30/2010	EQUITIES	CAMBREX CORP COM	LIFE SCIENCES TOOLS & SVC	142,216.20	-692,130.79
06/30/2010	EQUITIES	CAMBREX CORP COM	LIFE SCIENCES TOOLS & SVC	46,305.00	-44,647.91
06/30/2010	EQUITIES	CAMBREX CORP COM	LIFE SCIENCES TOOLS & SVC	3,310.65	-830.29
06/30/2010	EQUITIES	CAMDEN NATL CORP COM	REGIONAL BANKS	4,614.96	-509.04
06/30/2010	EQUITIES	CAMDEN NATL CORP COM	REGIONAL BANKS	269,425.76	-57,156.30
06/30/2010	EQUITIES	CAMDEN NATL CORP COM	REGIONAL BANKS	107,352.76	-18,142.19
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	4,638,857.30	36,438.57
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	495,600.00	-21,933.68
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	4,130.00	-395.00
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	4,188,233.00	-899,227.48
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	89,621.00	25,583.16
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	28,204.94	0.00
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	2,969,346.10	1,065,278.48
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	6,814,500.00	-362,329.55
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	13,728,863.40	-772,817.07
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	2,122,820.00	-9,917.00
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	1,028,576.50	-64,169.17
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	2,778,242.30	1,138,039.07
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	743,459.81	0.00
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	3,440,083.73	-2,045,228.09
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	241,472.00	-200,281.17
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	1,594,478.88	0.00
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	425,558.99	0.00
06/30/2010	EQUITIES	CAMEO COMMUNICATIONS INC TWD10	TAIWAN	40,198.87	-6,017.60
06/30/2010	EQUITIES	CAMEO COMMUNICATIONS INC TWD10	TAIWAN	7,632.70	-806.63

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	1,073,160.00	-148,383.51
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	11,251,724.88	3,514,430.79
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	10,887,143.16	1,512,448.80
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	-6,640,584.00	621,932.02
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	34,844.84	0.00
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	245,753.64	25,664.47
06/30/2010	EQUITIES	CAMILLO EITZEN & CO ASH NOK5	NORWAY	7,949.99	-45,395.63
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	4,045,207.00	459,164.30
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	9,637,840.04	1,539,870.17
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	9,334,467.43	2,073,362.64
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	1,225,386.00	15,216.63
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	208,566.43	45,462.01
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	27,611.80	0.00
06/30/2010	EQUITIES	CANADA EQUITY FUTURES	CANADA FUTURES	-4,901.20	0.00
06/30/2010	EQUITIES	CANADA EQUITY FUTURES	CANADA FUTURES	-6,523.25	0.00
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	9,852,117.35	-2,741,640.41
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	2,157,088.00	0.00
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	195,182.37	0.00
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	2,809,402.99	-129,208.17
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	1,236,405.01	0.00
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	1,378,952.54	0.00
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	3,812,227.92	243,890.84
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	416,417.00	56,675.96
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	3,692,202.29	0.00
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	2,397,858.45	0.00
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	11,016,133.01	989,953.19
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	1,251,604.95	-44,953.85
06/30/2010	EQUITIES	CANADIAN NATL RY CO COM	CDN RAILROADS	717,445.32	472,795.95
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	4,716,375.10	-222,413.15
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	25,057,347.80	0.00
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	139,934.13	4,367.83
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	3,200,032.01	0.00
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	14,655,234.47	260,934.87
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,839,559.07	0.00
06/30/2010	EQUITIES	CANADIAN OIL SANDS TR	CDN OIL & GAS EXPL & PROD	306,590.17	0.00
06/30/2010	EQUITIES	CANADIAN OIL SANDS TR	CDN OIL & GAS EXPL & PROD	2,418,800.80	-502,488.59
06/30/2010	EQUITIES	CANADIAN OIL SANDS TR	CDN OIL & GAS EXPL & PROD	534,062.00	0.00
06/30/2010	EQUITIES	CANADIAN PAC RY LTD COM	CDN RAILROADS	25,738,983.02	1,209,460.46
06/30/2010	EQUITIES	CANADIAN PACIFIC RAILWAY LTD	CDN RAILROADS	3,690,934.79	-408,431.44
06/30/2010	EQUITIES	CANADIAN PACIFIC RAILWAY LTD	CDN RAILROADS	804,887.20	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CANADIAN PACIFIC RAILWAY LTD	CDN RAILROADS	460,543.13	0.00
06/30/2010	EQUITIES	CANADIAN TIRE CORP LTD	CDN GENERAL MERCH STORE	199,827.88	0.00
06/30/2010	EQUITIES	CANADIAN TIRE CORP LTD	CDN GENERAL MERCH STORE	1,645,741.87	-532,087.63
06/30/2010	EQUITIES	CANADIAN TIRE CORP LTD	CDN GENERAL MERCH STORE	1,925,188.41	0.00
06/30/2010	EQUITIES	CANADIAN TIRE CORP LTD	CDN GENERAL MERCH STORE	346,801.53	0.00
06/30/2010	EQUITIES	CANADIAN UTILITIES LTD	CDN MULTI-UTILITIES	316,387.37	0.00
06/30/2010	EQUITIES	CANADIAN UTILITIES LTD	CDN MULTI-UTILITIES	138,572.11	0.00
06/30/2010	EQUITIES	CANADIAN UTILITIES LTD	CDN MULTI-UTILITIES	1,460,834.03	17,984.83
06/30/2010	EQUITIES	CANADIAN UTILITIES LTD	CDN MULTI-UTILITIES	183,837.26	0.00
06/30/2010	EQUITIES	CANADIAN WESTERN BANK	CDN REGIONAL BANKS	880,581.56	325,083.60
06/30/2010	EQUITIES	CANADIAN WESTERN BANK	CDN REGIONAL BANKS	1,199,074.01	-54,339.56
06/30/2010	EQUITIES	CANAM GROUP INC	CDN STEEL	52,114.05	-13,364.98
06/30/2010	EQUITIES	CANAM GROUP INC	CDN STEEL	25,476.52	929.03
06/30/2010	EQUITIES	CANARA BANK INR10	INDIA	8,919,198.38	4,909,732.85
06/30/2010	EQUITIES	CANBAS CO LTD	JAPAN	27,743.25	-127,012.75
06/30/2010	EQUITIES	CANFOR CORPORATION NEW	CDN FOREST PRODUCTS	536,724.23	-184,953.12
06/30/2010	EQUITIES	CANFOR CORPORATION NEW	CDN FOREST PRODUCTS	220,768.83	-56,174.33
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	16,173,715.18	-373,766.94
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	15,684,066.28	3,166,111.12
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	17,367,234.38	-8,224,407.47
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	3,817,302.98	0.00
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	7,650,764.04	-465,626.31
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	2,857,177.84	-672,160.98
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	4,328,419.75	-825,943.47
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	952,520.13	-182,634.84
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	21,770,249.07	-999,698.12
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	2,187,304.98	0.00
06/30/2010	EQUITIES	CANON MARKETING JAPAN INC NPV	RETAIL TRADE	42,911.23	0.00
06/30/2010	EQUITIES	CANON MARKETING JAPAN INC NPV	RETAIL TRADE	567,616.33	0.00
06/30/2010	EQUITIES	CANON MARKETING JAPAN INC NPV	RETAIL TRADE	76,762.84	0.00
06/30/2010	EQUITIES	CANON MARKETING JAPAN INC NPV	RETAIL TRADE	293,059.11	-143,160.26
06/30/2010	EQUITIES	CANTELL MEDICAL CORP	HEALTH CARE EQUIPMENT	333,298.60	40,839.28
06/30/2010	EQUITIES	CANTELL MEDICAL CORP	HEALTH CARE EQUIPMENT	340,680.00	-75,412.86
06/30/2010	EQUITIES	CANTELL MEDICAL CORP	HEALTH CARE EQUIPMENT	381,411.30	-77,865.19
06/30/2010	EQUITIES	CANTELL MEDICAL CORP	HEALTH CARE EQUIPMENT	5,611.20	1,216.32
06/30/2010	EQUITIES	CAP GEMINI EUR8	FRANCE	220,065.84	60,080.19
06/30/2010	EQUITIES	CAP GEMINI EUR8	FRANCE	328,039.52	0.00
06/30/2010	EQUITIES	CAP GEMINI EUR8	FRANCE	2,658,128.60	-89,569.94
06/30/2010	EQUITIES	CAP GEMINI EUR8	FRANCE	575,627.09	0.00
06/30/2010	EQUITIES	CAPCOM CO Y50	OTHER FINANCING BUSINESS	1,009.99	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CAPCOM CO Y50	OTHER FINANCING BUSINESS	764.15	0.00
06/30/2010	EQUITIES	CAPCOM CO Y50	OTHER FINANCING BUSINESS	422.94	0.00
06/30/2010	EQUITIES	CAPE LAMBERT RESOURCES LTD NPV	AUSTRALIA	38,753.34	-9,376.86
06/30/2010	EQUITIES	CAPE ORD 25P	CONSTRUCTION & MATERIALS	122,530.96	-987.26
06/30/2010	EQUITIES	CAPE ORD 25P	CONSTRUCTION & MATERIALS	238,572.71	-6,863.20
06/30/2010	EQUITIES	CAPE ORD 25P	CONSTRUCTION & MATERIALS	168,156.13	20,108.27
06/30/2010	EQUITIES	CAPE ORD 25P	CONSTRUCTION & MATERIALS	677,966.30	353,878.62
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	1,024,440.55	-35,004.16
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	1,186,001.65	424,856.91
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	1,631,718.30	444,629.14
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	659,016.35	3,277.54
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	44,335.75	16,208.30
06/30/2010	EQUITIES	CAPINORDIC AS DKK5	DENMARK	17,265.90	-388,805.35
06/30/2010	EQUITIES	CAPITA GROUP PLC	SUPPORT SERVICES	2,809,550.58	168,218.57
06/30/2010	EQUITIES	CAPITA GROUP PLC	SUPPORT SERVICES	606,910.11	0.00
06/30/2010	EQUITIES	CAPITA GROUP PLC	SUPPORT SERVICES	348,939.35	0.00
06/30/2010	EQUITIES	CAPITAL CITY BANK GROUP INC	REGIONAL BANKS	390,873.74	-544,039.08
06/30/2010	EQUITIES	CAPITAL CITY BANK GROUP INC	REGIONAL BANKS	6,635.68	-1,275.68
06/30/2010	EQUITIES	CAPITAL GOLD CORP	GOLD	278,812.00	-16,568.40
06/30/2010	EQUITIES	CAPITAL GOLD CORP	GOLD	18,200.00	560.40
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	3,788,200.00	-26,508.00
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	26,798,613.40	-12,424,981.06
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	26,561,004.60	-5,691,958.13
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	1,257,360.00	433,207.68
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	4,346,717.70	-421,710.85
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	572,179.40	247,079.28
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	190,716.51	0.00
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	1,080,684.80	-48,933.83
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	2,196,350.00	115,163.19
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	1,695,138.90	177,517.02
06/30/2010	EQUITIES	CAPITAL PORPTY FD UNITS	SOUTH AFRICA	226,166.99	0.00
06/30/2010	EQUITIES	CAPITAL SHOPPING CENTRES GRP	REAL ESTATE INVEST & SVCS	930,590.28	-1,701,883.49
06/30/2010	EQUITIES	CAPITAL SHOPPING CENTRES GRP	REAL ESTATE INVEST & SVCS	188,258.61	0.00
06/30/2010	EQUITIES	CAPITAL SHOPPING CENTRES GRP	REAL ESTATE INVEST & SVCS	110,745.22	0.00
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	1,464,285.48	-2,136,386.80
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	1,561,589.40	-2,892,058.76
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	16,003.72	0.00
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	40,245.80	9,046.85
06/30/2010	EQUITIES	CAPITAL SOUTHWEST CORP	ASSET MGMT & CUSTODY BNKS	15,735.89	3,295.39
06/30/2010	EQUITIES	CAPITAL SOUTHWEST CORP	ASSET MGMT & CUSTODY BNKS	292,037.02	-19,014.26

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CAPITAL SR LIVING CORP COM	HEALTH CARE FACILITIES	70,514.36	-37,793.76
06/30/2010	EQUITIES	CAPITAL SR LIVING CORP COM	HEALTH CARE FACILITIES	4,885.51	589.80
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	330,158.21	0.00
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	571,920.68	0.00
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	2,658,548.82	-824,908.06
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	7,091,182.58	1,442,281.56
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	2,824,869.28	370,879.60
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	255,364.48	0.00
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	322,138.67	0.00
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	1,133,311.37	21,263.19
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	5,258,121.91	-205,744.35
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	147,397.64	0.00
06/30/2010	EQUITIES	CAPITAMALLS ASIA LTD	SINGAPORE	103,204.53	0.00
06/30/2010	EQUITIES	CAPITAMALLS ASIA LTD	SINGAPORE	-131,487.72	11,666.67
06/30/2010	EQUITIES	CAPITAMALLS ASIA LTD	SINGAPORE	897,743.72	-224,956.35
06/30/2010	EQUITIES	CAPITAMALLS ASIA LTD	SINGAPORE	179,422.04	0.00
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	348,180.00	-47,106.15
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	1,247,744.48	-53,927.27
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	1,601,031.12	-134,753.35
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	-1,445,776.00	376,007.71
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	922,677.00	-15,715.85
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	19,199.64	-1,622.55
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	6,264.34	0.00
06/30/2010	EQUITIES	CAPLEASE INC	DIVERSIFIED REITS	12,716.41	4,529.75
06/30/2010	EQUITIES	CAPLEASE INC	DIVERSIFIED REITS	380,819.82	-383,082.23
06/30/2010	EQUITIES	CAPSTEAD MTG CORP	MORTGAGE REITS	808,524.58	-51,216.05
06/30/2010	EQUITIES	CAPSTEAD MTG CORP	MORTGAGE REITS	2,284.00	65.00
06/30/2010	EQUITIES	CAPSTEAD MTG CORP	MORTGAGE REITS	23,228.28	-1,952.64
06/30/2010	EQUITIES	CAPSTEAD MTG CORP	MORTGAGE REITS	200,569.46	-33,735.87
06/30/2010	EQUITIES	CAPSTONE TURBINE CORP COM	HEAVY ELECTRICAL EQ	9,190.44	-1,213.51
06/30/2010	EQUITIES	CARACO PHARMACEUTICAL LABS LTD	PHARMACEUTICALS	90,831.68	-91,129.69
06/30/2010	EQUITIES	CARACO PHARMACEUTICAL LABS LTD	PHARMACEUTICALS	1,585.92	-60.48
06/30/2010	EQUITIES	CARBO CERAMICS INC	OIL & GAS EQUIP/SVCS	38,044.13	18,935.11
06/30/2010	EQUITIES	CARBO CERAMICS INC	OIL & GAS EQUIP/SVCS	2,026,806.44	688,531.06
06/30/2010	EQUITIES	CARBO CERAMICS INC	OIL & GAS EQUIP/SVCS	1,365,112.90	111,442.03
06/30/2010	EQUITIES	CARBO CERAMICS INC	OIL & GAS EQUIP/SVCS	656,929.00	1,709.78
06/30/2010	EQUITIES	CARDINAL FINL CORP COM	REGIONAL BANKS	355,342.68	53,578.08
06/30/2010	EQUITIES	CARDINAL FINL CORP COM	REGIONAL BANKS	8,981.28	984.03
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	374,457.99	91,654.60
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	83,246.34	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	16,982,043.17	1,901,394.15
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	2,308,881.50	-88,696.92
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	6,537,887.00	-251,205.76
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	2,579,321.50	-744,793.26
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	17,665,445.05	-3,093,125.83
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	6,970,591.00	759,532.01
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	3,013,242.48	166,415.14
06/30/2010	EQUITIES	CARDIOME PHARMA CORP	CDN PHARMACEUTICALS	-732,871.59	-24,363.74
06/30/2010	EQUITIES	CARDIOME PHARMA CORP	CDN PHARMACEUTICALS	108,236.95	4,642.62
06/30/2010	EQUITIES	CARDIONET INC COM	HEALTH CARE SERVICES	288,554.88	-349,788.96
06/30/2010	EQUITIES	CARDIONET INC COM	HEALTH CARE SERVICES	7,124.00	-10,730.62
06/30/2010	EQUITIES	CARDNO LIMITED NPV	AUSTRALIA	30,616.87	68.35
06/30/2010	EQUITIES	CARDTRONICS INC COM	CONSUMER FINANCE	10,692.00	217.74
06/30/2010	EQUITIES	CARDTRONICS INC COM	CONSUMER FINANCE	380,570.40	60,749.88
06/30/2010	EQUITIES	CARDTRONICS INC COM	CONSUMER FINANCE	-434,121.12	-32,303.60
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	2,585,146.00	-989,250.70
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	2,931,689.08	-1,458,191.17
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	2,876,325.98	-81,612.34
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	197,972.00	-26,543.44
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	50,528.90	6,715.30
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	8,059,048.78	-915,520.81
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	395,944.00	-36,493.37
06/30/2010	EQUITIES	CAREER TECHNOLOGY TWD10	TAIWAN	157,944.70	-3,294.29
06/30/2010	EQUITIES	CAREER TECHNOLOGY TWD10	TAIWAN	191,518.26	0.00
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	136,268.10	21,679.04
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	33,257.27	0.00
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	2,029,380.00	-221,670.70
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	5,715,791.90	447,209.17
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	5,926,493.30	-1,919,904.68
06/30/2010	EQUITIES	CARIBOU COFFEE INC COM	RESTAURANTS	63,856.21	15,313.69
06/30/2010	EQUITIES	CARILLION ORD GBP0.50	CONSTRUCTION & MATERIALS	490,254.50	-68,619.96
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	1,492,169.00	51,381.34
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	2,836,891.47	475,858.00
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	3,034,125.14	-69,800.26
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	21,369.08	0.00
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	71,934.83	25,843.18
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	424,401.45	0.00
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	3,378,822.49	428,735.62
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	725,701.04	0.00
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	3,462,584.79	702,427.16



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	111,751.83	0.00
06/30/2010	EQUITIES	CARLSBERG BREWERY MALAYSIA	MALAYSIA	130,317.87	0.00
06/30/2010	EQUITIES	CARMAX INC	AUTOMOTIVE RETAIL	5,831,675.10	1,862,500.20
06/30/2010	EQUITIES	CARMAX INC	AUTOMOTIVE RETAIL	2,230,790.00	167,872.75
06/30/2010	EQUITIES	CARMAX INC	AUTOMOTIVE RETAIL	6,272,679.00	1,123,562.99
06/30/2010	EQUITIES	CARMAX INC	AUTOMOTIVE RETAIL	146,782.40	72,432.32
06/30/2010	EQUITIES	CARMIKE CINEMAS INC	MOVIES & ENTERTAINMENT	92,305.92	-41,505.02
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	18,787,779.36	-4,993,573.10
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	4,924,100.16	1,441,174.46
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	19,144,732.32	-8,628,204.99
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	407,756.16	73,352.96
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	85,799.97	0.00
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	481,085.56	0.00
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	276,558.33	0.00
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	25,754,784.13	6,693,945.62
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	288,847.48	0.00
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	464,880.49	129,691.14
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	5,029,618.90	514,345.65
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	2,264,471.60	50,028.15
06/30/2010	EQUITIES	CARPENTER TECHNOLOGY CORP COM	STEEL	1,957,390.26	516,570.24
06/30/2010	EQUITIES	CARPENTER TECHNOLOGY CORP COM	STEEL	370,979.00	-30,752.58
06/30/2010	EQUITIES	CARPENTER TECHNOLOGY CORP COM	STEEL	2,003,188.11	-1,460,156.76
06/30/2010	EQUITIES	CARPENTER TECHNOLOGY CORP COM	STEEL	55,023.08	18,905.28
06/30/2010	EQUITIES	CARPETRIGHT ORD 1P	GENERAL RETAILERS	-541,985.56	111,185.18
06/30/2010	EQUITIES	CARR'S MILLING IND ORD GBP0.25	FOOD PRODUCERS	20,651.28	-1,878.95
06/30/2010	EQUITIES	CARREFOUR EUR2.5	FRANCE	1,213,979.12	0.00
06/30/2010	EQUITIES	CARREFOUR EUR2.5	FRANCE	2,129,377.37	0.00
06/30/2010	EQUITIES	CARREFOUR EUR2.5	FRANCE	9,712,038.86	-4,107,623.30
06/30/2010	EQUITIES	CARRIZO OIL & GAS INC COM	OIL & GAS EXPL & PROD	489,195.00	-276,365.46
06/30/2010	EQUITIES	CARRIZO OIL & GAS INC COM	OIL & GAS EXPL & PROD	678,288.28	-636,188.05
06/30/2010	EQUITIES	CARRIZO OIL & GAS INC COM	OIL & GAS EXPL & PROD	859,523.38	-369,194.82
06/30/2010	EQUITIES	CARRIZO OIL & GAS INC COM	OIL & GAS EXPL & PROD	15,995.90	-5,322.85
06/30/2010	EQUITIES	CARROLS REST GROUP INC COM	RESTAURANTS	39,672.17	-19,594.15
06/30/2010	EQUITIES	CARROLS REST GROUP INC COM	RESTAURANTS	67,115.02	-25,158.12
06/30/2010	EQUITIES	CARSALES.COM AU LTD	AUSTRALIA	181,133.10	34,537.50
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	2,380,875.00	618,546.46
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	425,250.00	30,205.38
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	1,668,187.50	-23,173.18
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	1,888,346.25	117,688.49
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	44,940.00	7,481.44

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CASA GRANDE SAA PEN10	PERU	43,521.13	0.00
06/30/2010	EQUITIES	CASA GRANDE SAA PEN10	PERU	14,724.51	-4,114.91
06/30/2010	EQUITIES	CASCADE CORP	CONSTR,FARM MACH & HVY TR	49,924.00	-2,994.49
06/30/2010	EQUITIES	CASCADE CORP	CONSTR,FARM MACH & HVY TR	9,164.62	2,205.06
06/30/2010	EQUITIES	CASCADE CORP	CONSTR,FARM MACH & HVY TR	377,140.16	-20,173.08
06/30/2010	EQUITIES	CASCADES INC	CDN PAPER PACKAGING	931,315.35	-234,709.60
06/30/2010	EQUITIES	CASCADES INC	CDN PAPER PACKAGING	227,081.86	-18,380.34
06/30/2010	EQUITIES	CASCADES INC	CDN PAPER PACKAGING	68,873.10	5,334.36
06/30/2010	EQUITIES	CASELLA WASTE SYSTEMS INC	ENVIRON & FACILITIES SVCS	2,452.44	-184.77
06/30/2010	EQUITIES	CASEYS GEN STORES INC	FOOD RETAIL	2,525,957.30	879,709.26
06/30/2010	EQUITIES	CASEYS GEN STORES INC	FOOD RETAIL	69,800.00	5,371.00
06/30/2010	EQUITIES	CASEYS GEN STORES INC	FOOD RETAIL	47,045.20	13,326.07
06/30/2010	EQUITIES	CASH AMERICA INTERNATIONAL INC	CONSUMER FINANCE	36,017.77	12,780.16
06/30/2010	EQUITIES	CASH AMERICA INTERNATIONAL INC	CONSUMER FINANCE	1,235,810.47	149,299.27
06/30/2010	EQUITIES	CASH AMERICA INTERNATIONAL INC	CONSUMER FINANCE	1,442,390.03	301,736.25
06/30/2010	EQUITIES	CASH AMERICA INTERNATIONAL INC	CONSUMER FINANCE	58,259.00	23,260.60
06/30/2010	EQUITIES	CASHBUILD ZAR0.01	SOUTH AFRICA	69,670.31	0.00
06/30/2010	EQUITIES	CASINO GUICH-PERR EUR1.53	FRANCE	1,680,621.72	-30,898.66
06/30/2010	EQUITIES	CASINO GUICH-PERR EUR1.53	FRANCE	375,458.68	0.00
06/30/2010	EQUITIES	CASINO GUICH-PERR EUR1.53	FRANCE	213,086.88	0.00
06/30/2010	EQUITIES	CASIO COMPUTER CO Y50	ELECTRIC APPLIANCES	74,300.67	0.00
06/30/2010	EQUITIES	CASIO COMPUTER CO Y50	ELECTRIC APPLIANCES	599,466.61	-737,511.98
06/30/2010	EQUITIES	CASIO COMPUTER CO Y50	ELECTRIC APPLIANCES	128,228.81	0.00
06/30/2010	EQUITIES	CASS INFORMATION SYS INC COM	DATA PROCNG/OUTSRCD SVCS	272,630.00	14,175.56
06/30/2010	EQUITIES	CASS INFORMATION SYS INC COM	DATA PROCNG/OUTSRCD SVCS	3,425.00	-72.90
06/30/2010	EQUITIES	CASTELLUM AB NPV	SWEDEN	1,533,415.62	0.00
06/30/2010	EQUITIES	CASTINGS ORD 10P	INDUSTRIAL ENGINEERING	55,044.14	-45,115.74
06/30/2010	EQUITIES	CASTLE A M & CO	STEEL	315,386.34	-60,220.15
06/30/2010	EQUITIES	CASTLE A M & CO	STEEL	8,542.35	2,066.40
06/30/2010	EQUITIES	CASTLE A M & CO	STEEL	68,061.00	-2,658.74
06/30/2010	EQUITIES	CASTROL INDIA INR10 DEMAT	INDIA	482,248.44	0.00
06/30/2010	EQUITIES	CASUALMALE RETAIL GROUP INC	APPAREL RETAIL	15,304.50	-618.00
06/30/2010	EQUITIES	CASUALMALE RETAIL GROUP INC	APPAREL RETAIL	87,449.40	-44.72
06/30/2010	EQUITIES	CATALYST HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	1,294,888.50	-79,285.02
06/30/2010	EQUITIES	CATALYST HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	1,717,617.00	568,773.52
06/30/2010	EQUITIES	CATALYST HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	39,330.00	15,777.60
06/30/2010	EQUITIES	CATALYST PAPER CORP	CDN PAPER PRODUCTS	277.14	-1,949.16
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	3,502,081.00	111,979.42
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	53,088,844.81	14,807,846.06
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	3,318,507.08	1,777,270.90

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	53,730,512.55	6,828,288.68
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	1,167,941.01	475,177.86
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	7,590,204.92	1,017,200.68
06/30/2010	EQUITIES	CATHAY FINANCIAL HOLDING CO	TAIWAN	1,403,202.44	0.00
06/30/2010	EQUITIES	CATHAY GENERAL BANCORP	REGIONAL BANKS	23,666.03	1,870.34
06/30/2010	EQUITIES	CATHAY GENERAL BANCORP	REGIONAL BANKS	1,524,284.47	-1,085,361.30
06/30/2010	EQUITIES	CATHAY NO 1 REIT NPV	TAIWAN	156,838.46	0.00
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	1,023,095.74	20,531.85
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	804,236.27	0.00
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	209,939.55	0.00
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	120,556.04	0.00
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	173,169.90	10,037.69
06/30/2010	EQUITIES	CATLIN GROUP COM STK USD0.01	NONLIFE INSURANCE	1,251,457.37	109,518.38
06/30/2010	EQUITIES	CATLIN GROUP COM STK USD0.01	NONLIFE INSURANCE	856,076.42	-110,580.56
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	905,506.44	282,745.04
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	25,807.44	2,421.08
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	814,409.70	220,528.79
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	37,434.00	8,479.94
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	428,112.84	105,873.32
06/30/2010	EQUITIES	CAVCO INDS INC DEL	HOMEBUILDING	-249,778.00	25,724.69
06/30/2010	EQUITIES	CAVCO INDS INC DEL	HOMEBUILDING	213,718.50	28,728.57
06/30/2010	EQUITIES	CAVCO INDS INC DEL	HOMEBUILDING	9,428.24	3,368.76
06/30/2010	EQUITIES	CAVIUM NETWORKS INC	SEMICONDUCTORS	34,073.19	11,214.22
06/30/2010	EQUITIES	CAVIUM NETWORKS INC	SEMICONDUCTORS	1,405,276.83	465,120.01
06/30/2010	EQUITIES	CAWACHI LTD JPY50	RETAIL TRADE	79,215.73	-4,089.75
06/30/2010	EQUITIES	CAWACHI LTD JPY50	RETAIL TRADE	49,038.31	-2,678.37
06/30/2010	EQUITIES	CAWACHI LTD JPY50	RETAIL TRADE	92,418.35	-9,016.49
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	4,927,786.31	-427,938.42
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	357,943.00	113,747.89
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	-4,481,786.61	-2,168,997.40
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	5,255,161.25	-1,068,970.08
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	110,132.12	51,456.12
06/30/2010	EQUITIES	CBEYOND INC	INTEGRATED TELECOMM SVCS	12,025.00	-4,425.90
06/30/2010	EQUITIES	CBEYOND INC	INTEGRATED TELECOMM SVCS	540,875.00	-301,732.71
06/30/2010	EQUITIES	CBEYOND INC	INTEGRATED TELECOMM SVCS	2,636,312.50	-583,909.47
06/30/2010	EQUITIES	CBEYOND INC	INTEGRATED TELECOMM SVCS	641,600.00	-191,023.07
06/30/2010	EQUITIES	CBIZ INC	RESEARCH & CONSULTING SVC	718,368.36	152,680.12
06/30/2010	EQUITIES	CBL & ASSOC PPTYS INC COM	RETAIL REITS	1,964,129.60	-907,507.62
06/30/2010	EQUITIES	CBL & ASSOC PPTYS INC COM	RETAIL REITS	41,535.04	16,248.36
06/30/2010	EQUITIES	CBL & ASSOC PPTYS INC COM	RETAIL REITS	463,888.00	122,362.31

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CBL & ASSOC PPTYS INC COM	RETAIL REITS	672,435.36	-66,443.68
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	274,033.76	125,616.40
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	80,638.93	0.00
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	10,908,428.37	-6,350,875.76
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	4,998,987.40	-748,173.92
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	11,261,019.55	-11,627,916.45
06/30/2010	EQUITIES	CCC SA PLN0.1	POLAND	47,800.93	0.00
06/30/2010	EQUITIES	CCL INDUSTRIES INC	CDN METAL/GLASS CONTAINS	721,451.09	88,900.06
06/30/2010	EQUITIES	CCL INDUSTRIES INC	CDN METAL/GLASS CONTAINS	517,621.04	7,824.67
06/30/2010	EQUITIES	CCL INDUSTRIES INC	CDN METAL/GLASS CONTAINS	85,823.18	6,445.18
06/30/2010	EQUITIES	CCT TELECOM HLDGS HKD5	HONG KONG	9,217.75	-778.17
06/30/2010	EQUITIES	CDC CORPORATION SHS A	HONG KONG	10,551.84	-1,870.42
06/30/2010	EQUITIES	CDI CORP COM	HUMAN RESOURCE & EMP SVCS	360,296.00	-28,908.93
06/30/2010	EQUITIES	CDI CORP COM	HUMAN RESOURCE & EMP SVCS	8,324.08	1,956.40
06/30/2010	EQUITIES	CDI CORP COM	HUMAN RESOURCE & EMP SVCS	205,679.32	34,290.97
06/30/2010	EQUITIES	CE FRANKLIN LTD	CDN OIL & GAS EQUIP/SVCS	45,522.57	15,197.30
06/30/2010	EQUITIES	CEC ENTMT INC COM	RESTAURANTS	853,292.00	-25,017.76
06/30/2010	EQUITIES	CEC ENTMT INC COM	RESTAURANTS	21,297.04	2,524.72
06/30/2010	EQUITIES	CEC ENTMT INC COM	RESTAURANTS	1,034,704.70	4,183.38
06/30/2010	EQUITIES	CEC ENTMT INC COM	RESTAURANTS	1,120,880.14	136,328.04
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	1,204.00	-80.00
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	1,004,738.00	-738,928.69
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	332,815.70	-315,656.90
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	8,415.96	1,174.32
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	30,100.00	-3,115.00
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	137,352.32	-62,162.26
06/30/2010	EQUITIES	CEGID GROUP EUR0.95	FRANCE	79,904.44	30,241.10
06/30/2010	EQUITIES	CEGID GROUP EUR0.95	FRANCE	33,168.82	15,941.72
06/30/2010	EQUITIES	CELADON GROUP INC	TRUCKING	8,243.62	3,434.26
06/30/2010	EQUITIES	CELADON GROUP INC	TRUCKING	544,064.78	-26,109.51
06/30/2010	EQUITIES	CELANESE CORP	COMMODITY CHEMICALS	5,125,357.05	-442,452.02
06/30/2010	EQUITIES	CELANESE CORP	COMMODITY CHEMICALS	5,648,491.96	-1,007,365.44
06/30/2010	EQUITIES	CELANESE CORP	COMMODITY CHEMICALS	121,187.15	27,876.45
06/30/2010	EQUITIES	CELERA CORP	BIOTECHNOLOGY	18,824.70	-3,537.32
06/30/2010	EQUITIES	CELERA CORP	BIOTECHNOLOGY	860,696.20	-432,514.52
06/30/2010	EQUITIES	CELERA CORP	BIOTECHNOLOGY	170,955.00	-6,041.16
06/30/2010	EQUITIES	CELESIO AG	GERMANY	712,580.98	-1,144,302.55
06/30/2010	EQUITIES	CELESIO AG	GERMANY	3,772,709.08	-2,285,824.15
06/30/2010	EQUITIES	CELESIO AG	GERMANY	147,776.72	0.00
06/30/2010	EQUITIES	CELESIO AG	GERMANY	223,647.24	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CELESIO AG	GERMANY	12,885,610.42	-1,097,634.20
06/30/2010	EQUITIES	CELESIO AG	GERMANY	84,952.40	0.00
06/30/2010	EQUITIES	CELESTICA INC	CDN ELECTRC MANUFACT SVCS	1,117,639.86	355,295.49
06/30/2010	EQUITIES	CELESTICA INC	CDN ELECTRC MANUFACT SVCS	3,603,122.00	-747,173.97
06/30/2010	EQUITIES	CELESTICA INC	CDN ELECTRC MANUFACT SVCS	182,901.24	-35,688.11
06/30/2010	EQUITIES	CELESTICA INC	CDN ELECTRC MANUFACT SVCS	213,654.54	-16,843.67
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	2,210,670.00	-50,969.31
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	753,660.60	137,927.20
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	697,458.28	0.00
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	1,661,814.00	-211,665.77
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	33,410,490.96	10,220,791.07
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	34,703,453.40	8,653,368.99
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	5,778,234.00	-1,035,934.50
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD ILS0.01	ISRAEL	58,795.96	0.00
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD ILS0.01	ISRAEL	394,213.53	-49,586.72
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD ILS0.01	ISRAEL	103,064.03	0.00
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD SHS	ISRAEL	192,389.30	0.00
06/30/2010	EQUITIES	CELLDEX THERAPEUTICS INC NEW	BIOTECHNOLOGY	182,099.04	-84,467.53
06/30/2010	EQUITIES	CELLDEX THERAPEUTICS INC NEW	BIOTECHNOLOGY	1,368.00	-335.01
06/30/2010	EQUITIES	CELLDEX THERAPEUTICS INC NEW	BIOTECHNOLOGY	125,673.60	-83,470.30
06/30/2010	EQUITIES	CELLDEX THERAPEUTICS INC NEW	BIOTECHNOLOGY	4,218.00	-2,183.58
06/30/2010	EQUITIES	CELLNET DATA SYS INC	WIRELESS TELECOMM SVCS	0.00	0.00
06/30/2010	EQUITIES	CELLU TISSUE HOLDINGS INC	HOUSEHOLD PRODUCTS	6,689.97	20.84
06/30/2010	EQUITIES	CELTIC EXPLORATION LTD	CDN OIL & GAS EXPL & PROD	-819,665.93	-47,805.51
06/30/2010	EQUITIES	CEMENTIR HLDG SPA EUR1	ITALY	68,635.56	-119,960.80
06/30/2010	EQUITIES	CEMENTOS PORTLAND VALDERRIVAS	SPAIN	118,696.76	-235,749.14
06/30/2010	EQUITIES	CEMEX SAB DE CV	MEXICO	1,330,237.37	0.00
06/30/2010	EQUITIES	CENCOSUD SA COM NPV	CHILE	716,206.97	0.00
06/30/2010	EQUITIES	CENIT AG SYSTEM HAU NPV	GERMANY	7,895.48	636.22
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	1,714,919.04	0.00
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	4,839,328.09	0.00
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	4,076,544.49	-349,430.24
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	7,908,573.66	-674,670.62
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	6,910,503.55	-1,319,042.79
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	986,148.82	0.00
06/30/2010	EQUITIES	CENOVUS ENERGY INC W/I	CDN INTEGRATED OIL & GAS	6,447,500.00	-579,303.53
06/30/2010	EQUITIES	CENTAMIN EGYPT LTD ORD SHS	AUSTRALIA	1,910,479.93	302,586.42
06/30/2010	EQUITIES	CENTAMIN EGYPT ORD NPV	AUSTRALIA	890,513.65	186,853.11
06/30/2010	EQUITIES	CENTAMIN EGYPT ORD NPV	AUSTRALIA	262,573.36	61,334.43
06/30/2010	EQUITIES	CENTENE CORP DEL	MANAGED HEALTH CARE	36,270.50	5,550.23

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CENTENE CORP DEL	MANAGED HEALTH CARE	1,278,755.50	-60,181.87
06/30/2010	EQUITIES	CENTENE CORP DEL	MANAGED HEALTH CARE	1,213,911.50	18,127.40
06/30/2010	EQUITIES	CENTENE CORP DEL	MANAGED HEALTH CARE	1,399,650.00	153,472.39
06/30/2010	EQUITIES	CENTENNIAL COAL CO NPV	AUSTRALIA	921,235.31	-15,946.80
06/30/2010	EQUITIES	CENTENNIAL COAL CO NPV	AUSTRALIA	362,301.41	72,983.37
06/30/2010	EQUITIES	CENTENNIAL COAL CO NPV	AUSTRALIA	3,355,789.48	676,002.97
06/30/2010	EQUITIES	CENTER FINANCIAL CORP CALIF	REGIONAL BANKS	13,276.70	-1,538.81
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	5,749,919.84	832,557.24
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	2,110,864.00	-137,534.63
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	6,210,519.84	256,333.80
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	183,147.72	47,178.63
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	53,699.42	0.00
06/30/2010	EQUITIES	CENTERRA GOLD INC	CDN GOLD	1,183,415.05	-55,672.64
06/30/2010	EQUITIES	CENTERRA GOLD INC	CDN GOLD	132,348.37	526.23
06/30/2010	EQUITIES	CENTERSTATE BANKS INC	REGIONAL BANKS	95,421.13	16,888.91
06/30/2010	EQUITIES	CENTERSTATE BANKS INC	REGIONAL BANKS	2,018.00	616.00
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS BRAS PEF	BRAZIL	413,026.35	-38,020.56
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS BRAS PEF	BRAZIL	8,666,443.91	821,408.72
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS DE SANTA	BRAZIL	504,638.84	-34,871.07
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS DE SANTA	BRAZIL	29,756.17	-1,809.33
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS DE SANTA	BRAZIL	100,254.85	0.00
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS DE SANTA	BRAZIL	44,159.22	-2,373.12
06/30/2010	EQUITIES	CENTRAL CHINA REAL ESTATE LTD	CHINA	90,391.38	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	92,487.12	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	43,337.26	-9,108.27
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	15,743.31	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	1,863,908.40	-321,412.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	1,746,852.90	-2,390,855.49
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	-3,407,972.00	2,177,787.77
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA	CZECH REPUBLIC	134,762.55	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	24,755.60	33.48
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	-1,253,182.60	199,679.67
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	1,144,787.30	-3,262,131.64
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	1,229,302.60	-1,792,074.30
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	7,407.62	0.00
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	19,366.23	-2,698.75
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	880,100.52	-136,034.75
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	104,052.00	-13,509.36
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	766,612.08	-96,050.97
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	106,985.19	515.61

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CENTRAL GLASS CO Y50	CHEMICALS	1,389,609.23	-13,734.03
06/30/2010	EQUITIES	CENTRAL JAPAN RY Y5000	TRANSPORTATION EQUIPMENT	5,095,423.01	-2,195,915.62
06/30/2010	EQUITIES	CENTRAL JAPAN RY Y5000	TRANSPORTATION EQUIPMENT	1,098,842.62	0.00
06/30/2010	EQUITIES	CENTRAL JAPAN RY Y5000	TRANSPORTATION EQUIPMENT	12,181,062.07	0.00
06/30/2010	EQUITIES	CENTRAL JAPAN RY Y5000	TRANSPORTATION EQUIPMENT	630,112.21	0.00
06/30/2010	EQUITIES	CENTRAL PAC FINL CORP	REGIONAL BANKS	18,000.00	-5,778.00
06/30/2010	EQUITIES	CENTRAL VT PUB SVC CORP	ELECTRIC UTILITIES	338,501.52	2,287.79
06/30/2010	EQUITIES	CENTRAL VT PUB SVC CORP	ELECTRIC UTILITIES	6,632.64	1,266.72
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	13,272,396.81	1,726,607.90
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	1,150,286.06	0.00
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	1,993,183.46	0.00
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	7,185,782.17	1,382,994.18
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	9,276,009.35	0.00
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	9,286,704.94	-453,114.25
06/30/2010	EQUITIES	CENTURY ALUM CO COM	ALUMINUM	1,596,119.63	-19,779.09
06/30/2010	EQUITIES	CENTURY ALUM CO COM	ALUMINUM	20,882.95	2,439.62
06/30/2010	EQUITIES	CENTURY BANCORP INC MASS CL A	REGIONAL BANKS	55,915.48	2,517.70
06/30/2010	EQUITIES	CENTURY BANCORP INC MASS CL A	REGIONAL BANKS	8,727.84	1,028.57
06/30/2010	EQUITIES	CENTURY CITY INTL HKD0.10	HONG KONG	14,053.92	-888.63
06/30/2010	EQUITIES	CENTURY CITY INTL HKD0.10	HONG KONG	30,157.37	-2,199.10
06/30/2010	EQUITIES	CENTURY TOKYO LEASING CORP	SERVICES	771.07	0.00
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	4,812,395.63	-111,233.32
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	5,394,687.74	503,831.77
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	13,957,689.44	1,494,665.95
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	3,857,431.24	498,865.41
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	15,354,344.43	-227,171.69
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	291,495.81	30,407.99
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	103,727.99	0.00
06/30/2010	EQUITIES	CENVEO INC	COMMERCIAL PRINTING	8,406.32	1,089.14
06/30/2010	EQUITIES	CENVEO INC	COMMERCIAL PRINTING	339,031.16	-371,530.66
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	6,008,690.00	-91,973.93
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	1,055,550.00	-18,219.15
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	6,352,935.50	-94,418.38
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	132,681.50	-668.97
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	43,919.82	0.00
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	31,719.60	12,181.32
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	1,517,895.00	436,605.37
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	1,722,310.20	85,580.95
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	1,498,638.96	481,884.74
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	932,700.42	-114,475.13

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CERADYNE INC	AEROSPACE & DEFENSE	1,020,289.28	-60,109.08
06/30/2010	EQUITIES	CERADYNE INC	AEROSPACE & DEFENSE	1,108,718.34	-207,607.36
06/30/2010	EQUITIES	CERADYNE INC	AEROSPACE & DEFENSE	22,459.87	-351.57
06/30/2010	EQUITIES	CEREBOS PACIFIC SGD0.20	SINGAPORE	20,456.99	1,552.26
06/30/2010	EQUITIES	CERES POWER HLDGS ORD GBP 0.05	ELECTRONIC & ELECT EQUIP	128,764.00	-430,878.91
06/30/2010	EQUITIES	CERMAQ ASA NOK10	NORWAY	92,876.14	-19,607.18
06/30/2010	EQUITIES	CERMAQ ASA NOK10	NORWAY	70,979.31	-9,340.80
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	-3,680,665.00	-71,590.50
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	7,315,037.10	3,198,455.65
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	7,435,929.87	3,689,052.54
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	2,049,030.00	191,816.98
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	164,908.97	37,222.21
06/30/2010	EQUITIES	CERUS CORP COM	HEALTH CARE SUPPLIES	77,438.96	-6,325.00
06/30/2010	EQUITIES	CESC INR10	INDIA	61,172.44	0.00
06/30/2010	EQUITIES	CESP-CIA ENERGETICA DE SAO PAU	BRAZIL	1,077,847.07	0.00
06/30/2010	EQUITIES	CEVA INC	SEMICONDUCTORS	220,033.80	74,088.66
06/30/2010	EQUITIES	CEVA INC	SEMICONDUCTORS	2,570.40	1,081.20
06/30/2010	EQUITIES	CEWE COLOR HLDG AG NPV	GERMANY	41,248.81	12,031.98
06/30/2010	EQUITIES	CEZ CZK100	CZECH REPUBLIC	12,140,360.46	462,736.47
06/30/2010	EQUITIES	CEZ CZK100	CZECH REPUBLIC	2,351,171.87	0.00
06/30/2010	EQUITIES	CEZ CZK100	CZECH REPUBLIC	4,883,394.14	-811,632.25
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	134,958.15	-36,567.49
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	13,051.79	0.00
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	5,846,346.45	219,887.00
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	244,155.60	-132,624.99
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	5,390,458.20	-6,011,224.57
06/30/2010	EQUITIES	CFAO	FRANCE	-231,885.37	64,028.48
06/30/2010	EQUITIES	CFE NPV	BELGIUM	280,885.31	68,302.55
06/30/2010	EQUITIES	CFE NPV	BELGIUM	89,856.57	-9,395.36
06/30/2010	EQUITIES	CFS RETAIL PROPERTY TRUST UNIT	AUSTRALIA	145,985.45	0.00
06/30/2010	EQUITIES	CFS RETAIL PROPERTY TRUST UNIT	AUSTRALIA	1,241,992.27	-157,733.57
06/30/2010	EQUITIES	CFS RETAIL PROPERTY TRUST UNIT	AUSTRALIA	256,234.73	0.00
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	338,594.69	0.00
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	1,213,359.05	428,025.31
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	685,234.84	191,113.81
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	1,812,585.52	344,816.14
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	524,189.00	157,003.46
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	1,572,045.28	501,818.25
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	195,099.87	0.00
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	6,772,794.35	2,426,383.94



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CH ENERGY GROUP INC COM	MULTI-UTILITIES	1,450,742.04	-228,522.45
06/30/2010	EQUITIES	CH ENERGY GROUP INC COM	MULTI-UTILITIES	18,639.00	-1,083.00
06/30/2010	EQUITIES	CH ENERGY GROUP INC COM	MULTI-UTILITIES	192,276.00	-7,341.44
06/30/2010	EQUITIES	CH ROBINSON WORLDWIDE INC	AIR FREIGHT & LOGISTICS	291,359.85	30,265.13
06/30/2010	EQUITIES	CH ROBINSON WORLDWIDE INC	AIR FREIGHT & LOGISTICS	13,179,856.79	3,753,872.87
06/30/2010	EQUITIES	CH ROBINSON WORLDWIDE INC	AIR FREIGHT & LOGISTICS	200.00	0.00
06/30/2010	EQUITIES	CH ROBINSON WORLDWIDE INC	AIR FREIGHT & LOGISTICS	13,532,991.56	4,981,368.54
06/30/2010	EQUITIES	CHALLENGER FIN SER NPV	AUSTRALIA	192,878.33	66,169.32
06/30/2010	EQUITIES	CHALLENGER FIN SER NPV	AUSTRALIA	860,414.01	-171,223.71
06/30/2010	EQUITIES	CHALLENGER FIN SER NPV	AUSTRALIA	666,585.69	0.00
06/30/2010	EQUITIES	CHAM PAPER GROUP HOLDING AG	SWITZERLAND	100,486.85	-105,301.18
06/30/2010	EQUITIES	CHAMPION TECHN LGY HKD0.10	HONG KONG	38,416.00	-116,217.26
06/30/2010	EQUITIES	CHAMPION TECHN LGY HKD0.10	HONG KONG	52,798.26	-16,752.32
06/30/2010	EQUITIES	CHANG GWA BANK TWD10	TAIWAN	249,264.74	22,775.84
06/30/2010	EQUITIES	CHANG GWA BANK TWD10	TAIWAN	175,816.57	15,292.35
06/30/2010	EQUITIES	CHANGSHA ZOOMLION HEAVY A CNY1	CHINA	54,149.35	0.00
06/30/2010	EQUITIES	CHAODA MODERN AGRI HKD0.10	CHINA	520,326.16	0.00
06/30/2010	EQUITIES	CHAODA MODERN AGRI HKD0.10	CHINA	326,306.80	-19,329.67
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	76,904.08	9,194.32
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	17,999.22	0.00
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	3,243,039.58	-613,815.80
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	992,090.00	18,360.74
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	3,176,159.03	-1,193,125.00
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	19,691,992.88	865,543.76
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	20,382,119.30	1,552,011.34
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	490,824.15	0.00
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	459,261.84	-83,899.17
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	3,055,790.00	-861,178.02
06/30/2010	EQUITIES	CHARLES VOGELE HLDG AG CHF6	SWITZERLAND	133,760.14	12,638.63
06/30/2010	EQUITIES	CHARLES VOGELE HLDG AG CHF6	SWITZERLAND	38,953.26	119.93
06/30/2010	EQUITIES	CHARM COMMUNICATIONS INC	HONG KONG	350,784.00	-90,016.00
06/30/2010	EQUITIES	CHARMING SHOPPES INC PA COM	APPAREL RETAIL	709,931.25	-462,041.05
06/30/2010	EQUITIES	CHARMING SHOPPES INC PA COM	APPAREL RETAIL	475,972.50	-285,716.77
06/30/2010	EQUITIES	CHARMING SHOPPES INC PA COM	APPAREL RETAIL	14,141.25	301.68
06/30/2010	EQUITIES	CHAROEN POKPHAND FOODS THB1	THAILAND	9,111,121.20	5,534,080.71
06/30/2010	EQUITIES	CHAROEN POKPHAND FOODS THB1	THAILAND	303,480.91	0.00
06/30/2010	EQUITIES	CHAROEN POKPHAND FOODS THB1	THAILAND	594,721.32	0.00
06/30/2010	EQUITIES	CHAROEN POKPHAND INDONESIA	INDONESIA	418,669.17	0.00
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	750,956.00	-21,837.93
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	14,645.20	-4,333.40

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	550,005.16	100,040.83
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	991,807.22	-399,415.46
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	-947,264.00	560,833.26
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	15,580.00	-2,656.99
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	804,208.44	-497,532.86
06/30/2010	EQUITIES	CHARTER COMMUNICATIONS INC	CABLE & SATELLITE	131,976.31	0.00
06/30/2010	EQUITIES	CHARTER INTERNATIONAL ORD GBP0	GENERAL INDUSTRIALS	1,429,056.80	91,316.04
06/30/2010	EQUITIES	CHARTER INTERNATIONAL ORD GBP0	GENERAL INDUSTRIALS	1,145,791.76	-315,962.27
06/30/2010	EQUITIES	CHARTER INTERNATIONAL ORD GBP0	GENERAL INDUSTRIALS	944,060.05	238,760.37
06/30/2010	EQUITIES	CHATHAM LODGING TRUST	SPECIALIZED REITS	105,772.53	-3,255.45
06/30/2010	EQUITIES	CHATHAM LODGING TRUST	SPECIALIZED REITS	15,189.50	-405.00
06/30/2010	EQUITIES	CHAUCER HOLDINGS ORD GBP0.25	NONLIFE INSURANCE	465.98	-41.05
06/30/2010	EQUITIES	CHECKPOINT SOFTWARE TECH	ISRAEL	8,231,258.20	2,277,114.15
06/30/2010	EQUITIES	CHECKPOINT SOFTWARE TECH	ISRAEL	5,159,000.00	1,688,678.26
06/30/2010	EQUITIES	CHECKPOINT SOFTWARE TECH	ISRAEL	649,585.80	0.00
06/30/2010	EQUITIES	CHECKPOINT SYS INC COM	ELECTRONIC EQUIP & INSTR	374,976.00	33,219.02
06/30/2010	EQUITIES	CHECKPOINT SYS INC COM	ELECTRONIC EQUIP & INSTR	883,606.64	57,729.04
06/30/2010	EQUITIES	CHECKPOINT SYS INC COM	ELECTRONIC EQUIP & INSTR	17,325.28	3,493.00
06/30/2010	EQUITIES	CHEESECAKE FACTORY (THE)	RESTAURANTS	44,208.36	11,947.60
06/30/2010	EQUITIES	CHEESECAKE FACTORY (THE)	RESTAURANTS	2,319,469.74	412,208.81
06/30/2010	EQUITIES	CHEESECAKE FACTORY (THE)	RESTAURANTS	540,895.74	-124,763.21
06/30/2010	EQUITIES	CHEESECAKE FACTORY (THE)	RESTAURANTS	338,352.00	209,023.08
06/30/2010	EQUITIES	CHEIL INDUSTRIES KSWN5000	SOUTH KOREA	233,689.17	140,281.11
06/30/2010	EQUITIES	CHELSEA THERAPEUTICS INTERNATI	BIOTECHNOLOGY	224,493.67	-33,199.65
06/30/2010	EQUITIES	CHELSEA THERAPEUTICS INTERNATI	BIOTECHNOLOGY	-13,771.00	-209.79
06/30/2010	EQUITIES	CHELSEA THERAPEUTICS INTERNATI	BIOTECHNOLOGY	2,930.00	-393.77
06/30/2010	EQUITIES	CHEMED CORP NEW	HEALTH CARE SERVICES	41,963.52	12,710.40
06/30/2010	EQUITIES	CHEMED CORP NEW	HEALTH CARE SERVICES	1,563,523.60	574,458.33
06/30/2010	EQUITIES	CHEMED CORP NEW	HEALTH CARE SERVICES	1,628,272.00	130,754.12
06/30/2010	EQUITIES	CHEMICAL FINL CORP COM	REGIONAL BANKS	113,256.00	-9,398.01
06/30/2010	EQUITIES	CHEMICAL FINL CORP COM	REGIONAL BANKS	797,496.48	-357,917.35
06/30/2010	EQUITIES	CHEMICAL FINL CORP COM	REGIONAL BANKS	10,519.74	1,421.95
06/30/2010	EQUITIES	CHEMICAL WORKS OF GEDEON	HUNGARY	8,915,783.23	3,312,334.04
06/30/2010	EQUITIES	CHEMICAL WORKS OF GEDEON	HUNGARY	2,362,360.00	-327,717.10
06/30/2010	EQUITIES	CHEMICAL WORKS OF GEDEON	HUNGARY	8,669,707.61	3,189,923.84
06/30/2010	EQUITIES	CHEMICAL WORKS OF GEDEON	HUNGARY	285,800.42	0.00
06/30/2010	EQUITIES	CHEMRING GROUP ORD 5P	AEROSPACE & DEFENCE	1,089,257.96	262,825.97
06/30/2010	EQUITIES	CHEMRING GROUP ORD 5P	AEROSPACE & DEFENCE	1,395,955.20	213,055.84
06/30/2010	EQUITIES	CHEMRING GROUP ORD 5P	AEROSPACE & DEFENCE	1,277,245.17	372,860.62
06/30/2010	EQUITIES	CHEMTRADE LOGISTIC INCOME FD	CDN COMMODITY CHEMICALS	1,422,343.97	2,254.72

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHEN HSONG HLDGS ORD HK\$0.10	CHINA	2,319.21	452.79
06/30/2010	EQUITIES	CHEN HSONG HLDGS ORD HK\$0.10	CHINA	26,284.33	45.81
06/30/2010	EQUITIES	CHENG LOONG TWD10	TAIWAN	677,279.31	21,475.60
06/30/2010	EQUITIES	CHENG LOONG TWD10	TAIWAN	109,966.86	-13,932.85
06/30/2010	EQUITIES	CHENIERE ENERGY INC COM NEW	OIL & GAS STORAGE & TRANS	184,210.86	-1,243,548.13
06/30/2010	EQUITIES	CHENIERE ENERGY INC COM NEW	OIL & GAS STORAGE & TRANS	-1,229,364.90	-25,134.49
06/30/2010	EQUITIES	CHENIERE ENERGY INC COM NEW	OIL & GAS STORAGE & TRANS	6,550.86	-2,323.00
06/30/2010	EQUITIES	CHENNAI PETRO CP INR10	INDIA	199,922.76	0.00
06/30/2010	EQUITIES	CHEROKEE INC DEL NEW	APPAREL ACCESS & LUXURY	8,002.80	-1,735.00
06/30/2010	EQUITIES	CHEROKEE INC DEL NEW	APPAREL ACCESS & LUXURY	233,397.90	-165,593.12
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	18,954,836.45	-4,691,361.48
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	5,588,905.00	-538,195.80
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	19,372,687.30	-8,696,599.73
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	417,577.53	2,511.26
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	141,874.17	0.00
06/30/2010	EQUITIES	CHESAPEAKE LODGING TRUST	SPECIALIZED REITS	1,977.50	-67.50
06/30/2010	EQUITIES	CHESAPEAKE LODGING TRUST	SPECIALIZED REITS	13,921.60	-754.44
06/30/2010	EQUITIES	CHESAPEAKE UTILS CORP	GAS UTILITIES	411,499.28	-10,438.68
06/30/2010	EQUITIES	CHESAPEAKE UTILS CORP	GAS UTILITIES	36,108.74	-169.46
06/30/2010	EQUITIES	CHESAPEAKE UTILS CORP	GAS UTILITIES	5,330.64	68.88
06/30/2010	EQUITIES	CHEUK NANG -CW11	CHINA	1,089.10	-2,125.11
06/30/2010	EQUITIES	CHEUK NANG HLDGS HDK0.10	HONG KONG	59,332.51	-87,179.68
06/30/2010	EQUITIES	CHEUNG KONG INFRASTRUCTURE	HONG KONG	149,252.02	0.00
06/30/2010	EQUITIES	CHEUNG KONG INFRASTRUCTURE	HONG KONG	85,948.23	0.00
06/30/2010	EQUITIES	CHEUNG KONG INFRASTRUCTURE	HONG KONG	676,614.68	-10,437.12
06/30/2010	EQUITIES	CHEUNG KONG INFRASTRUCTURE	HONG KONG	155,773.94	0.00
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	4,331,486.58	0.00
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	12,287,987.22	4,869,369.71
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	475,963.60	-23,527.94
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	6,500,966.31	-1,781,773.77
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	6,466,139.71	2,096,106.69
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	827,885.22	0.00
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	1,438,008.21	0.00
06/30/2010	EQUITIES	CHEVALIER INTL HLD HKD1.25	HONG KONG	94,155.11	-12,105.32
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	526,254.30	-193,564.03
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	7,852,080.60	-248,779.66
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	3,874,127.40	-402,819.04
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	10,209,808.44	-3,598,888.72
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	6,895,593.90	-2,677,820.47
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	8,835,372.00	272,054.47

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	31,091,687.64	6,390,922.69
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	17,158,808.16	-630,940.09
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	189,020,365.56	14,905,030.17
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	26,689,338.00	-2,140,395.79
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	176,436.00	-12,107.68
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	192,678,833.88	3,940,613.69
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	4,258,282.86	185,339.03
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	1,338,058.22	0.00
06/30/2010	EQUITIES	CHG HOLDINGS INC COM STK	OFFICE ELECTRONICS	0.00	-1,102,500.00
06/30/2010	EQUITIES	CHIA HSIN CEMENT TWD10	TAIWAN	43,804.80	0.00
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	3,215,269.54	-1,139,354.52
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	1,828,510.52	-575,057.93
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	406,507.75	0.00
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	157,995.02	0.00
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	235,566.95	0.00
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	1,286,528.76	-118,243.00
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	1,286,528.76	-118,167.77
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	11,747.53	0.00
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	49,376.25	-4,360.02
06/30/2010	EQUITIES	CHICONY ELECTRONI TWD10	TAIWAN	140,911.16	142.27
06/30/2010	EQUITIES	CHICONY ELECTRONI TWD10	TAIWAN	239,853.99	0.00
06/30/2010	EQUITIES	CHICONY ELECTRONI TWD10	TAIWAN	1,456,729.40	-252,018.68
06/30/2010	EQUITIES	CHICOS FAS INC COM	APPAREL RETAIL	85,956.00	-32,552.46
06/30/2010	EQUITIES	CHICOS FAS INC COM	APPAREL RETAIL	2,413,624.72	85,841.76
06/30/2010	EQUITIES	CHICOS FAS INC COM	APPAREL RETAIL	2,189,822.96	-1,583,180.23
06/30/2010	EQUITIES	CHICOS FAS INC COM	APPAREL RETAIL	59,329.40	3,002.50
06/30/2010	EQUITIES	CHIGO HOLDING LTD	HONG KONG	131,981.53	-16,757.58
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	413,788.00	121,847.30
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	2,812,878.00	1,412,315.79
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	1,310,123.24	503,414.23
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	1,993,137.56	540,864.81
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	33,983.44	6,708.74
06/30/2010	EQUITIES	CHIMEI INNOLUX CORP	TAIWAN	66,381.09	8,826.57
06/30/2010	EQUITIES	CHIMEI INNOLUX CORP	TAIWAN	330,894.79	0.00
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	2,683,249.27	35,021.43
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	27,594.00	-4,370.51
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	3,322,288.51	157,416.02
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	45,390.24	2,900.92
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	30,249.19	0.00
06/30/2010	EQUITIES	CHIN-POON INDUSTRIAL TWD10	TAIWAN	225,608.55	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHINA BILLS FIN TWD10	TAIWAN	68,499.93	0.00
06/30/2010	EQUITIES	CHINA BLUECHEMICAL LIMITED	CHINA	4,080,527.52	-78,518.97
06/30/2010	EQUITIES	CHINA CITIC BANK CORPORATION H	CHINA	32,000.47	0.00
06/30/2010	EQUITIES	CHINA CITIC BANK CORPORATION H	CHINA	722,471.69	0.00
06/30/2010	EQUITIES	CHINA COAL ENERGY COMPANY H	CHINA	1,320,879.35	0.00
06/30/2010	EQUITIES	CHINA COMMUNICATIONS CONST-H	CHINA	1,036,121.60	0.00
06/30/2010	EQUITIES	CHINA COMMUNICATIONS CONST-H	CHINA	5,060,836.99	-1,297,631.32
06/30/2010	EQUITIES	CHINA COMMUNICATIONS SERVICES	CHINA	407,607.00	0.00
06/30/2010	EQUITIES	CHINA COMMUNICATIONS SERVICES	CHINA	475,543.16	22,114.59
06/30/2010	EQUITIES	CHINA CONSTRUCTION BANK 'H'	CHINA	25,186,076.44	2,634,482.04
06/30/2010	EQUITIES	CHINA CONSTRUCTION BANK 'H'	CHINA	19,783,356.94	4,602,569.58
06/30/2010	EQUITIES	CHINA CONSTRUCTION BANK 'H'	CHINA	965,510.07	0.00
06/30/2010	EQUITIES	CHINA CONSTRUCTION BANK 'H'	CHINA	6,610,947.21	0.00
06/30/2010	EQUITIES	CHINA CONSTRUCTION BANK 'H'	CHINA	11,276,466.56	2,116,783.04
06/30/2010	EQUITIES	CHINA CYBERWORLD HKD0.05	HONG KONG	5,148.87	-1,106.29
06/30/2010	EQUITIES	CHINA DEV FIN HLDG TWD10	TAIWAN	178,896.41	-860.95
06/30/2010	EQUITIES	CHINA DEV FIN HLDG TWD10	TAIWAN	94,709.87	-394.33
06/30/2010	EQUITIES	CHINA ELECTRIC MAN TWD10	TAIWAN	85,808.15	0.00
06/30/2010	EQUITIES	CHINA ENERGY LTD NPV	CHINA	9,884.68	-3,786.00
06/30/2010	EQUITIES	CHINA EVERBRIGHT HKD1	HONG KONG	988,588.10	0.00
06/30/2010	EQUITIES	CHINA EVERBRIGHT INTL ORD	HONG KONG	224,431.27	152,420.90
06/30/2010	EQUITIES	CHINA FOODS LTD HKD0.10	CHINA	42,858.19	0.00
06/30/2010	EQUITIES	CHINA FORESTRY HOLDINGS CO	CHINA	801,767.01	-13,012.61
06/30/2010	EQUITIES	CHINA GAOXIAN FIBRE FABRIC	SINGAPORE	19,694.15	1,520.96
06/30/2010	EQUITIES	CHINA GAS HOLDING HKD0.01	CHINA	4,565,241.44	168,153.08
06/30/2010	EQUITIES	CHINA GAS HOLDING HKD0.01	CHINA	217,941.44	0.00
06/30/2010	EQUITIES	CHINA GAS HOLDING HKD0.01	CHINA	279,619.63	126,797.12
06/30/2010	EQUITIES	CHINA GEN PLASTICS TWD10	TAIWAN	746,308.15	-14,394.38
06/30/2010	EQUITIES	CHINA GRAND FORESTRY GREEN	HONG KONG	62,626.52	0.00
06/30/2010	EQUITIES	CHINA GREEN AGRICULTURE INC	FERTILIZERS & AGRI CHEM	43,104.00	-18,412.32
06/30/2010	EQUITIES	CHINA GREEN HLDGS HKD0.1	CHINA	244,839.95	-11,012.75
06/30/2010	EQUITIES	CHINA GREEN HLDGS HKD0.1	CHINA	141,044.55	0.00
06/30/2010	EQUITIES	CHINA HI-MEAT TWD10	TAIWAN	59,046.75	0.00
06/30/2010	EQUITIES	CHINA HIGH SPEED TRANS EQUIP	CHINA	893,821.32	0.00
06/30/2010	EQUITIES	CHINA HIGH SPEED TRANS EQUIP	CHINA	8,456,035.36	2,246,242.54
06/30/2010	EQUITIES	CHINA HIGH SPEED TRANS EQUIP	CHINA	896,353.60	83,359.06
06/30/2010	EQUITIES	CHINA HONGKONG PHOTO PRODS	HONG KONG	22,036.30	-16,513.90
06/30/2010	EQUITIES	CHINA INTEGRATED ENERGY INC	OIL & GAS REFINING & MKTG	134,982.90	-50,316.50
06/30/2010	EQUITIES	CHINA LIFE INS TWD10	TAIWAN	4,212,553.74	901,045.79
06/30/2010	EQUITIES	CHINA LIFE INS TWD10	TAIWAN	526,329.53	0.00

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHINA LIFE INS TWD10	TAIWAN	5,696.90	484.87
06/30/2010	EQUITIES	CHINA LIFE INS TWD10	TAIWAN	1,741,046.46	639,075.22
06/30/2010	EQUITIES	CHINA LIFE INSURANCE CO- A	CHINA	32,384.57	0.00
06/30/2010	EQUITIES	CHINA LIFE INSURANCE CO-H	CHINA	7,334,723.09	0.00
06/30/2010	EQUITIES	CHINA LIFE INSURANCE CO-H	CHINA	5,754,737.84	0.00
06/30/2010	EQUITIES	CHINA LIFE INSURANCE CO-H	CHINA	12,587,188.15	3,185,059.02
06/30/2010	EQUITIES	CHINA MENGNIU DAIR HKD0.1	CHINA	222,674.53	137,079.85
06/30/2010	EQUITIES	CHINA MERCHANTS BK 'H' CNY1	CHINA	7,941,643.75	-1,022,671.01
06/30/2010	EQUITIES	CHINA MERCHANTS BK 'H' CNY1	CHINA	3,532,200.10	428,870.82
06/30/2010	EQUITIES	CHINA MERCHANTS BK 'H' CNY1	CHINA	1,745,337.84	0.00
06/30/2010	EQUITIES	CHINA MERCHANTS BK 'H' CNY1	CHINA	10,056,788.29	0.00
06/30/2010	EQUITIES	CHINA MERCHANTS BK-A CNY0.01	CHINA	47,920.71	0.00
06/30/2010	EQUITIES	CHINA MERCHANTS HLDGS	SINGAPORE	99,831.67	-27,737.57
06/30/2010	EQUITIES	CHINA MERCHANTS HOLDINGS INTL	HONG KONG	13,986,567.73	2,242,688.96
06/30/2010	EQUITIES	CHINA MERCHANTS HOLDINGS INTL	HONG KONG	6,934,217.09	828,467.00
06/30/2010	EQUITIES	CHINA METAL PRODS TWD10	TAIWAN	265,235.05	-48,086.61
06/30/2010	EQUITIES	CHINA METAL PRODS TWD10	TAIWAN	213,939.59	-26,892.98
06/30/2010	EQUITIES	CHINA METAL RECYCLING	HONG KONG	806,528.70	-4,601.33
06/30/2010	EQUITIES	CHINA MINSHENG BAN 'A' CNY1	CHINA	119,039.86	0.00
06/30/2010	EQUITIES	CHINA MINSHENG BANKING-H	CHINA	1,600,822.33	49,177.92
06/30/2010	EQUITIES	CHINA MINSHENG BANKING-H	CHINA	319,846.73	9,889.99
06/30/2010	EQUITIES	CHINA MOBILE LIMITED ADR	HONG KONG	7,515,261.00	-1,462,405.57
06/30/2010	EQUITIES	CHINA MOBILE LIMITED ADR	HONG KONG	1,670,058.00	-336,044.74
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	3,449,490.49	145,606.43
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	29,544,107.81	-777,040.59
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	16,142,812.14	713,075.70
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	21,557,357.33	0.00
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	9,781,845.40	0.00
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	26,004,237.66	1,172,633.27
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	19,230,783.98	-2,158,368.48
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	1,551,517.56	10,424.12
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	547,299.07	166,538.87
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	2,164,000.96	0.00
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	13,054,840.30	8,949,808.19
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	15,439,859.20	953,139.95
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	4,724,847.97	67,750.41
06/30/2010	EQUITIES	CHINA MOLYBDENUM CO LTD H	CHINA	47,530.28	0.00
06/30/2010	EQUITIES	CHINA NATIONAL BUILDING	CHINA	758,188.97	0.00
06/30/2010	EQUITIES	CHINA NATIONAL MATERIALS COMP	CHINA	375,522.51	0.00
06/30/2010	EQUITIES	CHINA NICKEL RESOURCES HLDGS	CHINA	204,723.20	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHINA OVERSEAS LAND & INVEST	HONG KONG	3,239,641.28	0.00
06/30/2010	EQUITIES	CHINA OVERSEAS LAND & INVEST	HONG KONG	7,559,069.55	0.00
06/30/2010	EQUITIES	CHINA OVERSEAS LAND & INVEST	HONG KONG	1,413,867.71	-86,434.93
06/30/2010	EQUITIES	CHINA PAN TOURISM 'A'CNY1	CHINA	24,113.65	0.00
06/30/2010	EQUITIES	CHINA PETROCHEMICAL CORP TWD10	TAIWAN	491,260.40	0.00
06/30/2010	EQUITIES	CHINA PETROLEUM & 'A' CNY1	CHINA	46,887.68	0.00
06/30/2010	EQUITIES	CHINA PETROLEUM AND CHEMICAL	CHINA	2,609,399.47	0.00
06/30/2010	EQUITIES	CHINA PETROLEUM AND CHEMICAL	CHINA	4,723,419.16	0.00
06/30/2010	EQUITIES	CHINA PHARMECEUTICAL GRP LTD	HONG KONG	241,937.04	26,288.55
06/30/2010	EQUITIES	CHINA PHARMECEUTICAL GRP LTD	HONG KONG	296,713.82	0.00
06/30/2010	EQUITIES	CHINA POWER INTL HKD1	HONG KONG	158,970.02	0.00
06/30/2010	EQUITIES	CHINA POWER INTL HKD1	HONG KONG	2,449,115.52	-2,399,683.08
06/30/2010	EQUITIES	CHINA RAILWAY CONSTRUCTION	CHINA	223,482.27	6,451.81
06/30/2010	EQUITIES	CHINA RAILWAY CONSTRUCTION	CHINA	580,442.74	0.00
06/30/2010	EQUITIES	CHINA RAILWAY CONSTRUCTION	CHINA	1,161,289.59	0.00
06/30/2010	EQUITIES	CHINA RAILWAY CONSTRUCTION	CHINA	11,901.54	0.00
06/30/2010	EQUITIES	CHINA RAILWAY ERJU 'A'CNY1	CHINA	19,605.10	0.00
06/30/2010	EQUITIES	CHINA RARE EARTH HOLDINGS LTD	HONG KONG	236,382.51	0.00
06/30/2010	EQUITIES	CHINA RENJI MEDICAL GROUP LTD	HONG KONG	16,665.92	-7,917.35
06/30/2010	EQUITIES	CHINA RES LOGIC ORD HKD0.10	HONG KONG	225,292.68	0.00
06/30/2010	EQUITIES	CHINA RESOURCES ENTERPRISE ORD	HONG KONG	19,106,862.41	0.00
06/30/2010	EQUITIES	CHINA RESOURCES POWER HOLDIN	HONG KONG	1,390,023.82	0.00
06/30/2010	EQUITIES	CHINA RESOURCES POWER HOLDIN	HONG KONG	9,665,523.30	1,338,231.62
06/30/2010	EQUITIES	CHINA SHANSHUI CEMENT GROUP	CHINA	156,965.57	0.00
06/30/2010	EQUITIES	CHINA SHANSHUI CEMENT GROUP	CHINA	555,520.57	-234,528.93
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY CO LTD	CHINA	1,722,672.72	0.00
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY CO LTD	CHINA	7,963,260.81	0.00
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY CO LTD	CHINA	4,875,384.89	2,660,390.11
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY CO LTD	CHINA	1,415,656.92	-302,540.66
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY CO LTD	CHINA	8,045,700.76	2,904,952.01
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY COMPANY	CHINA	39,612.68	0.00
06/30/2010	EQUITIES	CHINA SHINEWAY PHA ORD HKD0.1	CHINA	281,440.30	0.00
06/30/2010	EQUITIES	CHINA SHINEWAY PHA ORD HKD0.1	CHINA	1,338,153.23	555,323.03
06/30/2010	EQUITIES	CHINA SHIPPING DEV 'A' CNY1	CHINA	10,121.71	0.00
06/30/2010	EQUITIES	CHINA SHIPPING DEV H CNY1	CHINA	948,717.30	0.00
06/30/2010	EQUITIES	CHINA SHIPPING DEV H CNY1	CHINA	11,865,149.59	-2,227,438.56
06/30/2010	EQUITIES	CHINA SKY CHEMICAL FIBRE	CHINA	30,975.57	-15,102.47
06/30/2010	EQUITIES	CHINA SOUTHERN GLASS 'B'CNYU1	CHINA	98,477.37	0.00
06/30/2010	EQUITIES	CHINA STATE CONSTR HKD0.1	HONG KONG	227,532.65	0.00
06/30/2010	EQUITIES	CHINA STEEL CHEMICAL CORP	TAIWAN	132,051.32	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHINA STEEL CORP	TAIWAN	1,284,796.87	0.00
06/30/2010	EQUITIES	CHINA STEEL STRUCT TWD10	TAIWAN	83,282.76	-8,563.57
06/30/2010	EQUITIES	CHINA STHN AIRLINE 'A'CNY1	CHINA	59,043.25	0.00
06/30/2010	EQUITIES	CHINA SUNERGY CO LTD SPONSORED	CHINA	150,181.00	-27,368.63
06/30/2010	EQUITIES	CHINA TELECOM CORP 'H'CNY1	CHINA	2,936,673.87	70,861.73
06/30/2010	EQUITIES	CHINA TELECOM CORP 'H'CNY1	CHINA	14,120,370.05	3,550,663.74
06/30/2010	EQUITIES	CHINA TELECOM CORP 'H'CNY1	CHINA	805,379.20	0.00
06/30/2010	EQUITIES	CHINA TELECOM CORP 'H'CNY1	CHINA	6,544,504.71	736,208.38
06/30/2010	EQUITIES	CHINA TING GROUP H HKG0.1	APPAREL ACCESS & LUXURY	341,126.08	-3,636.39
06/30/2010	EQUITIES	CHINA UNITED TELEC 'A' CNY1	CHINA	36,161.22	0.00
06/30/2010	EQUITIES	CHINA VANKE CO LTD A CNY1	CHINA	52,282.74	0.00
06/30/2010	EQUITIES	CHINA YANGTZE POWE 'A'CNY1	CHINA	66,104.71	0.00
06/30/2010	EQUITIES	CHINA YUCHAI INTL LTD COM	SINGAPORE	1,373,986.42	-8,158.08
06/30/2010	EQUITIES	CHINA YUCHAI INTL LTD COM	SINGAPORE	166,166.03	2,259.27
06/30/2010	EQUITIES	CHINA YURUN FOOD GROUP LTD	CHINA	12,019,294.56	5,218,871.68
06/30/2010	EQUITIES	CHINA YURUN FOOD GROUP LTD	CHINA	342,766.63	0.00
06/30/2010	EQUITIES	CHINA ZENITH CHEMICAL GRP LTD	CHINA	33,031.37	0.00
06/30/2010	EQUITIES	CHINATRUST FINANCIAL HOLDING	TAIWAN	1,035,941.07	0.00
06/30/2010	EQUITIES	CHINATRUST FINANCIAL HOLDING	TAIWAN	2,167,823.50	-144,936.24
06/30/2010	EQUITIES	CHINATRUST FINANCIAL HOLDING	TAIWAN	136,999.52	-433.24
06/30/2010	EQUITIES	CHINDEX INTL INC	HEALTH CARE DISTRIBUTORS	319,101.51	-3,130.37
06/30/2010	EQUITIES	CHINDEX INTL INC	HEALTH CARE DISTRIBUTORS	7,342.58	1,724.64
06/30/2010	EQUITIES	CHINESE ESTATES ORD HK\$0.10	CHINA	46,033.96	0.00
06/30/2010	EQUITIES	CHINESE GAMER INTL TWD10	TAIWAN	57,684.57	0.00
06/30/2010	EQUITIES	CHINESE MARITIME T TWD10	TAIWAN	55,661.92	0.00
06/30/2010	EQUITIES	CHING SYNTH RUBBER TWD10	TAIWAN	67,194.93	0.00
06/30/2010	EQUITIES	CHIPBOND TECHNOLO TWD10	TAIWAN	408,993.69	0.00
06/30/2010	EQUITIES	CHIPBOND TECHNOLO TWD10	TAIWAN	349,563.52	62,682.08
06/30/2010	EQUITIES	CHIPOTLE MEXICAN GRILL INC CL	RESTAURANTS	6,016,903.80	3,500,927.85
06/30/2010	EQUITIES	CHIPOTLE MEXICAN GRILL INC CL	RESTAURANTS	140,230.25	57,420.50
06/30/2010	EQUITIES	CHIPOTLE MEXICAN GRILL INC CL	RESTAURANTS	6,192,704.65	2,858,321.80
06/30/2010	EQUITIES	CHIPOTLE MEXICAN GRILL INC CL	RESTAURANTS	6,675,233.52	2,762,966.67
06/30/2010	EQUITIES	CHIQUITA BRANDS INTL INC	PACKAGED FOODS & MEATS	745,013.70	-275,398.70
06/30/2010	EQUITIES	CHIQUITA BRANDS INTL INC	PACKAGED FOODS & MEATS	13,073.40	2,485.56
06/30/2010	EQUITIES	CHIQUITA BRANDS INTL INC	PACKAGED FOODS & MEATS	530,955.00	18,602.67
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	1,468,493.62	-222,884.47
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	1,001.93	0.00
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	1,807,944.41	-245,995.73
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	516,555.55	-81,802.87
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	102,403.05	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	58,728.66	0.00
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	1,224,974.58	-381,157.63
06/30/2010	EQUITIES	CHIYODA INTEGRE CO JPY50	JAPAN	371,829.59	-36,537.88
06/30/2010	EQUITIES	CHLORIDE GROUP ORD 25P	ELECTRONIC & ELECT EQUIP	11,317,791.15	7,394,295.13
06/30/2010	EQUITIES	CHOFU SEISAKUSHO Y50	ELECTRIC APPLIANCES	374,781.95	-2,056.15
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	1,068,323.46	30,065.34
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	1,493,671.09	-126,350.84
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	16,747.65	2,049.72
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	8,057.76	0.00
06/30/2010	EQUITIES	CHONG HONG CONSTRUCTION CO	TAIWAN	199,470.89	0.00
06/30/2010	EQUITIES	CHONG KUN DANG CP KRW2500	SOUTH KOREA	48,839.70	0.00
06/30/2010	EQUITIES	CHONGQING CHANGAN AUTOMOBILE	CHINA	747,538.19	-376,239.99
06/30/2010	EQUITIES	CHONGQING IRON & STEEL CO LTD	CHINA	46,552.08	0.00
06/30/2010	EQUITIES	CHONGQING MACHINERY & ELEC CO	CHINA	211,458.22	0.00
06/30/2010	EQUITIES	CHOW SANG SANG HLD HKD0.25	HONG KONG	57,982.70	36,192.17
06/30/2010	EQUITIES	CHRISTIAN DIOR EUR2	FRANCE	9,112,096.31	0.00
06/30/2010	EQUITIES	CHRISTIAN DIOR EUR2	FRANCE	2,488,609.58	105,102.84
06/30/2010	EQUITIES	CHRISTIAN DIOR EUR2	FRANCE	546,291.28	0.00
06/30/2010	EQUITIES	CHRISTIAN DIOR EUR2	FRANCE	310,278.02	0.00
06/30/2010	EQUITIES	CHRISTOPHER & BANKS CORP COM	APPAREL RETAIL	274,910.28	-323,581.07
06/30/2010	EQUITIES	CHRISTOPHER & BANKS CORP COM	APPAREL RETAIL	3,831.61	767.56
06/30/2010	EQUITIES	CHUAN HUP HOLDINGS SGD0.20	SINGAPORE	8,162.02	-2,486.21
06/30/2010	EQUITIES	CHUANGS CONS INTL HKD0.25	HONG KONG	16,005.86	-679.39
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	287,166.00	-11,430.75
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	24,334,108.25	4,778,261.11
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	6,969,770.72	2,319,344.84
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	24,853,341.31	3,882,545.18
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	9,531,896.00	594,564.00
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	492,483.99	109,583.64
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	170,776.09	0.00
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	839,525.20	0.00
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	541.08	0.00
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	6,606,153.95	-1,551,189.41
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	1,705,935.82	17,816.44
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	3,815,684.60	0.00
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	1,458,683.34	0.00
06/30/2010	EQUITIES	CHUBU SHIRYO CO JPY50	JAPAN	85,433.38	-23,450.67
06/30/2010	EQUITIES	CHUBU STEEL PLATE CO NPV	IRON AND STEEL	23,618.49	-6,033.07
06/30/2010	EQUITIES	CHUDENKO CORP Y50	CONSTRUCTION	280,628.32	-204,211.16
06/30/2010	EQUITIES	CHUETSU PULP & PAPER Y50	JAPAN	118,556.00	-36,181.60

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHUGAI PHARMACEUTL Y50	PHARMACEUTICAL	203,568.47	0.00
06/30/2010	EQUITIES	CHUGAI PHARMACEUTL Y50	PHARMACEUTICAL	12,483,977.64	-739,025.42
06/30/2010	EQUITIES	CHUGAI PHARMACEUTL Y50	PHARMACEUTICAL	1,651,865.45	-78,727.45
06/30/2010	EQUITIES	CHUGAI PHARMACEUTL Y50	PHARMACEUTICAL	358,559.38	0.00
06/30/2010	EQUITIES	CHUGAI RO CO JPY50	JAPAN	1,044.19	0.00
06/30/2010	EQUITIES	CHUGOKU BANK Y50	JAPAN	902,162.29	-329,704.70
06/30/2010	EQUITIES	CHUGOKU BANK Y50	JAPAN	512,068.91	0.00
06/30/2010	EQUITIES	CHUGOKU BANK Y50	JAPAN	185,458.68	0.00
06/30/2010	EQUITIES	CHUGOKU BANK Y50	JAPAN	106,014.74	0.00
06/30/2010	EQUITIES	CHUGOKU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	313,067.52	0.00
06/30/2010	EQUITIES	CHUGOKU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	542,577.70	0.00
06/30/2010	EQUITIES	CHUGOKU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	2,476,480.41	-530,418.64
06/30/2010	EQUITIES	CHUGOKU MAR PAINTS JPY50	CHEMICALS	472,303.54	-184,301.34
06/30/2010	EQUITIES	CHUGOKU MAR PAINTS JPY50	CHEMICALS	27,754.55	-2,419.14
06/30/2010	EQUITIES	CHUGOKU MAR PAINTS JPY50	CHEMICALS	194,281.84	-6,888.59
06/30/2010	EQUITIES	CHUKYO BANK JPY50	BANKS	116,804.16	-15,790.38
06/30/2010	EQUITIES	CHUN WO DEVELOPMENT HOLDINGS	HONG KONG	25,919.62	-53,180.90
06/30/2010	EQUITIES	CHUNG HSIN ELEC TWD10	TAIWAN	94,229.04	0.00
06/30/2010	EQUITIES	CHUNG HUNG STEEL CO TWD10	TAIWAN	132.36	0.00
06/30/2010	EQUITIES	CHUNG HWA PULP TWD10	TAIWAN	88,222.65	0.00
06/30/2010	EQUITIES	CHUNGHWA TELECOM CO LTD	TAIWAN	1,393,137.56	0.00
06/30/2010	EQUITIES	CHUNGHWA TELECOM CO LTD	TAIWAN	2,538,306.55	73,782.97
06/30/2010	EQUITIES	CHUNGHWA TELECOM LTD-ADR	TAIWAN	13,862,724.81	1,296,594.50
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	1,383,671.61	-1,469,894.37
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	1,075.83	0.00
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	-1,621,516.57	256,627.12
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	183,259.62	0.00
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	311,813.78	0.00
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	3,231.44	0.00
06/30/2010	EQUITIES	CHUO SPRING CO JPY50	LAND TRANSPORTATION	34,354.16	-11,942.70
06/30/2010	EQUITIES	CHUO SPRING CO JPY50	LAND TRANSPORTATION	17,177.08	-4,508.41
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	4,077,090.65	652,918.16
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	6,119,367.22	2,103,417.16
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	6,063,743.45	1,958,948.99
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	526,764.00	-29,349.82
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	127,489.43	25,359.77
06/30/2010	EQUITIES	CHURCHILL CORP	CDN CONSTRUCTION & ENG	364,454.90	24,736.39
06/30/2010	EQUITIES	CHURCHILL CORP	CDN CONSTRUCTION & ENG	57,367.90	-20,682.70
06/30/2010	EQUITIES	CHURCHILL CORP	CDN CONSTRUCTION & ENG	1,238,471.74	660,971.99
06/30/2010	EQUITIES	CHURCHILL DOWNS INC	CASINOS & GAMING	4,165.60	-905.73

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHURCHILL DOWNS INC	CASINOS & GAMING	650,063.20	-82,738.31
06/30/2010	EQUITIES	CI FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	136,150.21	0.00
06/30/2010	EQUITIES	CI FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	1,106,851.26	-131,211.81
06/30/2010	EQUITIES	CI FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	237,926.84	0.00
06/30/2010	EQUITIES	CIA COLE DE INVERSIONES	COLOMBIA	254,123.16	0.00
06/30/2010	EQUITIES	CIA DE FERRO LIGAS DA BAHIA	BRAZIL	213,427.61	0.00
06/30/2010	EQUITIES	CIA DE FERRO LIGAS DA BAHIA	BRAZIL	249,203.88	73,870.86
06/30/2010	EQUITIES	CIA ENERGETICA DO CEARA COELCE	BRAZIL	40,976.65	-5,289.57
06/30/2010	EQUITIES	CIA ENERGETICA DO CEARA COELCE	BRAZIL	121,795.45	0.00
06/30/2010	EQUITIES	CIA HERING COM NPV	BRAZIL	294,405.27	0.00
06/30/2010	EQUITIES	CIA PARANAENSE DE ENERGIA	BRAZIL	1,144,405.83	0.00
06/30/2010	EQUITIES	CIA PARANAENSE DE ENERGIA	BRAZIL	3,482,745.52	984,802.04
06/30/2010	EQUITIES	CIA SANEAMENTO BASICO DE SAO P	BRAZIL	6,832,177.53	509,381.87
06/30/2010	EQUITIES	CIA SANEAMENTO MINAS GERAIS	BRAZIL	180,305.13	7,599.61
06/30/2010	EQUITIES	CIA SANEAMENTO MINAS GERAIS	BRAZIL	153,743.43	0.00
06/30/2010	EQUITIES	CIA SIDERURGICA NAEL-SP ADR	BRAZIL	2,228,426.22	0.00
06/30/2010	EQUITIES	CIBER INC COM	IT CONSULTNG & OTHER SVCS	30,755.31	-15,641.38
06/30/2010	EQUITIES	CIBER INC COM	IT CONSULTNG & OTHER SVCS	273,714.78	-435,433.41
06/30/2010	EQUITIES	CIBER INC COM	IT CONSULTNG & OTHER SVCS	3,695.18	-506.92
06/30/2010	EQUITIES	CIC ENERGY CORP	CDN COAL/CONSUMABLE FUEL	4,424.83	-2,678.02
06/30/2010	EQUITIES	CICOREL HOLDING SA CHF10(REGD)	SWITZERLAND	2,730.10	-2.65
06/30/2010	EQUITIES	CIELO SA	BRAZIL	16,501,524.78	-1,443,702.39
06/30/2010	EQUITIES	CIELO SA	BRAZIL	1,058,152.57	0.00
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	2,197,444.00	-370,838.62
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	2,150,654.80	-2,074,991.65
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	961,448.32	-23,230.88
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	2,463,685.96	-57,790.09
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	39,333.36	4,298.03
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	266,277.38	91,988.29
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	89,080.27	0.00
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	11,806,185.54	3,083,663.93
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	3,907,348.00	-73,723.64
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	5,671,556.00	2,002,287.99
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	11,593,207.12	250,945.84
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	9,335,463.60	3,901,183.96
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	3,185,310.00	1,412,430.00
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	2,519,616.00	447,925.38
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	8,808,491.64	4,426,853.53
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	192,979.68	107,173.81
06/30/2010	EQUITIES	CIMB GROUP HOLDINGS BERHAD	MALAYSIA	1,612,540.54	335,162.54

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CIMB GROUP HOLDINGS BERHAD	MALAYSIA	12,942,702.71	3,704,856.95
06/30/2010	EQUITIES	CIMB GROUP HOLDINGS BERHAD	MALAYSIA	688,199.07	0.00
06/30/2010	EQUITIES	CIMB GROUP HOLDINGS BERHAD	MALAYSIA	1,846,918.92	127,742.33
06/30/2010	EQUITIES	CIMB GROUP HOLDINGS BERHAD	MALAYSIA	85,189.19	20,073.80
06/30/2010	EQUITIES	CIMB GROUP HOLDINGS BERHAD	MALAYSIA	9,491,102.02	0.00
06/30/2010	EQUITIES	CIMENTS FRANCAIS A EUR4	FRANCE	869,476.48	0.00
06/30/2010	EQUITIES	CIMPOR CIMENTOS DE EUR1(REGD)	PORTUGAL	102,075.07	0.00
06/30/2010	EQUITIES	CIMPOR CIMENTOS DE EUR1(REGD)	PORTUGAL	339,954.82	-40,048.88
06/30/2010	EQUITIES	CIMPOR CIMENTOS DE EUR1(REGD)	PORTUGAL	57,420.71	0.00
06/30/2010	EQUITIES	CINCINNATI BELL INC	INTEGRATED TELECOMM SVCS	1,086,330.07	-138,427.19
06/30/2010	EQUITIES	CINCINNATI BELL INC	INTEGRATED TELECOMM SVCS	174,580.00	3,643.88
06/30/2010	EQUITIES	CINCINNATI BELL INC	INTEGRATED TELECOMM SVCS	26,981.64	2,330.64
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	119,363.38	12,648.64
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	39,841.25	0.00
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	6,350,798.93	-2,876,721.89
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	5,830,951.48	-1,470,150.97
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	223,252.50	-7,333.46
06/30/2010	EQUITIES	CINEMARK HLDGS INC COM	MOVIES & ENTERTAINMENT	457,514.80	89,892.40
06/30/2010	EQUITIES	CINEMARK HLDGS INC COM	MOVIES & ENTERTAINMENT	12,505.65	2,586.72
06/30/2010	EQUITIES	CINEMARK HLDGS INC COM	MOVIES & ENTERTAINMENT	899,460.00	24,059.92
06/30/2010	EQUITIES	CINEPLEX GALAXY INCOME FUND	CDN MOVIES & ENTERTAINMT	1,715,770.31	-128,911.39
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	99,571.38	-2,672.65
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	33,449.11	0.00
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	4,647,998.73	-1,463,384.58
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	1,612,533.81	123,265.12
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	4,524,697.05	-2,519,422.02
06/30/2010	EQUITIES	CIR-COMPAGNIE INDUSTRIALI SPA	ITALY	419,679.99	176,633.40
06/30/2010	EQUITIES	CIRCLE K SUNKUS CO NPV	RETAIL TRADE	141,501.03	0.00
06/30/2010	EQUITIES	CIRCOR INTL INC COM	INDUSTRIAL MACHINERY	221,446.06	-103,221.63
06/30/2010	EQUITIES	CIRCOR INTL INC COM	INDUSTRIAL MACHINERY	609,955.10	83,133.73
06/30/2010	EQUITIES	CIRCOR INTL INC COM	INDUSTRIAL MACHINERY	15,731.70	1,377.60
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	37,153.50	28,325.83
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	1,844,442.03	1,231,531.86
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	674,754.99	357,760.14
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	1,856,615.73	1,165,647.51
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	-5,119,278.00	-1,387,734.03
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	171,750,012.07	6,741,731.74
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	168,887,375.84	14,574,414.35
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	13,721,509.00	-867,489.96
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	3,827,766.13	533,872.54

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	845,851.25	0.00
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	9,623,382.90	-1,348,821.09
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	4,468,707.00	-836,953.53
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	7,458,500.00	228,296.04
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	24,342,988.37	2,467,621.82
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	1,851,029.22	-36,697.48
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	33.86	13.19
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	70,192.80	0.00
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	197,234.50	-9,855.30
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	6,434,348.08	-306,078.10
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	6,790,656.86	-322,626.39
06/30/2010	EQUITIES	CITADEL BROADCASTING CORP CL A	BROADCASTING	100,239.24	0.00
06/30/2010	EQUITIES	CITADEL BROADCASTING CORP CL A	BROADCASTING	6,049.27	0.00
06/30/2010	EQUITIES	CITI TRENDS INC	APPAREL RETAIL	1,521,432.72	384,683.11
06/30/2010	EQUITIES	CITI TRENDS INC	APPAREL RETAIL	105,408.00	29,809.26
06/30/2010	EQUITIES	CITI TRENDS INC	APPAREL RETAIL	801,364.32	84,175.28
06/30/2010	EQUITIES	CITI TRENDS INC	APPAREL RETAIL	17,293.50	3,339.00
06/30/2010	EQUITIES	CITIC SECURITIES CO LTD A	CHINA	75,816.70	0.00
06/30/2010	EQUITIES	CITIGOLD CORP LTD	AUSTRALIA	35,785.78	-140,402.19
06/30/2010	EQUITIES	CITIGROUP GLOBAL MARKETS HLDGS	VIETNAM	709,060.80	58,016.53
06/30/2010	EQUITIES	CITIGROUP GLOBAL MARKETS HLDGS	VIETNAM	265,547.10	-93,075.05
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	111,470,960.32	-270,156,313.93
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	109,297,751.76	-169,001,185.58
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	608,744.00	-390,232.07
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	1,245,556.40	-8,052,954.21
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	2,448,579.68	4,866.88
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	824,548.30	0.00
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	1,511,756.88	-218,679.20
06/30/2010	EQUITIES	CITIZEN HOLDINGS CO Y50	PRECISION INSTRUMENTS	133,515.02	0.00
06/30/2010	EQUITIES	CITIZEN HOLDINGS CO Y50	PRECISION INSTRUMENTS	426,478.32	0.00
06/30/2010	EQUITIES	CITIZEN HOLDINGS CO Y50	PRECISION INSTRUMENTS	665,336.03	-268,391.41
06/30/2010	EQUITIES	CITIZEN HOLDINGS CO Y50	PRECISION INSTRUMENTS	77,416.42	0.00
06/30/2010	EQUITIES	CITIZENS & NORTHN CORP	REGIONAL BANKS	37,129.00	-27,378.24
06/30/2010	EQUITIES	CITIZENS INC CL A	LIFE & HEALTH INSURANCE	223,522.92	-37,418.75
06/30/2010	EQUITIES	CITIZENS INC CL A	LIFE & HEALTH INSURANCE	10,709.28	418.08
06/30/2010	EQUITIES	CITIZENS REPUBLIC BANCORP INC	REGIONAL BANKS	11,518.35	-178.59
06/30/2010	EQUITIES	CITIZENS REPUBLIC BANCORP INC	REGIONAL BANKS	373,274.95	-1,782,449.76
06/30/2010	EQUITIES	CITIZENS REPUBLIC BANCORP INC	REGIONAL BANKS	-1,249,455.80	490,594.26
06/30/2010	EQUITIES	CITIZENS REPUBLIC BANCORP INC	REGIONAL BANKS	543,575.00	-77,609.06
06/30/2010	EQUITIES	CITRIX SYS INC COM	APPLICATION SOFTWARE	10,917,341.83	3,792,341.45

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CITRIX SYS INC COM	APPLICATION SOFTWARE	10,755,389.78	3,630,837.61
06/30/2010	EQUITIES	CITRIX SYS INC COM	APPLICATION SOFTWARE	1,722,984.00	46,539.85
06/30/2010	EQUITIES	CITRIX SYS INC COM	APPLICATION SOFTWARE	243,075.88	56,559.48
06/30/2010	EQUITIES	CITY DEVELOPMENTS SGD0.50	SINGAPORE	217,919.96	0.00
06/30/2010	EQUITIES	CITY DEVELOPMENTS SGD0.50	SINGAPORE	1,709,404.77	-317,213.94
06/30/2010	EQUITIES	CITY DEVELOPMENTS SGD0.50	SINGAPORE	373,841.07	0.00
06/30/2010	EQUITIES	CITY DEVELOPMENTS SGD0.50	SINGAPORE	174,503.69	0.00
06/30/2010	EQUITIES	CITY HLDG CO	REGIONAL BANKS	513,298.68	-53,245.05
06/30/2010	EQUITIES	CITY HLDG CO	REGIONAL BANKS	813,036.56	-153,993.64
06/30/2010	EQUITIES	CITY HLDG CO	REGIONAL BANKS	14,637.00	-1,947.75
06/30/2010	EQUITIES	CITY LODGE HOTELS ZAR0.10	SOUTH AFRICA	128,555.57	0.00
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	67,162.53	18,000.62
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	23,990.98	0.00
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	3,176,362.46	43,926.15
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	445,701.00	-46,712.60
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	3,365,042.55	-1,027,846.08
06/30/2010	EQUITIES	CJ CGV KRW500	SOUTH KOREA	94,460.71	0.00
06/30/2010	EQUITIES	CJ CHEILJEDANG	SOUTH KOREA	277,706.60	0.00
06/30/2010	EQUITIES	CJ CORP KSWN5000	SOUTH KOREA	82,913.04	0.00
06/30/2010	EQUITIES	CJ CORP KSWN5000	SOUTH KOREA	606,842.23	-35,263.67
06/30/2010	EQUITIES	CJ HOME SHOPPING KRW5000	SOUTH KOREA	318,702.22	0.00
06/30/2010	EQUITIES	CJ INTERNET CORP KRW500	SOUTH KOREA	94,547.53	0.00
06/30/2010	EQUITIES	CKE RESTAURANTS INC COM	RESTAURANTS	489,923.00	189,903.89
06/30/2010	EQUITIES	CKE RESTAURANTS INC COM	RESTAURANTS	955,111.78	58,323.24
06/30/2010	EQUITIES	CKE RESTAURANTS INC COM	RESTAURANTS	16,840.32	5,483.52
06/30/2010	EQUITIES	CKX INC	MOVIES & ENTERTAINMENT	7,045.88	-2,442.76
06/30/2010	EQUITIES	CKX INC	MOVIES & ENTERTAINMENT	443,241.74	-446,173.77
06/30/2010	EQUITIES	CKX INC	MOVIES & ENTERTAINMENT	-726,818.45	46,784.56
06/30/2010	EQUITIES	CLAL INDUSTRIES ORD SHK1	ISRAEL	88,541.09	0.00
06/30/2010	EQUITIES	CLARCOR INC	INDUSTRIAL MACHINERY	2,307,450.24	558,134.61
06/30/2010	EQUITIES	CLARCOR INC	INDUSTRIAL MACHINERY	54,842.88	10,468.32
06/30/2010	EQUITIES	CLARIANT CHF4.00(REGD)	SWITZERLAND	2,037,809.62	664,554.20
06/30/2010	EQUITIES	CLARIANT CHF4.00(REGD)	SWITZERLAND	1,480,468.05	297,703.00
06/30/2010	EQUITIES	CLARIANT CHF4.00(REGD)	SWITZERLAND	565,278.43	128,840.14
06/30/2010	EQUITIES	CLARIANT CHF4.00(REGD)	SWITZERLAND	3,916,818.10	1,139,223.32
06/30/2010	EQUITIES	CLARIANT CHF4.00(REGD)	SWITZERLAND	939,855.15	500,901.77
06/30/2010	EQUITIES	CLARIENT INC	HEALTH CARE SERVICES	111,178.76	-14,793.22
06/30/2010	EQUITIES	CLARIENT INC	HEALTH CARE SERVICES	1,812,284.32	-25,651.10
06/30/2010	EQUITIES	CLARKSON ORD GBP0.25	INDUSTRIAL TRANSPORTATION	38,614.34	1,344.80
06/30/2010	EQUITIES	CLEAN CREATIVE KRW500	SOUTH KOREA	211,952.95	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CLEAN ENERGY FUELS CORP COM	OIL & GAS REFINING & MKTG	913,252.32	266,423.83
06/30/2010	EQUITIES	CLEAN ENERGY FUELS CORP COM	OIL & GAS REFINING & MKTG	15,866.28	4,821.16
06/30/2010	EQUITIES	CLEAN HARBORS INC	ENVIRON & FACILITIES SVCS	46,752.64	10,517.76
06/30/2010	EQUITIES	CLEAN HARBORS INC	ENVIRON & FACILITIES SVCS	1,868,445.35	620,888.07
06/30/2010	EQUITIES	CLEANUP CORP Y50	OTHER PRODUCTS	95,436.77	-40,702.52
06/30/2010	EQUITIES	CLEANUP CORP Y50	OTHER PRODUCTS	16,091.08	-840.40
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	115,444.00	-13,391.77
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	552,985.44	-353,486.98
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	802,005.96	-817,942.76
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	17,064.88	9,987.28
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	3,747.01	0.00
06/30/2010	EQUITIES	CLEARWATER PAPER CORP COM	PAPER PRODUCTS	21,684.96	12,881.88
06/30/2010	EQUITIES	CLEARWATER PAPER CORP COM	PAPER PRODUCTS	886,181.08	433,503.22
06/30/2010	EQUITIES	CLEARWATER PAPER CORP COM	PAPER PRODUCTS	76,664.00	-10,448.43
06/30/2010	EQUITIES	CLEARWATER PAPER CORP COM	PAPER PRODUCTS	664,841.16	485,129.15
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	1,201,622.24	-206,076.69
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	1,039,998.96	-461,406.72
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	16,132.48	3,794.95
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	2,240.44	0.00
06/30/2010	EQUITIES	CLEARWIRE CORP RIGHTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	CLEARWIRE CORP RIGHTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	CLEARWIRE CORP RIGHTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	CLECO CORP NEW COM	ELECTRIC UTILITIES	1,972,959.05	415,802.32
06/30/2010	EQUITIES	CLECO CORP NEW COM	ELECTRIC UTILITIES	676,096.00	-8,982.94
06/30/2010	EQUITIES	CLECO CORP NEW COM	ELECTRIC UTILITIES	2,488,482.25	-63,971.46
06/30/2010	EQUITIES	CLECO CORP NEW COM	ELECTRIC UTILITIES	69,458.30	16,332.30
06/30/2010	EQUITIES	CLEVO TWD10	TAIWAN	976,966.54	176,545.36
06/30/2010	EQUITIES	CLICKS GROUP LTD ZAR0.01	SOUTH AFRICA	240,417.62	0.00
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	2,021,985.00	-390,063.89
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	199,015.20	89,104.00
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	2,725,848.00	1,735,999.54
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	9,260,762.04	778,195.16
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	9,431,386.92	3,847,092.19
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	2,023,164.00	-227,941.78
06/30/2010	EQUITIES	CLIFTON SVGS BANCORP INC	THRIFTS & MTG FINANCE	55,429.20	-10,446.78
06/30/2010	EQUITIES	CLINICAL DATA INC NEW	BIOTECHNOLOGY	289,118.04	-19,469.22
06/30/2010	EQUITIES	CLINICAL DATA INC NEW	BIOTECHNOLOGY	7,600.84	-272.35
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	256,099.20	37,822.23
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	4,940.04	0.00
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	13,057,826.88	1,110,308.60

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	12,033,367.92	482,809.65
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	7,968,912.00	335,047.09
06/30/2010	EQUITIES	CLOSE BROS GROUP ORD 25P	FINANCIAL SERVICES	864,585.27	-18,718.52
06/30/2010	EQUITIES	CLOSE BROS GROUP ORD 25P	FINANCIAL SERVICES	546,755.06	18,364.53
06/30/2010	EQUITIES	CLOUD PEAK ENERGY INC	COAL & CONSUMABLE FUEL	110,972.94	-9,997.36
06/30/2010	EQUITIES	CLOUD PEAK ENERGY INC	COAL & CONSUMABLE FUEL	1,989.00	-166.50
06/30/2010	EQUITIES	CLOUD PEAK ENERGY INC	COAL & CONSUMABLE FUEL	64,974.00	-5,776.30
06/30/2010	EQUITIES	CLOUD PEAK ENERGY INC	COAL & CONSUMABLE FUEL	44,977.92	-11,393.68
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	1,286,719.14	104,071.48
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	13,410,875.56	1,133,645.89
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	5,654,315.10	-158,909.75
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	2,737,327.57	0.00
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	18,808,716.73	5,024,294.52
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	716,090.82	0.00
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	1,241,777.75	0.00
06/30/2010	EQUITIES	CLUB MEDITERRANEE EUR4	FRANCE	279,997.07	-645,617.35
06/30/2010	EQUITIES	CMA CORPORATION LIMITED NPV	AUSTRALIA	6,995.51	-2,743.36
06/30/2010	EQUITIES	CMC MAGNETIC CORP TWD10	TAIWAN	582,209.37	8,479.90
06/30/2010	EQUITIES	CMC MAGNETIC CORP TWD10	TAIWAN	2,508.44	127.81
06/30/2010	EQUITIES	CMC MAGNETIC CORP TWD10	TAIWAN	1,406,483.38	-21,611.45
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	26,105,316.00	-316,885.58
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	1,098,045.00	18,792.97
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	27,119,459.10	-2,953,171.09
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	28,155,000.00	-5,550,482.03
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	2,843,655.00	-472,568.90
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	3,603,840.00	-356,057.60
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	593,225.85	-36,023.86
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	191,718.39	0.00
06/30/2010	EQUITIES	CMK CORP Y50	ELECTRIC APPLIANCES	34,955.36	-3,700.43
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	35,081.13	0.00
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	128,436.55	32,174.89
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	4,512,478.35	-55,854.22
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	322,300.00	1,210.14
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	4,278,898.75	1,024,095.18
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	773,402.80	3,695.44
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	923,099.40	153,480.01
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	2,423,318.04	-155,659.48
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	14,083.56	6,237.32
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	6,877.77	0.00
06/30/2010	EQUITIES	CNA SURETY CORP COM	PROPERTY & CASUALTY INS	13,097.05	1,636.10



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CNA SURETY CORP COM	PROPERTY & CASUALTY INS	-168,735.00	6,518.92
06/30/2010	EQUITIES	CNA SURETY CORP COM	PROPERTY & CASUALTY INS	365,769.27	-11,152.98
06/30/2010	EQUITIES	CNA SURETY CORP COM	PROPERTY & CASUALTY INS	762,103.68	217,379.13
06/30/2010	EQUITIES	CNB FINL CORP PA COM	REGIONAL BANKS	69,097.14	-30,214.35
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	60,294.30	-5,793.84
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	60,294.30	-5,790.12
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	4,834.88	0.00
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	10,758.75	-1,064.75
06/30/2010	EQUITIES	CNO FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	842,985.00	44,755.01
06/30/2010	EQUITIES	CNO FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	33,209.55	15,833.24
06/30/2010	EQUITIES	CNO FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	2,767,421.25	-311,660.76
06/30/2010	EQUITIES	CNO FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	1,316,571.30	-1,634,885.25
06/30/2010	EQUITIES	CNOOC LTD HKD0.02	HONG KONG	19,767,207.44	10,006,785.68
06/30/2010	EQUITIES	CNOOC LTD HKD0.02	HONG KONG	22,231,987.23	4,117,920.00
06/30/2010	EQUITIES	CNOOC LTD HKD0.02	HONG KONG	8,872,863.60	5,412,240.66
06/30/2010	EQUITIES	CNOOC LTD HKD0.02	HONG KONG	15,546,411.66	178,034.96
06/30/2010	EQUITIES	CNOOC LTD HKD0.02	HONG KONG	824,514.17	0.00
06/30/2010	EQUITIES	CNOOC LTD HKD0.02	HONG KONG	5,506,408.03	0.00
06/30/2010	EQUITIES	CNOOC LTD SPONSORED ADR	HONG KONG	14,592,758.18	4,667,637.57
06/30/2010	EQUITIES	CNP ASSURANCES EUR1	FRANCE	127,154.24	0.00
06/30/2010	EQUITIES	CNP ASSURANCES EUR1	FRANCE	226,106.01	0.00
06/30/2010	EQUITIES	CNP ASSURANCES EUR1	FRANCE	993,690.18	-590,719.83
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	6,233,750.00	319,627.61
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	956,695.60	235,174.97
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	5,537,508.60	997.05
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	15,873,405.10	5,994,447.12
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	1,259,965.00	83,558.75
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	16,802,501.95	2,659,584.65
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	7,839,120.00	3,005,251.46
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	483,421.47	0.00
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	356,930.80	107,936.40
06/30/2010	EQUITIES	COAL & ALLIED INDS NPV	AUSTRALIA	206,750.05	3,170.98
06/30/2010	EQUITIES	COBALT INTERNATIONAL ENERGY	OIL & GAS EXPL & PROD	5,528.67	0.00
06/30/2010	EQUITIES	COBALT INTERNATIONAL ENERGY	OIL & GAS EXPL & PROD	52,582.10	-1,026.23
06/30/2010	EQUITIES	COBALT INTERNATIONAL ENERGY	OIL & GAS EXPL & PROD	52,582.10	-1,029.76
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	327,129.85	0.00
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	187,331.61	0.00
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	920,296.60	40,235.82
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	1,455,243.92	227,603.61
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	15,407,178.24	3,656,542.76

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COBIZ FINANCIAL INC	REGIONAL BANKS	249,141.54	8,824.02
06/30/2010	EQUITIES	COBIZ FINANCIAL INC	REGIONAL BANKS	5,957.36	1,720.82
06/30/2010	EQUITIES	COCA COLA BOTTLING CO CONS	SOFT DRINKS	576,429.68	-50,822.01
06/30/2010	EQUITIES	COCA COLA CENTRAL JPY50000	OTHER PRODUCTS	339,661.94	-77,038.80
06/30/2010	EQUITIES	COCA COLA CENTRAL JPY50000	OTHER PRODUCTS	74,464.35	572.40
06/30/2010	EQUITIES	COCA COLA CENTRAL JPY50000	OTHER PRODUCTS	49,588.71	-3,313.36
06/30/2010	EQUITIES	COCA COLA CENTRAL JPY50000	OTHER PRODUCTS	83,609.10	-5,371.65
06/30/2010	EQUITIES	COCA COLA EMBONOR COM SER'B'	CHILE	61,992.58	0.00
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	258,367.26	91,717.38
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	33,505.88	0.00
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	11,617,372.26	3,457,361.28
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	1,574,874.00	349,854.95
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	4,967,706.00	1,808,233.09
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	11,596,399.80	2,244,274.23
06/30/2010	EQUITIES	COCA COLA FEMSA SAB DE CV SERL	MEXICO	222,355.87	-1,533.86
06/30/2010	EQUITIES	COCA COLA FEMSA SAB DE CV SERL	MEXICO	72,862.38	1,093.56
06/30/2010	EQUITIES	COCA COLA FEMSA SAB DE CV SERL	MEXICO	214,190.26	4,717.25
06/30/2010	EQUITIES	COCA COLA ICECEK SANATI A.S.	TURKEY	885,140.06	78,745.34
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	3,045,666.30	539,249.13
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	2,239,882.39	0.00
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	499,713.65	0.00
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	2,237,242.53	514,309.36
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	285,176.73	0.00
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	12,902,912.00	-583,324.83
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	147,753,984.40	17,701,155.01
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	150,149,885.60	11,798,722.88
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	280,441.40	0.00
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	3,349,815.08	229,315.45
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	10,028,200.32	-95,207.57
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	2,097,380.48	124,197.58
06/30/2010	EQUITIES	COCA-COLA FEMSA SAB DE CV ADR	MEXICO	3,076,048.14	68,482.02
06/30/2010	EQUITIES	COCA-COLA FEMSA SAB DE CV ADR	MEXICO	508,659.29	0.00
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	2,312,426.77	0.00
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	849,335.40	203,554.84
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	1,633,828.16	-103,945.10
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	6,547,731.34	0.00
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	222,282.72	0.00
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	376,245.74	0.00
06/30/2010	EQUITIES	COCA-COLA WEST COMPANY LTD NPV	FOODS	47,762.35	0.00
06/30/2010	EQUITIES	COCA-COLA WEST COMPANY LTD NPV	FOODS	383,657.68	-229,081.90

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COCA-COLA WEST COMPANY LTD NPV	FOODS	83,676.68	0.00
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	1,442,618.21	140,192.40
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	313,699.44	0.00
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	2,606,706.46	349,357.38
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	1,923,846.67	434,945.59
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	178,539.61	0.00
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	7,991,179.59	73,771.02
06/30/2010	EQUITIES	CODEXIS INC	BIOTECHNOLOGY	474,695.64	-240,699.26
06/30/2010	EQUITIES	COEUR D ALENE MINES CORP IDAHO	PREC METALS & MINS	1,746,009.66	-1,239,546.09
06/30/2010	EQUITIES	COEUR D ALENE MINES CORP IDAHO	PREC METALS & MINS	40,096.98	1,972.57
06/30/2010	EQUITIES	COEUR D ALENE MINES CORP IDAHO	PREC METALS & MINS	356,438.64	53,171.50
06/30/2010	EQUITIES	COFFEY INTERNATIONAL ORD NPV	AUSTRALIA	12,346.22	-15,212.85
06/30/2010	EQUITIES	COGDELL SPENCER INC	SPECIALIZED REITS	7,106.96	3,147.46
06/30/2010	EQUITIES	COGDELL SPENCER INC	SPECIALIZED REITS	195,501.40	3,070.15
06/30/2010	EQUITIES	COGDELL SPENCER INC	SPECIALIZED REITS	93,982.00	22,940.65
06/30/2010	EQUITIES	COGDELL SPENCER INC	SPECIALIZED REITS	1,717,744.00	-27,337.46
06/30/2010	EQUITIES	COGENT COMMUNICATIONS GROUP	ALTERNATIVE CARRIERS	65,188.00	-22,553.50
06/30/2010	EQUITIES	COGENT COMMUNICATIONS GROUP	ALTERNATIVE CARRIERS	570,705.78	-410,970.39
06/30/2010	EQUITIES	COGENT COMMUNICATIONS GROUP	ALTERNATIVE CARRIERS	11,870.28	-205.62
06/30/2010	EQUITIES	COGENT INC	ELECTRONIC EQUIP & INSTR	8,892.87	-1,392.29
06/30/2010	EQUITIES	COGENT INC	ELECTRONIC EQUIP & INSTR	605,670.22	-358,754.84
06/30/2010	EQUITIES	COGNEX CORP COM	ELECTRONIC EQUIP & INSTR	1,130,552.22	-92,532.40
06/30/2010	EQUITIES	COGNEX CORP COM	ELECTRONIC EQUIP & INSTR	17,351.46	4,471.11
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	474,068.20	217,517.90
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	21,515,888.12	11,092,991.97
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	4,730,670.00	992,025.83
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	21,896,193.94	9,634,701.30
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	3,849,614.00	433,305.22
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	8,329,984.00	640,303.17
06/30/2010	EQUITIES	COHEN & STEERS INC	ASSET MGMT & CUSTODY BNKS	424,879.64	-58,021.53
06/30/2010	EQUITIES	COHEN & STEERS INC	ASSET MGMT & CUSTODY BNKS	14,829.10	4,189.90
06/30/2010	EQUITIES	COHERENT INC	ELECTRONIC EQUIP & INSTR	23,426.90	9,793.23
06/30/2010	EQUITIES	COHERENT INC	ELECTRONIC EQUIP & INSTR	1,371,451.20	401,838.55
06/30/2010	EQUITIES	COHERENT INC	ELECTRONIC EQUIP & INSTR	453,823.30	3,312.64
06/30/2010	EQUITIES	COHU INC	SEMICONDUCTOR EQUIPMENT	572,907.49	-122,746.35
06/30/2010	EQUITIES	COHU INC	SEMICONDUCTOR EQUIPMENT	4,790.67	1,117.93
06/30/2010	EQUITIES	COINSTAR INC COM	SPECIALIZED CONSUMER SVCS	41,337.14	12,977.38
06/30/2010	EQUITIES	COINSTAR INC COM	SPECIALIZED CONSUMER SVCS	1,952,986.50	710,470.96
06/30/2010	EQUITIES	COLBUN S. A. NPV	CHILE	303,058.63	0.00
06/30/2010	EQUITIES	COLDWATER CREEK INC	APPAREL RETAIL	321,320.16	-371,564.86

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COLDWATER CREEK INC	APPAREL RETAIL	7,734.72	-1,358.18
06/30/2010	EQUITIES	COLE KENNETH PRODTNS INC CL A	APPAREL ACCESS & LUXURY	6,132.57	2,194.27
06/30/2010	EQUITIES	COLE KENNETH PRODTNS INC CL A	APPAREL ACCESS & LUXURY	352,661.31	-462,626.62
06/30/2010	EQUITIES	COLEMAN CABLE INC COM	ELECTRIC COMP & EQUIP	4,134.12	-100.35
06/30/2010	EQUITIES	COLFAX CORP COM	INDUSTRIAL MACHINERY	307,750.83	-88,599.17
06/30/2010	EQUITIES	COLFAX CORP COM	INDUSTRIAL MACHINERY	1,254,956.73	-164,426.42
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	5,513,200.00	1,610,621.91
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	52,740,925.16	14,005,458.52
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	2,866,864.00	509,670.93
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	54,670,151.36	14,361,135.48
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	1,195,813.08	222,386.36
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	450,818.37	0.00
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	65,266.71	0.00
06/30/2010	EQUITIES	COLGATE-PALMOLIVE INR1 DEMAT	INDIA	264,252.95	0.00
06/30/2010	EQUITIES	COLLECTIVE BRANDS INC COM	APPAREL RETAIL	673,080.00	-233,325.22
06/30/2010	EQUITIES	COLLECTIVE BRANDS INC COM	APPAREL RETAIL	31,284.00	2,277.00
06/30/2010	EQUITIES	COLLECTIVE BRANDS INC COM	APPAREL RETAIL	1,342,067.80	385,554.65
06/30/2010	EQUITIES	COLLINS STEWART PLC ORD	FINANCIAL SERVICES	40,213.87	-33,658.29
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	133,676.00	34,198.24
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	377,823.59	-23,116.52
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	985,802.38	-972,116.47
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	18,235.15	8,697.15
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	268,921.24	75,670.16
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	1,971,924.42	-73,383.51
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	1,396,333.00	964,146.65
06/30/2010	EQUITIES	COLONY FINANCIAL INC	MORTGAGE REITS	9,410.50	-1,407.70
06/30/2010	EQUITIES	COLONY FINANCIAL INC	MORTGAGE REITS	155,187.70	-26,406.74
06/30/2010	EQUITIES	COLOPLAST SER 'B' DKK5	DENMARK	116,177.27	0.00
06/30/2010	EQUITIES	COLOPLAST SER 'B' DKK5	DENMARK	200,598.15	0.00
06/30/2010	EQUITIES	COLOPLAST SER 'B' DKK5	DENMARK	984,246.67	292,170.89
06/30/2010	EQUITIES	COLOPLAST SER 'B' DKK5	DENMARK	1,515,027.93	0.00
06/30/2010	EQUITIES	COLRUYT SA NPV	BELGIUM	310,395.48	0.00
06/30/2010	EQUITIES	COLRUYT SA NPV	BELGIUM	1,453,850.59	259,782.24
06/30/2010	EQUITIES	COLRUYT SA NPV	BELGIUM	186,913.82	0.00
06/30/2010	EQUITIES	COLRUYT SA NPV	BELGIUM	10,750,886.06	1,644,635.94
06/30/2010	EQUITIES	COLT GROUP SA	LUXEMBOURG	155,250.81	-1,718.69
06/30/2010	EQUITIES	COLT GROUP SA	LUXEMBOURG	111,656.95	6,623.70
06/30/2010	EQUITIES	COLT GROUP SA	LUXEMBOURG	185,311.61	25,943.02
06/30/2010	EQUITIES	COLUMBIA BANKING SYSTEMS INC	REGIONAL BANKS	869,358.60	12,837.29
06/30/2010	EQUITIES	COLUMBIA BANKING SYSTEMS INC	REGIONAL BANKS	20,159.04	7,259.10

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COLUMBIA SPORTSWEAR CO COM	APPAREL ACCESS & LUXURY	9,100.65	2,964.00
06/30/2010	EQUITIES	COLUMBIA SPORTSWEAR CO COM	APPAREL ACCESS & LUXURY	1,024,453.17	141,501.23
06/30/2010	EQUITIES	COLUMBIA SPORTSWEAR CO COM	APPAREL ACCESS & LUXURY	1,852,799.00	303,600.64
06/30/2010	EQUITIES	COLUMBIA SPORTSWEAR CO COM	APPAREL ACCESS & LUXURY	224,016.00	16,936.93
06/30/2010	EQUITIES	COLUMBUS MCKINNON CORP/NY	INDUSTRIAL MACHINERY	178,816.00	-7,166.67
06/30/2010	EQUITIES	COLUMBUS MCKINNON CORP/NY	INDUSTRIAL MACHINERY	421,307.26	-127,583.53
06/30/2010	EQUITIES	COLUMBUS MCKINNON CORP/NY	INDUSTRIAL MACHINERY	8,437.88	440.92
06/30/2010	EQUITIES	COMBA TELECOM SYS HKD0.10	HONG KONG	745,233.88	314,736.58
06/30/2010	EQUITIES	COMBA TELECOM SYS HKD0.10	HONG KONG	95,857.92	-21,966.86
06/30/2010	EQUITIES	COMBA TELECOM SYS HKD0.10	HONG KONG	337,271.27	0.00
06/30/2010	EQUITIES	COMBI CORP Y50	WHOLESALE TRADE	19,776.25	-614.97
06/30/2010	EQUITIES	COMBINATORX INC	BIOTECHNOLOGY	11,446.30	-1,492.76
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	68,706,913.41	225,453.41
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	3,337,645.50	-87,887.12
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	2,797,438.50	-692,480.11
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	5,534,082.00	782,117.20
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	69,364,576.35	-14,822,974.71
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	1,554,146.01	272,017.78
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	506,526.66	0.00
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	6,670,580.00	-3,505,553.60
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	4,259,558.25	288,153.26
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	4,816,528.00	271,122.29
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	67,416.99	0.00
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	188,375.54	76,906.43
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	8,971,614.63	-2,917,955.50
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	2,699,174.56	-170,870.04
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	2,485,712.00	585,645.98
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	9,436,834.35	-956,040.97
06/30/2010	EQUITIES	COMFORT SYSTEMS USA INC	CONSTRUCTION & ENGINEERNG	501,643.80	-128,972.25
06/30/2010	EQUITIES	COMFORT SYSTEMS USA INC	CONSTRUCTION & ENGINEERNG	42,504.00	-19,267.07
06/30/2010	EQUITIES	COMFORT SYSTEMS USA INC	CONSTRUCTION & ENGINEERNG	15,533.28	1,238.16
06/30/2010	EQUITIES	COMFORT SYSTEMS USA INC	CONSTRUCTION & ENGINEERNG	486,004.26	-67,114.05
06/30/2010	EQUITIES	COMFORTDELGRO CORP SGD0.25	SINGAPORE	170,585.86	0.00
06/30/2010	EQUITIES	COMFORTDELGRO CORP SGD0.25	SINGAPORE	789,556.62	-149,575.30
06/30/2010	EQUITIES	COMFORTDELGRO CORP SGD0.25	SINGAPORE	450,708.31	0.00
06/30/2010	EQUITIES	COMFORTDELGRO CORP SGD0.25	SINGAPORE	98,624.87	0.00
06/30/2010	EQUITIES	COMM BK OF QATAR QAR10	QATAR	2,063,431.04	-60,020.62
06/30/2010	EQUITIES	COMM BK OF QATAR QAR10	QATAR	710,331.57	-53,416.27
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	83,208.88	8,666.04
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	27,367.23	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	3,537,241.16	33,443.55
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	1,122,888.00	-88,077.22
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	3,948,067.01	-180,328.93
06/30/2010	EQUITIES	COMMERCIAL BK OF CEYLON SLRP10	SRI LANKA	1,348,474.64	839,941.70
06/30/2010	EQUITIES	COMMERCIAL BK OF CEYLON SLRP10	SRI LANKA	1,367,334.43	712,699.22
06/30/2010	EQUITIES	COMMERCIAL BK OF CEYLON SLRP10	SRI LANKA	1,322,419.85	560,763.36
06/30/2010	EQUITIES	COMMERCIAL INTL BANK(EGYPT)	EGYPT	2,606,758.77	611,158.37
06/30/2010	EQUITIES	COMMERCIAL INTL BANK(EGYPT)	EGYPT	868,724.77	0.00
06/30/2010	EQUITIES	COMMERCIAL INTL BANK(EGYPT)	EGYPT	5,236,773.44	1,365,958.26
06/30/2010	EQUITIES	COMMERCIAL INTL BANK(EGYPT)	EGYPT	7,672,902.05	2,159,492.22
06/30/2010	EQUITIES	COMMERCIAL INTL BANK(EGYPT)	EGYPT	767,883.16	221,634.62
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	1,979,656.00	-973,301.64
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	2,016,821.24	-1,779,272.40
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	1,990,768.22	329,118.47
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	16,142.94	0.00
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	48,624.30	-11,445.30
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	408,204.00	-99,328.11
06/30/2010	EQUITIES	COMMERCIAL VEHICLE GROUP INC	CONSTR,FARM MACH & HVY TR	8,168.00	-1,198.72
06/30/2010	EQUITIES	COMMERCIAL VEHICLE GROUP INC	CONSTR,FARM MACH & HVY TR	156,692.87	-23,075.75
06/30/2010	EQUITIES	COMMERZBANK AG NPV	GERMANY	255,994.82	0.00
06/30/2010	EQUITIES	COMMERZBANK AG NPV	GERMANY	444,066.33	0.00
06/30/2010	EQUITIES	COMMERZBANK AG NPV	GERMANY	2,042,396.34	-6,320,564.71
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	25,424,900.20	-298,716.19
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	5,553,425.63	0.00
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	13,321,995.48	0.00
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	8,839,338.74	-268,816.51
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	3,169,966.84	0.00
06/30/2010	EQUITIES	COMMONWEALTH PROPERTY OFFICE	AUSTRALIA	5,730,587.71	-1,741,694.27
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	65,082.26	-3,615.47
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	23,157.73	0.00
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	2,947,337.38	-64,873.62
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	2,951,354.51	-2,650,596.86
06/30/2010	EQUITIES	COMMUNICATIONS SYS INC	COMMUNICATIONS EQUIPMENT	348.15	0.00
06/30/2010	EQUITIES	COMMUNISIS ORD GBP0.25	SUPPORT SERVICES	28,219.50	-81,465.89
06/30/2010	EQUITIES	COMMUNITY BK SYS INC COM	REGIONAL BANKS	259,959.00	-40,475.00
06/30/2010	EQUITIES	COMMUNITY BK SYS INC COM	REGIONAL BANKS	916,187.80	-43,017.17
06/30/2010	EQUITIES	COMMUNITY BK SYS INC COM	REGIONAL BANKS	1,171,468.81	-69,035.94
06/30/2010	EQUITIES	COMMUNITY BK SYS INC COM	REGIONAL BANKS	29,841.80	9,353.20
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	106,231.02	24,350.50
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	9,998.46	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	4,916,312.10	185,100.30
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	4,527,395.67	819,387.54
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	355,005.00	17,569.10
06/30/2010	EQUITIES	COMMUNITY TR BANCORP INC COM	REGIONAL BANKS	859,967.80	-125,175.13
06/30/2010	EQUITIES	COMMUNITY TR BANCORP INC COM	REGIONAL BANKS	10,795.00	-552.50
06/30/2010	EQUITIES	COMMUTURE CORP JPY50	INFORMATN & COMMUNICATION	151,890.05	-19,834.92
06/30/2010	EQUITIES	COMMVAULT SYS INC COM	SYSTEMS SOFTWARE	26,707.50	11,318.72
06/30/2010	EQUITIES	COMMVAULT SYS INC COM	SYSTEMS SOFTWARE	1,381,545.00	419,750.59
06/30/2010	EQUITIES	COMMVAULT SYS INC COM	SYSTEMS SOFTWARE	1,465,830.00	581,126.99
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	754,652.83	0.00
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	1,325,125.57	0.00
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	6,065,702.10	-4,540,943.72
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	10,191,759.45	-271,739.33
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	8,873,658.66	0.00
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	7,221,159.08	0.00
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	5,734,772.57	2,390,713.91
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	4,558.52	0.00
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	7,296,544.27	393,103.51
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	1,610,896.96	0.00
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	932,999.14	0.00
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	9,530,171.09	2,043,572.11
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE RICHEMONT	SWITZERLAND	1,945.51	0.00
06/30/2010	EQUITIES	COMPAGNIE GENERALE DE	FRANCE	1,805,408.39	0.00
06/30/2010	EQUITIES	COMPAGNIE GENERALE DE	FRANCE	231,363.80	0.00
06/30/2010	EQUITIES	COMPAGNIE GENERALE DE	FRANCE	1,056,899.45	-1,613,793.07
06/30/2010	EQUITIES	COMPAGNIE GENERALE DE	FRANCE	130,276.16	0.00
06/30/2010	EQUITIES	COMPAL ELECTRONIC GDR-REPR 5	TAIWAN	858,733.09	215,944.89
06/30/2010	EQUITIES	COMPAL ELECTRONIC GDR-REPR 5	TAIWAN	1,541,820.18	388,070.28
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	10,597,017.84	591,426.99
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	58,248.95	5,754.62
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	2,426,600.31	-77,505.68
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	1,244,554.98	0.00
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	1,405,408.64	-69,681.60
06/30/2010	EQUITIES	COMPAL ELECTRONICS INC GLOBAL	TAIWAN	3,270,768.03	878,573.94
06/30/2010	EQUITIES	COMPAL ELECTRONICS INC GLOBAL	TAIWAN	5,915,959.77	1,599,973.21
06/30/2010	EQUITIES	COMPANHIA DE BEBIDAS DAS AMERS	BRAZIL	2,575,253.18	0.00
06/30/2010	EQUITIES	COMPANHIA DE BEBIDAS DAS AMERS	BRAZIL	157,777.62	296.92
06/30/2010	EQUITIES	COMPANHIA DE CONCE COM NPV	BRAZIL	14,348,528.16	3,965,255.77
06/30/2010	EQUITIES	COMPANHIA DE CONCE COM NPV	BRAZIL	7,645,428.35	1,569,918.59
06/30/2010	EQUITIES	COMPANHIA DE CONCE COM NPV	BRAZIL	1,055,130.50	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMPANHIA DE SANEAMENTO BASICO	BRAZIL	1,965,390.83	576,079.68
06/30/2010	EQUITIES	COMPANHIA ENERGETICA DE ADR	BRAZIL	3,829,808.88	57,946.23
06/30/2010	EQUITIES	COMPANHIA ENERGETICA DE ADR	BRAZIL	2,271,714.66	0.00
06/30/2010	EQUITIES	COMPANHIA ENERGETICA DE ADR	BRAZIL	84.49	0.00
06/30/2010	EQUITIES	COMPANHIA PROVIDENCIA IND E	BRAZIL	80,366.35	0.00
06/30/2010	EQUITIES	COMPANHIA VALE DO RIO DOCE	BRAZIL	10,312,444.63	0.00
06/30/2010	EQUITIES	COMPANIA CERVECERIAS UNIDA ADR	CHILE	345,915.86	0.00
06/30/2010	EQUITIES	COMPANIA CERVECERIAS UNIDA ADR	CHILE	371,823.61	31,074.46
06/30/2010	EQUITIES	COMPANIA CERVECERIAS UNIDA ADR	CHILE	95,530.53	3,858.40
06/30/2010	EQUITIES	COMPANIA DE MINAS BUENAVEN ADR	PERU	1,372,692.40	451,071.23
06/30/2010	EQUITIES	COMPANIA DE MINAS BUENAVEN ADR	PERU	1,127,937.93	0.00
06/30/2010	EQUITIES	COMPANIA MINERA ATACOCHA	PERU	0.22	0.00
06/30/2010	EQUITIES	COMPASS DIVERSIFIED HOLDINGS	MULTI-SECTOR HOLDINGS	985,970.25	247,870.57
06/30/2010	EQUITIES	COMPASS DIVERSIFIED HOLDINGS	MULTI-SECTOR HOLDINGS	16,145.64	6,364.08
06/30/2010	EQUITIES	COMPASS GROUP ORD GBP0.10	FOOD PRODUCERS	731,783.28	0.00
06/30/2010	EQUITIES	COMPASS GROUP ORD GBP0.10	FOOD PRODUCERS	1,264,156.13	0.00
06/30/2010	EQUITIES	COMPASS GROUP ORD GBP0.10	FOOD PRODUCERS	10,175,039.31	0.00
06/30/2010	EQUITIES	COMPASS GROUP ORD GBP0.10	FOOD PRODUCERS	5,901,780.04	2,883,856.29
06/30/2010	EQUITIES	COMPASS MINERALS INTL INC	DIV METALS & MINING	3,369,574.60	1,533,796.46
06/30/2010	EQUITIES	COMPASS MINERALS INTL INC	DIV METALS & MINING	597,380.00	-29,911.99
06/30/2010	EQUITIES	COMPASS MINERALS INTL INC	DIV METALS & MINING	2,996,668.92	421,981.21
06/30/2010	EQUITIES	COMPASS MINERALS INTL INC	DIV METALS & MINING	73,091.20	18,813.60
06/30/2010	EQUITIES	COMPELLENT TECHNOLOGIES INC	COMPUTER STORAGE & PERIPH	6,969.00	313.25
06/30/2010	EQUITIES	COMPELLENT TECHNOLOGIES INC	COMPUTER STORAGE & PERIPH	250,605.24	-15,275.13
06/30/2010	EQUITIES	COMPLETE PRODTN SVCS INC COM	OIL & GAS EQUIP/SVCS	955,268.60	-424,472.67
06/30/2010	EQUITIES	COMPLETE PRODTN SVCS INC COM	OIL & GAS EQUIP/SVCS	27,756.30	13,774.38
06/30/2010	EQUITIES	COMPLETE PRODTN SVCS INC COM	OIL & GAS EQUIP/SVCS	122,980.00	7,119.94
06/30/2010	EQUITIES	COMPTON PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	35,458.52	-546,308.15
06/30/2010	EQUITIES	COMPTON PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	44,266.69	-51,657.87
06/30/2010	EQUITIES	COMPTON PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	146,294.64	-143,251.20
06/30/2010	EQUITIES	COMPUCREDIT HLDGS CORP	CONSUMER FINANCE	178,350.48	-282,165.27
06/30/2010	EQUITIES	COMPUCREDIT HLDGS CORP	CONSUMER FINANCE	3,453.12	915.60
06/30/2010	EQUITIES	COMPUTACENTER ORD GBP0.06	SOFTWARE & COMP SERVICES	399,453.54	119,942.17
06/30/2010	EQUITIES	COMPUTACENTER ORD GBP0.06	SOFTWARE & COMP SERVICES	183,978.11	74,419.46
06/30/2010	EQUITIES	COMPUTACENTER ORD GBP0.06	SOFTWARE & COMP SERVICES	158,838.24	48,039.27
06/30/2010	EQUITIES	COMPUTACENTER ORD GBP0.06	SOFTWARE & COMP SERVICES	588,416.13	417,322.55
06/30/2010	EQUITIES	COMPUTER ENGINEERING &	OTHER PRODUCTS	17,640.41	-1,569.14
06/30/2010	EQUITIES	COMPUTER ENGINEERING &	OTHER PRODUCTS	53,074.89	-53,884.49
06/30/2010	EQUITIES	COMPUTER PROGRAMS & SYSTEMS	HEALTH CARE TECHNOLOGY	17,841.12	2,602.92
06/30/2010	EQUITIES	COMPUTER PROGRAMS & SYSTEMS	HEALTH CARE TECHNOLOGY	686,433.00	78,749.97



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	9,686,330.15	-395,602.09
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	1,354,825.00	125,428.84
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	5,209,786.20	310,318.87
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	10,290,273.20	-231,801.94
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	207,659.60	15,551.60
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	72,608.14	0.00
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	1,803,923.60	-72,479.57
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	8,753,120.00	1,414,538.40
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	1,922,009.00	179,159.32
06/30/2010	EQUITIES	COMPUTER TASK GROUP INC COM	IT CONSULTNG & OTHER SVCS	68,101.32	991.80
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	200,395.06	0.00
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	1,564,486.19	167,682.48
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	351,474.32	0.00
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	2,670,283.82	556,207.39
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	185,187.07	0.00
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	963,186.00	47,543.63
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	2,758,829.64	642,260.99
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	2,891,026.32	353,537.75
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	358,302.00	14,740.36
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	7,863.55	0.00
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	64,270.92	4,832.40
06/30/2010	EQUITIES	COMSCORE INC COM	INTERNET SOFTWARE & SVCS	13,834.80	4,385.15
06/30/2010	EQUITIES	COMSCORE INC COM	INTERNET SOFTWARE & SVCS	517,553.28	28,933.95
06/30/2010	EQUITIES	COMSTAR UNITED TELESYSTEM GDR	RUSSIA	370,202.74	0.00
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	1,795,230.36	-282,610.68
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	472,626.00	-5,075.79
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	1,176,021.00	-299,168.95
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	1,343,422.08	-278,166.60
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	35,093.52	-12,115.62
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	13,619.63	0.00
06/30/2010	EQUITIES	COMSYS HOLDINGS NPV	CONSTRUCTION	878.07	0.00
06/30/2010	EQUITIES	COMTECH TELECOMMUNICATIONS	COMMUNICATIONS EQUIPMENT	1,374,056.37	47,090.90
06/30/2010	EQUITIES	COMTECH TELECOMMUNICATIONS	COMMUNICATIONS EQUIPMENT	26,098.96	1,543.44
06/30/2010	EQUITIES	COMVERGE INC COM	ELECTRONIC EQUIP & INSTR	8,807.68	-821.82
06/30/2010	EQUITIES	COMVERGE INC COM	ELECTRONIC EQUIP & INSTR	383,407.36	-68,754.44
06/30/2010	EQUITIES	COMVERSE TECHNOLOGY INC	COMMUNICATIONS EQUIPMENT	144,300.00	-30,515.75
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	2,022,987.76	-1,090,836.94
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	2,061,173.20	-832,303.93
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	150,100.00	-13,907.83
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	41,007.32	-2,144.62

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	15,471.83	0.00
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	1,377,918.00	-369,435.33
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	96,828.76	0.00
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	328,345.60	71,104.00
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	548,020.00	747.54
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	13,929,012.68	14,377.74
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	6,186,399.56	921,452.22
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	14,938,418.88	-2,072,835.71
06/30/2010	EQUITIES	CONCEPTUS INC COM	HEALTH CARE EQUIPMENT	1,220,147.70	-224,624.14
06/30/2010	EQUITIES	CONCEPTUS INC COM	HEALTH CARE EQUIPMENT	1,082,623.04	-102,104.04
06/30/2010	EQUITIES	CONCEPTUS INC COM	HEALTH CARE EQUIPMENT	22,279.40	-645.74
06/30/2010	EQUITIES	CONCEPTUS INC COM	HEALTH CARE EQUIPMENT	1,205,144.16	-150,076.41
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	145,130.59	60,241.30
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	5,738,495.62	2,502,691.13
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	431,574.00	185,287.61
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	1,803,758.00	1,052,279.78
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	6,733,273.69	3,257,535.70
06/30/2010	EQUITIES	CONCORD MEDICAL SPON ADR	CHINA	254,831.72	-191,896.12
06/30/2010	EQUITIES	CONCORDIA MARITIME SEK8 SER'B	SWEDEN	38,015.10	-44,340.38
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	972,165.04	-74,939.62
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	1,995,375.36	187,629.42
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	-6,564,184.00	43,828.95
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	2,573,475.96	1,380,454.30
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	54,459.68	18,259.56
06/30/2010	EQUITIES	CONERSTONE THERAPEUTICS INC	PHARMACEUTICALS	2,945.00	-2,751.60
06/30/2010	EQUITIES	CONERSTONE THERAPEUTICS INC	PHARMACEUTICALS	43,591.89	-28,731.58
06/30/2010	EQUITIES	CONEXANT SYS INC CON NEW	SEMICONDUCTORS	60,347.84	-1,850.85
06/30/2010	EQUITIES	CONEXANT SYS INC CON NEW	SEMICONDUCTORS	138,270.72	-6,029.99
06/30/2010	EQUITIES	CONFAB IND SA PRF NPV	BRAZIL	141,675.80	0.00
06/30/2010	EQUITIES	CONFAB IND SA PRF NPV	BRAZIL	2,305,418.82	406,990.81
06/30/2010	EQUITIES	CONFAB IND SA PRF NPV	BRAZIL	62,141.47	-2,464.24
06/30/2010	EQUITIES	CONMED CORP COM	HEALTH CARE EQUIPMENT	150,903.00	16,060.80
06/30/2010	EQUITIES	CONMED CORP COM	HEALTH CARE EQUIPMENT	997,860.06	-144,760.14
06/30/2010	EQUITIES	CONMED CORP COM	HEALTH CARE EQUIPMENT	15,649.20	2,672.13
06/30/2010	EQUITIES	CONNACHER OIL AND GAS LIMITED	CDN INTEGRATED OIL & GAS	167,403.19	-387,583.03
06/30/2010	EQUITIES	CONNACHER OIL AND GAS LIMITED	CDN INTEGRATED OIL & GAS	880,232.44	130,840.21
06/30/2010	EQUITIES	CONNAUGHT ORD GBP0.02	SUPPORT SERVICES	-71,173.64	129,003.53
06/30/2010	EQUITIES	CONNECTICUT WTR SERVICE	WATER UTILITIES	255,771.36	-12,888.55
06/30/2010	EQUITIES	CONNS INC	COMPUTER & ELECT RETAIL	122,868.48	-152,167.17
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	102,799,319.91	1,875,290.52

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	6,681,836.26	-1,331,396.74
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	15,320,252.65	5,219,286.18
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	14,417,733.00	-2,663,198.30
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	103,403,077.82	-21,886,848.89
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	2,289,557.60	214,821.01
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	467,286.94	0.00
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	4,976,400.57	-3,402,056.26
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	3,713,560.32	-222,692.58
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	2,933,569.31	-110,241.47
06/30/2010	EQUITIES	CONS THOMPSON IRON MINES LTD	CDN STEEL	-1,179,199.17	162,557.45
06/30/2010	EQUITIES	CONS THOMPSON IRON MINES LTD	CDN STEEL	1,319,254.69	302,006.18
06/30/2010	EQUITIES	CONS THOMPSON IRON MINES LTD	CDN STEEL	1,027,925.54	-106,689.16
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	42,438.93	0.00
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	230,006.88	-38,380.27
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	9,627,744.32	542,614.15
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	9,565,018.24	1,723,530.15
06/30/2010	EQUITIES	CONSOLIDATED COMMUNICATIONS	INTEGRATED TELECOMM SVCS	1,089,643.59	217,926.85
06/30/2010	EQUITIES	CONSOLIDATED COMMUNICATIONS	INTEGRATED TELECOMM SVCS	23,558.85	8,032.36
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	346,739.50	66,905.30
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	125,978.34	0.00
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	16,707,758.10	706,463.72
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	978,370.00	4,473.62
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	6,074,643.30	900,707.05
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	17,561,396.70	126,972.18
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	2,327,400.00	129,872.04
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	51,888.00	-4,549.28
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	469,240.48	2,082.59
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	994,520.00	-19,551.66
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	49,380.08	-868.26
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	639,130.44	199,034.95
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	15,004.28	9,403.70
06/30/2010	EQUITIES	CONSOLIDATED TOMOKA LD CO	DIVERSIFIED RE ACTIVITIES	2,251.50	-191.18
06/30/2010	EQUITIES	CONSOLIDATED TOMOKA LD CO	DIVERSIFIED RE ACTIVITIES	200,925.00	-180,750.28
06/30/2010	EQUITIES	CONSOLIDATED WATER CO LTD	WATER UTILITIES	252,754.58	-54,893.75
06/30/2010	EQUITIES	CONSOLIDATED WATER CO LTD	WATER UTILITIES	1,245,261.60	-305,306.27
06/30/2010	EQUITIES	CONSORCIO ARA SAB SER UNICA	MEXICO	3,311,977.29	-1,546,777.56
06/30/2010	EQUITIES	CONSTANT CONTACT INC COM	INTERNET SOFTWARE & SVCS	691,006.68	19,525.44
06/30/2010	EQUITIES	CONSTANT CONTACT INC COM	INTERNET SOFTWARE & SVCS	780,848.64	139,732.72
06/30/2010	EQUITIES	CONSTANT CONTACT INC COM	INTERNET SOFTWARE & SVCS	21,415.32	3,644.44
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	105,013.26	27,900.45

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	29,711.40	0.00
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	3,882,850.84	-607,331.60
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	1,329,262.00	-107,425.59
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	4,493,608.46	-740,167.98
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	4,559,649.82	-2,144,123.67
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	8,992,337.31	-5,509,252.94
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	1,650,492.00	609,092.00
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	1,857,579.00	-25,351.66
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	9,058,032.09	-1,260,200.13
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	61,835.71	0.00
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	185,359.98	35,637.50
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	384,551.64	-54,216.29
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	6,715,228.14	185,846.89
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	18,528.00	0.00
06/30/2010	EQUITIES	CONSTRUCCIONES Y AUXILIAR DE	SPAIN	601,111.71	-146,971.59
06/30/2010	EQUITIES	CONSTRUCCIONES Y AUXILIAR DE	SPAIN	881,575.84	-90,103.76
06/30/2010	EQUITIES	CONTACT ENERGY NPV	NEW ZEALAND	65,535.55	0.00
06/30/2010	EQUITIES	CONTACT ENERGY NPV	NEW ZEALAND	457,558.38	-273,441.89
06/30/2010	EQUITIES	CONTACT ENERGY NPV	NEW ZEALAND	109,540.20	0.00
06/30/2010	EQUITIES	CONTACT ENERGY NPV	NEW ZEALAND	253,970.11	0.00
06/30/2010	EQUITIES	CONTANGO OIL & GAS CO	OIL & GAS EXPL & PROD	783,527.75	-260,850.72
06/30/2010	EQUITIES	CONTANGO OIL & GAS CO	OIL & GAS EXPL & PROD	44,750.00	-20,353.50
06/30/2010	EQUITIES	CONTANGO OIL & GAS CO	OIL & GAS EXPL & PROD	23,986.00	-1,163.12
06/30/2010	EQUITIES	CONTAX PARTICIPACO SA PRF NPV	BRAZIL	428,654.63	0.00
06/30/2010	EQUITIES	CONTINENTAL AG NPV	GERMANY	230,015.40	0.00
06/30/2010	EQUITIES	CONTINENTAL AG NPV	GERMANY	928,340.05	134,696.64
06/30/2010	EQUITIES	CONTINENTAL AG NPV	GERMANY	133,472.35	0.00
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	4,362,842.00	1,459,675.95
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	374,000.00	-5,537.87
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	5,281,672.00	-419,628.77
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	93,412.00	55,240.46
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	1,767,282.00	76,237.68
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	46,895.62	18,297.91
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	952.46	0.00
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	2,574,797.10	116,775.49
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	1,823,262.44	-150,132.67
06/30/2010	EQUITIES	CONTINUCARE CORP COM	HEALTH CARE SERVICES	51,181.30	3,413.65
06/30/2010	EQUITIES	CONTINUCARE CORP COM	HEALTH CARE SERVICES	90,115.00	4,932.13
06/30/2010	EQUITIES	CONTINUCARE CORP COM	HEALTH CARE SERVICES	54,199.65	7,442.32
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	1,901,148.57	-931,752.81

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	1,442,580.12	-374,843.47
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	1,859,946.57	-872,090.27
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	10,211.70	0.00
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	42,879.51	2,010.66
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	2,043,579.96	-70,115.58
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	867,969.18	-91,724.86
06/30/2010	EQUITIES	CONWERT IMMOBILIEN NPV	AUSTRIA	437,829.66	2,464.40
06/30/2010	EQUITIES	CONZZETA HOLDING CHF100	SWITZERLAND	113,853.57	-17,040.88
06/30/2010	EQUITIES	COOKSON GROUP ORD GBP1	CONSTRUCTION & MATERIALS	1,597,134.55	60,225.28
06/30/2010	EQUITIES	COOKSON GROUP ORD GBP1	CONSTRUCTION & MATERIALS	146,506.00	-19,451.00
06/30/2010	EQUITIES	COOKSON GROUP ORD GBP1	CONSTRUCTION & MATERIALS	887,632.11	-73,603.53
06/30/2010	EQUITIES	COOKSON GROUP ORD GBP1	CONSTRUCTION & MATERIALS	821,275.76	142,265.36
06/30/2010	EQUITIES	COOKSON GROUP ORD GBP1	CONSTRUCTION & MATERIALS	3,076,689.60	797,282.50
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	6,520,546.46	-247,138.38
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	59,326.89	19,830.30
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	15,082.66	0.00
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	234,761.00	47,016.87
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	2,564,505.29	-401,786.80
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	2,559,491.75	-1,705,326.81
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	290,467.00	12,130.54
06/30/2010	EQUITIES	COOPER ENERGY NL NPV	AUSTRALIA	7,189.22	-1,618.50
06/30/2010	EQUITIES	COOPER INDUSTRIES PLC	IRELAND	205,700.00	-12,492.54
06/30/2010	EQUITIES	COOPER INDUSTRIES PLC	IRELAND	7,122,676.00	-429,303.11
06/30/2010	EQUITIES	COOPER INDUSTRIES PLC	IRELAND	5,074,344.00	-306,144.40
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	1,528,254.00	217,092.29
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	327,600.00	-19,730.29
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	38,824.50	17,978.73
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	287,137.50	-20,994.31
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	620,100.00	-18,936.83
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	38,957.82	9,294.55
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	1,017,060.00	167,665.70
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	4,935.63	0.00
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	4,890,732.00	355,813.17
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	313,962.00	-12,755.70
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	2,010,860.28	-133,364.41
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	1,971,814.02	57,818.06
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	778,272.00	-29,926.84
06/30/2010	EQUITIES	COPAL COMPANY Y50	ELECTRIC APPLIANCES	-189,046.22	17,270.73
06/30/2010	EQUITIES	COPART INC	DIVERSIFIED SUPPORT SVCS	77,707.70	9,743.60
06/30/2010	EQUITIES	COPART INC	DIVERSIFIED SUPPORT SVCS	3,429,845.99	808,119.55

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COPART INC	DIVERSIFIED SUPPORT SVCS	2,968,541.57	764,201.99
06/30/2010	EQUITIES	COPEINCA ASA NOK5.00	NORWAY	49,008.25	10,379.96
06/30/2010	EQUITIES	CORCEPT THERAPEUTICS INC	PHARMACEUTICALS	2,146.56	-88.20
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	1,974,283.75	-54,935.14
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	1,974,283.75	-54,822.79
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	2,067,278.05	746,299.68
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	1,904,169.00	536,971.77
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	3,077,078.06	481,751.06
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	95,946.50	-3,319.20
06/30/2010	EQUITIES	CORE MARK HLDG CO INC	DISTRIBUTORS	7,041.80	429.19
06/30/2010	EQUITIES	CORE MARK HLDG CO INC	DISTRIBUTORS	388,915.60	31,866.76
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	2,504,170.34	103,337.19
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	356,732.00	-12,701.05
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	2,287,058.30	-230,616.18
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	58,843.12	11,546.13
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	19,364.00	0.00
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	518,638.88	-6,478.98
06/30/2010	EQUITIES	CORETRONICS CORP TWD10	TAIWAN	128,882.87	25,709.80
06/30/2010	EQUITIES	CORETRONICS CORP TWD10	TAIWAN	3,690,198.14	662,514.41
06/30/2010	EQUITIES	CORETRONICS CORP TWD10	TAIWAN	195,384.81	0.00
06/30/2010	EQUITIES	CORINTHIAN COLLEGES INC COM	EDUCATION SERVICES	73,559.80	-41,883.65
06/30/2010	EQUITIES	CORINTHIAN COLLEGES INC COM	EDUCATION SERVICES	395,970.00	-169,291.88
06/30/2010	EQUITIES	CORINTHIAN COLLEGES INC COM	EDUCATION SERVICES	27,117.05	-16,559.39
06/30/2010	EQUITIES	CORINTHIAN COLLEGES INC COM	EDUCATION SERVICES	1,278,667.90	-720,033.69
06/30/2010	EQUITIES	CORIO NV EUR10	NETHERLANDS	145,676.42	0.00
06/30/2010	EQUITIES	CORIO NV EUR10	NETHERLANDS	250,906.01	0.00
06/30/2010	EQUITIES	CORIO NV EUR10	NETHERLANDS	1,193,026.80	-368,621.72
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	136,980.00	-19,350.00
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	522,533.04	-55,049.10
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	3,061,229.04	404,994.91
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	3,792,123.88	-309,453.09
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	1,354,580.00	-56,960.00
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	76,921.88	14,479.71
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	23,693.00	0.00
06/30/2010	EQUITIES	CORNELL COMPANIES INC	SECURITY & ALARM SERVICES	14,402.32	5,461.84
06/30/2010	EQUITIES	CORNELL COMPANIES INC	SECURITY & ALARM SERVICES	486,158.91	72,395.45
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	34,730,478.10	6,064,168.59
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	261,630.00	3,707.61
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	7,034,891.55	1,498,130.88
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	36,089,936.65	2,554,825.55

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	803,349.45	76,106.79
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	228,626.75	0.00
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	4,845,000.00	-451,492.87
06/30/2010	EQUITIES	COROMANDEL FERTILISERS INR2	INDIA	103,106.38	0.00
06/30/2010	EQUITIES	CORONA CORP JPY50	OTHER PRODUCTS	34,411.80	-28,302.62
06/30/2010	EQUITIES	CORONATION FUND MA ZAR0.0001	SOUTH AFRICA	95,605.22	0.00
06/30/2010	EQUITIES	CORP ACEROS AREQUIPA-INV	PERU	106,065.82	0.00
06/30/2010	EQUITIES	CORP FIN DEL VALLE COM COP10	COLOMBIA	216,724.89	0.00
06/30/2010	EQUITIES	CORPBANCA COM NPV	CHILE	168,614.94	0.00
06/30/2010	EQUITIES	CORPORACION DERMOESTETICA	SPAIN	12,251.82	-9,359.95
06/30/2010	EQUITIES	CORPORACION GEO SAB DE CV	MEXICO	283,430.64	0.00
06/30/2010	EQUITIES	CORPORACION GEO SAB DE CV	MEXICO	12,369,953.69	3,171,919.13
06/30/2010	EQUITIES	CORPORACION MOCTEZUMO SAB DE	MEXICO	2,254,260.24	0.00
06/30/2010	EQUITIES	CORPORATE EXECUTIVE BD CO COM	RESEARCH & CONSULTING SVC	3,333,873.16	207,926.59
06/30/2010	EQUITIES	CORPORATE EXECUTIVE BD CO COM	RESEARCH & CONSULTING SVC	816,997.00	-30,503.66
06/30/2010	EQUITIES	CORPORATE EXECUTIVE BD CO COM	RESEARCH & CONSULTING SVC	1,742,331.48	-748,771.62
06/30/2010	EQUITIES	CORPORATE EXECUTIVE BD CO COM	RESEARCH & CONSULTING SVC	23,301.49	7,297.44
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	71,574.09	17,536.31
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	870,372.98	11,439.17
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	1,641,445.57	-32,702.10
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	23,150.49	0.00
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	2,886,770.76	413,272.02
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	3,184,016.89	312,490.32
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	1,793,167.50	-322,064.71
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	7,630.50	168.00
06/30/2010	EQUITIES	CORPORATION BK INR10 DEMAT	INDIA	376,810.31	0.00
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	2,231,883.00	-63,455.62
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	2,984,493.60	54,504.63
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	2,976,899.76	807,636.42
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	814,716.00	-121,621.97
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	18,511.00	0.00
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	72,332.28	14,822.81
06/30/2010	EQUITIES	CORTICEIRA AMORIM-SOCIEDADE	PORTUGAL	14,283.56	-1,506.38
06/30/2010	EQUITIES	CORTICEIRA AMORIM-SOCIEDADE	PORTUGAL	15,726.00	-22,225.55
06/30/2010	EQUITIES	CORVEL CORP	HEALTH CARE SERVICES	13,583.58	5,016.96
06/30/2010	EQUITIES	CORVEL CORP	HEALTH CARE SERVICES	551,587.96	166,495.82
06/30/2010	EQUITIES	CORVEL CORP	HEALTH CARE SERVICES	412,170.42	91,955.08
06/30/2010	EQUITIES	COSAN LTD SHS -A-	BRAZIL	1,376,986.86	-119,306.64
06/30/2010	EQUITIES	COSCO CORPORATION (SINGAPORE)	SINGAPORE	93,914.30	0.00
06/30/2010	EQUITIES	COSCO CORPORATION (SINGAPORE)	SINGAPORE	468,526.61	-735,700.48

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COSCO CORPORATION (SINGAPORE)	SINGAPORE	53,986.28	0.00
06/30/2010	EQUITIES	COSCO DEVELOPMENT CO 'H'	CHINA	624,759.50	0.00
06/30/2010	EQUITIES	COSCO INTERNATIONAL HLDGS	CHINA	131,863.42	0.00
06/30/2010	EQUITIES	COSCO SHIPPING CO 'A'CNY1	CHINA	11,730.07	0.00
06/30/2010	EQUITIES	COSLIGHT TECHNOLOGY INTL GROUP	HONG KONG	128,652.35	0.00
06/30/2010	EQUITIES	COSMO OIL	ELECTRIC POWER AND GAS	593,465.37	-318,590.23
06/30/2010	EQUITIES	COSMO OIL	ELECTRIC POWER AND GAS	294,343.80	0.00
06/30/2010	EQUITIES	COSMO OIL	ELECTRIC POWER AND GAS	127,237.91	0.00
06/30/2010	EQUITIES	COSMO OIL	ELECTRIC POWER AND GAS	75,131.52	0.00
06/30/2010	EQUITIES	COSMOS PHARMACEUTICAL CORP NPV	PHARMACEUTICAL	599,777.08	97,284.18
06/30/2010	EQUITIES	COSTAR GROUP INC COM	RESEARCH & CONSULTING SVC	1,243,152.00	-2,088.54
06/30/2010	EQUITIES	COSTAR GROUP INC COM	RESEARCH & CONSULTING SVC	23,435.20	1,540.20
06/30/2010	EQUITIES	COSTAR GROUP INC COM	RESEARCH & CONSULTING SVC	1,608,880.80	-513,349.08
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	8,921,389.30	-322,144.66
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	736,312.07	58,700.17
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	430,822.53	0.00
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	32,434,850.99	2,764,594.66
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	1,129,498.00	-98,246.20
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	32,299,420.89	3,807,412.29
06/30/2010	EQUITIES	COTT CORP	CDN SOFT DRINKS	27,915.12	13,927.72
06/30/2010	EQUITIES	COTT CORP	CDN SOFT DRINKS	34,312.33	-8,290.81
06/30/2010	EQUITIES	COURIER CORP COM	COMMERCIAL PRINTING	130,891.20	-138,355.30
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	375,436.05	-1,067,312.95
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	221,737.89	-155,916.05
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	96,136.55	-13,785.57
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	8,636.00	-2,782.98
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	140,334.11	-18,478.97
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	101,613.60	20,215.80
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	-4,598,272.00	-1,064,672.14
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	4,576,512.32	-125,481.61
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	4,798,266.04	441,475.41
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	2,427,436.00	-269,448.72
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	2,775,473.82	233,593.52
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	3,158,387.61	-527,246.07
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	-6,342,357.00	-329,807.85
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	69,379.38	7,694.88
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	20,979.54	0.00
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	27,436.12	0.00
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	87,038.64	-5,218.38
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	4,147,215.28	-5,253,831.03



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	3,713,630.96	-1,742,136.39
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	2,077,400.00	-493,384.78
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	3,797,664.00	-513,573.26
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	5,912,192.00	1,421,456.11
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	376,584.00	-21,743.04
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	614,754.00	-26,593.94
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	22,823,847.20	1,972,474.76
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	2,607,682.00	-613,754.67
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	26,155,894.24	-1,137,306.19
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	26,483,803.22	-1,150,048.28
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	3,105,914.00	-205,330.11
06/30/2010	EQUITIES	COWEN GROUP INC CL A	INVESTMNT BKG & BROKERAGE	66,030.50	-16,775.15
06/30/2010	EQUITIES	CP ALL PCL THB1(ALIEN MARKET)	THAILAND	3,576,081.63	0.00
06/30/2010	EQUITIES	CP ALL PCL THB1(ALIEN MARKET)	THAILAND	952,449.16	0.00
06/30/2010	EQUITIES	CP ALL PUBLIC COMPANY LIMITED	THAILAND	93,153.72	0.00
06/30/2010	EQUITIES	CPFL ENERGIA SA COM NPV	BRAZIL	11,448,031.07	1,822,359.38
06/30/2010	EQUITIES	CPI CORP	SPECIALIZED CONSUMER SVCS	42,104.76	758.90
06/30/2010	EQUITIES	CPI CORP	SPECIALIZED CONSUMER SVCS	182,005.56	17,166.04
06/30/2010	EQUITIES	CPI CORP	SPECIALIZED CONSUMER SVCS	6,726.00	76.00
06/30/2010	EQUITIES	CPI INTL INC COM	ELECTRONIC COMPONENTS	120,557.47	29,991.72
06/30/2010	EQUITIES	CR BARD INC	HEALTH CARE EQUIPMENT	9,702,026.67	1,073,976.17
06/30/2010	EQUITIES	CR BARD INC	HEALTH CARE EQUIPMENT	3,163,224.00	-73,644.00
06/30/2010	EQUITIES	CR BARD INC	HEALTH CARE EQUIPMENT	10,326,143.17	520,868.45
06/30/2010	EQUITIES	CR BARD INC	HEALTH CARE EQUIPMENT	207,547.81	15,248.06
06/30/2010	EQUITIES	CRA INTL INC	RESEARCH & CONSULTING SVC	6,326.88	-2,298.24
06/30/2010	EQUITIES	CRA INTL INC	RESEARCH & CONSULTING SVC	333,799.41	-322,933.84
06/30/2010	EQUITIES	CRA INTL INC	RESEARCH & CONSULTING SVC	250,439.00	-57,337.85
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	1,153,104.96	294,941.48
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	2,933,280.00	544,574.05
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	110,393.76	-13,494.96
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	1,750,283.52	687,266.67
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	391,104.00	-5,912.76
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	31,288.32	10,604.16
06/30/2010	EQUITIES	CRAMO OJY SER 'B' NPV	FINLAND	69,275.64	11,113.53
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	398,772.00	51,582.70
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	1,959,662.28	258,014.04
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	362,520.00	-50,414.83
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	2,687,421.18	-1,054,223.99
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	57,066.69	13,166.33
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	15,518.91	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	1,555,815.00	-31,642.85
06/30/2010	EQUITIES	CRANE GROUP LTD NPV	AUSTRALIA	607,692.48	-621,612.78
06/30/2010	EQUITIES	CRANES SOFTWARE INTL INR2	INDIA	5,640.83	0.00
06/30/2010	EQUITIES	CRAWFORD & CO CL B	INSURANCE BROKERS	125,979.72	-130,194.19
06/30/2010	EQUITIES	CRAWFORD & CO CL B	INSURANCE BROKERS	2,755.52	-906.88
06/30/2010	EQUITIES	CRAY INC	COMPUTER HARDWARE	9,530.64	313.02
06/30/2010	EQUITIES	CRAY INC	COMPUTER HARDWARE	382,475.52	-36,226.70
06/30/2010	EQUITIES	CRAY INC	COMPUTER HARDWARE	51,877.26	-3,378.76
06/30/2010	EQUITIES	CREATIVE TECHNOLOGY ORD	SINGAPORE	131,165.39	-53,044.77
06/30/2010	EQUITIES	CREDEM EUR1	ITALY	415,151.59	-63,974.43
06/30/2010	EQUITIES	CREDEM EUR1	ITALY	114,555.55	35,365.42
06/30/2010	EQUITIES	CREDICORP LTD	PERU	1,909,871.57	-15,363.80
06/30/2010	EQUITIES	CREDICORP LTD	PERU	1,586,030.50	432,073.07
06/30/2010	EQUITIES	CREDICORP LTD	PERU	847,894.83	0.00
06/30/2010	EQUITIES	CREDICORP LTD	PERU	7,376,229.08	0.00
06/30/2010	EQUITIES	CREDICORP LTD	PERU	318,205.89	-16,665.81
06/30/2010	EQUITIES	CREDICORP LTD	PERU	6,789,483.00	184,718.25
06/30/2010	EQUITIES	CREDICORP LTD	PERU	409,005.00	143,061.40
06/30/2010	EQUITIES	CREDICORP LTD	PERU	6,453,190.00	2,257,190.95
06/30/2010	EQUITIES	CREDIT ACCEP CORP MICH	CONSUMER FINANCE	343,292.03	86,969.39
06/30/2010	EQUITIES	CREDIT ACCEP CORP MICH	CONSUMER FINANCE	13,070.36	7,538.84
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	517,444.27	0.00
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	4,157,682.67	-6,069,769.49
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	10,323,465.29	0.00
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	5,243,722.68	-3,296,029.43
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	882,976.72	0.00
06/30/2010	EQUITIES	CREDIT CORP GROUP NPV	AUSTRALIA	15,829.36	-671.41
06/30/2010	EQUITIES	CREDIT IMM & HOTEL MAD100	MOROCCO	44,779.62	0.00
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	127,875.17	0.00
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	683,148.51	-790,411.61
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	143,320.69	0.00
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	597,826.34	-1,279,103.70
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	210,130.86	-14,057.19
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	79,760.84	0.00
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	2,167,319.53	0.00
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	3,746,347.59	0.00
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	5,274,764.96	-882,671.45
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	10,613,900.86	-3,907,944.37
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	17,388,911.84	-10,245,952.65
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	146,906.85	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	10,547,490.44	-3,488,418.21
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	863,122.42	-77,573.16
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	3,306,696.88	0.00
06/30/2010	EQUITIES	CREDITO ARTIGIANO EUR1	ITALY	79,440.24	-125,935.30
06/30/2010	EQUITIES	CREDITO VALTELLINESE EUR3	ITALY	284,524.64	-192,727.20
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	3,331,665.00	185,418.52
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	8,471,613.69	3,477,451.87
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	-4,526,262.00	1,133,995.72
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	8,552,774.25	4,273,203.93
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	196,118.01	88,184.41
06/30/2010	EQUITIES	CRESCENDO INVESTMENT CORP	REAL ESTATE	85,753.77	-7,397.12
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	181,839.74	7,392.58
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	1,807,890.65	225,548.12
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	2,656,301.80	421,487.27
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	585,593.18	0.00
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	-661,489.31	33,956.20
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	335,468.59	0.00
06/30/2010	EQUITIES	CRESUD SA C I F Y A SPONS ADR	ARGENTINA	171,439.68	0.00
06/30/2010	EQUITIES	CREW ENERGY INC	CDN OIL & GAS EXPL & PROD	573,313.88	-92,530.45
06/30/2010	EQUITIES	CREXUS INVESTMENT CORP	MORTGAGE REITS	131,543.65	-11,725.74
06/30/2010	EQUITIES	CRH ORD EUR0.32	IRELAND	139,940.72	9,870.67
06/30/2010	EQUITIES	CRH ORD EUR0.32	IRELAND	8,491,900.24	-840,085.91
06/30/2010	EQUITIES	CRH ORD EUR0.32	IRELAND	3,052,110.28	94,066.55
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	839,791.44	-40,158.45
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	2,572,491.13	-137,400.97
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	12,864,051.25	-3,157,852.93
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	6,003,039.16	-2,050,342.86
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	30,334,085.61	2,226,554.64
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	354,559.95	-26,288.75
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	735,349.25	0.00
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	1,207,514.87	0.00
06/30/2010	EQUITIES	CRITERIA CAIXACORP SA EUR1	SPAIN	177,379.41	0.00
06/30/2010	EQUITIES	CRITERIA CAIXACORP SA EUR1	SPAIN	305,419.99	0.00
06/30/2010	EQUITIES	CRITERIA CAIXACORP SA EUR1	SPAIN	1,339,563.35	-293,844.70
06/30/2010	EQUITIES	CROCS INC CMO	FOOTWEAR	33,834.84	23,809.77
06/30/2010	EQUITIES	CROCS INC CMO	FOOTWEAR	1,939,049.50	-323,821.03
06/30/2010	EQUITIES	CROCS INC CMO	FOOTWEAR	1,715,684.54	19,250.89
06/30/2010	EQUITIES	CRODA INTL ORD 10P	CHEMICALS	2,451,667.45	1,243,818.47
06/30/2010	EQUITIES	CRODA INTL ORD 10P	CHEMICALS	3,234,807.58	1,360,802.17
06/30/2010	EQUITIES	CRODA INTL ORD 10P	CHEMICALS	1,053,627.35	150,097.33

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CRODA INTL ORD 10P	CHEMICALS	1,275,238.06	580,780.72
06/30/2010	EQUITIES	CROPENERGIES AG NPV (BR)	GERMANY	7,018.19	2,357.15
06/30/2010	EQUITIES	CROSS CTRY HEALTHCARE INC	HEALTH CARE SERVICES	511,881.61	-215,277.79
06/30/2010	EQUITIES	CROSS CTRY HEALTHCARE INC	HEALTH CARE SERVICES	239,673.40	-14,851.90
06/30/2010	EQUITIES	CROSS CTRY HEALTHCARE INC	HEALTH CARE SERVICES	6,652.60	747.40
06/30/2010	EQUITIES	CROSS PLUS INC NPV	TEXTILES AND APPARELS	39,104.98	-16,617.06
06/30/2010	EQUITIES	CROSSTEX ENERGY INC	OIL & GAS STORAGE & TRANS	782,032.82	-268,754.42
06/30/2010	EQUITIES	CROSSTEX ENERGY INC	OIL & GAS STORAGE & TRANS	10,538.04	4,542.30
06/30/2010	EQUITIES	CROSSTEX ENERGY LP	OIL & GAS REFINING & MKTG	373,116.00	146,344.41
06/30/2010	EQUITIES	CROWFLIGHT MINERALS INC	CDN DIV METALS & MINING	6,762.01	-4,647.03
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	354,603.42	129,050.52
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	14,661,586.44	5,837,396.82
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	2,790,774.00	155,764.50
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	40,054,500.00	6,548,618.61
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	15,220,598.22	5,584,855.92
06/30/2010	EQUITIES	CROWN HOLDINGS INC	METAL & GLASS CONTAINERS	5,340,105.52	1,861,197.75
06/30/2010	EQUITIES	CROWN HOLDINGS INC	METAL & GLASS CONTAINERS	5,277,255.12	2,080,666.25
06/30/2010	EQUITIES	CROWN HOLDINGS INC	METAL & GLASS CONTAINERS	132,962.40	5,416.20
06/30/2010	EQUITIES	CROWN HOLDINGS INC	METAL & GLASS CONTAINERS	1,141,223.04	71,896.14
06/30/2010	EQUITIES	CROWN LIMITED NPV	AUSTRALIA	260,204.34	0.00
06/30/2010	EQUITIES	CROWN LIMITED NPV	AUSTRALIA	355,468.00	-10,868.43
06/30/2010	EQUITIES	CROWN LIMITED NPV	AUSTRALIA	1,246,044.55	-812,946.77
06/30/2010	EQUITIES	CROWN LIMITED NPV	AUSTRALIA	149,367.76	0.00
06/30/2010	EQUITIES	CROWN MEDIA HLDGS INC CL A	BROADCASTING	107,675.04	-364,609.95
06/30/2010	EQUITIES	CRYOLIFE INC COM	HEALTH CARE EQUIPMENT	186,892.86	-181,251.17
06/30/2010	EQUITIES	CRYOLIFE INC COM	HEALTH CARE EQUIPMENT	5,185.18	557.96
06/30/2010	EQUITIES	CRYOLIFE INC COM	HEALTH CARE EQUIPMENT	36,652.00	-4,545.12
06/30/2010	EQUITIES	CSE SYS & ENGR SGD0.05	SINGAPORE	1,350,791.49	49,709.45
06/30/2010	EQUITIES	CSE SYS & ENGR SGD0.05	SINGAPORE	32,146.69	2,280.80
06/30/2010	EQUITIES	CSE SYS & ENGR SGD0.05	SINGAPORE	84,463.86	-11,714.95
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	20,511.27	5,382.39
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	1,036,726.47	184,194.27
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	475,590.18	-92,809.17
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	170,469.00	-32,511.94
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	1,111,641.18	-125,935.88
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	953,050.02	291,368.38
06/30/2010	EQUITIES	CSI PROPERTIES LTD	HONG KONG	76,138.90	-52,124.19
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	1,349,159.05	0.00
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	3,151,193.51	-89,351.68
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	6,052,159.51	-471,042.45

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	505,023.13	15,031.30
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	13,530,943.31	-1,422,049.38
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	770,507.40	0.00
06/30/2010	EQUITIES	CSM NV CVA PART EXCH EUR0.25	NETHERLANDS	366,498.41	7,462.51
06/30/2010	EQUITIES	CSM NV CVA PART EXCH EUR0.25	NETHERLANDS	1,071,468.88	155,113.67
06/30/2010	EQUITIES	CSM NV CVA PART EXCH EUR0.25	NETHERLANDS	226,815.81	44,014.99
06/30/2010	EQUITIES	CSM NV CVA PART EXCH EUR0.25	NETHERLANDS	3,862.61	2,686.07
06/30/2010	EQUITIES	CSR ORD NPV	AUSTRALIA	195,773.60	0.00
06/30/2010	EQUITIES	CSR ORD NPV	AUSTRALIA	830,044.79	-343,115.05
06/30/2010	EQUITIES	CSR ORD NPV	AUSTRALIA	112,236.41	0.00
06/30/2010	EQUITIES	CSS INDS INC	HOUSEWARES & SPECIALTIES	317,014.50	-249,644.67
06/30/2010	EQUITIES	CSS INDS INC	HOUSEWARES & SPECIALTIES	2,772.00	-376.32
06/30/2010	EQUITIES	CST MINING GROUP LTD	HONG KONG	38,549.66	-20,193.07
06/30/2010	EQUITIES	CST MINING GROUP LTD	HONG KONG	8,728.23	-7,836.43
06/30/2010	EQUITIES	CSX CORP	RAILROADS	3,369,877.00	-775,146.40
06/30/2010	EQUITIES	CSX CORP	RAILROADS	606,428.97	254,888.34
06/30/2010	EQUITIES	CSX CORP	RAILROADS	200,241.72	0.00
06/30/2010	EQUITIES	CSX CORP	RAILROADS	27,783,717.71	11,627,309.30
06/30/2010	EQUITIES	CSX CORP	RAILROADS	2,615,501.00	128,522.65
06/30/2010	EQUITIES	CSX CORP	RAILROADS	27,945,759.66	12,877,229.03
06/30/2010	EQUITIES	CTCI CORP ORD TWD10	TAIWAN	185,238.06	0.00
06/30/2010	EQUITIES	CTRIIP.COM INTERNATIONAL LTD	CHINA	10,126,664.28	-414,307.97
06/30/2010	EQUITIES	CTS CORP	ELECTRC MANUFACTNG SVCS	209,325.87	33,909.94
06/30/2010	EQUITIES	CTS CORP	ELECTRC MANUFACTNG SVCS	483,128.76	-158,719.10
06/30/2010	EQUITIES	CTS CORP	ELECTRC MANUFACTNG SVCS	6,767.10	2,701.00
06/30/2010	EQUITIES	CTS EVENTIM NPV	GERMANY	465,938.78	194,103.43
06/30/2010	EQUITIES	CTS EVENTIM NPV	GERMANY	451,968.33	645.55
06/30/2010	EQUITIES	CTS EVENTIM NPV	GERMANY	747,859.70	322,783.00
06/30/2010	EQUITIES	CTS EVENTIM NPV	GERMANY	812,117.04	290,031.74
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	705,772.00	-59,126.37
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	1,327,942.76	201,410.18
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	363,618.10	17,987.80
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	711,301.76	222,120.01
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	19,099.50	-26.25
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	40,788.00	6,764.04
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	1,835,727.80	453,439.90
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	4,120.00	236.71
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	105,060.00	1,806.28
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	521,180.00	62,297.73
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	4,362,883.40	234,836.18

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	3,459,117.20	123,085.08
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	73,090.80	4,678.38
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	27,952.95	0.00
06/30/2010	EQUITIES	CULP INC	TEXTILES	2,192.00	-232.00
06/30/2010	EQUITIES	CULP INC	TEXTILES	7,408.96	-887.79
06/30/2010	EQUITIES	CULP INC	TEXTILES	114,740.24	-10,931.85
06/30/2010	EQUITIES	CUMBERLAND PHARMACEUTICALS	PHARMACEUTICALS	4,314.24	-974.85
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	19,061,792.49	10,476,423.27
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	351,702.00	36,600.27
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	18,611,092.89	10,351,807.87
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	414,291.93	206,096.40
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	159,711.30	0.00
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	3,496,178.40	-381,498.39
06/30/2010	EQUITIES	CUMMINS INDIA INR2(DEMAT)	INDIA	183,506.22	0.00
06/30/2010	EQUITIES	CUMULUS MEDIA INC CL A	BROADCASTING	14,676.99	-4,387.16
06/30/2010	EQUITIES	CURIS INC COM	BIOTECHNOLOGY	73,485.13	-26,895.62
06/30/2010	EQUITIES	CURTISS WRIGHT CORP	AEROSPACE & DEFENSE	1,689,891.84	-56,240.78
06/30/2010	EQUITIES	CURTISS WRIGHT CORP	AEROSPACE & DEFENSE	1,173,536.00	-207,051.23
06/30/2010	EQUITIES	CURTISS WRIGHT CORP	AEROSPACE & DEFENSE	51,717.12	71.04
06/30/2010	EQUITIES	CUTERA INC	HEALTH CARE EQUIPMENT	150,813.75	5,292.60
06/30/2010	EQUITIES	CVB FINL CORP	REGIONAL BANKS	1,332,842.18	-51,170.90
06/30/2010	EQUITIES	CVB FINL CORP	REGIONAL BANKS	384,358.50	69,098.18
06/30/2010	EQUITIES	CVB FINL CORP	REGIONAL BANKS	34,304.72	10,527.44
06/30/2010	EQUITIES	CVR ENERGY INC COM	OIL & GAS REFINING & MKTG	6,557.44	-1,177.20
06/30/2010	EQUITIES	CVR ENERGY INC COM	OIL & GAS REFINING & MKTG	92,496.00	-20,229.49
06/30/2010	EQUITIES	CVR ENERGY INC COM	OIL & GAS REFINING & MKTG	159,649.60	-75,678.27
06/30/2010	EQUITIES	CVR ENERGY INC COM	OIL & GAS REFINING & MKTG	81,968.00	-37,750.05
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	2,436,785.20	-809,505.70
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	3,641,250.80	57,127.74
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	3,371,800.00	-159,441.90
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	56,047,203.08	5,098,857.14
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	2,813,811.08	-583,369.12
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	4,972,672.00	-314,608.00
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	57,612,480.60	3,030,806.72
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	1,256,801.80	12,327.58
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	367,702.43	0.00
06/30/2010	EQUITIES	CYBER AGENT INC NPV	SERVICES	763,747.32	-132,654.51
06/30/2010	EQUITIES	CYBERLINK CORP TWD10	TAIWAN	126,298.56	0.00
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	717,764.48	130,363.40
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	134,976.00	50,521.05

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	27,752.96	10,998.51
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	116,032.00	44,883.52
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	1,194,348.16	310,046.06
06/30/2010	EQUITIES	CYBERSOURCE CORP DEL COM	DATA PROCNG/OUTSRCD SVCS	2,935,337.28	1,140,694.63
06/30/2010	EQUITIES	CYBERSOURCE CORP DEL COM	DATA PROCNG/OUTSRCD SVCS	54,685.26	22,670.28
06/30/2010	EQUITIES	CYBERTAN TECHNOLOGY TWD10	TAIWAN	55,985.65	0.00
06/30/2010	EQUITIES	CYMER INC COM	SEMICONDUCTOR EQUIPMENT	1,111,480.00	75,847.58
06/30/2010	EQUITIES	CYMER INC COM	SEMICONDUCTOR EQUIPMENT	28,267.64	2,173.71
06/30/2010	EQUITIES	CYMER INC COM	SEMICONDUCTOR EQUIPMENT	1,300,311.44	37,603.03
06/30/2010	EQUITIES	CYNOSURE INC CL A	HEALTH CARE EQUIPMENT	300,633.78	-90,755.84
06/30/2010	EQUITIES	CYNOSURE INC CL A	HEALTH CARE EQUIPMENT	6,849.72	2,538.42
06/30/2010	EQUITIES	CYNTEC CO LTD TWD10	TAIWAN	102,925.22	0.00
06/30/2010	EQUITIES	CYPRESS BIOSCIENCE INC	PHARMACEUTICALS	95,450.00	-114,447.40
06/30/2010	EQUITIES	CYPRESS BIOSCIENCE INC	PHARMACEUTICALS	4,388.40	-10,314.44
06/30/2010	EQUITIES	CYPRESS BIOSCIENCE INC	PHARMACEUTICALS	254,968.80	-475,899.50
06/30/2010	EQUITIES	CYPRESS BIOSCIENCE INC	PHARMACEUTICALS	5,520.00	-6,335.34
06/30/2010	EQUITIES	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	2,021,915.44	922,205.26
06/30/2010	EQUITIES	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	2,081,713.68	1,014,539.16
06/30/2010	EQUITIES	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	54,657.76	8,166.00
06/30/2010	EQUITIES	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	1,739,932.00	-367,240.03
06/30/2010	EQUITIES	CYPRESS SHARPRIDGE INVESTMENT	MORTGAGE REITS	2,652.00	-213.60
06/30/2010	EQUITIES	CYPRESS SHARPRIDGE INVESTMENT	MORTGAGE REITS	361,436.40	-2,595.45
06/30/2010	EQUITIES	CYRELA BRAZIL REAL COM NPV	BRAZIL	792,373.91	0.00
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	4,396,460.61	-8,827.88
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	2,666,493.21	155,007.90
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	1,271,682.00	-92,611.86
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	2,927,627.91	-410,931.72
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	3,287,178.00	116,277.43
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	62,184.45	28,518.70
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	20,513.35	0.00
06/30/2010	EQUITIES	CYTOKINETICS INC	BIOTECHNOLOGY	4,284.96	-802.07
06/30/2010	EQUITIES	CYTOKINETICS INC	BIOTECHNOLOGY	177,399.24	-76,208.85
06/30/2010	EQUITIES	CYTORI THERAPEUTICS INC COM	BIOTECHNOLOGY	216,062.76	-41,563.61
06/30/2010	EQUITIES	CYTORI THERAPEUTICS INC COM	BIOTECHNOLOGY	3,768.84	18.32
06/30/2010	EQUITIES	D IETEREN NPV	BELGIUM	583,865.05	23,564.98
06/30/2010	EQUITIES	D IETEREN NPV	BELGIUM	756,370.63	505,597.99
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	99,794.16	6,192.72
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	28,424.93	0.00
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	4,070,406.40	-3,072,350.41
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	4,051,808.04	-6,310,480.73

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	D/S NORDEN DKK1 (POST SUBD)	DENMARK	138,375.11	-11,531.49
06/30/2010	EQUITIES	DAE DUCK ELECTRONICS CO KRW500	SOUTH KOREA	184,805.45	0.00
06/30/2010	EQUITIES	DAEDUCK GDS KRW500	SOUTH KOREA	139,275.45	0.00
06/30/2010	EQUITIES	DAEGU BANK	SOUTH KOREA	410,869.80	0.00
06/30/2010	EQUITIES	DAEGU DEPARTMENT STORE KRW5000	SOUTH KOREA	23,370.96	-1,764.91
06/30/2010	EQUITIES	DAEHAN STEEL CO LT KRW5000	SOUTH KOREA	62,627.55	0.00
06/30/2010	EQUITIES	DAELIM INDUSTRIAL CO KSWN 5000	SOUTH KOREA	687,677.19	0.00
06/30/2010	EQUITIES	DAETWYLER HLDGS CHF5 (POST	SWITZERLAND	198,630.63	-22,670.22
06/30/2010	EQUITIES	DAEWOO SHIPBUILDING & MARINE	SOUTH KOREA	376,057.37	0.00
06/30/2010	EQUITIES	DAH SING FINANCIAL HLDGS HK\$2	HONG KONG	882,325.37	226,346.12
06/30/2010	EQUITIES	DAI DAN CO Y50	MACHINERY	61,430.67	-8,449.48
06/30/2010	EQUITIES	DAI ICHI SEIKO CO LTD NPV	OTHER PRODUCTS	487,154.25	176,939.77
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	198,164.58	0.00
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	2,676,108.73	-935,174.53
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	256,819.98	-72,364.07
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	574,705.34	0.00
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	330,250.97	0.00
06/30/2010	EQUITIES	DAI-ICHI KOGYO SEIYAKU Y50	JAPAN	75,703.47	-12,592.51
06/30/2010	EQUITIES	DAI-ICHI LIFE INSURANCE CO LTD	JAPAN	559,590.10	0.00
06/30/2010	EQUITIES	DAI-ICHI LIFE INSURANCE CO LTD	JAPAN	975,395.75	0.00
06/30/2010	EQUITIES	DAI-ICHI LIFE INSURANCE CO LTD	JAPAN	4,520,779.77	-1,347,702.72
06/30/2010	EQUITIES	DAIBIRU CORP Y50	REAL ESTATE	140.52	0.00
06/30/2010	EQUITIES	DAIBIRU CORP Y50	REAL ESTATE	394,944.98	-89,635.91
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	95,274.98	0.00
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	715,002.44	0.00
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	361,758.39	1,405.19
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	812,677.15	-90,230.65
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	164,473.14	0.00
06/30/2010	EQUITIES	DAIDO KOGYO CO LTD JPY50	METAL PRODUCTS	58,786.30	-54,621.10
06/30/2010	EQUITIES	DAIDO STEEL CO Y50	IRON AND STEEL	62,238.40	0.00
06/30/2010	EQUITIES	DAIDO STEEL CO Y50	IRON AND STEEL	109,135.23	0.00
06/30/2010	EQUITIES	DAIDO STEEL CO Y50	IRON AND STEEL	545,482.28	-547,154.05
06/30/2010	EQUITIES	DAIEI INC Y50	RETAIL TRADE	48,391.91	-9,906.81
06/30/2010	EQUITIES	DAIEI INC Y50	RETAIL TRADE	106,089.95	3,903.23
06/30/2010	EQUITIES	DAIHATSU DIESEL JPY50	MACHINERY	234.15	0.00
06/30/2010	EQUITIES	DAIHATSU DIESEL JPY50	MACHINERY	82,292.69	-46,890.16
06/30/2010	EQUITIES	DAIHATSU DIESEL JPY50	MACHINERY	44,513.50	-22,374.23
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	514,661.94	0.00
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	788,186.24	-146,541.57
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	181.94	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	160,508.10	0.00
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	91,810.39	0.00
06/30/2010	EQUITIES	DAIHEN CORP JPY50	ELECTRIC APPLIANCES	1,547.69	0.00
06/30/2010	EQUITIES	DAIHO CONSTRUCTION JPY50	CONSTRUCTION	29,969.49	-35,054.81
06/30/2010	EQUITIES	DAIICHI KIGENSO KAGAKU-KOGYO	CHEMICALS	135,557.69	39,403.79
06/30/2010	EQUITIES	DAIICHI KOSHO CO	OTHER PRODUCTS	27,698.05	3,315.47
06/30/2010	EQUITIES	DAIICHI KOSHO CO	OTHER PRODUCTS	394,187.59	127,279.40
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	1,819,468.13	0.00
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	1,575.77	0.00
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	4,920,005.90	-3,377,405.86
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	614,595.19	0.00
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	1,064,983.51	0.00
06/30/2010	EQUITIES	DAIKI ALUMINIUM JPY50	JAPAN	14,916.94	-547.65
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	1,022.04	0.00
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	2,967,957.69	-1,770,243.41
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	638,595.56	0.00
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	368,251.54	0.00
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	14,389,461.60	2,576,077.93
06/30/2010	EQUITIES	DAIKO CLEARING SERVICES CORP	SEC & COMMODITIES FUTURES	44,538.37	-45,161.52
06/30/2010	EQUITIES	DAIKOKU DENKI CO NPV	ELECTRIC APPLIANCES	66,226.69	-31,426.62
06/30/2010	EQUITIES	DAIKOKU DENKI CO NPV	ELECTRIC APPLIANCES	22,976.61	-4,549.12
06/30/2010	EQUITIES	DAIKYO INC Y50	REAL ESTATE	1,618,013.34	-578,909.51
06/30/2010	EQUITIES	DAIMEI TELECOM ENG Y50	CONSTRUCTION	111,379.82	-13,797.34
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	2,355,466.81	0.00
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	4,099,177.64	0.00
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	3,560,919.14	1,181,331.64
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	30,189,070.80	1,251,708.76
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	18,531,218.52	-6,621,829.64
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	5,673,213.91	1,911,974.93
06/30/2010	EQUITIES	DAINICHI CO Y50	MACHINERY	52,565.62	-24,997.08
06/30/2010	EQUITIES	DAINIPPON SCREEN Y50	ELECTRIC APPLIANCES	92,222.01	0.00
06/30/2010	EQUITIES	DAINIPPON SUMITOMO PHARMA CO	PHARMACEUTICAL	501,423.32	-188,159.97
06/30/2010	EQUITIES	DAINIPPON SUMITOMO PHARMA CO	PHARMACEUTICAL	107,807.56	0.00
06/30/2010	EQUITIES	DAINIPPON SUMITOMO PHARMA CO	PHARMACEUTICAL	62,926.23	0.00
06/30/2010	EQUITIES	DAIRY CREST GROUP ORD 25P	FOOD PRODUCERS	1,604,458.65	485,576.64
06/30/2010	EQUITIES	DAIRY CREST GROUP ORD 25P	FOOD PRODUCERS	113,366.30	15,113.46
06/30/2010	EQUITIES	DAIRY CREST GROUP ORD 25P	FOOD PRODUCERS	32,876.22	6,013.26
06/30/2010	EQUITIES	DAISEKI CO JPY50	SERVICES	408,637.36	33,795.02
06/30/2010	EQUITIES	DAISEKI CO JPY50	SERVICES	280,901.80	6,746.60
06/30/2010	EQUITIES	DAISEKI CO JPY50	SERVICES	1,490,456.56	116,751.28

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DAISHI BANK NPV	BANKS	152.28	0.00
06/30/2010	EQUITIES	DAISHI BANK NPV	BANKS	154,725.54	0.00
06/30/2010	EQUITIES	DAISHI BANK NPV	BANKS	92,394.62	-4,635.45
06/30/2010	EQUITIES	DAISHIN SECURITIES CO KSWN5000	SOUTH KOREA	119,768.44	0.00
06/30/2010	EQUITIES	DAITO BANK NPV	JAPAN	63,645.61	-53,185.90
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	618,124.23	0.00
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	1,746,515.19	32,392.81
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	5,204,461.00	906,743.21
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	1,917,018.25	373,741.60
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	14,220,928.99	1,618,696.80
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	391,778.98	0.00
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	224,553.05	0.00
06/30/2010	EQUITIES	DAIWA HOUSE INDUSTRY CO Y50	CONSTRUCTION	223,743.33	0.00
06/30/2010	EQUITIES	DAIWA HOUSE INDUSTRY CO Y50	CONSTRUCTION	383,749.22	0.00
06/30/2010	EQUITIES	DAIWA HOUSE INDUSTRY CO Y50	CONSTRUCTION	1,850,787.67	-837,059.79
06/30/2010	EQUITIES	DAIWA HOUSE INDUSTRY CO Y50	CONSTRUCTION	1,425,258.48	0.00
06/30/2010	EQUITIES	DAIWA SECS GROUP NPV	OTHER FINANCING BUSINESS	882,152.02	0.00
06/30/2010	EQUITIES	DAIWA SECS GROUP NPV	OTHER FINANCING BUSINESS	2,893,277.45	-2,864,685.04
06/30/2010	EQUITIES	DAIWA SECS GROUP NPV	OTHER FINANCING BUSINESS	625,304.61	0.00
06/30/2010	EQUITIES	DAIWA SECS GROUP NPV	OTHER FINANCING BUSINESS	358,343.87	0.00
06/30/2010	EQUITIES	DAKTRONICS INC	ELECTRONIC EQUIP & INSTR	478,252.50	-240,001.49
06/30/2010	EQUITIES	DAKTRONICS INC	ELECTRONIC EQUIP & INSTR	7,560.00	-1,139.04
06/30/2010	EQUITIES	DAKTRONICS INC	ELECTRONIC EQUIP & INSTR	50,250.00	-7,928.78
06/30/2010	EQUITIES	DALIAN PORT (PDA) CO 'H'CNY1	CHINA	105,496.10	0.00
06/30/2010	EQUITIES	DALIAN PORT (PDA) CO 'H'CNY1	CHINA	1,194,130.06	128,599.96
06/30/2010	EQUITIES	DALSA CORP	CDN ELECTRONIC COMPONENTS	83,114.85	7,828.23
06/30/2010	EQUITIES	DALSVYAZ RUB20	RUSSIA	72,973.88	0.00
06/30/2010	EQUITIES	DAN FORMS HLDGS HKD0.50	JAPAN	47,238.21	-4,129.07
06/30/2010	EQUITIES	DANA GAS AED1	UNITED ARAB EMIRATES	334,280.32	-105,142.03
06/30/2010	EQUITIES	DANA HLDG CORP COM	AUTO PARTS & EQUIPMENT	1,860,140.00	460,566.88
06/30/2010	EQUITIES	DANA HLDG CORP COM	AUTO PARTS & EQUIPMENT	41,820.00	34,819.88
06/30/2010	EQUITIES	DANA HLDG CORP COM	AUTO PARTS & EQUIPMENT	494,000.00	-93,988.30
06/30/2010	EQUITIES	DANA PETROLEUM ORD GBP0.15	OIL & GAS PRODUCERS	872,266.40	-108,274.84
06/30/2010	EQUITIES	DANA PETROLEUM ORD GBP0.15	OIL & GAS PRODUCERS	2,327,277.65	-430,488.13
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	27,248,497.28	4,903,242.44
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	26,271,083.88	5,759,503.70
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	592,085.88	111,195.45
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	15,089.44	0.00
06/30/2010	EQUITIES	DANIELI & C DI RISP EUR1.0	ITALY	1,755,952.33	104,418.01
06/30/2010	EQUITIES	DANIELI & C EUR1	ITALY	2,014,268.43	-20,301.38

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DANIELI & C EUR1	ITALY	493,916.43	81,813.91
06/30/2010	EQUITIES	DANIELI & C EUR1	ITALY	107,227.75	16,565.54
06/30/2010	EQUITIES	DANIELI & C EUR1	ITALY	1,292,722.71	-337,824.65
06/30/2010	EQUITIES	DANISCO A/S DKK20	DENMARK	382,142.09	103,745.83
06/30/2010	EQUITIES	DANISCO A/S DKK20	DENMARK	5,301,367.47	0.00
06/30/2010	EQUITIES	DANONE	FRANCE	573,890.15	89,871.04
06/30/2010	EQUITIES	DANONE	FRANCE	16,050,949.47	2,508,508.66
06/30/2010	EQUITIES	DANONE	FRANCE	12,575,340.80	-1,177,349.84
06/30/2010	EQUITIES	DANONE	FRANCE	2,794,669.49	0.00
06/30/2010	EQUITIES	DANONE	FRANCE	1,593,071.38	0.00
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	456,157.80	0.00
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	3,615,446.43	-2,156,518.84
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	779,526.33	0.00
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	5,176,603.23	-489,407.12
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	13,773,073.77	178,548.80
06/30/2010	EQUITIES	DANVERS BANCORP INC COM	REGIONAL BANKS	429,959.75	72,090.79
06/30/2010	EQUITIES	DANVERS BANCORP INC COM	REGIONAL BANKS	197,459.25	8,271.03
06/30/2010	EQUITIES	DANVERS BANCORP INC COM	REGIONAL BANKS	1,023,421.25	86,374.62
06/30/2010	EQUITIES	DANVERS BANCORP INC COM	REGIONAL BANKS	18,380.40	1,064.70
06/30/2010	EQUITIES	DAOU DATA SYSTEM C KRW500	SOUTH KOREA	142,658.74	-20,571.29
06/30/2010	EQUITIES	DAOU DATA SYSTEM C KRW500	SOUTH KOREA	25,263.30	-2,978.66
06/30/2010	EQUITIES	DAOU TECHNOLOGY INC KRW500	SOUTH KOREA	136,504.72	-16,201.45
06/30/2010	EQUITIES	DAOU TECHNOLOGY INC KRW500	SOUTH KOREA	157,953.25	0.00
06/30/2010	EQUITIES	DAPAI INTERNATIONAL HLDS CO	CHINA	28,500.82	-2,826.39
06/30/2010	EQUITIES	DAPAI INTERNATIONAL HLDS CO	CHINA	240,691.93	-52,719.96
06/30/2010	EQUITIES	DAPHNE INTERNATIONAL HOLDINGS	HONG KONG	1,095,080.99	330,748.07
06/30/2010	EQUITIES	DAQIN RAILWAY CO LTD A CNY1	CHINA	20,777.87	0.00
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	663,596.85	-97,920.25
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	3,473,190.00	959,030.93
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	7,195,330.80	2,276,345.58
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	2,943,586.80	841,392.28
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	7,832,665.05	1,988,815.59
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	168,103.95	14,625.26
06/30/2010	EQUITIES	DARLING INTL INC	AGRICULTURAL PRODUCTS	21,583.74	-172.44
06/30/2010	EQUITIES	DARLING INTL INC	AGRICULTURAL PRODUCTS	725,007.89	-155,030.11
06/30/2010	EQUITIES	DARLING INTL INC	AGRICULTURAL PRODUCTS	370,994.00	126,830.74
06/30/2010	EQUITIES	DART GROUP ORD GBP0.0125	INDUSTRIAL TRANSPORTATION	31,775.22	5,046.58
06/30/2010	EQUITIES	DASSAULT SYSTEMES SA EUR1	FRANCE	1,327,923.50	284,085.84
06/30/2010	EQUITIES	DASSAULT SYSTEMES SA EUR1	FRANCE	318,563.54	0.00
06/30/2010	EQUITIES	DASSAULT SYSTEMES SA EUR1	FRANCE	183,500.11	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DATA COMMUNICATIONS SYS CO	OTHER PRODUCTS	123,838.85	12,090.81
06/30/2010	EQUITIES	DATA COMMUNICATIONS SYS CO	OTHER PRODUCTS	174,110.07	14,568.47
06/30/2010	EQUITIES	DATA COMMUNICATIONS SYS CO	OTHER PRODUCTS	126,291.11	23,820.72
06/30/2010	EQUITIES	DATATEC ZAR0.01	SOUTH AFRICA	244,355.69	0.00
06/30/2010	EQUITIES	DAUM COMMUNICATIONS CORP	SOUTH KOREA	241,851.31	0.00
06/30/2010	EQUITIES	DAUM COMMUNICATIONS CORP	SOUTH KOREA	5,110,969.19	1,200,514.40
06/30/2010	EQUITIES	DAVID JONES LIMITED	AUSTRALIA	2,707,556.52	-119,705.65
06/30/2010	EQUITIES	DAVID JONES LIMITED	AUSTRALIA	1,487,204.08	24,981.75
06/30/2010	EQUITIES	DAVIS SERVICE GROUP ORD	SUPPORT SERVICES	87,153.67	-10,878.81
06/30/2010	EQUITIES	DAVIS SERVICE GROUP ORD	SUPPORT SERVICES	56,367.39	-9,672.00
06/30/2010	EQUITIES	DAVITA INC COM	HEALTH CARE SERVICES	8,878,093.84	2,268,443.78
06/30/2010	EQUITIES	DAVITA INC COM	HEALTH CARE SERVICES	8,780,749.88	2,886,974.61
06/30/2010	EQUITIES	DAVITA INC COM	HEALTH CARE SERVICES	1,829,492.00	-19,601.24
06/30/2010	EQUITIES	DAVITA INC COM	HEALTH CARE SERVICES	192,752.28	52,139.43
06/30/2010	EQUITIES	DAWSON GEOPHYSICAL CO COM	OIL & GAS EQUIP/SVCS	9,273.72	-2,417.30
06/30/2010	EQUITIES	DAWSON GEOPHYSICAL CO COM	OIL & GAS EQUIP/SVCS	482,467.41	-230,196.31
06/30/2010	EQUITIES	DAYLIGHT ENERGY LTD	CDN OIL & GAS EXPL & PROD	21,126.42	4,199.93
06/30/2010	EQUITIES	DBA TELECOMMUNICATIONS (ASIA)	HONG KONG	3,513.48	-516.51
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	6,539,534.78	1,981,548.71
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	13,949,007.67	5,509,754.60
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	860,403.88	0.00
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	26,381,173.23	7,618,746.08
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	844,939.89	112,735.67
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	339,975.81	-44,746.76
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	1,480,053.15	0.00
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	10,889,225.34	2,091,030.00
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	6,784,531.80	-153,064.68
06/30/2010	EQUITIES	DCC ORD EURO0.25	IRELAND	513,836.57	160,782.88
06/30/2010	EQUITIES	DCC ORD EURO0.25	IRELAND	861,277.00	200,105.65
06/30/2010	EQUITIES	DCC ORD EURO0.25	IRELAND	1,077,935.23	415,154.08
06/30/2010	EQUITIES	DCM HOLDINGS CO LTD	RETAIL TRADE	114,941.80	-7,728.09
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	4,174,220.00	-2,207,186.23
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	248,206.76	-10,875.36
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	3,330,430.92	-1,031,688.94
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	33,520.32	1,928.16
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	840,371.96	-91,973.72
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	17,628.00	-1,392.30
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	333,924.04	-185,270.07
06/30/2010	EQUITIES	DDI CORP COM PAR \$0.001 NEW	ELECTRC MANUFACTNG SVCS	48,767.73	16,081.42
06/30/2010	EQUITIES	DE LA RUE	MEDIA	1,793,717.08	-335,726.74

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DE LONGHI EUR3	ITALY	20,923.36	1,054.20
06/30/2010	EQUITIES	DE LONGHI EUR3	ITALY	113,221.30	-26,734.51
06/30/2010	EQUITIES	DEALERTRACK HLDGS INC COM	INTERNET SOFTWARE & SVCS	993,218.10	-364,447.64
06/30/2010	EQUITIES	DEALERTRACK HLDGS INC COM	INTERNET SOFTWARE & SVCS	24,642.10	3,490.34
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	56,472.56	-48,901.76
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	19,085.50	0.00
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	2,490,874.92	-2,768,197.06
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	2,965,615.00	-1,640,257.57
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	2,445,600.20	-3,790,415.81
06/30/2010	EQUITIES	DECKERS OUTDOOR CORP COM	FOOTWEAR	4,686,136.00	-147,482.32
06/30/2010	EQUITIES	DECKERS OUTDOOR CORP COM	FOOTWEAR	3,443,024.13	2,161,268.80
06/30/2010	EQUITIES	DECKERS OUTDOOR CORP COM	FOOTWEAR	63,577.15	37,939.79
06/30/2010	EQUITIES	DECKERS OUTDOOR CORP COM	FOOTWEAR	285,740.00	15,749.59
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	6,090,120.18	-402,211.20
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	743,582.34	170,261.47
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	13,687.47	0.00
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	33,898,744.98	11,155,977.42
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	470,232.00	26,488.31
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	4,707,862.02	1,737,282.20
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	34,054,481.34	8,938,028.87
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	3,848,749.40	1,141,315.16
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	260,459.00	49,760.96
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	1,908,114.00	450,146.30
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	4,065,649.87	1,110,553.31
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	29,674.36	0.00
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	97,981.51	42,896.70
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	2,408,540.64	685,394.98
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	3,578,936.90	1,074,542.59
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	2,487,541.74	1,102,658.65
06/30/2010	EQUITIES	DELACHAUX EUR0.64 (POST-SUBD)	FRANCE	712,220.66	-223,597.01
06/30/2010	EQUITIES	DELCATH SYS INC COM	HEALTH CARE EQUIPMENT	319,263.38	-39,837.25
06/30/2010	EQUITIES	DELCATH SYS INC COM	HEALTH CARE EQUIPMENT	6,498.50	1,695.59
06/30/2010	EQUITIES	DELEK AUTOMOTIVE SYSTEMS ORD	ISRAEL	107,302.26	0.00
06/30/2010	EQUITIES	DELEK DRILLING ILS1	ISRAEL	212,976.11	0.00
06/30/2010	EQUITIES	DELEK GROUP ILS1	ISRAEL	270,176.78	0.00
06/30/2010	EQUITIES	DELEK GROUP ILS1	ISRAEL	205,551.98	12,451.33
06/30/2010	EQUITIES	DELEK GROUP ILS1	ISRAEL	39,866.46	0.00
06/30/2010	EQUITIES	DELEK GROUP ILS1	ISRAEL	69,291.58	0.00
06/30/2010	EQUITIES	DELEK US HLDGS INC COM	OIL & GAS REFINING & MKTG	59,283.30	463.27
06/30/2010	EQUITIES	DELEK US HLDGS INC COM	OIL & GAS REFINING & MKTG	3,832.50	-1,128.75

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	387,601.50	0.00
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	2,997,572.62	-59,972.30
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	9,836,032.75	0.00
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	3,204,551.53	221,944.71
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	640,805.24	0.00
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	4,450,863.60	-706,328.91
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	11,916,280.98	-1,142,399.46
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	28,538,120.70	-31,761,387.79
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	1,453,230.00	-233,221.09
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	3,382,830.00	937,548.58
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	28,884,363.30	-49,712,387.77
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	657,101.16	48,652.03
06/30/2010	EQUITIES	DELONG HOLDINGS LTD	SINGAPORE	6,768.86	-4,206.18
06/30/2010	EQUITIES	DELPHI ENERGY CORP	CDN OIL & GAS EXPL & PROD	74,314.21	34,499.69
06/30/2010	EQUITIES	DELPHI ENERGY CORP	CDN OIL & GAS EXPL & PROD	369,361.60	-16,458.79
06/30/2010	EQUITIES	DELPHI FINL GROUP INC CL A COM	LIFE & HEALTH INSURANCE	1,334,665.57	-21,501.92
06/30/2010	EQUITIES	DELPHI FINL GROUP INC CL A COM	LIFE & HEALTH INSURANCE	44,719.12	10,772.16
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	301,587.25	158,803.41
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	12,424,450.00	-290,422.30
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	1,467,575.00	-94,954.21
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	12,945,785.75	-1,708,850.98
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	-1,488,725.00	268,765.16
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	1,201,320.00	-286,946.78
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	1,202,025.00	-80,032.46
06/30/2010	EQUITIES	DELTA APPAREL INC COM	APPAREL ACCESS & LUXURY	2,511.20	-201.48
06/30/2010	EQUITIES	DELTA CORP SHS ZWL0.05	ZIMBABWE	2,207,597.53	-51,054.63
06/30/2010	EQUITIES	DELTA CORP SHS ZWL0.05	ZIMBABWE	1,357,934.09	0.00
06/30/2010	EQUITIES	DELTA DUNIA PROPERTY TBK PT	INDONESIA	61,918.28	0.00
06/30/2010	EQUITIES	DELTA ELECTRONIC TW \$10	TAIWAN	488,956.84	0.00
06/30/2010	EQUITIES	DELTA ELECTRONIC TW \$10	TAIWAN	9,304,109.45	925,050.48
06/30/2010	EQUITIES	DELTA ELECTRONICS THB1 (ALIEN	THAILAND	178,939.83	25,924.82
06/30/2010	EQUITIES	DELTA LLOYD NV	NETHERLANDS	110,751.17	0.00
06/30/2010	EQUITIES	DELTA LLOYD NV	NETHERLANDS	405,539.40	-19,725.32
06/30/2010	EQUITIES	DELTA LLOYD NV	NETHERLANDS	65,262.63	0.00
06/30/2010	EQUITIES	DELTA PETROLEUM CORP	OIL & GAS EXPL & PROD	326,609.94	-1,416,807.00
06/30/2010	EQUITIES	DELTA PETROLEUM CORP	OIL & GAS EXPL & PROD	4,227.76	-5,323.33
06/30/2010	EQUITIES	DELTA SUGAR CO EGP5	EGYPT	62,028.44	0.00
06/30/2010	EQUITIES	DELTA-GALIL IND ORD ILS1	ISRAEL	769.91	-81.16
06/30/2010	EQUITIES	DELTEK INC COM	APPLICATION SOFTWARE	73,809.00	9,904.16
06/30/2010	EQUITIES	DELTEK INC COM	APPLICATION SOFTWARE	185,306.46	21,937.78

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DELTEK INC COM	APPLICATION SOFTWARE	7,631.10	4,010.40
06/30/2010	EQUITIES	DELTIC TIMBER CORP COM	FOREST PRODUCTS	14,504.60	3,011.96
06/30/2010	EQUITIES	DELTIC TIMBER CORP COM	FOREST PRODUCTS	543,692.60	-13,288.96
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	1,290,900.00	-982,521.82
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	821,418.75	214,810.74
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	373,125.00	97,806.10
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	28,950.00	7,225.92
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	88,125.00	-10,008.67
06/30/2010	EQUITIES	DEMAG CRANES AG NPV (REGD)	GERMANY	1,599,719.40	32,704.78
06/30/2010	EQUITIES	DEMANDTEC INC	SYSTEMS SOFTWARE	200,603.25	-34,634.10
06/30/2010	EQUITIES	DEMANDTEC INC	SYSTEMS SOFTWARE	174,683.25	253.62
06/30/2010	EQUITIES	DEMANDTEC INC	SYSTEMS SOFTWARE	4,752.00	-1,295.36
06/30/2010	EQUITIES	DENA BANK INR10(DEMAT T5)	INDIA	1,682,218.59	248,400.74
06/30/2010	EQUITIES	DENA CO LTD NPV	SERVICES	1,748,265.35	-269,536.64
06/30/2010	EQUITIES	DENA CO LTD NPV	SERVICES	794,666.07	668.01
06/30/2010	EQUITIES	DENA CO LTD NPV	SERVICES	107,379.53	0.00
06/30/2010	EQUITIES	DENA CO LTD NPV	SERVICES	188,145.40	0.00
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	7,629,065.04	1,832,546.11
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	-4,787,280.00	258,102.40
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	8,248,527.36	-790,856.71
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	188,036.16	-8,777.79
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	60,589.54	0.00
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	139,924.24	38,161.27
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	6,164,749.06	1,113,872.27
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	-2,040,023.00	-79,163.91
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	-6,223,525.00	-989,314.38
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	6,305,222.91	3,159,744.44
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	966,667.00	135,813.13
06/30/2010	EQUITIES	DENISON MINES CORP	CDN COAL/CONSUMABLE FUEL	79,834.38	-4,883.77
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	409,012.51	0.00
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	876,800.09	-249,069.46
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	199,450.30	0.00
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	1,663,476.11	35,341.25
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	114,707.84	0.00
06/30/2010	EQUITIES	DENNYS CORP	RESTAURANTS	469,500.20	-151,840.84
06/30/2010	EQUITIES	DENNYS CORP	RESTAURANTS	-1,326,260.00	444,758.07
06/30/2010	EQUITIES	DENNYS CORP	RESTAURANTS	241,280.00	-111,378.56
06/30/2010	EQUITIES	DENNYS CORP	RESTAURANTS	7,306.00	929.58
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	689,693.07	0.00
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	5,578,689.87	-2,039,852.61

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	16,094,736.77	6,813,800.10
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	2,127,095.05	0.00
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	831,022.72	69,213.48
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	13,111,184.87	-2,417,527.80
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	1,197,410.44	0.00
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	3,352,071.44	-194,526.55
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	17,730,424.41	41,373.72
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	1,007.30	-138.72
06/30/2010	EQUITIES	DENTAL TECHNOLOGY HOLDINGS LLC	OTHER	0.00	0.00
06/30/2010	EQUITIES	DENTSPLY INTL INC NEW COM	HEALTH CARE SUPPLIES	6,130,162.09	283,888.38
06/30/2010	EQUITIES	DENTSPLY INTL INC NEW COM	HEALTH CARE SUPPLIES	206,724.00	-32,967.75
06/30/2010	EQUITIES	DENTSPLY INTL INC NEW COM	HEALTH CARE SUPPLIES	6,433,676.87	352,349.24
06/30/2010	EQUITIES	DENTSPLY INTL INC NEW COM	HEALTH CARE SUPPLIES	136,721.23	865.32
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	397,149.73	0.00
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	227,495.00	0.00
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	127,248.35	0.00
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	1,784,373.38	-49,266.08
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	1,827,370.33	-329,070.28
06/30/2010	EQUITIES	DEPO AUTO PARTS IN TWD10	TAIWAN	200,912.06	0.00
06/30/2010	EQUITIES	DEPOMED INC COM	PHARMACEUTICALS	306,322.80	-32,241.92
06/30/2010	EQUITIES	DEPOMED INC COM	PHARMACEUTICALS	183,738.80	6,456.92
06/30/2010	EQUITIES	DEPOMED INC COM	PHARMACEUTICALS	5,944.40	1,213.64
06/30/2010	EQUITIES	DESARROLLADORA HOMEX SAB DE	MEXICO	7,518,996.00	252,947.60
06/30/2010	EQUITIES	DESARROLLADORA HOMEX SAB DE	MEXICO	313,712.40	0.00
06/30/2010	EQUITIES	DESTINATION MATERNITY CORP COM	APPAREL RETAIL	78,936.00	9,730.00
06/30/2010	EQUITIES	DESTINATION MATERNITY CORP COM	APPAREL RETAIL	1,265.00	17.00
06/30/2010	EQUITIES	DETOUR GOLD CORP	CDN GOLD	327,158.52	28,335.90
06/30/2010	EQUITIES	DETOUR GOLD CORP	CDN GOLD	952,543.17	125,563.77
06/30/2010	EQUITIES	DEUTSCH-CW19 MABANEE CO SA	KUWAIT	649,422.99	-77,895.31
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	15,759,226.55	0.00
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	3,811,943.97	-1,182,897.87
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	3,142,613.35	0.00
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	898,370.45	-101,422.23
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	14,254,549.58	-9,342,771.94
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	1,806,896.57	0.00
06/30/2010	EQUITIES	DEUTSCHE BK AG LDN CERT	SAUDI ARABIA	247,192.00	-1,640.88
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	608,431.81	0.00
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	4,948,566.14	-3,405,286.22
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	5,581,929.01	-1,397,262.55
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	1,058,172.70	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	3,885,022.59	-134,249.13
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	4,033,131.71	-296,456.97
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	2,822,552.91	0.00
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	280,898.70	0.00
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	1,230,057.74	-883,729.86
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	162,736.54	0.00
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	633,972.64	0.00
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	295,456.71	12,443.48
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	5,105,469.56	-2,942,842.84
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	6,575,441.70	-1,960,160.81
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	110,744.78	-3,839.87
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	1,101,655.26	0.00
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	232,037.38	-3,028.93
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	15,178,860.36	-4,983,075.31
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	23,454,399.15	2,335,767.24
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	4,237,811.89	862,970.63
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	302,620.99	-104,713.51
06/30/2010	EQUITIES	DEUTSCHE POSTBANK AG NPV	GERMANY	227,732.22	0.00
06/30/2010	EQUITIES	DEUTSCHE POSTBANK AG NPV	GERMANY	1,044,668.63	-1,061,796.00
06/30/2010	EQUITIES	DEUTSCHE POSTBANK AG NPV	GERMANY	130,505.37	0.00
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	1,713,909.15	0.00
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	13,447,502.98	-5,399,251.19
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	3,191,510.24	-118,081.69
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	2,980,927.35	0.00
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	1,204,981.48	-46,443.01
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	662,623.94	-39,824.37
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	2,034,259.75	-130,698.31
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	15,522,343.58	0.00
06/30/2010	EQUITIES	DEUTSCHE WOHNEN AG NPV (BR)	GERMANY	660,858.05	-13,368.00
06/30/2010	EQUITIES	DEUTSCHE-CW12 ETIHAD ETISALA	SAUDI ARABIA	443,181.46	25,791.20
06/30/2010	EQUITIES	DEUTSCHE-CW18 KUWAIT PROJECT	KUWAIT	331,277.69	-143,498.51
06/30/2010	EQUITIES	DEUTSCHE-CW18 NATIONAL BANK	KUWAIT	1,196,371.03	24,092.79
06/30/2010	EQUITIES	DEUTZ AG NPV	GERMANY	76,088.80	15,997.09
06/30/2010	EQUITIES	DEVA HLDG TRY1	TURKEY	5,880.32	0.00
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	2,747,591.00	45,095.21
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	833,580.00	-80,779.50
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	1,148.00	0.00
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	722,260.94	-659,484.68
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	1,276,812.90	-126,842.98
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	2,844,064.00	-471,432.99

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	2,514,153.36	-3,726,671.35
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	68,616.64	36,349.52
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	20,637.19	0.00
06/30/2010	EQUITIES	DEVELOPMENT SECURITIES ORD	REAL ESTATE INVEST & SVCS	267,004.60	-211,065.43
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	282,214.63	0.00
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	843,802.92	4,277.67
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	38,915,817.84	5,577,437.71
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	724,948.00	-302,758.49
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	8,628,830.64	3,751,109.68
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	38,779,600.72	3,166,032.17
06/30/2010	EQUITIES	DEVOTEAM SA EUR0.15	FRANCE	121,709.44	-11,189.86
06/30/2010	EQUITIES	DEVRO ORD 10P	FOOD PRODUCERS	365,622.12	54,641.12
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	1,146,462.00	-284,715.21
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	4,417,265.77	1,979,673.59
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	4,459,263.87	-567,572.43
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	99,447.69	16,697.53
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	785,221.29	-160,766.56
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	5,122,266.00	-467,405.66
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	880,514.37	-60,046.97
06/30/2010	EQUITIES	DEX ONE CORP	PUBLISHING	52,413.09	0.00
06/30/2010	EQUITIES	DEX ONE CORP	PUBLISHING	83,521.20	0.00
06/30/2010	EQUITIES	DEX ONE CORP	PUBLISHING	20,425.00	-3,762.60
06/30/2010	EQUITIES	DEX ONE CORP	PUBLISHING	275,766.00	-49,170.53
06/30/2010	EQUITIES	DEXCOM INC	HEALTH CARE EQUIPMENT	1,002,171.08	424,749.48
06/30/2010	EQUITIES	DEXCOM INC	HEALTH CARE EQUIPMENT	-1,941,941.28	-251,970.27
06/30/2010	EQUITIES	DEXCOM INC	HEALTH CARE EQUIPMENT	1,874,454.00	848,307.27
06/30/2010	EQUITIES	DEXCOM INC	HEALTH CARE EQUIPMENT	21,975.56	10,009.05
06/30/2010	EQUITIES	DEXIA NPV	BELGIUM	102,949.05	0.00
06/30/2010	EQUITIES	DEXIA NPV	BELGIUM	779,420.79	-4,590,245.93
06/30/2010	EQUITIES	DEXIA NPV	BELGIUM	172,052.53	0.00
06/30/2010	EQUITIES	DEXUS PROPERTY GROUP NPV	AUSTRALIA	283,277.49	0.00
06/30/2010	EQUITIES	DEXUS PROPERTY GROUP NPV	AUSTRALIA	113,950.95	0.00
06/30/2010	EQUITIES	DEXUS PROPERTY GROUP NPV	AUSTRALIA	1,312,417.86	-937,314.74
06/30/2010	EQUITIES	DEXUS PROPERTY GROUP NPV	AUSTRALIA	160,939.19	0.00
06/30/2010	EQUITIES	DFCC BK SLRP10	SRI LANKA	1,768,104.86	940,390.92
06/30/2010	EQUITIES	DFDS A/S - RTS	DENMARK	22,798.39	22,798.39
06/30/2010	EQUITIES	DFDS AS DKK100	DENMARK	148,092.12	-183,771.59
06/30/2010	EQUITIES	DFI TWD10	TAIWAN	29,422.26	0.00
06/30/2010	EQUITIES	DG FASTCHANNEL INC COM	COMMUNICATIONS EQUIPMENT	1,195,686.00	431,215.24
06/30/2010	EQUITIES	DG FASTCHANNEL INC COM	COMMUNICATIONS EQUIPMENT	2,028,984.66	938,037.94

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DG FASTCHANNEL INC COM	COMMUNICATIONS EQUIPMENT	1,316,362.32	524,586.54
06/30/2010	EQUITIES	DG FASTCHANNEL INC COM	COMMUNICATIONS EQUIPMENT	26,194.32	10,047.32
06/30/2010	EQUITIES	DHT HOLDINGS INC	OIL & GAS STORAGE & TRANS	175,386.75	-85,332.18
06/30/2010	EQUITIES	DHT HOLDINGS INC	OIL & GAS STORAGE & TRANS	110,110.00	-14,635.37
06/30/2010	EQUITIES	DHT HOLDINGS INC	OIL & GAS STORAGE & TRANS	4,693.15	-1,670.03
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	13,684,073.51	0.00
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	8,924,127.88	-310,962.72
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	15,878,372.31	620,962.03
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	8,722,263.00	2,865,376.58
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	2,006,987.11	0.00
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	3,476,786.57	0.00
06/30/2010	EQUITIES	DIAGNOSTIC & THERAPEUTIC CENTE	GREECE	216.56	-32.44
06/30/2010	EQUITIES	DIAGNOSTICOS DA AM COM NPV	BRAZIL	2,211,292.10	1,163,965.03
06/30/2010	EQUITIES	DIAGNOSTICOS DA AM COM NPV	BRAZIL	436,999.30	0.00
06/30/2010	EQUITIES	DIALOG AXIATA LTD LKR1	SRI LANKA	78,435.09	0.00
06/30/2010	EQUITIES	DIAMOND FOODS INC	PACKAGED FOODS & MEATS	427,440.00	15,138.10
06/30/2010	EQUITIES	DIAMOND FOODS INC	PACKAGED FOODS & MEATS	1,197,037.50	444,449.70
06/30/2010	EQUITIES	DIAMOND FOODS INC	PACKAGED FOODS & MEATS	25,276.50	9,287.27
06/30/2010	EQUITIES	DIAMOND HILL INVESTMENT GROUP	ASSET MGMT & CUSTODY BNKS	5,045.41	1,551.27
06/30/2010	EQUITIES	DIAMOND HILL INVESTMENT GROUP	ASSET MGMT & CUSTODY BNKS	247,735.30	50,321.07
06/30/2010	EQUITIES	DIAMOND MGMT & TECHNOLOGY	RESEARCH & CONSULTING SVC	209,829.12	70,850.25
06/30/2010	EQUITIES	DIAMOND MGMT & TECHNOLOGY	RESEARCH & CONSULTING SVC	296,824.90	85,082.77
06/30/2010	EQUITIES	DIAMOND MGMT & TECHNOLOGY	RESEARCH & CONSULTING SVC	1,804.25	-117.25
06/30/2010	EQUITIES	DIAMOND MGMT & TECHNOLOGY	RESEARCH & CONSULTING SVC	64,880.83	8,610.91
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	2,403,145.98	12,477.50
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	120,088.89	-31,300.00
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	30,410.21	0.00
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	5,552,571.96	-3,257,836.52
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	6,173,787.87	-289,792.74
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	435,330.00	-252,327.94
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	968,661.24	-104,963.98
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	2,910,586.92	-214,447.77
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	2,223,057.90	-112,249.37
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	31,137.36	6,248.31
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	1,785,474.42	-188,423.86
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	271,013.40	20,828.76
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	449,362.74	-81,513.80
06/30/2010	EQUITIES	DIASORIN SPA EUR1	ITALY	796,429.49	500,636.24
06/30/2010	EQUITIES	DIASORIN SPA EUR1	ITALY	1,410,279.71	630,090.56
06/30/2010	EQUITIES	DIASORIN SPA EUR1	ITALY	1,268,095.21	671,831.85

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DIC CORP Y50	CHEMICALS	279,150.19	-5,957.54
06/30/2010	EQUITIES	DIC CORP Y50	CHEMICALS	571.93	0.00
06/30/2010	EQUITIES	DIC CORP Y50	CHEMICALS	71,567.89	0.00
06/30/2010	EQUITIES	DICE HLDGS INC COM	INTERNET SOFTWARE & SVCS	41,021.76	5,042.04
06/30/2010	EQUITIES	DICE HLDGS INC COM	INTERNET SOFTWARE & SVCS	4,947.80	1,837.55
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	69,791.56	19,039.16
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	2,897,220.89	710,633.34
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	2,095,638.44	608,687.73
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	1,480,955.00	639,183.70
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	2,833,900.73	247,753.89
06/30/2010	EQUITIES	DICKSONS CONCEPT INTERNATIONAL	HONG KONG	9,165.10	3,933.40
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	2,924,170.25	-2,297,683.81
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	2,195,995.75	-859,587.35
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	141,700.00	-16,191.34
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	50,957.50	4,207.50
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	14,669.52	0.00
06/30/2010	EQUITIES	DIGI INTL INC	COMMUNICATIONS EQUIPMENT	8,038.44	48.60
06/30/2010	EQUITIES	DIGI INTL INC	COMMUNICATIONS EQUIPMENT	310,935.46	-28,170.53
06/30/2010	EQUITIES	DIGIA PLC	FINLAND	78,405.05	23,290.96
06/30/2010	EQUITIES	DIGIMARC CORP NEW COM	APPLICATION SOFTWARE	8,437.50	-464.50
06/30/2010	EQUITIES	DIGIMARC CORP NEW COM	APPLICATION SOFTWARE	12,937.50	-786.05
06/30/2010	EQUITIES	DIGITAL CHINA HOLDINGS LTD SHS	HONG KONG	308,192.34	20,754.76
06/30/2010	EQUITIES	DIGITAL CHINA HOLDINGS LTD SHS	HONG KONG	450,302.96	0.00
06/30/2010	EQUITIES	DIGITAL GLOBE INC	AEROSPACE & DEFENSE	241,775.90	65,794.51
06/30/2010	EQUITIES	DIGITAL GLOBE INC	AEROSPACE & DEFENSE	1,315.00	-70.50
06/30/2010	EQUITIES	DIGITAL RIVER INC	INTERNET SOFTWARE & SVCS	31,274.28	-16,809.96
06/30/2010	EQUITIES	DIGITAL RIVER INC	INTERNET SOFTWARE & SVCS	1,323,729.33	-571,474.02
06/30/2010	EQUITIES	DIGITAL RIVER INC	INTERNET SOFTWARE & SVCS	387,342.00	3,619.02
06/30/2010	EQUITIES	DIGITAL RIVER INC	INTERNET SOFTWARE & SVCS	651,953.97	-499,761.00
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	1,847,144.32	272,415.82
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	4,856,656.00	1,206,472.49
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	6,518,359.12	2,276,969.14
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	305,704.00	20,718.91
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	17,583,978.72	4,382,909.84
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	12,213,740.00	2,267,037.76
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	6,397,115.76	2,081,523.21
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	5,768.00	351.00
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	156,658.88	61,928.32
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	2,313.31	0.00
06/30/2010	EQUITIES	DILLARDS INC CL A COM	DEPARTMENT STORES	37,501.14	19,864.81

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DILLARDS INC CL A COM	DEPARTMENT STORES	1,502,307.30	280,383.49
06/30/2010	EQUITIES	DILLARDS INC CL A COM	DEPARTMENT STORES	1,291,323.00	353,776.06
06/30/2010	EQUITIES	DILLARDS INC CL A COM	DEPARTMENT STORES	165,858.00	70,628.24
06/30/2010	EQUITIES	DIME CMNTY BANCORP INC COM	THRIFTS & MTG FINANCE	633,614.04	-110,746.63
06/30/2010	EQUITIES	DIME CMNTY BANCORP INC COM	THRIFTS & MTG FINANCE	585,292.77	-214,244.54
06/30/2010	EQUITIES	DIME CMNTY BANCORP INC COM	THRIFTS & MTG FINANCE	5,955.39	1,396.74
06/30/2010	EQUITIES	DIMENSION DATA HLDG COM STK	SOFTWARE & COMP SERVICES	701,821.77	3,507.01
06/30/2010	EQUITIES	DIMENSION DATA HLDGS PLC ORD	SOFTWARE & COMP SERVICES	108,501.96	27,965.37
06/30/2010	EQUITIES	DINAMIA CAPITAL PRIVADO S.C. S	SPAIN	16,762.94	-1,459.27
06/30/2010	EQUITIES	DINEEQUITY INC COM	RESTAURANTS	842,095.12	-119,060.67
06/30/2010	EQUITIES	DINEEQUITY INC COM	RESTAURANTS	19,097.28	-595.64
06/30/2010	EQUITIES	DIODES INC	SEMICONDUCTORS	16,679.37	828.84
06/30/2010	EQUITIES	DIODES INC	SEMICONDUCTORS	751,016.01	-83,921.88
06/30/2010	EQUITIES	DIODES INC	SEMICONDUCTORS	164,730.60	-17,821.26
06/30/2010	EQUITIES	DIONEX CORP	LIFE SCIENCES TOOLS & SVC	1,850,182.08	463,343.21
06/30/2010	EQUITIES	DIONEX CORP	LIFE SCIENCES TOOLS & SVC	44,973.84	12,345.76
06/30/2010	EQUITIES	DIPLOMA PLC NEW ORD GBP0.05	TECHNOLOGY HARDWRE & EQUI	1,717,325.73	-31,053.31
06/30/2010	EQUITIES	DIRECT INSURANCE NPV	ISRAEL	1,004.65	13.80
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	3,270,464.64	1,168,922.01
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	42,408,378.24	18,570,773.76
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	4,836,992.00	1,456,118.91
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	2,767,872.00	786,569.16
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	42,849,677.44	20,349,926.17
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	961,292.80	316,729.29
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	7,845,696.00	-107,208.98
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	237,406.08	-36,274.66
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	2,320,128.00	629,793.92
06/30/2010	EQUITIES	DISCO CORP Y50	ELECTRIC APPLIANCES	751,000.12	-82,067.33
06/30/2010	EQUITIES	DISCO CORP Y50	ELECTRIC APPLIANCES	1,322,273.71	-150,972.22
06/30/2010	EQUITIES	DISCO CORP Y50	ELECTRIC APPLIANCES	1,623,957.52	-8,197.96
06/30/2010	EQUITIES	DISCO CORP Y50	ELECTRIC APPLIANCES	436,478.70	-9,849.00
06/30/2010	EQUITIES	DISCOUNT INVESTMENT CORP ORD	ISRAEL	33,143.47	0.00
06/30/2010	EQUITIES	DISCOUNT INVESTMENT CORP ORD	ISRAEL	19,786.21	0.00
06/30/2010	EQUITIES	DISCOUNT INVESTMENT CORP ORD	ISRAEL	157,955.91	0.00
06/30/2010	EQUITIES	DISCOUNT INVESTMENT CORP ORD	ISRAEL	137,463.85	-24,333.83
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	657,060.00	-33,952.80
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	7,170,090.36	-658,954.04
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	9,995,462.34	-595,313.91
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	2,094,204.00	471,221.50
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	10,414,610.70	-2,240,441.61

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	235,996.38	90,482.16
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	78,809.27	0.00
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	28,652.46	0.00
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	300,856.75	-16,054.49
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	10,967,716.14	5,829,524.56
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	3,211,650.27	-125,324.06
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	872,226.00	124,816.09
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	12,405,296.90	-659,867.31
06/30/2010	EQUITIES	DISCOVERY HLDGS ZAR0.001	SOUTH AFRICA	1.28	0.00
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	1,157,244.00	-168,430.42
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	5,471,989.05	-443,507.89
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	1,464,705.00	-30,381.89
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	5,060,800.80	-1,582,200.73
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	115,905.90	10,499.51
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	37,934.69	0.00
06/30/2010	EQUITIES	DISH TV INDIA LTD INR1	INDIA	204,884.04	0.00
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	3,461,850.00	710,896.75
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	4,304,160.00	2,100,129.47
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	639,522.82	0.00
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	1,225,889.49	0.00
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	1,949,755.50	460,853.76
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	86,516,766.00	9,478,719.31
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	4,726,291.50	1,260,120.38
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	5,903,950.50	1,992,322.32
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	83,320,020.00	16,755,744.35
06/30/2010	EQUITIES	DIVX INC COM	INTERNET SOFTWARE & SVCS	420,005.46	31,612.84
06/30/2010	EQUITIES	DIVX INC COM	INTERNET SOFTWARE & SVCS	6,518.66	2,066.38
06/30/2010	EQUITIES	DJ EURO STOXX 50 FUTURE (EUX)	EURO	-605,798.80	-605,798.80
06/30/2010	EQUITIES	DJURSLAND BANK DKK20	DENMARK	2,869.59	-94.84
06/30/2010	EQUITIES	DLH SER 'B' DKK10	DENMARK	26,515.49	-112,747.58
06/30/2010	EQUITIES	DMCI HLDGS INC PHP1	PHILIPPINES	199,327.68	0.00
06/30/2010	EQUITIES	DNB NOR ASA NOK10	NORWAY	3,704,439.42	-369,362.85
06/30/2010	EQUITIES	DNB NOR ASA NOK10	NORWAY	831,694.31	0.00
06/30/2010	EQUITIES	DNB NOR ASA NOK10	NORWAY	483,138.73	0.00
06/30/2010	EQUITIES	DOCKWISE LTD USD1.00	NORWAY	106,788.71	2,386.69
06/30/2010	EQUITIES	DOF ASA ORD SHS	NORWAY	177,573.95	-53,668.44
06/30/2010	EQUITIES	DOGAN GAZETECILIK TRY1	TURKEY	71,023.16	0.00
06/30/2010	EQUITIES	DOGAN HOLDINGS TRY1	TURKEY	140,417.62	0.00
06/30/2010	EQUITIES	DOGUS OTOMOTIV SER TRY1	TURKEY	108,235.55	0.00
06/30/2010	EQUITIES	DOHA BANK LTD QAR10	QATAR	653,009.52	65,310.36

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DOLBY LABORATORIES INC CL A	ELECTRONIC COMPONENTS	4,461,647.30	2,253,445.35
06/30/2010	EQUITIES	DOLBY LABORATORIES INC CL A	ELECTRONIC COMPONENTS	4,398,706.54	2,085,065.04
06/30/2010	EQUITIES	DOLBY LABORATORIES INC CL A	ELECTRONIC COMPONENTS	814,970.00	-35,120.56
06/30/2010	EQUITIES	DOLBY LABORATORIES INC CL A	ELECTRONIC COMPONENTS	108,704.46	46,263.12
06/30/2010	EQUITIES	DOLE FOOD CO INC	PACKAGED FOODS & MEATS	11,014.08	-1,133.83
06/30/2010	EQUITIES	DOLLAR FINL CORP	CONSUMER FINANCE	1,111,465.77	212,325.21
06/30/2010	EQUITIES	DOLLAR FINL CORP	CONSUMER FINANCE	17,336.04	7,136.44
06/30/2010	EQUITIES	DOLLAR FINL CORP	CONSUMER FINANCE	128,635.00	32,058.04
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	35,126.25	-1,754.25
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	497,055.00	0.00
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	706,244.25	-42,801.25
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	1,341,409.50	-66,854.47
06/30/2010	EQUITIES	DOLLAR THRIFTY AUTOMOTIVE	TRUCKING	238,616.00	47,096.00
06/30/2010	EQUITIES	DOLLAR THRIFTY AUTOMOTIVE	TRUCKING	103,244.03	82,333.17
06/30/2010	EQUITIES	DOLLAR THRIFTY AUTOMOTIVE	TRUCKING	1,946,467.41	840,181.09
06/30/2010	EQUITIES	DOLLAR THRIFTY AUTOMOTIVE	TRUCKING	46,018.80	30,871.56
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	156,736.95	42,806.93
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	7,412,845.95	3,003,602.58
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	643,183.50	136,410.76
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	7,711,291.42	3,757,543.74
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	6,492,906.21	2,547,162.74
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	1,595,344.86	386,545.32
06/30/2010	EQUITIES	DOLLARAMA INC	CDN GENERAL MERCH STORE	454,171.18	-1,619.64
06/30/2010	EQUITIES	DOM DEVELOPMENT SA PLN1	POLAND	86,166.85	0.00
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	32,686,100.20	325,372.49
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	786,422.00	-30,080.25
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	8,285,788.68	1,915,058.83
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	32,085,165.32	4,204,100.26
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	713,474.58	154,886.97
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	239,362.71	0.00
06/30/2010	EQUITIES	DOMINOS PIZZA ENTERPRISES NPV	AUSTRALIA	182,337.53	62,491.74
06/30/2010	EQUITIES	DOMINOS PIZZA ENTERPRISES NPV	AUSTRALIA	208,948.67	-4,968.99
06/30/2010	EQUITIES	DOMINOS PIZZA ENTERPRISES NPV	AUSTRALIA	1,070,630.03	388,278.57
06/30/2010	EQUITIES	DOMINOS PIZZA INC	RESTAURANTS	137,577.50	-4,950.12
06/30/2010	EQUITIES	DOMINOS PIZZA INC	RESTAURANTS	2,725,153.20	740,833.56
06/30/2010	EQUITIES	DOMINOS PIZZA INC	RESTAURANTS	335,949.00	-102,900.85
06/30/2010	EQUITIES	DOMINOS PIZZA INC	RESTAURANTS	10,147.40	2,289.90
06/30/2010	EQUITIES	DOMINOS PIZZA UK & IRL ORD	FOOD & DRUG RETAILERS	-535,788.42	-74,818.04
06/30/2010	EQUITIES	DOMINOS PIZZA UK & IRL ORD	FOOD & DRUG RETAILERS	620,429.38	351,161.35
06/30/2010	EQUITIES	DOMINOS PIZZA UK & IRL ORD	FOOD & DRUG RETAILERS	545,510.08	201,200.26

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DOMINOS PIZZA UK & IRL ORD	FOOD & DRUG RETAILERS	1,218,618.33	460,050.90
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	1,389,819.60	404,353.37
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	3,379,157.60	-613,231.85
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	1,163,773.70	-77,865.10
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	60,755.75	40,488.86
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	21,679.24	0.00
06/30/2010	EQUITIES	DON QUIJOTE NPV	RETAIL TRADE	751,591.24	-21,125.20
06/30/2010	EQUITIES	DON QUIJOTE NPV	RETAIL TRADE	181,792.83	10,773.49
06/30/2010	EQUITIES	DONALDSON INC	INDUSTRIAL MACHINERY	103,895.40	25,188.24
06/30/2010	EQUITIES	DONALDSON INC	INDUSTRIAL MACHINERY	4,398,878.35	945,996.52
06/30/2010	EQUITIES	DONALDSON INC	INDUSTRIAL MACHINERY	4,410,223.25	1,221,398.47
06/30/2010	EQUITIES	DONEGAL GROUP INC	PROPERTY & CASUALTY INS	77,930.89	-20,723.78
06/30/2010	EQUITIES	DONEGAL GROUP INC	PROPERTY & CASUALTY INS	5,850.04	-1,085.28
06/30/2010	EQUITIES	DONG FENG AUTOMOBIL 'A' CNY1	CHINA	11,691.62	0.00
06/30/2010	EQUITIES	DONGBU ENG & CONST KRW5000	SOUTH KOREA	67,495.31	0.00
06/30/2010	EQUITIES	DONGBU INSURANCE KRW500	SOUTH KOREA	767,371.04	0.00
06/30/2010	EQUITIES	DONGBU INSURANCE KRW500	SOUTH KOREA	1,932,423.08	1,451,938.74
06/30/2010	EQUITIES	DONGBU STEEL KRW5000	SOUTH KOREA	164,651.26	0.00
06/30/2010	EQUITIES	DONGFANG ELECT MAC 'A' CNY1	CHINA	13,203.18	0.00
06/30/2010	EQUITIES	DONGFENG MOTOR GROUP CIE LTD	CHINA	648,983.17	0.00
06/30/2010	EQUITIES	DONGFENG MOTOR GROUP CIE LTD	CHINA	478,705.46	58,594.06
06/30/2010	EQUITIES	DONGFENG MOTOR GROUP CIE LTD	CHINA	1,161,867.69	0.00
06/30/2010	EQUITIES	DONGRUAN SOFTWARE 'A' CNY1	CHINA	13,101.74	0.00
06/30/2010	EQUITIES	DONGWON FOOD & BEVE KRW5000	SOUTH KOREA	32,928.82	0.00
06/30/2010	EQUITIES	DONGWON INDUSTRY CO KRW5000	SOUTH KOREA	104,696.60	0.00
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	921,827.44	-339,398.05
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	2,637,207.00	-938,697.48
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	112,543.75	18,102.70
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	33,600.18	0.00
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	5,703,700.88	-3,101,689.50
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	3,917,341.00	-1,669,371.54
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	1,743,405.00	-479,853.81
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	5,000,642.12	-3,491,755.41
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	4,619,614.00	2,484,633.71
06/30/2010	EQUITIES	DOOSAN CO KRW5000	SOUTH KOREA	68,806.73	0.00
06/30/2010	EQUITIES	DORAL FINL CORP COM NEW	THRIFTS & MTG FINANCE	7,315.12	-1,576.64
06/30/2010	EQUITIES	DORAL FINL CORP COM NEW	THRIFTS & MTG FINANCE	1,525.00	-881.25
06/30/2010	EQUITIES	DOREL INDUSTRIES INC	CDN HOME FURNISHINGS	629,679.57	85,882.32
06/30/2010	EQUITIES	DOREL INDUSTRIES INC	CDN HOME FURNISHINGS	84,583.82	-10,320.08
06/30/2010	EQUITIES	DORMAN PRODS INC COM	AUTO PARTS & EQUIPMENT	199,965.88	65,875.37



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DORMAN PRODS INC COM	AUTO PARTS & EQUIPMENT	5,021.51	1,832.74
06/30/2010	EQUITIES	DOSHISHA CO JPY50	RETAIL TRADE	443,168.72	-57,172.96
06/30/2010	EQUITIES	DOSHISHA CO JPY50	RETAIL TRADE	186,597.36	-9,330.78
06/30/2010	EQUITIES	DOUBLE TAKE SOFTWARE COM	SYSTEMS SOFTWARE	815,985.63	-19,701.72
06/30/2010	EQUITIES	DOUBLE TAKE SOFTWARE COM	SYSTEMS SOFTWARE	7,762.60	1,149.87
06/30/2010	EQUITIES	DOUGLAS DYNAMICS INC	CONSTR,FARM MACH & HVY TR	28,106.00	-2,134.35
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	2,335,692.24	-386,988.51
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	814,808.00	-69,540.25
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	54,416.00	2,096.08
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	677,565.12	-165,538.06
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	2,625,529.04	-894,103.09
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	62,592.72	24,696.15
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	17,914.08	0.00
06/30/2010	EQUITIES	DOUJA PROM ADDOHA MAD10	MOROCCO	453,318.80	-45,657.55
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	244,931.19	63,943.51
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	30,144.48	0.00
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	11,194,412.67	331,346.09
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	6,214,173.00	944,135.70
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	1,738,464.00	442,390.34
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	10,793,688.36	1,332,263.23
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	38,324,192.06	-10,519,699.59
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	1,076,537.00	-251,993.12
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	9,000,302.85	-600,949.02
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	39,218,911.27	-27,133,590.39
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	285,804.21	0.00
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	875,575.47	249,348.98
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	2,885,883.00	-496,711.66
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	8,691,067.00	-1,304,459.11
06/30/2010	EQUITIES	DOWA HOLDING CO LTD NPV	NONFERROUS METALS	105,129.71	0.00
06/30/2010	EQUITIES	DOWA HOLDING CO LTD NPV	NONFERROUS METALS	552,540.74	-770,142.65
06/30/2010	EQUITIES	DOWA HOLDING CO LTD NPV	NONFERROUS METALS	61,851.80	0.00
06/30/2010	EQUITIES	DOWNER EDI LTD NPV	AUSTRALIA	304,347.67	-224,905.01
06/30/2010	EQUITIES	DOWNER EDI LTD NPV	AUSTRALIA	550,592.87	-502,936.07
06/30/2010	EQUITIES	DOWNER EDI LTD NPV	AUSTRALIA	60,944.53	0.00
06/30/2010	EQUITIES	DP WORLD LIMITED	UNITED ARAB EMIRATES	755,128.00	121,582.96
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	3,876,532.20	-218,276.34
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	329,820.00	-17,505.87
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	3,538,132.10	207,241.43
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	100,117.10	10,514.39
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	29,826.34	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	3,499,820.40	-533,362.66
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	1,554,569.64	637,988.94
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	14,608,008.72	5,667,417.13
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	66,806.35	0.00
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	301,734.18	126,509.48
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	13,313,787.73	4,324,681.90
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	1,972,336.00	499,954.46
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	13,908,217.28	4,488,398.69
06/30/2010	EQUITIES	DR REDDYS LABS INR5 (DEMAT T5)	INDIA	265,045.11	0.00
06/30/2010	EQUITIES	DRAGERWERK AG & CO KGAA NPV	GERMANY	493,587.13	247,151.85
06/30/2010	EQUITIES	DRAGERWERK AG & CO KGAA NPV	GERMANY	475,739.67	35,949.34
06/30/2010	EQUITIES	DRAGON HILL WULING AUTOMOBILE	HONG KONG	11,518.98	-6,133.39
06/30/2010	EQUITIES	DRAGON OIL LTD ORD EUR0.10	IRELAND	1,188,299.27	0.00
06/30/2010	EQUITIES	DRAKA HOLDINGS NV EUR0.05	NETHERLANDS	93,746.01	46,094.74
06/30/2010	EQUITIES	DRAX GROUP ORD GBP0.1155172	ELECTRICITY	2,837,577.83	-3,361,689.55
06/30/2010	EQUITIES	DRAX GROUP ORD GBP0.1155172	ELECTRICITY	1,524,249.86	0.00
06/30/2010	EQUITIES	DRB-HICOM BERHAD ORD MYR1	MALAYSIA	61,250.86	0.00
06/30/2010	EQUITIES	DRDGOLD LIMITED NPV	SOUTH AFRICA	72,761.74	0.00
06/30/2010	EQUITIES	DREAMWORKS ANIMATION SKG INC	MOVIES & ENTERTAINMENT	3,045,371.40	-186,559.38
06/30/2010	EQUITIES	DREAMWORKS ANIMATION SKG INC	MOVIES & ENTERTAINMENT	1,698,725.00	-701,551.96
06/30/2010	EQUITIES	DREAMWORKS ANIMATION SKG INC	MOVIES & ENTERTAINMENT	3,280,537.75	-163,803.99
06/30/2010	EQUITIES	DREAMWORKS ANIMATION SKG INC	MOVIES & ENTERTAINMENT	61,154.10	841.25
06/30/2010	EQUITIES	DRESS BARN INC COM	APPAREL RETAIL	38,524.58	14,871.32
06/30/2010	EQUITIES	DRESS BARN INC COM	APPAREL RETAIL	2,058,731.65	627,776.83
06/30/2010	EQUITIES	DRESS BARN INC COM	APPAREL RETAIL	150,003.00	37,706.13
06/30/2010	EQUITIES	DRESS BARN INC COM	APPAREL RETAIL	853,850.41	-1,923,280.43
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	3,746,941.10	-589,191.50
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	3,406,737.45	323,039.37
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	88,213.80	11,211.96
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	2,410.24	0.00
06/30/2010	EQUITIES	DREW INDS INC COM NEW	AUTO PARTS & EQUIPMENT	11,978.60	3,854.50
06/30/2010	EQUITIES	DREW INDS INC COM NEW	AUTO PARTS & EQUIPMENT	526,937.20	30,667.63
06/30/2010	EQUITIES	DREW INDS INC COM NEW	AUTO PARTS & EQUIPMENT	301,303.20	-4,831.04
06/30/2010	EQUITIES	DRIL-QUIP INC COM	OIL & GAS EQUIP/SVCS	1,242,068.32	-357,860.43
06/30/2010	EQUITIES	DRIL-QUIP INC COM	OIL & GAS EQUIP/SVCS	1,845,934.68	741,237.25
06/30/2010	EQUITIES	DRIL-QUIP INC COM	OIL & GAS EQUIP/SVCS	461,857.84	-102,239.14
06/30/2010	EQUITIES	DRIL-QUIP INC COM	OIL & GAS EQUIP/SVCS	49,258.38	3,715.08
06/30/2010	EQUITIES	DRILLISCH AG NPV	GERMANY	446,086.06	-122,231.12
06/30/2010	EQUITIES	DRIVEWAY COM/FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	DROGASIL SA COM STK NPV	BRAZIL	346,152.41	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DRUGSTORE COM INC COM	INTERNET RETAIL	300,253.80	28,834.38
06/30/2010	EQUITIES	DRUGSTORE COM INC COM	INTERNET RETAIL	6,079.92	2,763.60
06/30/2010	EQUITIES	DS SMITH PLC GBP0.10	FORESTRY & PAPER	481,042.35	157,224.19
06/30/2010	EQUITIES	DS SMITH PLC GBP0.10	FORESTRY & PAPER	159,605.23	41,520.40
06/30/2010	EQUITIES	DS SMITH PLC GBP0.10	FORESTRY & PAPER	98,765.31	36,725.01
06/30/2010	EQUITIES	DS SMITH PLC GBP0.10	FORESTRY & PAPER	758,236.20	-815,926.29
06/30/2010	EQUITIES	DSG INTL ORD GBP0.025	HSHLD GOODS & HOME CONSTR	-92,950.39	-3,855.86
06/30/2010	EQUITIES	DSP GROUP INC COM	SEMICONDUCTORS	255,095.19	-364,328.37
06/30/2010	EQUITIES	DSP GROUP INC COM	SEMICONDUCTORS	5,642.37	-273.73
06/30/2010	EQUITIES	DST SYS INC DEL	DATA PROCNG/OUTSRC'D SVCS	42,572.92	-3,078.27
06/30/2010	EQUITIES	DST SYS INC DEL	DATA PROCNG/OUTSRC'D SVCS	2,130,416.86	-594,978.79
06/30/2010	EQUITIES	DST SYS INC DEL	DATA PROCNG/OUTSRC'D SVCS	2,513,428.58	-1,134,540.19
06/30/2010	EQUITIES	DSV DKK1 (POST SUBDIVISION)	DENMARK	1,513,544.09	347,633.08
06/30/2010	EQUITIES	DSV DKK1 (POST SUBDIVISION)	DENMARK	155,009.12	0.00
06/30/2010	EQUITIES	DSV DKK1 (POST SUBDIVISION)	DENMARK	1,243,395.48	-354,128.97
06/30/2010	EQUITIES	DSV DKK1 (POST SUBDIVISION)	DENMARK	270,174.25	0.00
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	176,782.66	-25,381.75
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	2,934,938.04	439,568.36
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	1,286,958.00	-12,931.43
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	499,061.20	-102,664.71
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	10,107.00	-756.50
06/30/2010	EQUITIES	DT BETEILIGUNG - NPV	GERMANY	5,659.04	173.79
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	903,052.08	1,469.80
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	219,072.72	77,249.96
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	80,603.88	0.00
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	11,001,872.43	1,579,210.35
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	4,265,624.00	125,068.80
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	6,046,416.30	1,505,606.30
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	12,139,510.64	363,591.12
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	4,240,266.00	942,903.98
06/30/2010	EQUITIES	DTS INC	ELECTRONIC COMPONENTS	1,033,268.45	390,582.39
06/30/2010	EQUITIES	DTS INC	ELECTRONIC COMPONENTS	19,853.48	4,864.62
06/30/2010	EQUITIES	DUBAI FINANCIAL MARKET AED1	UNITED ARAB EMIRATES	644,743.93	-189,771.45
06/30/2010	EQUITIES	DUCOMMUN INC	AEROSPACE & DEFENSE	199,625.40	-19,951.37
06/30/2010	EQUITIES	DUCOMMUN INC	AEROSPACE & DEFENSE	5,933.70	-347.00
06/30/2010	EQUITIES	DUERR BETEILIGUNGS AG DEM5	GERMANY	64,393.61	30,455.09
06/30/2010	EQUITIES	DUERR BETEILIGUNGS AG DEM5	GERMANY	17,022.86	5,558.54
06/30/2010	EQUITIES	DUET GROUP	AUSTRALIA	796,345.23	37,969.46
06/30/2010	EQUITIES	DUFF & PHELPS CORP NEW CL A	INVESTMNT BKG & BROKERAGE	5,645.61	-1,233.72
06/30/2010	EQUITIES	DUFF & PHELPS CORP NEW CL A	INVESTMNT BKG & BROKERAGE	358,287.84	-76,462.64

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DUFY AG CHF5 (REGD)	SWITZERLAND	1,607,996.29	-201,182.11
06/30/2010	EQUITIES	DUFY AG CHF5 (REGD)	SWITZERLAND	869,293.27	19,430.62
06/30/2010	EQUITIES	DUFY SOUTH AMERICA LTD BDR	BRAZIL	472,940.09	0.00
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	27,990,464.00	2,100,198.48
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	723,200.00	-15,621.31
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	7,873,776.00	774,064.45
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	28,762,304.00	-412,495.85
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	697,328.00	98,061.75
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	217,790.81	0.00
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	26,376.12	0.00
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	85,136.35	19,364.99
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	985,645.35	-283,782.05
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	3,540,893.55	-2,951,458.30
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	85,125.00	704.81
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	2,126,422.50	-117,284.41
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	3,500,657.80	-2,794,989.15
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	693,519.05	-47,310.61
06/30/2010	EQUITIES	DUN & BRADSTREET CORP DEL NEW	RESEARCH & CONSULTING SVC	1,657,864.00	-446,746.18
06/30/2010	EQUITIES	DUN & BRADSTREET CORP DEL NEW	RESEARCH & CONSULTING SVC	5,372,956.00	-153,716.34
06/30/2010	EQUITIES	DUN & BRADSTREET CORP DEL NEW	RESEARCH & CONSULTING SVC	4,897,545.04	-308,455.28
06/30/2010	EQUITIES	DUN & BRADSTREET CORP DEL NEW	RESEARCH & CONSULTING SVC	92,961.20	-19,170.32
06/30/2010	EQUITIES	DUNDEE CORPORATION	CDN ASSET MGMT/CUSTODY BK	229,050.02	-16,477.03
06/30/2010	EQUITIES	DUNDEE CORPORATION	CDN ASSET MGMT/CUSTODY BK	50,391.00	-7,592.25
06/30/2010	EQUITIES	DUNDEE PRECIOUS METALS INC	CDN PREC METALS & MINS	28,833.76	15,604.30
06/30/2010	EQUITIES	DUNDEE REAL ESTATE INVT TRUST	CDN OFFICE REITS	676,876.79	1,085.36
06/30/2010	EQUITIES	DUNDEE WEALTH INC	CDN INVES BKG & BROKERAGE	1,400,490.28	102,003.15
06/30/2010	EQUITIES	DUNDEE WEALTH INC	CDN INVES BKG & BROKERAGE	394,009.61	-38,968.03
06/30/2010	EQUITIES	DUNI AB NPV	SWEDEN	24,246.34	-5,761.10
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	528,250.72	83,194.10
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	4,760,772.00	1,199,291.19
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	269,012.00	44,141.35
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	111,060.00	69,616.05
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	-1,490,672.00	31,195.15
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	680,264.96	218,152.63
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	25,237.00	5,914.90
06/30/2010	EQUITIES	DURATEX SA PRF NPV	BRAZIL	113,102.97	0.00
06/30/2010	EQUITIES	DURECT CORP COM	PHARMACEUTICALS	8,198.82	776.02
06/30/2010	EQUITIES	DURECT CORP COM	PHARMACEUTICALS	289,464.03	39,137.11
06/30/2010	EQUITIES	DURECT CORP COM	PHARMACEUTICALS	93,312.00	3,934.70
06/30/2010	EQUITIES	DURO FELGUERA EURO0.50	SPAIN	123.73	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DVB BANK AG	GERMANY	172,601.71	-20,427.02
06/30/2010	EQUITIES	DVN (HLDGS) LTD HKD0.10	HONG KONG	10,725.36	-2,325.94
06/30/2010	EQUITIES	DWORY SA PLN2.01	POLAND	138,169.43	0.00
06/30/2010	EQUITIES	DXP ENTERPRISES INC COM NEW	TRADING COS & DISTRIBUTOR	12,520.00	-646.56
06/30/2010	EQUITIES	DXP ENTERPRISES INC COM NEW	TRADING COS & DISTRIBUTOR	401,579.00	1,373.70
06/30/2010	EQUITIES	DXP ENTERPRISES INC COM NEW	TRADING COS & DISTRIBUTOR	100,879.90	2,499.39
06/30/2010	EQUITIES	DXP ENTERPRISES INC COM NEW	TRADING COS & DISTRIBUTOR	6,260.00	939.20
06/30/2010	EQUITIES	DYAX CORP COM	BIOTECHNOLOGY	4,317.54	274.91
06/30/2010	EQUITIES	DYAX CORP COM	BIOTECHNOLOGY	62,879.00	-45,458.47
06/30/2010	EQUITIES	DYAX CORP COM	BIOTECHNOLOGY	288,401.23	-140,710.96
06/30/2010	EQUITIES	DYCOM INDS INC	CONSTRUCTION & ENGINEERNG	547,533.45	-1,123,890.94
06/30/2010	EQUITIES	DYCOM INDS INC	CONSTRUCTION & ENGINEERNG	435,682.35	-82,285.40
06/30/2010	EQUITIES	DYCOM INDS INC	CONSTRUCTION & ENGINEERNG	13,662.90	-3,515.60
06/30/2010	EQUITIES	DYCOM INDS INC	CONSTRUCTION & ENGINEERNG	887,490.00	-77,994.07
06/30/2010	EQUITIES	DYDO DRINCO INC JPY50	FOODS	98,706.07	3,294.75
06/30/2010	EQUITIES	DYNAMEX INC	AIR FREIGHT & LOGISTICS	3,135.40	-1,112.81
06/30/2010	EQUITIES	DYNAMEX INC	AIR FREIGHT & LOGISTICS	155,867.20	-60,286.52
06/30/2010	EQUITIES	DYNAMIC ELECTRONICS CO TWD10	TAIWAN	156,489.40	0.00
06/30/2010	EQUITIES	DYNAMIC MATERIALS CORP	INDUSTRIAL MACHINERY	538,052.88	-130,248.02
06/30/2010	EQUITIES	DYNAMIC MATERIALS CORP	INDUSTRIAL MACHINERY	8,618.88	-1,395.12
06/30/2010	EQUITIES	DYNAPACK INTERNATIONAL	TAIWAN	188,557.81	0.00
06/30/2010	EQUITIES	DYNASTY CERAMIC CO THB1(ALN	THAILAND	185,379.13	0.00
06/30/2010	EQUITIES	DYNAVAX TECHNOLOGIES CORP	BIOTECHNOLOGY	32,086.86	-3,086.20
06/30/2010	EQUITIES	DYNAVOX INC-CLASS A	HEALTH CARE EQUIPMENT	13,704.56	-2,139.91
06/30/2010	EQUITIES	DYNAVOX INC-CLASS A	HEALTH CARE EQUIPMENT	7,604.75	-1,187.75
06/30/2010	EQUITIES	DYNCORP INTL INC COM CL A	AEROSPACE & DEFENSE	14,751.84	2,652.30
06/30/2010	EQUITIES	DYNCORP INTL INC COM CL A	AEROSPACE & DEFENSE	490,122.00	40,509.09
06/30/2010	EQUITIES	DYNCORP INTL INC COM CL A	AEROSPACE & DEFENSE	10,512.00	538.44
06/30/2010	EQUITIES	DYNCORP INTL INC COM CL A	AEROSPACE & DEFENSE	438,000.00	16,194.76
06/30/2010	EQUITIES	DYNEGY INC DEL CL A	INDEP PWR PROD/ENRGY TRAD	883,883.00	-769,602.74
06/30/2010	EQUITIES	DYNEGY INC DEL CL A	INDEP PWR PROD/ENRGY TRAD	551,069.75	-2,206,626.04
06/30/2010	EQUITIES	DYNEGY INC DEL CL A	INDEP PWR PROD/ENRGY TRAD	12,447.05	-19,882.95
06/30/2010	EQUITIES	DYNEX CAP INC COM NEW	MORTGAGE REITS	143,110.88	5,390.34
06/30/2010	EQUITIES	E I D - PARRY (INDIA) INR2	INDIA	278,535.83	0.00
06/30/2010	EQUITIES	E PLUS INC COM	APPLICATION SOFTWARE	42,227.50	4,499.70
06/30/2010	EQUITIES	E STEEL/FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	E SUN FINANCIAL HL TWD10	TAIWAN	29,466.41	-800.17
06/30/2010	EQUITIES	E SUN FINANCIAL HL TWD10	TAIWAN	73,666.03	-2,524.67
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	564,421.06	-185,919.82
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	4,329,833.25	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	862,714.65	-35,711.57
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	8,709,019.56	-2,408,945.45
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	14,100,758.13	2,320,564.28
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	9,242,256.72	0.00
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	13,082,252.10	-11,705,844.63
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	1,200,881.75	-361,966.40
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	7,855,686.33	2,227,338.25
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	20,115,704.52	-16,679,779.44
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	2,488,578.63	0.00
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	6,501.89	0.00
06/30/2010	EQUITIES	E-L FINANCIAL CORP LTD	CDN MULTI-LINE INSURANCE	7,709.27	-269.50
06/30/2010	EQUITIES	E-TON SOLAR TECH. CO. LTD	TAIWAN	17,546.76	0.00
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	1,800,304.20	-515,112.42
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	2,967,659.22	-2,550,935.03
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	-4,047,640.80	1,563,820.30
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	1,830,196.98	-187,695.84
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	69,726.18	-17,805.00
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	27,289.30	0.00
06/30/2010	EQUITIES	EA HOLDING LLC (OGLE SCHOOLS)	OTHER	20,274,803.00	514,803.00
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	750,742.29	0.00
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	426,436.22	0.00
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	4,590,728.24	1,790,535.16
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	3,485,004.38	45,267.52
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	281,741.13	100,496.14
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	2,228,990.78	716,238.38
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	925,618.16	296,033.08
06/30/2010	EQUITIES	EAGLE BANCORP INC MD	REGIONAL BANKS	46,919.74	8,766.38
06/30/2010	EQUITIES	EAGLE BULK SHIPPING INC SHS	MARINE	788,574.52	-734,036.05
06/30/2010	EQUITIES	EAGLE BULK SHIPPING INC SHS	MARINE	10,512.02	-3,776.64
06/30/2010	EQUITIES	EAGLE MATLS INC	CONSTRUCTION MATERIALS	1,620,263.38	117,984.86
06/30/2010	EQUITIES	EAGLE MATLS INC	CONSTRUCTION MATERIALS	1,579,838.79	-1,125,507.59
06/30/2010	EQUITIES	EAGLE MATLS INC	CONSTRUCTION MATERIALS	-1,619.00	0.00
06/30/2010	EQUITIES	EAGLE MATLS INC	CONSTRUCTION MATERIALS	41,309.61	1,999.62
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	29,905.72	1,878.50
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	373,324.00	-7,182.63
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	1,203,337.08	-293,155.27
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	831,628.96	-94,589.11
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	1,680,945.04	6,665.56
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	1,119,398.88	-15,939.33
06/30/2010	EQUITIES	EAST AFRICAN BREWERIES KES2	KENYA	1,122,851.88	209,249.83

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EAST AFRICAN BREWERIES KES2	KENYA	155,212.54	6,534.69
06/30/2010	EQUITIES	EAST AFRICAN BREWERIES KES2	KENYA	2,388,055.83	480,045.04
06/30/2010	EQUITIES	EAST ASIATIC COMPANY LTD DKK70	DENMARK	31,277.92	-8,731.64
06/30/2010	EQUITIES	EAST CAPITAL EXPLORER AB NPV	SWEDEN	68,899.83	11,191.46
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	1,150,350.90	0.00
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	4,024,273.95	-453,528.79
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	1,226,341.97	-42,417.13
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	9,073,271.55	-3,045,685.45
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	8,662.39	0.00
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	1,022.43	0.00
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	4,485.65	0.00
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	6,144,004.01	0.00
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	2,006,256.29	0.00
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	3,045,104.75	965,661.01
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	1,360,300.00	207.40
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	2,910,401.50	-89,113.02
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	1,732,400.00	229,730.86
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	1,287,222.00	-55,743.04
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	67,298.25	20,254.68
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	23,623.89	0.00
06/30/2010	EQUITIES	EASTERN PLATINUM LTD	CDN DIV METALS & MINING	65,193.97	30,750.65
06/30/2010	EQUITIES	EASTERN TOBACCO EGP10	EGYPT	792,287.92	-77,510.47
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	373,590.00	-60,000.94
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	878,826.00	122,837.01
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	198,145.02	7,490.59
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	1,424,907.84	-42,180.48
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	38,141.76	1,790.24
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	120,362.80	29,202.16
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	32,100.02	0.00
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	6,067,250.28	709,091.48
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	1,156,776.00	-140,453.34
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	6,015,106.56	-612,849.68
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	4,782,820.00	-1,391,729.50
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	2,019,544.40	-576,208.30
06/30/2010	EQUITIES	EASTMAN KODAK CO COM	PHOTOGRAPHIC PRODUCTS	403,186.00	98,045.05
06/30/2010	EQUITIES	EASTMAN KODAK CO COM	PHOTOGRAPHIC PRODUCTS	1,493,064.16	-6,174,046.69
06/30/2010	EQUITIES	EASTMAN KODAK CO COM	PHOTOGRAPHIC PRODUCTS	43,946.84	17,821.76
06/30/2010	EQUITIES	EASYJET ORD GBP0.25	INDUSTRIAL TRANSPORTATION	344,960.03	84,561.28
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	1,328,693.76	-255,302.50
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	330,275.68	108,157.21

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	84,019.98	0.00
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	15,666,139.68	1,784,272.35
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	1,413,504.00	-59,409.81
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	4,683,017.28	718,847.02
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	15,666,139.68	-888,090.12
06/30/2010	EQUITIES	EATON VANCE CORP NON VTG COM	ASSET MGMT & CUSTODY BNKS	4,419,505.09	223,856.48
06/30/2010	EQUITIES	EATON VANCE CORP NON VTG COM	ASSET MGMT & CUSTODY BNKS	4,007,425.84	605,437.10
06/30/2010	EQUITIES	EATON VANCE CORP NON VTG COM	ASSET MGMT & CUSTODY BNKS	101,549.58	8,275.50
06/30/2010	EQUITIES	EBARA Y50	ELECTRIC APPLIANCES	331,615.92	0.00
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	4,412,250.00	1,416,777.77
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	713,470.63	88,240.96
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	144,953.38	0.00
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	31,722,645.97	-22,938,900.27
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	2,327,707.00	-391,303.44
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	32,191,030.82	-20,357,910.37
06/30/2010	EQUITIES	EBIX INC	APPLICATION SOFTWARE	506,871.68	150,385.38
06/30/2010	EQUITIES	EBIX INC	APPLICATION SOFTWARE	12,606.72	4,614.96
06/30/2010	EQUITIES	EBRO FOODS SA	SPAIN	1,944,109.80	502,465.29
06/30/2010	EQUITIES	ECHELON CORP	ELECTRC MANUFACTNG SVCS	371,205.86	-66,507.06
06/30/2010	EQUITIES	ECHELON CORP	ELECTRC MANUFACTNG SVCS	4,771.83	-62.31
06/30/2010	EQUITIES	ECHO GLOBAL LOGISTICS INC	DATA PROCNG/OUTSRCD SVCS	10,647.12	-949.17
06/30/2010	EQUITIES	ECHO GLOBAL LOGISTICS INC	DATA PROCNG/OUTSRCD SVCS	625,152.00	-63,823.47
06/30/2010	EQUITIES	EHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	1,604,036.52	-165,038.22
06/30/2010	EQUITIES	EHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	1,653,262.92	-496,794.16
06/30/2010	EQUITIES	EHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	25,242.84	4,682.95
06/30/2010	EQUITIES	EHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	6,915.19	0.00
06/30/2010	EQUITIES	ECLIPSYS CORP	HEALTH CARE TECHNOLOGY	34,110.08	5,550.08
06/30/2010	EQUITIES	ECLIPSYS CORP	HEALTH CARE TECHNOLOGY	1,594,824.64	161,238.33
06/30/2010	EQUITIES	ECLIPSYS CORP	HEALTH CARE TECHNOLOGY	2,159,460.64	-364,061.39
06/30/2010	EQUITIES	ECOBANK TRANSNATIONAL	TOGOLESE REPUBLIC	238,835.23	28,301.33
06/30/2010	EQUITIES	ECOGREEN FINE CHEM HKD0.1	HONG KONG	118,610.91	-34,433.24
06/30/2010	EQUITIES	ECOLAB INC	SPECIALTY CHEMICALS	13,952,500.79	2,393,082.09
06/30/2010	EQUITIES	ECOLAB INC	SPECIALTY CHEMICALS	14,562,282.79	2,849,430.00
06/30/2010	EQUITIES	ECOLAB INC	SPECIALTY CHEMICALS	321,583.84	57,887.73
06/30/2010	EQUITIES	ECONOCOM GROUP NPV	BELGIUM	2,800.86	373.59
06/30/2010	EQUITIES	ECOPETROL SA NPV	COLOMBIA	2,002,244.86	0.00
06/30/2010	EQUITIES	ECOPETROL SA NPV	COLOMBIA	892,135.63	51,886.04
06/30/2010	EQUITIES	ECZACIBASI ILAC TRY1	TURKEY	5,181,470.39	2,117,834.91
06/30/2010	EQUITIES	ECZACIBASI ILAC TRY1	TURKEY	233,729.99	26,564.79
06/30/2010	EQUITIES	ECZACIBASI YATIRIM TRY1	TURKEY	194,328.75	131,940.88



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EDB BUSINESS PARTNER ASA	NORWAY	41,087.78	5,810.55
06/30/2010	EQUITIES	EDF EN PROMESSES EUR1.6	FRANCE	639,287.70	-169,058.13
06/30/2010	EQUITIES	EDF EN PROMESSES EUR1.6	FRANCE	550,339.00	-175,510.00
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	407,276.76	-358,524.79
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	3,453,556.04	-959,259.07
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	3,685,856.63	-1,309,162.68
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	10,373,603.65	-9,505,966.29
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	6,544,763.19	-3,664,574.55
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	3,910,611.50	-4,157,258.16
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	503,966.73	0.00
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	883,496.03	0.00
06/30/2010	EQUITIES	EDGENET HLDGS CORP STOCK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	EDGENET HOLDING CORP	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	EDGENET HOLDING CORP STOCK PUR	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	EDGENET HOLDING CORPORATION	OTHER	0.00	-12,991,365.20
06/30/2010	EQUITIES	EDION CORP NPV	RETAIL TRADE	78,151.20	-6,948.03
06/30/2010	EQUITIES	EDION CORP NPV	RETAIL TRADE	891,843.15	-133,912.20
06/30/2010	EQUITIES	EDION CORP NPV	RETAIL TRADE	455,115.83	-120,175.33
06/30/2010	EQUITIES	EDION CORP NPV	RETAIL TRADE	34,478.47	-5,444.73
06/30/2010	EQUITIES	EDIPRESSE SA CHF50(BR)	SWITZERLAND	37,162.82	-38,545.41
06/30/2010	EQUITIES	EDISON EUR1	ITALY	3,273,367.73	0.00
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	1,404,446.44	-269,674.01
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	5,834,406.41	189,135.95
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	15,183,372.67	200,330.73
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	5,250,536.50	324,740.92
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	3,780,130.00	-2,566,500.00
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	15,281,752.16	-2,512,949.81
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	309,938.63	28,115.86
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	108,221.85	0.00
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	70,675.11	-23,337.24
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	263,467.39	0.00
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	343,815.45	0.00
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	476,319.38	0.00
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	936,717.97	-199,034.75
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	2,164,155.23	-1,188,583.65
06/30/2010	EQUITIES	EDP RENOVAVEIS SA EUR5	SPAIN	580,424.88	36,456.36
06/30/2010	EQUITIES	EDP RENOVAVEIS SA EUR5	SPAIN	64,349.91	0.00
06/30/2010	EQUITIES	EDP RENOVAVEIS SA EUR5	SPAIN	116,949.67	0.00
06/30/2010	EQUITIES	EDUCATION MANAGEMENT CORP	EDUCATION SERVICES	2,750.71	0.00
06/30/2010	EQUITIES	EDUCATION MANAGEMENT CORP	EDUCATION SERVICES	29,447.75	-12,219.72

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EDUCATION MANAGEMENT CORP	EDUCATION SERVICES	2,241.75	-85.33
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	1,809.00	75.00
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	464,165.28	-423,445.65
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	8,749.53	2,375.55
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	113,707.71	-33,639.53
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	86,832.00	11,811.89
06/30/2010	EQUITIES	EDUCOMP SOLUTIONS LTD INR2	INDIA	141,291.26	0.00
06/30/2010	EQUITIES	EDWARDS LIFE SCIENCES CORP COM	HEALTH CARE EQUIPMENT	200,551.60	83,994.09
06/30/2010	EQUITIES	EDWARDS LIFE SCIENCES CORP COM	HEALTH CARE EQUIPMENT	9,172,546.74	4,899,595.06
06/30/2010	EQUITIES	EDWARDS LIFE SCIENCES CORP COM	HEALTH CARE EQUIPMENT	2,560,114.00	546,205.24
06/30/2010	EQUITIES	EDWARDS LIFE SCIENCES CORP COM	HEALTH CARE EQUIPMENT	8,548,203.84	4,979,492.97
06/30/2010	EQUITIES	EEMS ITALIA SPA EUR0.5	ITALY	8,177.97	-5,768.49
06/30/2010	EQUITIES	EFG EUROBANK ERGAS EUR2.75	GREECE	573,321.21	-2,980,402.12
06/30/2010	EQUITIES	EFG EUROBANK ERGAS EUR2.75	GREECE	80,789.71	0.00
06/30/2010	EQUITIES	EFG EUROBANK ERGAS EUR2.75	GREECE	137,727.33	0.00
06/30/2010	EQUITIES	EFG HERMES HLDGS ORD EGP5	EGYPT	245,298.46	45,304.14
06/30/2010	EQUITIES	EFG HERMES HLDGS ORD EGP5	EGYPT	254,825.10	0.00
06/30/2010	EQUITIES	EFG INTERNATIONAL AG CHF0.50	SWITZERLAND	9,776.97	-2,058.96
06/30/2010	EQUITIES	EFG INTERNATIONAL AG CHF0.50	SWITZERLAND	1,155,035.23	-401,983.57
06/30/2010	EQUITIES	EFG INTERNATIONAL AG CHF0.50	SWITZERLAND	1,961,263.74	-540,683.58
06/30/2010	EQUITIES	EGI FINANCIAL HOLDINGS INC	CDN INSUR PROP/CASUALTY	16,562.37	-9,934.58
06/30/2010	EQUITIES	EGIS NYRT HUF01000	HUNGARY	77,409.95	0.00
06/30/2010	EQUITIES	EGYPT FOR TOURISM EGP1 (POST	EGYPT	45,798.67	0.00
06/30/2010	EQUITIES	EGYPTIAN ELECTRICAL CABLES	EGYPT	36,585.63	0.00
06/30/2010	EQUITIES	EGYPTIAN INTL PHARMACEUTICAL	EGYPT	76,846.20	0.00
06/30/2010	EQUITIES	EGYPTIAN INTL PHARMACEUTICAL	EGYPT	235,973.64	20,186.89
06/30/2010	EQUITIES	EGYPTIAN MEDIA PRO EGP10	EGYPT	52,722.74	0.00
06/30/2010	EQUITIES	EHEALTH INC COM	INSURANCE BROKERS	516,334.44	-228,848.08
06/30/2010	EQUITIES	EHEALTH INC COM	INSURANCE BROKERS	11,051.64	-3,398.28
06/30/2010	EQUITIES	EHIME BANK JPY50	BANKS	371,902.98	-127,558.08
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	992,144.97	201,686.37
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	212,789.65	0.00
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	44,042,063.40	-3,189,226.82
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	2,324,448.00	116,493.43
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	8,305,059.00	1,414,571.24
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	44,133,069.69	-15,351,575.00
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	1,164,057.27	-158,464.98
06/30/2010	EQUITIES	EIFFAGE EUR4(POST SUBDIVISION)	FRANCE	654,423.60	-499,931.25
06/30/2010	EQUITIES	EIFFAGE EUR4(POST SUBDIVISION)	FRANCE	158,918.88	0.00
06/30/2010	EQUITIES	EIFFAGE EUR4(POST SUBDIVISION)	FRANCE	89,058.45	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EIGHTEENTH BANK Y50	BANKS	378,614.82	-219,961.62
06/30/2010	EQUITIES	EINSTEIN NOAH RESTAURANT GROUP	RESTAURANTS	115,301.94	12,982.35
06/30/2010	EQUITIES	EINSTEIN NOAH RESTAURANT GROUP	RESTAURANTS	6,128.72	1,602.14
06/30/2010	EQUITIES	EISAI CO Y50	PHARMACEUTICAL	12,863.26	0.00
06/30/2010	EQUITIES	EISAI CO Y50	PHARMACEUTICAL	425,027.52	0.00
06/30/2010	EQUITIES	EISAI CO Y50	PHARMACEUTICAL	3,439,008.95	-1,613,090.08
06/30/2010	EQUITIES	EISAI CO Y50	PHARMACEUTICAL	740,246.74	0.00
06/30/2010	EQUITIES	EL AL ISRAEL AIRLINES LTD ILS1	ISRAEL	4,876.40	-17.87
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	11,287,669.96	-1,032,048.40
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	10,450,364.72	1,783,138.02
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	282.00	0.00
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	272,408.39	55,608.19
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	66,192.97	0.00
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	2,197,623.36	157,320.97
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	2,173,782.60	-158,562.86
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	934,605.00	85,347.74
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	41,486.40	12,842.56
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	1,068,642.45	157,350.25
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	1,333,311.75	55,042.85
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	110,295.00	-2,057.60
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	2,649,982.50	-164,967.74
06/30/2010	EQUITIES	ELAN CORP ORD EUR0.05	IRELAND	113,322.12	0.00
06/30/2010	EQUITIES	ELAN CORP ORD EUR0.05	IRELAND	188,444.58	0.00
06/30/2010	EQUITIES	ELAN CORP ORD EUR0.05	IRELAND	949,227.63	-2,438,452.82
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	371,616.64	6,903.70
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	127,969.10	0.00
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	3,364.57	0.00
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	56,083.22	0.00
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	97,134.14	0.00
06/30/2010	EQUITIES	ELDERS LTD ORD A\$0.20	AUSTRALIA	88,364.51	-1,393,799.41
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	174,649.85	0.00
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	2,287,481.30	790,103.30
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	3,905,326.68	2,267,215.70
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	1,636,339.15	1,113,040.99
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	855,362.23	0.00
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	492,760.56	0.00
06/30/2010	EQUITIES	ELEC POWER DEV NPV	ELECTRIC POWER AND GAS	325,537.99	0.00
06/30/2010	EQUITIES	ELEC POWER DEV NPV	ELECTRIC POWER AND GAS	189,685.87	0.00
06/30/2010	EQUITIES	ELEC POWER DEV NPV	ELECTRIC POWER AND GAS	1,531,198.39	-541,966.38
06/30/2010	EQUITIES	ELEC POWER DEV NPV	ELECTRIC POWER AND GAS	797.38	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ELECTRA (ISRAEL) ILS1	ISRAEL	127,385.23	0.00
06/30/2010	EQUITIES	ELECTRO RENT CORP	TECHNOLOGY DISTRIBUTORS	366,497.45	44,629.41
06/30/2010	EQUITIES	ELECTRO RENT CORP	TECHNOLOGY DISTRIBUTORS	9,252.10	2,609.75
06/30/2010	EQUITIES	ELECTRO SCIENTIFIC INDS INC	ELECTRONIC EQUIP & INSTR	16,713.36	6,330.06
06/30/2010	EQUITIES	ELECTRO SCIENTIFIC INDS INC	ELECTRONIC EQUIP & INSTR	587,385.76	-26,885.49
06/30/2010	EQUITIES	ELECTROCOMPONENTS ORD 10P	TECHNOLOGY HARDWRE & EQUI	905,974.21	19,525.69
06/30/2010	EQUITIES	ELECTROCOMPONENTS ORD 10P	TECHNOLOGY HARDWRE & EQUI	17,194,759.97	-1,292,498.59
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	13,518,457.83	0.00
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	842,862.25	31,857.74
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	2,241,283.07	841,961.88
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	264,925.98	-2,870.68
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	3,414,563.04	203,485.60
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	282,758.24	0.00
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	492,727.56	0.00
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	7,039,526.40	-8,154,710.85
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	-6,069,600.00	870,580.49
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	6,233,529.60	-15,944,657.45
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	2,756.40	0.00
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	143,841.60	-72,438.06
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	5,040,000.00	-5,639,585.69
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	3,103,200.00	-805,798.72
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	3,939,278.40	-2,084,687.18
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	8,943,566.40	-870,512.18
06/30/2010	EQUITIES	ELECTRONICS FOR IMAGING INC	COMPUTER STORAGE & PERIPH	92,625.00	-44,840.76
06/30/2010	EQUITIES	ELECTRONICS FOR IMAGING INC	COMPUTER STORAGE & PERIPH	16,799.25	-637.51
06/30/2010	EQUITIES	ELECTRONICS FOR IMAGING INC	COMPUTER STORAGE & PERIPH	768,894.75	-308,454.95
06/30/2010	EQUITIES	ELECTROSTEEL CAST INR10	INDIA	207,727.41	0.00
06/30/2010	EQUITIES	ELEKTA SER B NPV	SWEDEN	2,707,005.10	75,751.88
06/30/2010	EQUITIES	ELEKTROBIT OYJ NPV	FINLAND	35,726.32	-38,111.73
06/30/2010	EQUITIES	ELEMENTIS PLC ORD GBP0.05	CHEMICALS	392,588.53	-286,890.56
06/30/2010	EQUITIES	ELEMENTIS PLC ORD GBP0.05	CHEMICALS	1,138,016.69	691,578.45
06/30/2010	EQUITIES	ELEMENTONE LTD ZAR0.10	SOUTH AFRICA	46,262.31	0.00
06/30/2010	EQUITIES	ELETROPAULO METROPOLITANA	BRAZIL	695,752.36	0.00
06/30/2010	EQUITIES	ELETROPAULO METROPOLITANA	BRAZIL	10,543,115.50	921,973.16
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	3,534,886.50	-236,991.03
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	2,650,553.50	-421,443.35
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	5,695,000.00	34,074.90
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	4,147,300.00	24,814.54
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	190,950.00	-73,082.08
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	8,221,469.50	-674,813.13

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	45,486,869.50	-14,757,944.71
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	3,199,250.00	-299,774.50
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	46,724,326.00	-22,984,884.52
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	1,059,672.00	-5,425.44
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	271,953.89	0.00
06/30/2010	EQUITIES	ELICA S P A EUR0.2	ITALY	18,167.46	-4,896.77
06/30/2010	EQUITIES	ELISA CORPORATION	FINLAND	945,052.66	-66,150.94
06/30/2010	EQUITIES	ELISA CORPORATION	FINLAND	121,087.30	0.00
06/30/2010	EQUITIES	ELISA CORPORATION	FINLAND	207,315.00	0.00
06/30/2010	EQUITIES	ELITEGROUP COMPUT TWD10	TAIWAN	1,164,223.60	-296,519.61
06/30/2010	EQUITIES	ELITEGROUP COMPUT TWD10	TAIWAN	27,066.90	-4,935.17
06/30/2010	EQUITIES	ELITEGROUP COMPUT TWD10	TAIWAN	362,627.02	-86,288.10
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	41,236.80	-3,271.59
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	373,164.00	-115,136.00
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	84,216.00	-15,864.66
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	11,064.24	5,814.06
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	666,642.24	-28,832.97
06/30/2010	EQUITIES	ELLIS PERRY INTL INC COM	APPAREL ACCESS & LUXURY	675,629.40	246,477.50
06/30/2010	EQUITIES	ELLIS PERRY INTL INC COM	APPAREL ACCESS & LUXURY	11,514.00	7,358.83
06/30/2010	EQUITIES	ELMOS SEMICONDUCTOR AG NPV	GERMANY	80,222.33	-12,210.18
06/30/2010	EQUITIES	ELMOS SEMICONDUCTOR AG NPV	GERMANY	20,541.88	8,000.74
06/30/2010	EQUITIES	ELNUSA PT	INDONESIA	159,742.39	-8,101.43
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	191,775.34	-35,544.01
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	1,598,651.83	-149,225.23
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	34,500.95	0.00
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	1,183,662.57	-606,691.03
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	121,038.54	-34,792.54
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	245,898.42	0.00
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	140,876.17	0.00
06/30/2010	EQUITIES	ELRINGKLINGER AG NPV	GERMANY	1,114,099.91	11,304.38
06/30/2010	EQUITIES	ELRINGKLINGER AG NPV	GERMANY	1,552,642.46	-335,123.72
06/30/2010	EQUITIES	ELSWEDY CABLES HOL EGP10	EGYPT	144,668.43	0.00
06/30/2010	EQUITIES	ELSWEDY CABLES HOL EGP10	EGYPT	225,977.53	-2,811.92
06/30/2010	EQUITIES	ELTEK ASA NOK1	NORWAY	90,589.95	-26,357.60
06/30/2010	EQUITIES	ELVAL (HELLENIC ALUMINIUM)	GREECE	10,867.59	-5,983.53
06/30/2010	EQUITIES	EMAAR PROPERTIES COMPANY AED1	UNITED ARAB EMIRATES	1,099,397.21	-34,629.02
06/30/2010	EQUITIES	EMASZ ORD HUF10000	HUNGARY	38,849.69	0.00
06/30/2010	EQUITIES	EMBOTELLADORA ANDINA S A	CHILE	25,986.23	0.00
06/30/2010	EQUITIES	EMBOTELLADORA ANDINA S A	CHILE	3,920,901.75	0.00
06/30/2010	EQUITIES	EMBRAER EMPRESA BRASILEIRA	BRAZIL	5,387,369.15	-2,730,668.40

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EMBRAER EMPRESA BRASILEIRA	BRAZIL	4,960,357.16	-3,808,831.38
06/30/2010	EQUITIES	EMBRAER EMPRESA BRASILEIRA	BRAZIL	11,009,335.55	2,680,239.45
06/30/2010	EQUITIES	EMBRAER EMPRESA BRASILEIRA	BRAZIL	2,040.24	0.00
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	5,241,467.70	1,655,811.89
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	52,777,328.10	14,010,411.39
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	2,296,650.00	261,326.75
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	50,814,543.30	14,035,724.38
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	1,203,188.40	408,952.56
06/30/2010	EQUITIES	EMC INS GROUP	PROPERTY & CASUALTY INS	3,925.47	123.51
06/30/2010	EQUITIES	EMC INS GROUP	PROPERTY & CASUALTY INS	187,633.08	-20,144.12
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	2,062,477.55	781,025.09
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	400,841.00	10,473.35
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	57,901.83	3,148.74
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	2,827,411.93	266,634.98
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	2,085,300.00	390,566.20
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	750,708.00	10,368.00
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	1,110,630.78	10,578.10
06/30/2010	EQUITIES	EMDEON INC-CLASS A	HEALTH CARE SERVICES	211,757.00	-70,533.02
06/30/2010	EQUITIES	EMDEON INC-CLASS A	HEALTH CARE SERVICES	667.64	0.00
06/30/2010	EQUITIES	EMDEON INC-CLASS A	HEALTH CARE SERVICES	9,760.87	-126.51
06/30/2010	EQUITIES	EMDEON INC-CLASS A	HEALTH CARE SERVICES	9,760.87	-127.05
06/30/2010	EQUITIES	EMECO HOLDINGS LIMITED NPV	AUSTRALIA	107,777.34	-23,149.84
06/30/2010	EQUITIES	EMECO HOLDINGS LIMITED NPV	AUSTRALIA	36,752.56	-14,422.46
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	828,607.00	13,097.50
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	1,068,854.00	276,747.61
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	981,286.42	212,003.77
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	158,759.14	-12,881.41
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	24,269.85	-256.53
06/30/2010	EQUITIES	EMERGENT BIOSOLUTIONS INC COM	BIOTECHNOLOGY	99,674.00	-5,285.23
06/30/2010	EQUITIES	EMERGENT BIOSOLUTIONS INC COM	BIOTECHNOLOGY	402,225.44	698.61
06/30/2010	EQUITIES	EMERGENT BIOSOLUTIONS INC COM	BIOTECHNOLOGY	251,619.66	-46,758.76
06/30/2010	EQUITIES	EMERGENT BIOSOLUTIONS INC COM	BIOTECHNOLOGY	290,852.00	8,691.78
06/30/2010	EQUITIES	EMERITUS CORP	HEALTH CARE FACILITIES	400,883.49	38,768.73
06/30/2010	EQUITIES	EMERITUS CORP	HEALTH CARE FACILITIES	-1,560,622.35	233,304.13
06/30/2010	EQUITIES	EMERITUS CORP	HEALTH CARE FACILITIES	8,040.83	1,079.67
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	1,035,016.10	270,776.70
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	47,945,842.90	8,547,115.72
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	46,805,752.35	10,585,006.40
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	336,413.00	5,342.77
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	9,878,309.00	-1,126,843.59

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EMIRA PROPERTY FD UNITS	SOUTH AFRICA	114,187.32	0.00
06/30/2010	EQUITIES	EMMI AG CHF10 (REGD)	SWITZERLAND	19,590.11	4,481.74
06/30/2010	EQUITIES	EMMI AG CHF10 (REGD)	SWITZERLAND	174,737.57	4,249.57
06/30/2010	EQUITIES	EMP NAC ELECTRICID NPV	CHILE	449,507.46	0.00
06/30/2010	EQUITIES	EMPEROR ENTERTAINMENT HOTEL	HONG KONG	23,371.84	7,433.55
06/30/2010	EQUITIES	EMPEROR INTERNATIONAL HLDGS	HONG KONG	162,334.10	-68,073.55
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	688,819.46	77,970.88
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	72,663.99	0.00
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	787,210.69	0.00
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	596,349.16	60,837.74
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	126,808.13	0.00
06/30/2010	EQUITIES	EMPIRE DIST ELEC CO	ELECTRIC UTILITIES	1,070,790.96	-70,303.37
06/30/2010	EQUITIES	EMPIRE DIST ELEC CO	ELECTRIC UTILITIES	23,087.10	3,247.20
06/30/2010	EQUITIES	EMPIRE RESORTS INC	CASINOS & GAMING	6,433.61	-785.45
06/30/2010	EQUITIES	EMPLOYERS HOLDINGS INC	PROPERTY & CASUALTY INS	835,338.30	-106,570.63
06/30/2010	EQUITIES	EMPLOYERS HOLDINGS INC	PROPERTY & CASUALTY INS	18,486.15	3,037.10
06/30/2010	EQUITIES	EMPLOYERS HOLDINGS INC	PROPERTY & CASUALTY INS	150,246.00	22,342.96
06/30/2010	EQUITIES	EMPRESA SIDERURGICA DEL PERU	PERU	11,904.30	0.00
06/30/2010	EQUITIES	EMPRESAS CMPC NPV	CHILE	601,534.76	0.00
06/30/2010	EQUITIES	EMPRESAS COPEC SA NPV	CHILE	728,616.74	0.00
06/30/2010	EQUITIES	EMPRESAS ICA SA DE CV	MEXICO	74,945.28	0.00
06/30/2010	EQUITIES	EMS TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	36,048.00	-4,707.99
06/30/2010	EQUITIES	EMS TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	7,885.50	-2,037.00
06/30/2010	EQUITIES	EMS TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	322,764.78	-103,867.21
06/30/2010	EQUITIES	EMULEX CORP NEW	COMMUNICATIONS EQUIPMENT	961,201.08	-167,098.46
06/30/2010	EQUITIES	EMULEX CORP NEW	COMMUNICATIONS EQUIPMENT	26,383.32	-4,368.48
06/30/2010	EQUITIES	EMULEX CORP NEW	COMMUNICATIONS EQUIPMENT	1,429,326.00	262.18
06/30/2010	EQUITIES	EN-JAPAN INC JPY50000	SERVICES	439,649.68	-183,691.84
06/30/2010	EQUITIES	ENAGAS SA EUR1.50	SPAIN	137,831.42	0.00
06/30/2010	EQUITIES	ENAGAS SA EUR1.50	SPAIN	238,839.54	0.00
06/30/2010	EQUITIES	ENAGAS SA EUR1.50	SPAIN	1,132,486.43	-660,899.77
06/30/2010	EQUITIES	ENALENI PHARMACEUTICALS LTD	SOUTH AFRICA	124,181.98	0.00
06/30/2010	EQUITIES	ENBRIDGE INC	CDN OIL & GAS STOR & TRAN	3,289,314.45	361,760.83
06/30/2010	EQUITIES	ENBRIDGE INC	CDN OIL & GAS STOR & TRAN	1,484,073.78	0.00
06/30/2010	EQUITIES	ENBRIDGE INC	CDN OIL & GAS STOR & TRAN	6,813,173.35	1,727,096.82
06/30/2010	EQUITIES	ENBRIDGE INC	CDN OIL & GAS STOR & TRAN	853,209.57	0.00
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	1,164,503.13	0.00
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	8,188,562.55	87,623.40
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	1,195,366.30	7,317.36
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	4,924,423.73	-310,558.47

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	9,052,867.00	-118,473.02
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	6,265,115.02	-754,885.38
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	636,183.65	-53,115.83
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	444,955.38	-8,503.49
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	21,150,226.27	0.00
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	533,970.73	-50,985.39
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	2,028,755.97	0.00
06/30/2010	EQUITIES	ENCOMPASS SVCS CORP COM	CONSTRUCTION & ENGINEERNG	0.00	-59.35
06/30/2010	EQUITIES	ENCORE BANCSHARES INC COM	DIVERSIFIED BANKS	3,560.40	-282.31
06/30/2010	EQUITIES	ENCORE BANCSHARES INC COM	DIVERSIFIED BANKS	2,472.50	-202.50
06/30/2010	EQUITIES	ENCORE CAP GROUP INC	SPECIALIZED FINANCE	12,448.44	4,808.42
06/30/2010	EQUITIES	ENCORE CAP GROUP INC	SPECIALIZED FINANCE	594,413.01	258,655.86
06/30/2010	EQUITIES	ENCORE CAP GROUP INC	SPECIALIZED FINANCE	221,433.84	94,038.97
06/30/2010	EQUITIES	ENCORE CAP GROUP INC	SPECIALIZED FINANCE	2,415,492.00	429,547.01
06/30/2010	EQUITIES	ENCORE WIRE CORP	ELECTRIC COMP & EQUIP	493,491.00	-122,999.81
06/30/2010	EQUITIES	ENCORE WIRE CORP	ELECTRIC COMP & EQUIP	582,501.48	-123,237.70
06/30/2010	EQUITIES	ENCORE WIRE CORP	ELECTRIC COMP & EQUIP	10,998.84	-1,594.56
06/30/2010	EQUITIES	ENDEAVOR INTL CORP	OIL & GAS EXPL & PROD	3,816.00	-1,533.60
06/30/2010	EQUITIES	ENDEAVOR INTL CORP	OIL & GAS EXPL & PROD	1,541.24	-100.91
06/30/2010	EQUITIES	ENDEAVOUR SILVER CORP	CDN PREC METALS & MINS	125,025.17	12,428.83
06/30/2010	EQUITIES	ENDESA S A SPONSORED ADR	SPAIN	4,227.76	0.00
06/30/2010	EQUITIES	ENDESA S A SPONSORED ADR	SPAIN	14.85	0.00
06/30/2010	EQUITIES	ENDESA SA EUR 1.2 (REGD)	SPAIN	8,302,350.60	0.00
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	3,878,505.00	-480,310.98
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	226,928.00	-22,710.44
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	4,075,976.00	193,919.27
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	13,092.00	639.78
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	3,815,488.84	-1,025,057.67
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	73,249.74	13,991.97
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	26,280.22	0.00
06/30/2010	EQUITIES	ENDOLOGIX INC	HEALTH CARE SUPPLIES	4,077.00	660.63
06/30/2010	EQUITIES	ENDOLOGIX INC	HEALTH CARE SUPPLIES	2,012,230.53	258,289.29
06/30/2010	EQUITIES	ENDOLOGIX INC	HEALTH CARE SUPPLIES	206,785.44	11,371.85
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	1,095,876.00	136,938.43
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	2,783,487.51	156,972.83
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	3,370,194.00	1,308,386.00
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	4,064,499.00	-329,232.00
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	3,032,273.88	13,617.32
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	15,974.59	0.00
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	54,193.32	16,519.36



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	1,169,735.04	7,694.06
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	3,539,079.00	62,311.95
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	5,237,724.33	1,371,134.98
06/30/2010	EQUITIES	ENEA SA PLN1.00	POLAND	6,401.99	-198.86
06/30/2010	EQUITIES	ENEL EUR1	ITALY	2,506,351.84	0.00
06/30/2010	EQUITIES	ENEL EUR1	ITALY	2,829,015.89	-590,513.68
06/30/2010	EQUITIES	ENEL EUR1	ITALY	11,632,402.45	-7,639,024.51
06/30/2010	EQUITIES	ENEL EUR1	ITALY	938,001.13	-96,453.32
06/30/2010	EQUITIES	ENEL EUR1	ITALY	1,486,977.02	0.00
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	589,589.00	-9,928.90
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	4,333,656.47	1,251,093.55
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	4,893,588.70	567,735.55
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	3,510,936.00	419,768.43
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	33,166.78	0.00
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	93,225.99	16,950.18
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	2,851,660.24	-241,155.42
06/30/2010	EQUITIES	ENERGIAS DO BRASIL SA NPV	BRAZIL	327,799.46	0.00
06/30/2010	EQUITIES	ENERGIAS DO BRASIL SA NPV	BRAZIL	2,160,909.85	476,683.76
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	104,682.96	-2,644.14
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	36,041.55	0.00
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	5,116,844.76	-1,292,194.98
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	5,040,318.60	-442,353.44
06/30/2010	EQUITIES	ENERGY CONVERSION DEVICES INC	SEMICONDUCTORS	539,883.90	-1,918,800.78
06/30/2010	EQUITIES	ENERGY CONVERSION DEVICES INC	SEMICONDUCTORS	7,970.40	-19,605.11
06/30/2010	EQUITIES	ENERGY DEVELOPMENT CORP	PHILIPPINES	676,396.62	0.00
06/30/2010	EQUITIES	ENERGY PARTNERS LTD COM	OIL & GAS EXPL & PROD	9,462.75	-447.50
06/30/2010	EQUITIES	ENERGY PARTNERS LTD COM	OIL & GAS EXPL & PROD	190,988.82	-11,152.75
06/30/2010	EQUITIES	ENERGY RECOVERY INC COM	INDUSTRIAL MACHINERY	218,956.00	-115,372.70
06/30/2010	EQUITIES	ENERGY RESOURCES OF AUSTRALIA	AUSTRALIA	37,581.77	0.00
06/30/2010	EQUITIES	ENERGY RESOURCES OF AUSTRALIA	AUSTRALIA	447,869.13	0.00
06/30/2010	EQUITIES	ENERGY RESOURCES OF AUSTRALIA	AUSTRALIA	65,955.82	0.00
06/30/2010	EQUITIES	ENERGY RESOURCES OF AUSTRALIA	AUSTRALIA	326,624.04	-264,451.91
06/30/2010	EQUITIES	ENERGY WORLD CORP NPV	AUSTRALIA	12,480.34	3,820.29
06/30/2010	EQUITIES	ENERGY XXI BERMUDA LIMITED USD	OIL & GAS EXPL & PROD	709,484.58	-78,699.73
06/30/2010	EQUITIES	ENERGY XXI BERMUDA LIMITED USD	OIL & GAS EXPL & PROD	26,431.50	-2,753.50
06/30/2010	EQUITIES	ENERGYSOLUTIONS INC DEPOSITARY	ENVIRON & FACILITIES SVCS	395,604.98	-296,168.18
06/30/2010	EQUITIES	ENERGYSOLUTIONS INC DEPOSITARY	ENVIRON & FACILITIES SVCS	6,713.71	-4,392.27
06/30/2010	EQUITIES	ENERNOC INC COM	DIVERSIFIED SUPPORT SVCS	15,625.68	4,119.69
06/30/2010	EQUITIES	ENERNOC INC COM	DIVERSIFIED SUPPORT SVCS	646,563.60	258,392.17
06/30/2010	EQUITIES	ENERPLUS RESOURCES FUND	CDN OIL & GAS EXPL & PROD	194,898.36	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ENERPLUS RESOURCES FUND	CDN OIL & GAS EXPL & PROD	338,399.13	0.00
06/30/2010	EQUITIES	ENERPLUS RESOURCES FUND	CDN OIL & GAS EXPL & PROD	1,552,464.20	-1,238,102.69
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	2,439,194.01	537,640.50
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	902,181.83	88,390.79
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	18,446,615.00	1,747,920.25
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	7,927,544.79	-13,914.60
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	749,667.68	0.00
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	2,294,846.51	-42,282.73
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	917,884.24	195,881.48
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	29,918.00	6,790.26
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	514,375.90	-17,704.75
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	20,322.87	4,983.24
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	87,617.00	48,504.47
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	1,267,241.00	-17,826.64
06/30/2010	EQUITIES	ENER1 INC COM NEW	ELECTRIC COMP & EQUIP	5,664.88	-4,575.76
06/30/2010	EQUITIES	ENER1 INC COM NEW	ELECTRIC COMP & EQUIP	219,240.32	-210,044.27
06/30/2010	EQUITIES	ENGINEERING INGEGNERIA	ITALY	51,440.66	-13,346.37
06/30/2010	EQUITIES	ENGLOBAL CORP	OIL & GAS EQUIP/SVCS	26,011.62	-38,846.10
06/30/2010	EQUITIES	ENGLOBAL CORP	OIL & GAS EQUIP/SVCS	-107,738.00	45,984.78
06/30/2010	EQUITIES	ENI EUR1	ITALY	2,470,785.53	0.00
06/30/2010	EQUITIES	ENI EUR1	ITALY	3,074,525.76	0.00
06/30/2010	EQUITIES	ENI EUR1	ITALY	4,271,853.35	0.00
06/30/2010	EQUITIES	ENIRO AB SEKI	SWEDEN	60,960.81	-235,019.94
06/30/2010	EQUITIES	ENKA INSAAT TRY1	TURKEY	203,848.76	10,488.94
06/30/2010	EQUITIES	ENKA INSAAT TRY1	TURKEY	509,835.54	0.00
06/30/2010	EQUITIES	ENNIS INC COM	COMMERCIAL PRINTING	368,690.63	-25,674.21
06/30/2010	EQUITIES	ENNIS INC COM	COMMERCIAL PRINTING	247,890.15	7,042.19
06/30/2010	EQUITIES	ENNIS INC COM	COMMERCIAL PRINTING	4,247.83	1,327.27
06/30/2010	EQUITIES	ENPLAS CORP Y50	ELECTRIC APPLIANCES	148,194.15	31,846.09
06/30/2010	EQUITIES	ENPLAS CORP Y50	ELECTRIC APPLIANCES	-96,013.11	-3,784.73
06/30/2010	EQUITIES	ENPRO INDS INC	INDUSTRIAL MACHINERY	555,343.20	214,409.29
06/30/2010	EQUITIES	ENPRO INDS INC	INDUSTRIAL MACHINERY	22,322.95	7,811.05
06/30/2010	EQUITIES	ENPRO INDS INC	INDUSTRIAL MACHINERY	839,545.60	107,610.86
06/30/2010	EQUITIES	ENQUEST PLC	OIL & GAS PRODUCERS	186,378.20	3,619.59
06/30/2010	EQUITIES	ENQUEST PLC-W/I	OIL & GAS PRODUCERS	1.52	-0.30
06/30/2010	EQUITIES	ENSIGN ENERGY SERVICES INC	CDN OIL & GAS DRILLING	672,593.63	-301,701.97
06/30/2010	EQUITIES	ENSIGN ENERGY SERVICES INC	CDN OIL & GAS DRILLING	136,022.56	0.00
06/30/2010	EQUITIES	ENSIGN ENERGY SERVICES INC	CDN OIL & GAS DRILLING	77,813.90	0.00
06/30/2010	EQUITIES	ENSIGN GROUP INC COM	HEALTH CARE FACILITIES	187,721.53	10,621.80
06/30/2010	EQUITIES	ENSIGN GROUP INC COM	HEALTH CARE FACILITIES	6,097.76	423.63

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ENSTAR GROUP LIMITED SHS	REINSURANCE	448,470.00	-6,970.77
06/30/2010	EQUITIES	ENSTAR GROUP LIMITED SHS	REINSURANCE	484,613.36	21,842.00
06/30/2010	EQUITIES	ENSTAR GROUP LIMITED SHS	REINSURANCE	11,161.92	1,399.44
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	1,322,299.81	102,383.69
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	334,357.37	-122,610.37
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	-1,522,495.00	746,108.66
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	803,134.97	-415,749.27
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	15,367.87	4,490.36
06/30/2010	EQUITIES	ENTEL TELECOMUNICATION	CHILE	409,769.38	0.00
06/30/2010	EQUITIES	ENTERCOM COMMUNICATIONS CORP	BROADCASTING	1,543.50	-266.00
06/30/2010	EQUITIES	ENTERCOM COMMUNICATIONS CORP	BROADCASTING	25,754.40	-4,363.65
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	20,148,568.12	-703,391.29
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	150,402.00	-65,993.03
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	6,546,068.00	-486,998.17
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	20,430,607.68	-1,328,707.80
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	399,567.98	-6,338.90
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	140,541.21	0.00
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	1,077,522.90	-139,107.58
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	4,877,322.00	-213,651.97
06/30/2010	EQUITIES	ENTERPRISE FINL SVCS CORP	REGIONAL BANKS	3,345.08	381.70
06/30/2010	EQUITIES	ENTERPRISE FINL SVCS CORP	REGIONAL BANKS	83,376.36	-4,747.11
06/30/2010	EQUITIES	ENTERPRISE INNS ORD GBP0.025	TRAVEL & LEISURE	97,523.62	-40,359.20
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	2,413,224.00	197,481.97
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	151,008.00	33,212.39
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	47,625.60	23,456.10
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	444,621.76	76,528.54
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	3,999,776.00	482,085.25
06/30/2010	EQUITIES	ENTRAVISION COMMUNICATIONS COR	BROADCASTING	7,475.73	-1,801.97
06/30/2010	EQUITIES	ENTREPOSE CONTRACT EUR1	FRANCE	41,668.65	9,396.81
06/30/2010	EQUITIES	ENTROPIC COMMUNICATIONS INC	SEMICONDUCTORS	376,570.64	184,677.91
06/30/2010	EQUITIES	ENTROPIC COMMUNICATIONS INC	SEMICONDUCTORS	6,023.00	3,391.65
06/30/2010	EQUITIES	ENZO BIOCHEM INC	LIFE SCIENCES TOOLS & SVC	5,453.80	-93.80
06/30/2010	EQUITIES	ENZO BIOCHEM INC	LIFE SCIENCES TOOLS & SVC	205,453.60	-503,572.76
06/30/2010	EQUITIES	ENZO BIOCHEM INC	LIFE SCIENCES TOOLS & SVC	-106,605.51	60,155.47
06/30/2010	EQUITIES	ENZON PHARMACEUTICALS INC	BIOTECHNOLOGY	988,820.55	-100,294.87
06/30/2010	EQUITIES	ENZON PHARMACEUTICALS INC	BIOTECHNOLOGY	19,223.25	5,360.46
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	785,386.08	228,028.30
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	35,432,087.04	14,815,738.59
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	236,088.00	45,017.49
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	37,872,450.00	-4,373,600.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	36,060,179.49	15,331,006.76
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	1,416,528.00	421,344.32
06/30/2010	EQUITIES	EON CAPITAL BERHAD MYR1	MALAYSIA	18,328.96	3,767.97
06/30/2010	EQUITIES	EPICOR SOFTWARE CORP COM	APPLICATION SOFTWARE	66,348.96	32,369.44
06/30/2010	EQUITIES	EPICOR SOFTWARE CORP COM	APPLICATION SOFTWARE	785,712.63	-262,079.24
06/30/2010	EQUITIES	EPICOR SOFTWARE CORP COM	APPLICATION SOFTWARE	8,717.09	3,369.95
06/30/2010	EQUITIES	EPIQ SYS INC COM	APPLICATION SOFTWARE	12,024.90	-1,744.28
06/30/2010	EQUITIES	EPIQ SYS INC COM	APPLICATION SOFTWARE	630,945.21	-61,341.92
06/30/2010	EQUITIES	EPIQ SYS INC COM	APPLICATION SOFTWARE	117,663.00	3,464.37
06/30/2010	EQUITIES	EPOCH HLDG CORP	ASSET MGMT & CUSTODY BNKS	76,577.07	26,705.02
06/30/2010	EQUITIES	EPOCH HLDG CORP	ASSET MGMT & CUSTODY BNKS	-36,147.42	-1,726.65
06/30/2010	EQUITIES	EPOCH HLDG CORP	ASSET MGMT & CUSTODY BNKS	4,380.39	1,934.94
06/30/2010	EQUITIES	EPS CO LTD JPY50000	PHARMACEUTICAL	317,973.78	37,728.16
06/30/2010	EQUITIES	EPS CO LTD JPY50000	PHARMACEUTICAL	554,798.78	19,190.29
06/30/2010	EQUITIES	EPSILON ENERGY LTD	CDN OIL & GAS EXPL & PROD	26,077.19	10,937.74
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	3,550.14	0.00
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	160,064.06	3,498.91
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	6,883,766.50	340,671.86
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	6,683,117.22	550,399.41
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	307,190.00	-52,567.51
06/30/2010	EQUITIES	EQUATORIAL ENERGIA COM NPV	BRAZIL	170,388.35	13,790.47
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	283,406.00	-9,629.33
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	4,819,192.76	547,032.27
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	4,997,626.30	-547,207.85
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	116,926.02	2,250.18
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	36,366.71	0.00
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	117,769.00	8,347.58
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	4,860,042.36	-267,580.78
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	-6,034,646.00	-601,706.46
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	1,044,570.42	178,000.63
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	5,480,969.26	749,379.05
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	568,540.00	56,813.84
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	13,807.40	-3,590.41
06/30/2010	EQUITIES	EQUINOX MINERALS LTD	CDN DIV METALS & MINING	703,422.58	-57,334.06
06/30/2010	EQUITIES	EQUITABLE GROUP INC	CDN THRIFTS & MTG FINANCE	11,288.29	-9.60
06/30/2010	EQUITIES	EQUITY FUTURE	SINGAPORE	-1,172.92	0.00
06/30/2010	EQUITIES	EQUITY FUTURE	SINGAPORE	-1,070.25	0.00
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	336,264.37	12,553.03
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	578,720.25	-15,015.28
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	2,111,055.00	32,592.20

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	1,842,732.63	303,988.55
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	56,925.69	8,017.28
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	20,904.00	2,438.80
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	254,732.40	-88,031.87
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	783,307.20	-217,178.42
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	141,960.00	-14,082.44
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	196,560.00	-4,626.46
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	18,384,591.83	2,489,502.17
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	11,057,664.75	1,389,226.00
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	16,400,609.25	2,559,664.81
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	17,988,474.19	4,379,488.15
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	4,511,999.90	326,518.73
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	1,017,994.50	-26,668.97
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	18,002,848.45	3,377,480.57
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	371,584.83	168,173.36
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	115,360.88	0.00
06/30/2010	EQUITIES	ERA INFRA ENGINEER INR2	INDIA	127,448.69	0.00
06/30/2010	EQUITIES	ERAMET EUR3.05	FRANCE	492,444.39	-956,646.78
06/30/2010	EQUITIES	ERAMET EUR3.05	FRANCE	118,723.80	0.00
06/30/2010	EQUITIES	ERAMET EUR3.05	FRANCE	66,630.30	0.00
06/30/2010	EQUITIES	ERBUD SA PLN0.10	POLAND	73,914.86	0.00
06/30/2010	EQUITIES	ERCROS SA NEW SHARES	SPAIN	8,854.95	-8,249.61
06/30/2010	EQUITIES	EREGLI DEMIR CELIK TRY1	TURKEY	638,114.71	0.00
06/30/2010	EQUITIES	ERESEARCH TECHNOLOGY INC	LIFE SCIENCES TOOLS & SVC	113,472.00	32,764.41
06/30/2010	EQUITIES	ERESEARCH TECHNOLOGY INC	LIFE SCIENCES TOOLS & SVC	689,539.40	-90,320.36
06/30/2010	EQUITIES	ERESEARCH TECHNOLOGY INC	LIFE SCIENCES TOOLS & SVC	488,079.32	-256,964.30
06/30/2010	EQUITIES	ERESEARCH TECHNOLOGY INC	LIFE SCIENCES TOOLS & SVC	9,101.40	2,367.11
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	3,000,768.86	0.00
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	1,722,195.13	0.00
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	13,696,725.25	-4,501,452.12
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	7,752,378.92	1,806,228.53
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	12,802,777.30	0.00
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	13,935,222.04	4,073,428.90
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	2,251,112.50	85,288.11
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	2,558,920.00	-455,775.02
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	33,670.00	8,484.81
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	3,233.13	0.00
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	328,707.24	0.00
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	858,745.41	0.00
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	3,912,607.43	-733,364.38

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	541,688.22	0.00
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	2,519,708.50	-2,229,631.21
06/30/2010	EQUITIES	ESB FINL CORP COM	THRIFTS & MTG FINANCE	109,631.55	-9,262.04
06/30/2010	EQUITIES	ESB FINL CORP COM	THRIFTS & MTG FINANCE	26,313.15	-2,785.99
06/30/2010	EQUITIES	ESCO TECHNOLOGIES INC COM	INDUSTRIAL MACHINERY	880,186.50	-339,422.62
06/30/2010	EQUITIES	ESCO TECHNOLOGIES INC COM	INDUSTRIAL MACHINERY	25,029.00	-14,152.32
06/30/2010	EQUITIES	ESCO TECHNOLOGIES INC COM	INDUSTRIAL MACHINERY	1,472,951.50	-462,237.25
06/30/2010	EQUITIES	ESERVGLOBALNPV	AUSTRALIA	3,351.40	193.50
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	1,706,798.37	-760,202.03
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	431,196.91	-207,578.74
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	5,978,973.03	-2,730,074.31
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	2,537,700.09	-54,421.32
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	4,421,403.67	-325,410.03
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	2,564,509.53	-3,232,248.08
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	322,001.51	0.00
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	GERMANY	557,756.50	0.00
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	9,553,742.57	-2,382,485.44
06/30/2010	EQUITIES	ESSA BANCORP INC COM	THRIFTS & MTG FINANCE	275,202.36	-15,295.86
06/30/2010	EQUITIES	ESSA BANCORP INC COM	THRIFTS & MTG FINANCE	11,263.65	-779.78
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	104,486.85	32,514.00
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	18,801.75	0.00
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	5,272,051.59	818,920.12
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	69,000.75	9,970.71
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	4,228,863.50	925,985.56
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	1,120,769.33	-4,343.58
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	5,190,827.85	136,189.65
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	11,763,205.82	1,843,813.24
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	619,478.75	0.00
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	1,089,560.64	0.00
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	8,141,403.19	1,999,359.70
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	17,398,724.58	6,991,161.41
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	4,982,994.72	933,516.69
06/30/2010	EQUITIES	ESSO (THAILAND) PCL THB4.9338	THAILAND	78,743.05	0.00
06/30/2010	EQUITIES	ESSO THAILAND PCL-NVDR	THAILAND	175,125.65	2,871.84
06/30/2010	EQUITIES	ESSO(FRANCAISE) EUR7.65	FRANCE	351,450.07	-470,213.90
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	4,458,400.00	1,747,437.93
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	1,014,007.35	46,913.99
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	7,228,181.00	2,541,333.42
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	191,153.90	74,484.01
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	2,858,949.00	-159,708.93

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	9,498,844.12	2,194,064.59
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	8,494,645.25	2,560,227.55
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	2,049,840.00	364,567.65
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	66,430.00	8,412.04
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	2,035,889.70	534,439.30
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	45,124.95	18,154.59
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	412,815.00	98,654.64
06/30/2010	EQUITIES	ESUN HOLDINGS LTD HKD0.50	HONG KONG	55,156.25	-193,661.44
06/30/2010	EQUITIES	ET INTERNET TECHNOLOGY CORP	TAIWAN	110,902.82	0.00
06/30/2010	EQUITIES	ETAM DEV NPV	FRANCE	192,864.33	-17,974.93
06/30/2010	EQUITIES	ETERNIT SA COM NPV	BRAZIL	393,783.08	75,634.79
06/30/2010	EQUITIES	ETERNIT SA COM NPV	BRAZIL	93,793.18	0.00
06/30/2010	EQUITIES	ETF SPDR DOW JONES REIT	US ETF FUNDS	29,330.75	-3,378.53
06/30/2010	EQUITIES	ETHAN ALLEN INTERIORS INC COM	HOME FURNISHINGS	442,965.37	-521,673.21
06/30/2010	EQUITIES	ETHAN ALLEN INTERIORS INC COM	HOME FURNISHINGS	14,997.28	2,476.32
06/30/2010	EQUITIES	ETRON TECHNOLOGY INC TWD10	TAIWAN	183,352.43	0.00
06/30/2010	EQUITIES	EUGENE TECHNOLOGY CO LTD	SOUTH KOREA	1,109,929.48	-94,683.34
06/30/2010	EQUITIES	EULER HERMES SA	FRANCE	1,412,664.92	687,746.20
06/30/2010	EQUITIES	EULER HERMES SA	FRANCE	1,335,922.85	-1,009,415.59
06/30/2010	EQUITIES	EULER HERMES SA	FRANCE	1,786,002.99	568,883.91
06/30/2010	EQUITIES	EURAND N V SHS	NETHERLANDS	5,891.52	-495.09
06/30/2010	EQUITIES	EURAND N V SHS	NETHERLANDS	61,008.24	-2,906.52
06/30/2010	EQUITIES	EURASIAN NATURAL RESOURCES	MINING	166,535.62	0.00
06/30/2010	EQUITIES	EURASIAN NATURAL RESOURCES	MINING	291,275.00	0.00
06/30/2010	EQUITIES	EURASIAN NATURAL RESOURCES	MINING	1,292,123.58	0.00
06/30/2010	EQUITIES	EURASIAN NATURAL RESOURCES	MINING	1,352,948.53	-59,954.79
06/30/2010	EQUITIES	EURAZEO - RTS	FRANCE	63.78	-30.35
06/30/2010	EQUITIES	EURAZEONCE NPV	FRANCE	733,049.26	-348,890.79
06/30/2010	EQUITIES	EURAZEONCE NPV	FRANCE	149,517.60	0.00
06/30/2010	EQUITIES	EURAZEONCE NPV	FRANCE	86,027.85	0.00
06/30/2010	EQUITIES	EURO DISNEY S.C.A. EUR1	FRANCE	38,316.83	-10,333.00
06/30/2010	EQUITIES	EUROCASH SA PLN1	POLAND	107,795.43	0.00
06/30/2010	EQUITIES	EUROMICRON AG NPV	GERMANY	9,840.33	689.37
06/30/2010	EQUITIES	EURONAV NPV	BELGIUM	987,039.12	68,835.86
06/30/2010	EQUITIES	EURONAV NPV	BELGIUM	505,753.03	-327,464.39
06/30/2010	EQUITIES	EURONET WORLDWIDE INC	DATA PROCNG/OUTSRCD SVCS	1,073,285.64	-583,859.57
06/30/2010	EQUITIES	EURONET WORLDWIDE INC	DATA PROCNG/OUTSRCD SVCS	1,433,695.05	-680,620.72
06/30/2010	EQUITIES	EURONET WORLDWIDE INC	DATA PROCNG/OUTSRCD SVCS	20,898.86	-4,903.02
06/30/2010	EQUITIES	EUROPAC PAPELES Y EUR2	SPAIN	96,431.58	-25,324.37
06/30/2010	EQUITIES	EUROPEAN GOLDFIELDS COM NPV	CDN GOLD	3,084,327.76	-26,994.79

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EUROPEAN GOLDFIELDS LTD	CDN GOLD	1,040,100.69	124,710.35
06/30/2010	EQUITIES	EUTELSAT COMMUNICATIONS	FRANCE	1,385,066.99	614,873.33
06/30/2010	EQUITIES	EUTELSAT COMMUNICATIONS	FRANCE	168,028.86	0.00
06/30/2010	EQUITIES	EUTELSAT COMMUNICATIONS	FRANCE	298,279.94	0.00
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	605,605.60	34,462.70
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	1,186,460.20	-8,982.40
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	452,079.35	-218,717.32
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	12,422.20	161.80
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	66,547.50	-21,874.90
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	122,274.88	5,542.97
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	43,194.67	0.00
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	7,011,251.52	-2,687,530.78
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	6,658,500.16	-2,027,816.55
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	304,096.00	-21,836.75
06/30/2010	EQUITIES	EVERGREEN SOLAR INC COM	SEMICONDUCTORS	226,329.88	-1,318,268.94
06/30/2010	EQUITIES	EVERGREEN SOLAR INC COM	SEMICONDUCTORS	4,046.31	-6,989.07
06/30/2010	EQUITIES	EVOLUTEC GROUP ORD GBP0.10	PHARMACEUTICALS & BIOTECH	662,862.19	-190,164.42
06/30/2010	EQUITIES	EVOLUTION GROUP ORD GBP0.01	EQUITY INVESTMENT INSTRUM	648,627.05	-440,684.69
06/30/2010	EQUITIES	EVOLUTION PETE CORP COM	OIL & GAS EXPL & PROD	22,514.94	-1,694.69
06/30/2010	EQUITIES	EVOTEC AG NPV	GERMANY	35,149.73	13,964.26
06/30/2010	EQUITIES	EVRAZ GROUP SA GDR EACH REPR	RUSSIA	292,417.35	0.00
06/30/2010	EQUITIES	EVS BROADCAST EQUIPMENT COM	BELGIUM	429,898.25	-47,253.50
06/30/2010	EQUITIES	EVS BROADCAST EQUIPMENT COM	BELGIUM	-679,279.80	145,135.87
06/30/2010	EQUITIES	EV3 INC COM	HEALTH CARE EQUIPMENT	2,733,190.83	1,338,698.00
06/30/2010	EQUITIES	EV3 INC COM	HEALTH CARE EQUIPMENT	56,630.07	32,937.57
06/30/2010	EQUITIES	EXACT SCIENCES CORP	BIOTECHNOLOGY	85,443.60	-8,299.68
06/30/2010	EQUITIES	EXACTECH INC	HEALTH CARE EQUIPMENT	126,340.76	-8,517.00
06/30/2010	EQUITIES	EXACTECH INC	HEALTH CARE EQUIPMENT	7,805.56	851.43
06/30/2010	EQUITIES	EXAR CORP COM	SEMICONDUCTORS	11,219.67	723.92
06/30/2010	EQUITIES	EXAR CORP COM	SEMICONDUCTORS	510,734.07	-384,949.16
06/30/2010	EQUITIES	EXAR CORP COM	SEMICONDUCTORS	55,440.00	-2,364.28
06/30/2010	EQUITIES	EXCEL MARITIME CARRIERS LTD	MARINE	120,985.60	-11,978.05
06/30/2010	EQUITIES	EXCEL TRUST INC	DIVERSIFIED REITS	200,640.00	-7,744.70
06/30/2010	EQUITIES	EXCEL TRUST INC	DIVERSIFIED REITS	446,400.00	-30,423.55
06/30/2010	EQUITIES	EXCEL TRUST INC	DIVERSIFIED REITS	7,800.00	-224.50
06/30/2010	EQUITIES	EXCO RESOURCES INC	OIL & GAS EXPL & PROD	78,221.94	3,587.18
06/30/2010	EQUITIES	EXCO RESOURCES INC	OIL & GAS EXPL & PROD	2,876,489.85	-700,135.35
06/30/2010	EQUITIES	EXCO RESOURCES INC	OIL & GAS EXPL & PROD	2,567,882.82	672,594.92
06/30/2010	EQUITIES	EXCO TECHNOLOGIES LTD	CDN INDUSTRIAL MACHINERY	11,267.12	-6,992.78
06/30/2010	EQUITIES	EXEDY CORPORATION Y50	LAND TRANSPORTATION	435,235.24	-26,605.25



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EXEDY CORPORATION Y50	LAND TRANSPORTATION	1,790,999.87	464,489.13
06/30/2010	EQUITIES	EXEDY CORPORATION Y50	LAND TRANSPORTATION	813.20	0.00
06/30/2010	EQUITIES	EXEDY CORPORATION Y50	LAND TRANSPORTATION	1,325,225.23	237,925.16
06/30/2010	EQUITIES	EXEDY CORPORATION Y50	LAND TRANSPORTATION	1,472,473.73	157,983.89
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	109,652.00	-89,901.65
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	594,376.30	-349,403.27
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	591,718.28	-553,237.65
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	2,776.00	-3,307.84
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	599,841.55	-587,488.55
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	13,692.62	-4,777.84
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	770,449.27	-188,918.48
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	260,000.56	0.00
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	34,509,186.38	-12,327,652.74
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	34,556,876.70	-7,121,244.83
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	7,164,939.00	-1,146,073.06
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	6,454,900.00	-3,373,964.00
06/30/2010	EQUITIES	EXFO INC	CDN COMMUNICATIONS EQUIP	4,094.01	783.72
06/30/2010	EQUITIES	EXIDE INDUSTRIES INR1	INDIA	442,612.39	0.00
06/30/2010	EQUITIES	EXIDE TECHNOLOGIES	AUTO PARTS & EQUIPMENT	525,720.00	-239,709.68
06/30/2010	EQUITIES	EXIDE TECHNOLOGIES	AUTO PARTS & EQUIPMENT	409,557.20	33,496.25
06/30/2010	EQUITIES	EXIDE TECHNOLOGIES	AUTO PARTS & EQUIPMENT	643,864.00	-479,735.28
06/30/2010	EQUITIES	EXIDE TECHNOLOGIES	AUTO PARTS & EQUIPMENT	10,264.80	-2,072.70
06/30/2010	EQUITIES	EXL SERVICE HLDGS INC COM	DATA PROCNG/OUTSRCD SVCS	12,448.25	5,837.95
06/30/2010	EQUITIES	EXL SERVICE HLDGS INC COM	DATA PROCNG/OUTSRCD SVCS	381,174.00	64,004.34
06/30/2010	EQUITIES	EXODUS COMMUNICATIONS INC COM	INTERNET SOFTWARE & SVCS	265.50	0.00
06/30/2010	EQUITIES	EXOR SPA EUR1	ITALY	1,756,596.79	441,859.16
06/30/2010	EQUITIES	EXOR SPA EUR1	ITALY	98,852.07	0.00
06/30/2010	EQUITIES	EXOR SPA EUR1	ITALY	54,818.57	0.00
06/30/2010	EQUITIES	EXOR SPA EUR1	ITALY	519,311.29	-512,228.38
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	6,967,380.00	-789,846.62
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	5,260,428.24	167,814.43
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	918,342.00	-140,145.28
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	5,448,190.68	-177,273.46
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	103,947.30	17,649.10
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	23,711.21	0.00
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	238,671.16	13,562.67
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	11,037,367.81	1,157,583.56
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	23,811,900.00	-740,778.92
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	10,671,389.26	1,160,925.05
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	10,304,686.00	-580,179.80

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	3,758,042.80	886,614.13
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	5,802,644.90	795,260.80
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	803,054.10	0.00
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	24,926,018.78	65,628.65
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	2,650,308.24	-107,077.64
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	461,347.10	0.00
06/30/2010	EQUITIES	EXPONENT INC COM	RESEARCH & CONSULTING SVC	534,383.04	68,391.46
06/30/2010	EQUITIES	EXPONENT INC COM	RESEARCH & CONSULTING SVC	17,537.92	3,532.24
06/30/2010	EQUITIES	EXPRESS PARENT LLC	APPAREL RETAIL	96,304.71	-1,005.99
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	35,695,562.14	17,939,122.51
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	2,647,226.00	254,455.75
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	36,727,651.14	19,796,406.89
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	818,430.12	256,253.28
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	529,680.81	0.00
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	15,204.93	0.00
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	48,935.76	13,139.28
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	2,849,372.38	-2,900,997.07
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	-2,097,862.61	-396,561.71
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	4,199,287.00	725,170.17
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	2,536,864.90	-644,492.83
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	1,383,884.00	68,440.13
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	468,152.00	19,573.45
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	4,926,160.00	476,069.45
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	38,558.60	18,669.02
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	2,392,885.00	-186,889.62
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	325,899.40	81,331.32
06/30/2010	EQUITIES	EXTREME NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	9,890.10	3,772.89
06/30/2010	EQUITIES	EXTREME NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	456,548.40	-394,834.33
06/30/2010	EQUITIES	EXXARO RES LTD ZAR0.01	SOUTH AFRICA	466,999.26	0.00
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	13,126,100.00	-3,438,612.43
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	2,162,344.63	-36,603.08
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	47,331,461.06	-5,658,128.22
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	8,767,778.24	-4,376,490.56
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	28,535.00	-9,752.60
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	5,039,281.00	-1,722,322.37
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	404,139,160.87	-17,218,603.62
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	37,883,066.00	-7,132,085.28
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	17,314,980.93	1,727,247.82
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	1,375,387.00	-501,056.67
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	8,235,201.00	-3,000,659.36

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	411,635,147.11	-63,719,848.89
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	9,125,730.07	-1,663,414.21
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	249,408.20	0.00
06/30/2010	EQUITIES	EZ TEC EMPREENDIMENTOS NPV	BRAZIL	185,897.77	0.00
06/30/2010	EQUITIES	EZCHIP SEMICONDUCTOR LIMITED	ISRAEL	1,055,425.00	-52,527.32
06/30/2010	EQUITIES	EZCORP INC CL A NON VTG	CONSUMER FINANCE	882,293.65	179,627.53
06/30/2010	EQUITIES	EZCORP INC CL A NON VTG	CONSUMER FINANCE	1,376,131.75	417,283.37
06/30/2010	EQUITIES	EZCORP INC CL A NON VTG	CONSUMER FINANCE	27,379.80	9,455.36
06/30/2010	EQUITIES	EZCORP INC CL A NON VTG	CONSUMER FINANCE	1,367,135.00	211,788.22
06/30/2010	EQUITIES	EZRA HOLDINGS SGD0.20	SINGAPORE	104,290.52	-29,437.70
06/30/2010	EQUITIES	E1 CORPORATION KRW5000	SOUTH KOREA	95,845.70	0.00
06/30/2010	EQUITIES	F & C ASSET MANAGEMENT PLC	FINANCIAL SERVICES	878,406.63	-257,231.55
06/30/2010	EQUITIES	F & C ASSET MANAGEMENT PLC	FINANCIAL SERVICES	399,286.35	-1,508,473.95
06/30/2010	EQUITIES	F.C.C. CO LTD NPV	OTHER PRODUCTS	1,187,462.67	-25,024.09
06/30/2010	EQUITIES	F.C.C. CO LTD NPV	OTHER PRODUCTS	4,676,451.87	-471,264.93
06/30/2010	EQUITIES	F.C.C. CO LTD NPV	OTHER PRODUCTS	677,105.89	-42,727.92
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	1,217,141.31	72,494.31
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	3,059,768.25	842,152.75
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	9,455,705.49	-443,679.93
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	90,905.43	18,305.93
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	4,122,095.67	1,537,409.58
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	1,085,238.00	100,722.27
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	4,171,333.32	936,232.39
06/30/2010	EQUITIES	FAIR ISAAC INC COM	APPLICATION SOFTWARE	1,401,380.27	-323,418.17
06/30/2010	EQUITIES	FAIR ISAAC INC COM	APPLICATION SOFTWARE	31,464.76	6,425.80
06/30/2010	EQUITIES	FAIR ISAAC INC COM	APPLICATION SOFTWARE	135,098.00	55,298.40
06/30/2010	EQUITIES	FAIRBORNE ENERGY LTD	CDN OIL & GAS EXPL & PROD	57,616.34	-4,296.34
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	36,676.01	9,594.20
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	10,722.19	0.00
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	1,199,560.35	-636,020.46
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	1,485,542.40	-1,409,900.95
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	2,148,755.00	-65,291.05
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	9,251.00	-4,315.96
06/30/2010	EQUITIES	FAIRFAX FINANCIAL HOLDINGS LTD	CDN MULTI-LINE INSURANCE	361,182.81	0.00
06/30/2010	EQUITIES	FAIRFAX FINANCIAL HOLDINGS LTD	CDN MULTI-LINE INSURANCE	627,075.17	0.00
06/30/2010	EQUITIES	FAIRFAX FINANCIAL HOLDINGS LTD	CDN MULTI-LINE INSURANCE	2,845,997.42	760,581.06
06/30/2010	EQUITIES	FAIRFAX FINANCIAL HOLDINGS LTD	CDN MULTI-LINE INSURANCE	5,355,744.92	0.00
06/30/2010	EQUITIES	FAIRFAX MEDIA LTD NPV	AUSTRALIA	205,377.07	0.00
06/30/2010	EQUITIES	FAIRFAX MEDIA LTD NPV	AUSTRALIA	901,343.91	-652,204.05
06/30/2010	EQUITIES	FAIRFAX MEDIA LTD NPV	AUSTRALIA	118,402.87	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FAIRWOOD HOLDINGS HKD1.00	HONG KONG	20,007.32	3,112.18
06/30/2010	EQUITIES	FALCO SD HOLDING CO LTD JPY50	SERVICES	33,637.70	-2,611.36
06/30/2010	EQUITIES	FALCONSTOR SOFTWARE INC COM	SYSTEMS SOFTWARE	161,013.60	-187,575.55
06/30/2010	EQUITIES	FALCONSTOR SOFTWARE INC COM	SYSTEMS SOFTWARE	3,453.12	-1,137.96
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	152,672.42	27,135.36
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	6,986,403.91	1,793,633.56
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	426,439.50	35,118.60
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	7,303,305.22	1,520,982.43
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	14,292,527.65	-596,192.98
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	3,047,657.85	787,894.22
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	1,392,696.00	418,964.32
06/30/2010	EQUITIES	FAMILYMART Y50	RETAIL TRADE	184,067.33	0.00
06/30/2010	EQUITIES	FAMILYMART Y50	RETAIL TRADE	1,894,514.64	79,796.22
06/30/2010	EQUITIES	FAMILYMART Y50	RETAIL TRADE	866,470.25	-46,224.26
06/30/2010	EQUITIES	FAMILYMART Y50	RETAIL TRADE	106,703.60	0.00
06/30/2010	EQUITIES	FANCL CORP JPY50	CHEMICALS	137.11	0.00
06/30/2010	EQUITIES	FANTASTIC LTD NPV	AUSTRALIA	8,684.33	-447.75
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	1,112,579.53	0.00
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	1,940,109.29	0.00
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	20,404,486.07	7,988,999.04
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	1,605,218.92	454,304.12
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	9,969,262.11	178,022.89
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	8,723,837.03	3,392.09
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	5,528.57	0.00
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	3,221,042.07	1,039,591.77
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	7,338,754.00	0.00
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	985,988.54	23,128.50
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	10,663,317.21	4,455,006.71
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	3,922.12	0.00
06/30/2010	EQUITIES	FAR EAST DEPARTMENT TWD10	TAIWAN	490,340.47	0.00
06/30/2010	EQUITIES	FAR EASTERN NEW CENTURY CORP	TAIWAN	1,387,855.22	0.00
06/30/2010	EQUITIES	FAR EASTONE TELECOM TWD10	TAIWAN	1,151,530.44	70,767.85
06/30/2010	EQUITIES	FAR EASTONE TELECOM TWD10	TAIWAN	6,253,588.71	-531,961.17
06/30/2010	EQUITIES	FARGLORY LAND DEVELOPMENT CO.	TAIWAN	46,914.59	0.00
06/30/2010	EQUITIES	FARMER BROS CO	PACKAGED FOODS & MEATS	202,598.34	-145,803.23
06/30/2010	EQUITIES	FARMER BROS CO	PACKAGED FOODS & MEATS	2,535.12	-1,097.04
06/30/2010	EQUITIES	FARO TECHNOLOGY INC	ELECTRONIC EQUIP & INSTR	11,506.65	1,924.95
06/30/2010	EQUITIES	FARO TECHNOLOGY INC	ELECTRONIC EQUIP & INSTR	488,536.81	-101,146.25
06/30/2010	EQUITIES	FAST RETAILING CO LTD Y50	RETAIL TRADE	408,653.79	0.00
06/30/2010	EQUITIES	FAST RETAILING CO LTD Y50	RETAIL TRADE	3,148,386.56	1,182,466.30

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FAST RETAILING CO LTD Y50	RETAIL TRADE	712,862.16	0.00
06/30/2010	EQUITIES	FAST RETAILING CO LTD Y50	RETAIL TRADE	2,964,041.15	-95,836.67
06/30/2010	EQUITIES	FASTENAL CO	TRADING COS & DISTRIBUTOR	9,608,373.60	3,443,459.86
06/30/2010	EQUITIES	FASTENAL CO	TRADING COS & DISTRIBUTOR	286,083.00	1,141.24
06/30/2010	EQUITIES	FASTENAL CO	TRADING COS & DISTRIBUTOR	9,996,091.35	3,533,873.76
06/30/2010	EQUITIES	FASTENAL CO	TRADING COS & DISTRIBUTOR	204,072.54	68,507.47
06/30/2010	EQUITIES	FAW CAR CO 'A' CNY1	CHINA	50,862.04	0.00
06/30/2010	EQUITIES	FBL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	13,125.00	8,568.75
06/30/2010	EQUITIES	FBL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	309,393.00	-19,174.48
06/30/2010	EQUITIES	FBR CAP MKTS CORP COM	INVESTMNT BKG & BROKERAGE	154,695.15	-89,823.08
06/30/2010	EQUITIES	FBR CAP MKTS CORP COM	INVESTMNT BKG & BROKERAGE	153,180.00	-61,955.01
06/30/2010	EQUITIES	FBR CAP MKTS CORP COM	INVESTMNT BKG & BROKERAGE	2,833.83	-1,373.64
06/30/2010	EQUITIES	FEDERAL AGRIC MTG CORP	THRIFTS & MTG FINANCE	7,015.00	-703.00
06/30/2010	EQUITIES	FEDERAL AGRIC MTG CORP	THRIFTS & MTG FINANCE	225,588.37	-24,624.99
06/30/2010	EQUITIES	FEDERAL BANK INR10	INDIA	126,571.67	0.00
06/30/2010	EQUITIES	FEDERAL GRID CO UNI ENERGY SYS	RUSSIA	5,552,931.66	-308,455.14
06/30/2010	EQUITIES	FEDERAL GRID CO UNI ENERGY SYS	RUSSIA	796,644.73	0.00
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	580,848.24	155,542.02
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	387,292.92	27,875.60
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	7,447.44	1,881.88
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	2,035.80	0.00
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	18,317.93	0.00
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	151,463.62	37,070.50
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	1,666,178.70	-84,897.63
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	6,231,458.05	1,126,929.80
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	6,775,685.35	1,160,591.35
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	1,990,478.54	157,912.17
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	7,993,811.00	1,008,000.64
06/30/2010	EQUITIES	FEDERAL SIGNAL CORP	CONSTR,FARM MACH & HVY TR	374,155.70	-567,826.79
06/30/2010	EQUITIES	FEDERAL SIGNAL CORP	CONSTR,FARM MACH & HVY TR	12,535.50	-4,911.45
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	58,257.23	-5,851.04
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	5,958.68	0.00
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	2,335,093.92	-677,681.85
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	3,268,038.00	-853,841.12
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	122,189.00	-26,106.15
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	2,486,028.40	-1,031,730.37
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	6,213.00	-1,329.99
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	5,913,366.00	-1,529,934.30
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	31,694,691.51	-9,680,547.97
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	2,527,944.00	-551,718.48

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	30,766,235.28	-3,969,461.58
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	80,999.74	0.00
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	683,774.28	161,687.85
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	2,970,729.00	761,586.63
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	934,059.00	-263,922.54
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	2,933,928.48	-403,601.58
06/30/2010	EQUITIES	FEI CO	SEMICONDUCTOR EQUIPMENT	25,997.49	910.11
06/30/2010	EQUITIES	FEI CO	SEMICONDUCTOR EQUIPMENT	1,063,078.56	-98,468.49
06/30/2010	EQUITIES	FEI CO	SEMICONDUCTOR EQUIPMENT	2,039,985.00	-485,341.25
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	587,517.61	-573,743.28
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	15,444.05	6,159.05
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	120,358.80	-75,875.44
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	662,317.71	-139,129.72
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	81,337.00	19,812.34
06/30/2010	EQUITIES	FEMALE HEALTH CO	PERSONAL PRODUCTS	2,595.00	-354.93
06/30/2010	EQUITIES	FEMALE HEALTH CO	PERSONAL PRODUCTS	105,850.05	-15,042.07
06/30/2010	EQUITIES	FENG HSIN IRON & STL TWD10	TAIWAN	52,755.62	0.00
06/30/2010	EQUITIES	FENG TAY ENTERPRISE TWD10	TAIWAN	224,538.98	0.00
06/30/2010	EQUITIES	FENG TAY ENTERPRISE TWD10	TAIWAN	7,506.65	999.35
06/30/2010	EQUITIES	FENNER PLC ORD GBP0.25	INDUSTRIAL ENGINEERING	40,420.88	10,450.12
06/30/2010	EQUITIES	FENNER PLC ORD GBP0.25	INDUSTRIAL ENGINEERING	448,962.88	12,100.83
06/30/2010	EQUITIES	FERREXPO PLC ORD GBP0	INDUST METALS & MINING	568,738.38	144,058.40
06/30/2010	EQUITIES	FERRO CORP	SPECIALTY CHEMICALS	457,993.91	-594,816.92
06/30/2010	EQUITIES	FERRO CORP	SPECIALTY CHEMICALS	13,671.35	6,195.70
06/30/2010	EQUITIES	FERRO CORP	SPECIALTY CHEMICALS	225,522.00	-29,170.98
06/30/2010	EQUITIES	FERROVIAL SA EUR0.2	SPAIN	1,174,421.32	-1,473,238.50
06/30/2010	EQUITIES	FERROVIAL SA EUR0.2	SPAIN	146,462.13	0.00
06/30/2010	EQUITIES	FERROVIAL SA EUR0.2	SPAIN	256,112.53	0.00
06/30/2010	EQUITIES	FERROVIAL SA EUR0.2	SPAIN	-1,405,703.94	106,493.52
06/30/2010	EQUITIES	FERSA ENERGIAS RENOVABLES SA	SPAIN	3,789.33	-1,760.99
06/30/2010	EQUITIES	FERTILIZANTES HERINGER SA COM	BRAZIL	102,883.98	0.00
06/30/2010	EQUITIES	FIAT SPA EUR5	ITALY	3,355,647.94	-3,281,204.23
06/30/2010	EQUITIES	FIAT SPA EUR5	ITALY	702,595.61	0.00
06/30/2010	EQUITIES	FIAT SPA EUR5	ITALY	407,205.07	0.00
06/30/2010	EQUITIES	FIBERTOWER CORP	CONSUMER FINANCE	20,168.56	-416.19
06/30/2010	EQUITIES	FIDELITY GROWTH CO FD MTU	US EQUITY FUNDS	215,676,801.09	2,124,276.20
06/30/2010	EQUITIES	FIDELITY L-PRICE STOCK MTU	US EQUITY FUNDS	22,976,389.33	4,829,366.83
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	4,088,628.48	-1,309,774.04
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	4,260,473.19	-2,083,268.30
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	102,309.24	-1,496.44

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	31,317.76	0.00
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	92,238.74	0.00
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	289,200.06	84,557.19
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	13,108,167.72	2,913,441.80
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	12,075,141.78	2,911,121.11
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	1,566,261.18	407,614.66
06/30/2010	EQUITIES	FIELDS CORP NPV	OTHER PRODUCTS	686.24	0.00
06/30/2010	EQUITIES	FIELMANN AG NPV	GERMANY	2,357,488.35	629,505.62
06/30/2010	EQUITIES	FIELMANN AG NPV	GERMANY	1,299,143.15	229,673.81
06/30/2010	EQUITIES	FIELMANN AG NPV	GERMANY	-1,032,759.00	-43,202.17
06/30/2010	EQUITIES	FIFTH ST FIN CORP COM	ASSET MGMT & CUSTODY BNKS	426,938.21	-8,251.55
06/30/2010	EQUITIES	FIFTH ST FIN CORP COM	ASSET MGMT & CUSTODY BNKS	1,873,445.50	29,377.16
06/30/2010	EQUITIES	FIFTH ST FIN CORP COM	ASSET MGMT & CUSTODY BNKS	9,375.50	-566.50
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	322,014.00	113,312.28
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	101,342.92	0.00
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	14,530,580.40	-14,727,186.16
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	14,618,082.60	-7,565,002.79
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	3,110,670.00	479,319.51
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	9,258,210.00	3,946,619.72
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	1,161,636.60	-265,108.14
06/30/2010	EQUITIES	FILINVEST LAND PHP1.00	PHILIPPINES	91,777.77	0.00
06/30/2010	EQUITIES	FILTRONIC PLC	TECHNOLOGY HARDWRE & EQUI	26,451.66	-181,240.48
06/30/2010	EQUITIES	FIMALAC EUR 4.4	FRANCE	1,061,802.73	-801,871.55
06/30/2010	EQUITIES	FINANCE STREET HOL 'A' CNY1	CHINA	24,305.68	0.00
06/30/2010	EQUITIES	FINANCIAL ENGINES INC	ASSET MGMT & CUSTODY BNKS	11,111.20	-1,373.95
06/30/2010	EQUITIES	FINANCIAL INSTITUTIONS INC COM	REGIONAL BANKS	85,067.18	24,545.40
06/30/2010	EQUITIES	FINANCIAL INSTITUTIONS INC COM	REGIONAL BANKS	-155,399.86	3,355.25
06/30/2010	EQUITIES	FINANCIAL INSTITUTIONS INC COM	REGIONAL BANKS	337,161.08	38,072.37
06/30/2010	EQUITIES	FINANCIAL INSTITUTIONS INC COM	REGIONAL BANKS	6,197.42	1,700.30
06/30/2010	EQUITIES	FINANCIAL ONE CORP USD0.30	TAIWAN	51,980.52	-9,601.54
06/30/2010	EQUITIES	FINANCIAL ONE CORP USD0.30	TAIWAN	53,742.57	-13,865.17
06/30/2010	EQUITIES	FINANCIERA INDEPENDENCIA SAB	MEXICO	216,672.50	0.00
06/30/2010	EQUITIES	FINISAR CORPORATION COM	COMMUNICATIONS EQUIPMENT	26,820.00	-1,896.00
06/30/2010	EQUITIES	FINISAR CORPORATION COM	COMMUNICATIONS EQUIPMENT	259,364.30	-18,996.26
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	1,083,962.95	111,653.39
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	788,535.51	288,988.48
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	19,905.97	9,673.94
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	66,209.29	-2,586.53
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	313,007.10	135,609.01
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	1,947,121.47	630,524.08

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FINMECCICA SPA EUR 4.40	ITALY	1,795,428.86	-1,635,948.92
06/30/2010	EQUITIES	FINMECCICA SPA EUR 4.40	ITALY	216,085.26	0.00
06/30/2010	EQUITIES	FINMECCICA SPA EUR 4.40	ITALY	375,439.99	0.00
06/30/2010	EQUITIES	FINNAIR	FINLAND	78,251.51	-73,342.77
06/30/2010	EQUITIES	FINNING INTERNATIONAL INC	CDN TRADING COS & DISTRIB	249,615.25	0.00
06/30/2010	EQUITIES	FINNING INTERNATIONAL INC	CDN TRADING COS & DISTRIB	1,154,655.92	-752,137.36
06/30/2010	EQUITIES	FINNING INTERNATIONAL INC	CDN TRADING COS & DISTRIB	142,926.53	0.00
06/30/2010	EQUITIES	FINNLINES FIM10	FINLAND	14,285.00	3,832.47
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	141,700.00	27,424.29
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	1,312,360.00	298,341.66
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	839,082.00	253,738.13
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	568,849.20	-6,131.33
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	2,411,625.00	456,728.36
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	15,107.40	4,332.22
06/30/2010	EQUITIES	FIRST AMERICAN FINANCIAL-W/I	PROPERTY & CASUALTY INS	42,449.68	5,099.48
06/30/2010	EQUITIES	FIRST AMERICAN FINANCIAL-W/I	PROPERTY & CASUALTY INS	1,817,743.20	-88,630.64
06/30/2010	EQUITIES	FIRST AMERICAN FINANCIAL-W/I	PROPERTY & CASUALTY INS	412,776.00	-54,601.77
06/30/2010	EQUITIES	FIRST BANCORP INC ME	REGIONAL BANKS	43,617.86	-19,111.27
06/30/2010	EQUITIES	FIRST BANCORP N C	REGIONAL BANKS	140,367.38	-21,533.66
06/30/2010	EQUITIES	FIRST BANCORP N C	REGIONAL BANKS	7,809.52	954.08
06/30/2010	EQUITIES	FIRST BANCORP PR COM	REGIONAL BANKS	1,610.14	-13,306.44
06/30/2010	EQUITIES	FIRST BANCORP PR COM	REGIONAL BANKS	55,562.02	-1,929,027.76
06/30/2010	EQUITIES	FIRST BANCORP PR COM	REGIONAL BANKS	57,611.00	-184,374.13
06/30/2010	EQUITIES	FIRST BANK OF NIGERIA NGN0.50	NIGERIA	581,318.93	-83,412.65
06/30/2010	EQUITIES	FIRST BUSEY CORP CL A	REGIONAL BANKS	229,834.08	-440,296.42
06/30/2010	EQUITIES	FIRST BUSEY CORP CL A	REGIONAL BANKS	-422,984.22	-77,324.05
06/30/2010	EQUITIES	FIRST BUSEY CORP CL A	REGIONAL BANKS	5,762.16	-750.90
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	32,361.84	11,398.80
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	10,473.95	0.00
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	1,643,519.16	291,555.28
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	1,513,493.91	505,237.12
06/30/2010	EQUITIES	FIRST CMNTY BANCSHARES INC NEW	REGIONAL BANKS	495,302.73	-359,089.05
06/30/2010	EQUITIES	FIRST CMNTY BANCSHARES INC NEW	REGIONAL BANKS	9,651.33	-323.88
06/30/2010	EQUITIES	FIRST COMWLTH FINL CORP PA	REGIONAL BANKS	18,296.25	-6,273.00
06/30/2010	EQUITIES	FIRST COMWLTH FINL CORP PA	REGIONAL BANKS	486,034.50	-568,302.74
06/30/2010	EQUITIES	FIRST FINL BANCORP	REGIONAL BANKS	1,117,838.75	139,606.00
06/30/2010	EQUITIES	FIRST FINL BANCORP	REGIONAL BANKS	329,595.00	-25,538.61
06/30/2010	EQUITIES	FIRST FINL BANCORP	REGIONAL BANKS	28,880.95	12,569.33
06/30/2010	EQUITIES	FIRST FINL BANKSHARES INC	REGIONAL BANKS	34,094.72	746.24
06/30/2010	EQUITIES	FIRST FINL BANKSHARES INC	REGIONAL BANKS	1,475,810.98	366,342.44



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIRST FINL CORP IND COM	REGIONAL BANKS	658,405.01	-136,554.31
06/30/2010	EQUITIES	FIRST FINL CORP IND COM	REGIONAL BANKS	96,142.25	-5,482.39
06/30/2010	EQUITIES	FIRST FINL CORP IND COM	REGIONAL BANKS	9,115.69	-2,623.32
06/30/2010	EQUITIES	FIRST FINL HLDGS INC	THRIFTS & MTG FINANCE	8,427.20	1,969.52
06/30/2010	EQUITIES	FIRST FINL HLDGS INC	THRIFTS & MTG FINANCE	-303,757.05	73,391.75
06/30/2010	EQUITIES	FIRST FINL HLDGS INC	THRIFTS & MTG FINANCE	376,086.70	-499,878.47
06/30/2010	EQUITIES	FIRST GEN CORPORATION PHP1	PHILIPPINES	21,556.94	0.00
06/30/2010	EQUITIES	FIRST GULF BANK AED1	UNITED ARAB EMIRATES	365,433.31	9,325.78
06/30/2010	EQUITIES	FIRST HOLDING CO TWD10	TAIWAN	674,303.47	0.00
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	2,467,784.71	-467,342.48
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	3,446,325.17	-2,802,194.24
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	-5,018,388.31	-1,051,534.37
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	3,495,035.77	-3,618,517.90
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	85,579.13	5,722.39
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	26,736.25	0.00
06/30/2010	EQUITIES	FIRST INDL RLTY TR INC	INDUSTRIAL REITS	9,370.08	1,691.28
06/30/2010	EQUITIES	FIRST INDL RLTY TR INC	INDUSTRIAL REITS	377,227.66	-1,423,974.38
06/30/2010	EQUITIES	FIRST INDL RLTY TR INC	INDUSTRIAL REITS	74,228.00	-21,967.84
06/30/2010	EQUITIES	FIRST INDL RLTY TR INC	INDUSTRIAL REITS	106,001.44	-191,444.82
06/30/2010	EQUITIES	FIRST INTERSTATE BANCSYS/MT	REGIONAL BANKS	10,725.37	-319.00
06/30/2010	EQUITIES	FIRST INTERSTATE BANCSYS/MT	REGIONAL BANKS	835,881.99	59,367.39
06/30/2010	EQUITIES	FIRST INTERSTATE BANCSYS/MT	REGIONAL BANKS	2,772.44	-87.50
06/30/2010	EQUITIES	FIRST INTL BK OF ISRAEL	ISRAEL	4,467.35	-65.87
06/30/2010	EQUITIES	FIRST JUKEN CO NPV	REAL ESTATE	20,223.63	-345.92
06/30/2010	EQUITIES	FIRST LONG IS CORP	REGIONAL BANKS	191,008.52	5,988.02
06/30/2010	EQUITIES	FIRST LONG IS CORP	REGIONAL BANKS	107,345.13	-4,646.76
06/30/2010	EQUITIES	FIRST MARBLEHEAD CORP	CONSUMER FINANCE	220,585.10	-1,382,076.44
06/30/2010	EQUITIES	FIRST MARBLEHEAD CORP	CONSUMER FINANCE	-420,210.55	-64,640.52
06/30/2010	EQUITIES	FIRST MARBLEHEAD CORP	CONSUMER FINANCE	8,504.65	2,279.97
06/30/2010	EQUITIES	FIRST MERCHANTS CORP COM	REGIONAL BANKS	6,639.84	-1,182.33
06/30/2010	EQUITIES	FIRST MERCHANTS CORP COM	REGIONAL BANKS	-118,720.00	-34,134.09
06/30/2010	EQUITIES	FIRST MERCHANTS CORP COM	REGIONAL BANKS	319,161.76	-332,899.35
06/30/2010	EQUITIES	FIRST MERCURY FINANCIAL CORP	PROPERTY & CASUALTY INS	150,066.72	-42,558.71
06/30/2010	EQUITIES	FIRST MERCURY FINANCIAL CORP	PROPERTY & CASUALTY INS	6,612.50	-1,537.50
06/30/2010	EQUITIES	FIRST MIDWEST BANCORP INC DEL	REGIONAL BANKS	29,098.47	7,130.62
06/30/2010	EQUITIES	FIRST MIDWEST BANCORP INC DEL	REGIONAL BANKS	1,160,178.27	-721,038.53
06/30/2010	EQUITIES	FIRST MIDWEST BANCORP INC DEL	REGIONAL BANKS	1,113,555.00	-291,661.08
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	2,978,418.59	32,158.22
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	3,948,077.70	-822,793.34
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	95,215.47	2,857.68

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	27,148.83	0.00
06/30/2010	EQUITIES	FIRST PACIFIC CO US\$0.01	HONG KONG	118,425.87	3,518.19
06/30/2010	EQUITIES	FIRST PHILIPPINE HLDGS CORP	PHILIPPINES	81,359.32	0.00
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	185,272.41	-7,482.30
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	173,776.41	56,464.62
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	7,501.14	277.94
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	2,523,372.00	-452,742.11
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	825,470.28	-493,727.20
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	206,832.59	0.00
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	740,775.42	-399,873.55
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	357,397.96	0.00
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	9,586,499.89	0.00
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	1,670,423.37	-427,452.69
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	420,881.38	68,417.83
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	2,004,782.16	0.00
06/30/2010	EQUITIES	FIRST RESOURCES LTD SGD1	SINGAPORE	93,259.80	-11,831.88
06/30/2010	EQUITIES	FIRST SOLAR INC	SEMICONDUCTORS	194,763.13	-90,449.51
06/30/2010	EQUITIES	FIRST SOLAR INC	SEMICONDUCTORS	9,147,378.80	-1,603,776.61
06/30/2010	EQUITIES	FIRST SOLAR INC	SEMICONDUCTORS	9,126,547.91	-1,408,762.39
06/30/2010	EQUITIES	FIRST SOUTH BANCORP INC VA COM	REGIONAL BANKS	38,105.25	-11,601.75
06/30/2010	EQUITIES	FIRST STEAMSHIP TWD10	TAIWAN	456,113.17	84,393.22
06/30/2010	EQUITIES	FIRST STEAMSHIP TWD10	TAIWAN	104,690.77	0.00
06/30/2010	EQUITIES	FIRST TRACTOR CO 'H' CNY1	CHINA	866,896.71	247,874.10
06/30/2010	EQUITIES	FIRST WAVE MARINE INC	MARINE	0.00	0.00
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	691,846.74	-93,824.39
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	15,368,664.74	-3,965,481.00
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	246,610.00	-26,386.43
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	5,336,887.01	-1,009,632.83
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	15,254,132.01	-4,231,612.23
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	310,693.37	-19,006.94
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	111,323.75	0.00
06/30/2010	EQUITIES	FIRSTGROUP ORD5P	INDUSTRIAL TRANSPORTATION	229,224.01	0.00
06/30/2010	EQUITIES	FIRSTGROUP ORD5P	INDUSTRIAL TRANSPORTATION	129,290.38	0.00
06/30/2010	EQUITIES	FIRSTGROUP ORD5P	INDUSTRIAL TRANSPORTATION	1,553,406.61	17,289.52
06/30/2010	EQUITIES	FIRSTGROUP ORD5P	INDUSTRIAL TRANSPORTATION	994,869.43	-845,839.93
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	306,627.00	-18,147.22
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	2,434,190.13	-570,986.15
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	918,168.00	-20,400.22
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	1,562,581.47	-96,242.51
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	53,548.38	-1,598.73

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIRSTRAND ZAR0.01	SOUTH AFRICA	1,059,296.20	0.00
06/30/2010	EQUITIES	FISCHER(GEORG) AG CHF25(REGD)	SWITZERLAND	678,346.08	212,911.96
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	218,163.48	16,326.46
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	24,300.92	0.00
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	10,763,705.76	1,164,269.99
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	10,920,136.92	1,172,384.61
06/30/2010	EQUITIES	FISHER & PAYKEL APPLIANCES	NEW ZEALAND	216,503.05	-601,677.40
06/30/2010	EQUITIES	FISHER & PAYKEL NZ\$0.50	NEW ZEALAND	4,027,818.52	-81,873.48
06/30/2010	EQUITIES	FISHER COMMUNICATIONS INC	BROADCASTING	186,250.40	-286,987.79
06/30/2010	EQUITIES	FISHER COMMUNICATIONS INC	BROADCASTING	2,829.12	806.40
06/30/2010	EQUITIES	FIVE STAR QUALITY CARE INC	HEALTH CARE FACILITIES	14,831.22	-531.86
06/30/2010	EQUITIES	FKP PROPERTY GROUP	AUSTRALIA	67,385.13	-8,344.88
06/30/2010	EQUITIES	FLAGSTAR BANCORP INC	THRIFTS & MTG FINANCE	12,870.86	-652,524.06
06/30/2010	EQUITIES	FLAGSTAR BANCORP INC	THRIFTS & MTG FINANCE	-205,670.00	69,464.64
06/30/2010	EQUITIES	FLAGSTAR BANCORP INC	THRIFTS & MTG FINANCE	1,369.04	-2,849.77
06/30/2010	EQUITIES	FLAGSTONE REINSURANCE HLDG SA	REINSURANCE	30,296.00	-1,817.20
06/30/2010	EQUITIES	FLAGSTONE REINSURANCE HLDG SA	REINSURANCE	334,327.18	-15,216.47
06/30/2010	EQUITIES	FLAGSTONE REINSURANCE HLDG SA	REINSURANCE	410,467.52	2,138.57
06/30/2010	EQUITIES	FLAGSTONE REINSURANCE HLDG SA	REINSURANCE	17,744.80	2,906.41
06/30/2010	EQUITIES	FLETCHER BUILDING NPV	NEW ZEALAND	305,482.92	0.00
06/30/2010	EQUITIES	FLETCHER BUILDING NPV	NEW ZEALAND	684,745.13	0.00
06/30/2010	EQUITIES	FLETCHER BUILDING NPV	NEW ZEALAND	1,288,320.80	-314,320.50
06/30/2010	EQUITIES	FLETCHER BUILDING NPV	NEW ZEALAND	180,371.23	0.00
06/30/2010	EQUITIES	FLEXTRONICS INTERNATIONAL LTD	SINGAPORE	5,703,040.00	-300,639.45
06/30/2010	EQUITIES	FLINT ENERGY SERVICES LTD	CDN OIL & GAS EQUIP/SVCS	194,383.85	-260,664.00
06/30/2010	EQUITIES	FLINT ENERGY SERVICES LTD	CDN OIL & GAS EQUIP/SVCS	965,177.62	364,898.06
06/30/2010	EQUITIES	FLINT ENERGY SERVICES LTD	CDN OIL & GAS EQUIP/SVCS	80,899.64	-10,204.75
06/30/2010	EQUITIES	FLIR SYS INC	ELECTRONIC EQUIP & INSTR	142,657.36	26,433.77
06/30/2010	EQUITIES	FLIR SYS INC	ELECTRONIC EQUIP & INSTR	788,339.00	30,902.09
06/30/2010	EQUITIES	FLIR SYS INC	ELECTRONIC EQUIP & INSTR	6,234,801.52	2,065,788.43
06/30/2010	EQUITIES	FLIR SYS INC	ELECTRONIC EQUIP & INSTR	6,322,653.32	-1,640,099.50
06/30/2010	EQUITIES	FLOW INTERNATIONAL CORP	INDUSTRIAL MACHINERY	151,231.16	-185,129.17
06/30/2010	EQUITIES	FLOW INTERNATIONAL CORP	INDUSTRIAL MACHINERY	4,875.76	886.85
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	74,259.45	8,442.00
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	12,066.29	0.00
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	2,421,035.70	940,232.79
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	2,257,756.95	225,723.72
06/30/2010	EQUITIES	FLOWERVE CORP	INDUSTRIAL MACHINERY	7,130,371.82	1,930,435.70
06/30/2010	EQUITIES	FLOWERVE CORP	INDUSTRIAL MACHINERY	7,315,272.39	2,920,270.82
06/30/2010	EQUITIES	FLOWERVE CORP	INDUSTRIAL MACHINERY	493,522.00	-60,082.95

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FLOWSERVE CORP	INDUSTRIAL MACHINERY	7,321.23	0.00
06/30/2010	EQUITIES	FLOWSERVE CORP	INDUSTRIAL MACHINERY	148,652.23	24,842.34
06/30/2010	EQUITIES	FLSMIDTH & CO A/S COM SHS	DENMARK	364,790.30	221,044.16
06/30/2010	EQUITIES	FLSMIDTH & CO A/S COM SHS	DENMARK	2,432,782.94	-91,587.69
06/30/2010	EQUITIES	FLUGHAFEN WIEN AG NPV	AUSTRIA	571,879.84	-493,352.45
06/30/2010	EQUITIES	FLUGHAFEN WIEN AG NPV	AUSTRIA	462,758.01	31,679.46
06/30/2010	EQUITIES	FLUGHAFEN ZURICH AG CHF50	SWITZERLAND	72,103.33	5,841.82
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	6,791,782.25	-1,868,278.09
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	237,994.13	-17,249.11
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	74,019.38	0.00
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	1,037.50	0.00
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	3,058,662.50	-234,906.14
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	11,219,525.75	1,186,519.18
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	11,441,198.25	945,670.52
06/30/2010	EQUITIES	FLUSHING FINANCIAL CORP	THRIFTS & MTG FINANCE	503,778.16	4,049.73
06/30/2010	EQUITIES	FLUSHING FINANCIAL CORP	THRIFTS & MTG FINANCE	620,378.98	-266,062.05
06/30/2010	EQUITIES	FLUSHING FINANCIAL CORP	THRIFTS & MTG FINANCE	12,022.09	3,607.61
06/30/2010	EQUITIES	FLYTECH TECHNOLOGY CO LTD	TAIWAN	37,611.50	0.00
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	127,887.21	12,532.08
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	13,741.10	0.00
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	6,067,448.10	2,056,832.34
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	5,086,883.57	2,092,244.53
06/30/2010	EQUITIES	FMC TECHNOLOGIES INC	OIL & GAS EQUIP/SVCS	9,300,861.86	4,376,540.39
06/30/2010	EQUITIES	FMC TECHNOLOGIES INC	OIL & GAS EQUIP/SVCS	9,260,103.02	4,535,158.03
06/30/2010	EQUITIES	FMC TECHNOLOGIES INC	OIL & GAS EQUIP/SVCS	210,640.00	-8,259.76
06/30/2010	EQUITIES	FMC TECHNOLOGIES INC	OIL & GAS EQUIP/SVCS	208,480.94	54,317.48
06/30/2010	EQUITIES	FMS ENTERPR.MIGUN ILS1	ISRAEL	109,086.64	0.00
06/30/2010	EQUITIES	FNB CORP/PA	REGIONAL BANKS	28,008.64	5,127.36
06/30/2010	EQUITIES	FNB CORP/PA	REGIONAL BANKS	1,144,821.04	-1,030,533.86
06/30/2010	EQUITIES	FOCUS MEDIA HLDG LTD SPONSORED	CHINA	1,809,245.00	-280,485.76
06/30/2010	EQUITIES	FOMENTO DE CONSTRUCCIONES Y	SPAIN	72,722.93	0.00
06/30/2010	EQUITIES	FOMENTO DE CONSTRUCCIONES Y	SPAIN	359,515.67	-647,860.65
06/30/2010	EQUITIES	FOMENTO DE CONSTRUCCIONES Y	SPAIN	41,996.03	0.00
06/30/2010	EQUITIES	FOMENTO ECONOMICO MEXICANO SAB	MEXICO	22,006,500.00	6,836,756.89
06/30/2010	EQUITIES	FOMENTO ECONOMICO MEXICANO SAB	MEXICO	8,269,450.63	0.00
06/30/2010	EQUITIES	FOMENTO ECONOMICO MEXICANO SAB	MEXICO	1,847,851.54	0.00
06/30/2010	EQUITIES	FONCIERE DES REGIO EUR2	FRANCE	184,905.19	0.00
06/30/2010	EQUITIES	FONCIERE DES REGIO EUR2	FRANCE	879,570.07	212,237.49
06/30/2010	EQUITIES	FONCIERE DES REGIO EUR2	FRANCE	110,865.05	0.00
06/30/2010	EQUITIES	FONCIERE DES REGIONS WARRANTS	FRANCE	156.55	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FONDIARIA SAI SPA	ITALY	575,263.87	-1,203,493.32
06/30/2010	EQUITIES	FONDIARIA SAI SPA EUR1	ITALY	124.94	0.00
06/30/2010	EQUITIES	FONDIARIA SAI SPA EUR1	ITALY	292,889.76	-220,693.40
06/30/2010	EQUITIES	FONG'S INDUSTRIES HKD0.10	HONG KONG	2,243,696.34	-1,104,170.66
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	20,668.21	0.00
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	68,943.06	8,576.91
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	2,474,251.96	-1,310,694.21
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	310,452.00	-14,292.53
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	2,805,892.94	-2,215,319.64
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	5,903,636.00	1,387,111.74
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	374,195.62	-11,040.18
06/30/2010	EQUITIES	FORBO HLDGS AG CHF0.1 (REGD)	SWITZERLAND	482,988.18	79,812.18
06/30/2010	EQUITIES	FORCE PROTN INC	CONSTR,FARM MACH & HVY TR	519,654.50	-912,701.30
06/30/2010	EQUITIES	FORCE PROTN INC	CONSTR,FARM MACH & HVY TR	50,840.00	-7,078.75
06/30/2010	EQUITIES	FORCE PROTN INC	CONSTR,FARM MACH & HVY TR	10,081.90	-9,110.41
06/30/2010	EQUITIES	FORCE PROTN INC	CONSTR,FARM MACH & HVY TR	385,350.80	-451,771.83
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	4,692,240.00	-1,259,177.50
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	3,443,801.76	-191,390.65
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	2,723,807.52	44,340.02
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	2,538,144.00	-540,426.19
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	1,072,401.12	494,445.11
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	48,298,501.44	6,482,619.71
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	46,878,481.44	5,705,123.15
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	4,010,832.00	145,389.79
06/30/2010	EQUITIES	FORD OTOMOTIV SANAYI AS	TURKEY	158,058.00	0.00
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	528,044.04	-190,096.85
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	1,607,055.12	-1,228,640.14
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	1,383,088.92	-2,531,947.58
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	-520,844.52	84,273.86
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	40,695.40	16,574.95
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	15,021.01	0.00
06/30/2010	EQUITIES	FOREST ENTERPRISES AUSTRALIA	AUSTRALIA	3,252.76	-27,969.53
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	11,255,873.07	-3,728,529.81
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	672,035.00	-29,578.39
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	5,428,918.17	-321,302.54
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	12,177,521.07	-3,710,409.21
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	85,982.81	0.00
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	254,440.68	42,576.84
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	856,913.20	-73,892.62
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	1,600,759.94	-157,827.21

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	99,125.28	34,599.65
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	11,222.32	0.00
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	4,379,980.32	-857,855.80
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	-6,777,072.00	-2,777,538.19
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	235,296.00	-22,709.10
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	4,504,194.72	469,851.36
06/30/2010	EQUITIES	FORESTAR GROUP INC	REAL ESTATE DEVELOPMENT	864,289.08	-71,196.46
06/30/2010	EQUITIES	FORESTAR GROUP INC	REAL ESTATE DEVELOPMENT	143,680.00	-32,088.80
06/30/2010	EQUITIES	FORESTAR GROUP INC	REAL ESTATE DEVELOPMENT	24,407.64	8,140.41
06/30/2010	EQUITIES	FORJAS TAURUS SA PRF NPV	BRAZIL	126,938.45	0.00
06/30/2010	EQUITIES	FORMFACTOR INC	SEMICONDUCTOR EQUIPMENT	21,114.00	-12,899.59
06/30/2010	EQUITIES	FORMFACTOR INC	SEMICONDUCTOR EQUIPMENT	756,853.20	-902,085.46
06/30/2010	EQUITIES	FORMOSA ADVANCED TECHNOLOGIES	TAIWAN	118,801.71	0.00
06/30/2010	EQUITIES	FORMOSA CHEM & FIBRE CO TWD10	TAIWAN	867,572.27	0.00
06/30/2010	EQUITIES	FORMOSA INTL HOTELS CORP TWD10	TAIWAN	77,267.60	0.00
06/30/2010	EQUITIES	FORMOSA PETROCHEMI TWD10	TAIWAN	370,511.95	0.00
06/30/2010	EQUITIES	FORMOSA PLASTIC TW\$10	TAIWAN	2,592,488.60	0.00
06/30/2010	EQUITIES	FORMOSA TAFEETA CO TWD10	TAIWAN	118,517.02	0.00
06/30/2010	EQUITIES	FORMOSAN RUBBER GP TWD10	TAIWAN	217,776.92	0.00
06/30/2010	EQUITIES	FORMULA SYS 1985 ORD SHK1	ISRAEL	2,563.44	-346.27
06/30/2010	EQUITIES	FORNIX BIOSCIENCES EUR0.15	NETHERLANDS	2,933.05	-2,488.57
06/30/2010	EQUITIES	FORRESTER RESH INC COM	IT CONSULTNG & OTHER SVCS	787,274.42	357,728.29
06/30/2010	EQUITIES	FORRESTER RESH INC COM	IT CONSULTNG & OTHER SVCS	18,912.50	4,369.78
06/30/2010	EQUITIES	FORSTAD SHIPPING NOK1	NORWAY	60,992.75	6,503.84
06/30/2010	EQUITIES	FORSTAD SHIPPING NOK1	NORWAY	1,601,947.52	195,906.64
06/30/2010	EQUITIES	FORTESCUE METALS G NPV	AUSTRALIA	217,343.55	0.00
06/30/2010	EQUITIES	FORTESCUE METALS G NPV	AUSTRALIA	379,619.11	0.00
06/30/2010	EQUITIES	FORTESCUE METALS G NPV	AUSTRALIA	5,751,813.78	79,721.30
06/30/2010	EQUITIES	FORTESCUE METALS G NPV	AUSTRALIA	1,741,879.06	-11,512.03
06/30/2010	EQUITIES	FORTHNET SA EUR1.18 (CR)	GREECE	258,104.80	-509,280.80
06/30/2010	EQUITIES	FORTINET INC	SYSTEMS SOFTWARE	39,817.68	-2,153.37
06/30/2010	EQUITIES	FORTINET INC	SYSTEMS SOFTWARE	1,644.00	-130.00
06/30/2010	EQUITIES	FORTIS GROUP NPV	BELGIUM	40,868.18	0.00
06/30/2010	EQUITIES	FORTIS HEALTHCARE LTD INR10	INDIA	104,013.68	0.00
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	1,781,528.59	34,924.52
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	1,253,300.71	18,727.60
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	571,740.58	0.00
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	385,977.57	0.00
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	223,596.00	0.00
06/30/2010	EQUITIES	FORTRESS PAPER LTD	CDN PAPER PRODUCTS	15,869.76	-1,202.24

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FORTRESS TECHNOLOGIES INC STK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	FORTRESS TECHNOLOGIES INC STK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	514,598.76	0.00
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	1,208,694.87	-21,398.77
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	246,199.22	-157,129.91
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	868,643.08	0.00
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	3,935,621.93	-1,307,362.13
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	8,472,714.18	-3,683,568.28
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	4,543,469.52	-2,375,124.70
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	8,478,199.38	-7,016,551.98
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	182,578.80	22,135.00
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	54,379.68	0.00
06/30/2010	EQUITIES	FORTUNE ELECTRIC CO LTD TWD10	TAIWAN	57,045.35	0.00
06/30/2010	EQUITIES	FORWARD AIR CORP COM	AIR FREIGHT & LOGISTICS	3,677,305.75	856,987.71
06/30/2010	EQUITIES	FORWARD AIR CORP COM	AIR FREIGHT & LOGISTICS	31,364.75	8,367.77
06/30/2010	EQUITIES	FORWARD AIR CORP COM	AIR FREIGHT & LOGISTICS	1,178,562.50	36,436.76
06/30/2010	EQUITIES	FOSCHINI ORD R0.0125	SOUTH AFRICA	463,184.03	0.00
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	773,810.00	24,148.65
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	2,715,830.20	845,739.88
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	510,818.70	-26,911.46
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	402,520.00	-23,479.98
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	2,966,850.00	-427,414.50
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	46,289.80	15,491.55
06/30/2010	EQUITIES	FOSTER ELECTRIC CO JPY CO	OTHER PRODUCTS	469,235.03	148,355.13
06/30/2010	EQUITIES	FOSTER L B CO CL A	INDUSTRIAL MACHINERY	395,902.08	-96,813.88
06/30/2010	EQUITIES	FOSTER L B CO CL A	INDUSTRIAL MACHINERY	86,002.56	-6,102.55
06/30/2010	EQUITIES	FOSTER L B CO CL A	INDUSTRIAL MACHINERY	11,586.24	-1,488.51
06/30/2010	EQUITIES	FOSTER L B CO CL A	INDUSTRIAL MACHINERY	524,413.44	-27,027.71
06/30/2010	EQUITIES	FOSTER WHEELER AG COM	SWITZERLAND	1,643,438.16	-31,442.14
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	463,338.98	0.00
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	18,571,917.15	0.00
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	5,210,987.51	28,926.98
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	3,306,693.30	122,761.72
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	810,963.89	0.00
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	3,792,620.40	-296,283.31
06/30/2010	EQUITIES	FOUNTAIN SET HLDGS ORD HK\$0.20	HONG KONG	37,025.10	-5,558.94
06/30/2010	EQUITIES	FOUNTAIN SET HLDGS ORD HK\$0.20	HONG KONG	59,076.81	-99,753.64
06/30/2010	EQUITIES	FOUNTAINHEAD PROPERTY TRUST	SOUTH AFRICA	176,730.50	0.00
06/30/2010	EQUITIES	FOX CHASE BANCORP INC	THRIFTS & MTG FINANCE	49,350.12	-63.24
06/30/2010	EQUITIES	FOX CHASE BANCORP INC	THRIFTS & MTG FINANCE	6,947.70	298.28

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FOXCONN INTERNATIONAL HLDGC LT	CHINA	71,949.69	0.00
06/30/2010	EQUITIES	FOXCONN INTERNATIONAL HLDGC LT	COMMUNICATIONS EQUIPMENT	125,553.53	0.00
06/30/2010	EQUITIES	FOXCONN INTERNATIONAL HLDGC LT	CHINA	605,681.15	-1,206,427.80
06/30/2010	EQUITIES	FOXCONN TECH CO TWD10	TAIWAN	56,875.65	1,070.01
06/30/2010	EQUITIES	FP CORP JPY50	PULP AND PAPER	764,769.51	227,597.44
06/30/2010	EQUITIES	FP CORP JPY50	PULP AND PAPER	1,821,754.74	311,261.96
06/30/2010	EQUITIES	FP CORP JPY50	PULP AND PAPER	401.30	0.00
06/30/2010	EQUITIES	FP CORP JPY50	PULP AND PAPER	710.92	0.00
06/30/2010	EQUITIES	FPIC INS GROUP INC COM	PROPERTY & CASUALTY INS	551,038.95	96,399.78
06/30/2010	EQUITIES	FPIC INS GROUP INC COM	PROPERTY & CASUALTY INS	13,722.75	3,208.22
06/30/2010	EQUITIES	FPL GROUP INC	ELECTRIC UTILITIES	6,204.50	0.00
06/30/2010	EQUITIES	FRANCE EQUITY FUTURES	FRANCE	-20,626.30	0.00
06/30/2010	EQUITIES	FRANCE EQUITY FUTURES	FRANCE	-11,189.79	0.00
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	8,712,977.97	-4,149,355.39
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	5,686,751.36	-2,772,083.43
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	12,961,488.67	-7,769,574.04
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	5,826,802.93	-2,185,314.08
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	16,152,473.59	-8,848,975.63
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	496,357.16	-260,305.01
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	2,875,379.90	0.00
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	1,660,843.40	0.00
06/30/2010	EQUITIES	FRANCO-NEVADA CORP	CDN GOLD	177,620.73	0.00
06/30/2010	EQUITIES	FRANCO-NEVADA CORP	CDN GOLD	1,334,783.04	123,098.29
06/30/2010	EQUITIES	FRANCO-NEVADA CORP	CDN GOLD	308,371.08	0.00
06/30/2010	EQUITIES	FRANKLIN COVEY CO COM	RESEARCH & CONSULTING SVC	27,527.50	4,065.60
06/30/2010	EQUITIES	FRANKLIN ELEC INC	ELECTRIC COMP & EQUIP	1,050,373.72	-169,285.28
06/30/2010	EQUITIES	FRANKLIN ELEC INC	ELECTRIC COMP & EQUIP	162,544.80	-22,667.53
06/30/2010	EQUITIES	FRANKLIN ELEC INC	ELECTRIC COMP & EQUIP	22,566.06	4,189.05
06/30/2010	EQUITIES	FRANKLIN ELEC INC	ELECTRIC COMP & EQUIP	89,342.00	-6,135.17
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	2,241,388.99	-463,029.79
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	405,349.31	113,334.56
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	4,251,372.00	1,393,568.18
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	3,231,734.00	-765,204.00
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	18,922,234.62	1,290,302.72
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	18,278,307.30	3,257,825.14
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	4,242,731.00	-724,595.15
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	735,928.34	-129,380.64
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	10,629.00	-1,417.11
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	30,729.62	-1,295.80
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	210,312.48	-17,078.97



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	327,869.22	-43,753.04
06/30/2010	EQUITIES	FRAPORT AG NPV	GERMANY	631,712.72	-152,918.53
06/30/2010	EQUITIES	FRAPORT AG NPV	GERMANY	140,409.09	0.00
06/30/2010	EQUITIES	FRAPORT AG NPV	GERMANY	-636,684.99	27,553.18
06/30/2010	EQUITIES	FRAPORT AG NPV	GERMANY	79,558.30	0.00
06/30/2010	EQUITIES	FRASER & NEAVE SGD0.2	SINGAPORE	181,101.53	0.00
06/30/2010	EQUITIES	FRASER & NEAVE SGD0.2	SINGAPORE	313,416.19	0.00
06/30/2010	EQUITIES	FRASER & NEAVE SGD0.2	SINGAPORE	1,542,217.06	0.00
06/30/2010	EQUITIES	FRASER & NEAVE SGD0.2	SINGAPORE	1,398,073.20	120,813.95
06/30/2010	EQUITIES	FRED OLSEN ENERGY ASA SHS	NORWAY	1,184,595.33	-365,127.37
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	786,366.00	-5,882.98
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	402,584.00	-76,145.16
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	770,904.12	-289,604.59
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	2,581.32	0.00
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	12,143.88	-3,063.42
06/30/2010	EQUITIES	FREENET AG AG NPV(BR)	GERMANY	55,790.91	-7,118.77
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD	DIV METALS & MINING	36,607,974.30	3,228,724.00
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD	DIV METALS & MINING	36,449,624.16	15,011.31
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD	DIV METALS & MINING	814,338.36	123,972.20
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD	DIV METALS & MINING	3,690,125.91	364,793.96
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD	DIV METALS & MINING	1,114,482.24	-323,471.26
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD	DIV METALS & MINING	1,782,710.37	-723,159.65
06/30/2010	EQUITIES	FREIGHTCAR AMER INC	CONSTR,FARM MACH & HVY TR	11,875.50	3,536.01
06/30/2010	EQUITIES	FREIGHTCAR AMER INC	CONSTR,FARM MACH & HVY TR	596,715.60	-204,662.74
06/30/2010	EQUITIES	FRENCH CONNECTION ORD GBP0.01	HSHLD GOODS & HOME CONSTR	40,313.90	-153,769.31
06/30/2010	EQUITIES	FRENTE CO LTD NPV	FOODS	16,107.55	-3,064.68
06/30/2010	EQUITIES	FRESENIUS KABI PHARMACEUTICALS	PHARMACEUTICALS	104.15	-690.85
06/30/2010	EQUITIES	FRESENIUS KABI PHARMACEUTICALS	PHARMACEUTICALS	3,227.45	-21,409.55
06/30/2010	EQUITIES	FRESENIUS MEDICAL CARE AG & CO	GERMANY	538,783.02	0.00
06/30/2010	EQUITIES	FRESENIUS MEDICAL CARE AG & CO	GERMANY	933,320.09	0.00
06/30/2010	EQUITIES	FRESENIUS MEDICAL CARE AG & CO	GERMANY	4,290,766.19	873,092.19
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	2,269,654.94	25,127.90
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	3,975,102.83	541,704.28
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	472,730.09	0.00
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	6,257,911.98	0.00
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	272,606.17	0.00
06/30/2010	EQUITIES	FRESENIUS SE NPV	GERMANY	94,820.26	0.00
06/30/2010	EQUITIES	FRESENIUS SE NPV	GERMANY	166,483.47	0.00
06/30/2010	EQUITIES	FRESENIUS SE NPV	GERMANY	773,387.48	-27,111.18
06/30/2010	EQUITIES	FRESH DEL MONTE PRODUCE	AGRICULTURAL PRODUCTS	36,168.88	5,361.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FRESH DEL MONTE PRODUCE	AGRICULTURAL PRODUCTS	898,008.32	-10,900.50
06/30/2010	EQUITIES	FRESH DEL MONTE PRODUCE	AGRICULTURAL PRODUCTS	1,216,424.00	-171,481.29
06/30/2010	EQUITIES	FRESNILLO PLC ORD USD0.50	MINING	133,515.24	0.00
06/30/2010	EQUITIES	FRESNILLO PLC ORD USD0.50	MINING	2,899,129.66	0.00
06/30/2010	EQUITIES	FRESNILLO PLC ORD USD0.50	MINING	230,802.42	0.00
06/30/2010	EQUITIES	FRESNILLO PLC ORD USD0.50	MINING	1,144,368.91	375,025.82
06/30/2010	EQUITIES	FRISCHS RESTAURANTS INC	RESTAURANTS	95.94	0.00
06/30/2010	EQUITIES	FRONTEER GOLD INC	CDN GOLD	39,086.25	11,304.88
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	589,419.00	-53,207.91
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	2,915,199.54	-2,039,422.52
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	2,749,330.35	-2,040,484.03
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	60,349.68	509.28
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	14,611.41	0.00
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	14,808.51	0.00
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	45,555.15	-11,007.75
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	1,919,906.80	-2,584,406.67
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	1,943,108.05	653,435.49
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	216,904.00	-49,262.85
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	2,088,614.28	-606,743.08
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	2,848,292.00	-393,711.00
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	1,893,029.66	-942,090.24
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	2,367.74	0.00
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	52,941.70	10,610.60
06/30/2010	EQUITIES	FRONTLINE LTD USD2.5	NORWAY	786,703.74	62,962.31
06/30/2010	EQUITIES	FRUTAROM INDUSTRIE ILS1	ISRAEL	91,106.18	0.00
06/30/2010	EQUITIES	FSI INTL INC	SEMICONDUCTOR EQUIPMENT	97,052.97	-5,271.90
06/30/2010	EQUITIES	FSI INTL INC	SEMICONDUCTOR EQUIPMENT	471,425.28	128,263.68
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	3,450,366.45	-1,556,495.26
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	3,334,286.28	793,338.72
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	3,918.73	0.00
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	63,815.76	-11,668.08
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	1,530,009.00	-6,965.70
06/30/2010	EQUITIES	FTSE 100 INDEX FUTURE (LIF)	UNITED KINGDOM FINCL FUT	-592,814.66	-592,814.66
06/30/2010	EQUITIES	FU YU CORPORATION LTD SGD0.10	SINGAPORE	12,656.69	-20,952.71
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	6,432,083.87	1,366,809.26
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	2,027,138.19	0.00
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	2,900,897.91	1,016,114.72
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	12,745,075.87	4,984,200.75
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	1,178,560.00	479,722.52
06/30/2010	EQUITIES	FUCHS PETROLUB AG N V PRT DM50	GERMANY	567,634.19	235,081.41

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FUEL SYS SOL KIRKLAND & ELLIS	AUTO PARTS & EQUIPMENT	11,314.20	2,436.44
06/30/2010	EQUITIES	FUEL SYS SOL KIRKLAND & ELLIS	AUTO PARTS & EQUIPMENT	782,029.20	-216,900.96
06/30/2010	EQUITIES	FUEL SYS SOL KIRKLAND & ELLIS	AUTO PARTS & EQUIPMENT	1,371,379.65	-75,566.02
06/30/2010	EQUITIES	FUEL SYS SOL KIRKLAND & ELLIS	AUTO PARTS & EQUIPMENT	98,610.00	-18,755.28
06/30/2010	EQUITIES	FUEL TECH INC	ENVIRON & FACILITIES SVCS	229,207.44	-312,422.19
06/30/2010	EQUITIES	FUEL TECH INC	ENVIRON & FACILITIES SVCS	5,081.28	-2,657.76
06/30/2010	EQUITIES	FUELCELL ENERGY INC	ELECTRIC COMP & EQUIP	2,627.86	-4,851.28
06/30/2010	EQUITIES	FUELCELL ENERGY INC	ELECTRIC COMP & EQUIP	153,074.32	-848,023.28
06/30/2010	EQUITIES	FUFENG GROUP LTD HKD0.10	HONG KONG	120,742.50	-17,004.11
06/30/2010	EQUITIES	FUFENG GROUP LTD HKD0.10	HONG KONG	224,236.78	0.00
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	1,337,752.12	-335,508.64
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	10,024,025.72	-314,839.33
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	281,794.84	0.00
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	2,027,693.85	-677,945.91
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	161,878.19	0.00
06/30/2010	EQUITIES	FUJI ELECTRIC HOLDINGS CO LT	ELECTRIC APPLIANCES	82,742.19	0.00
06/30/2010	EQUITIES	FUJI ELECTRIC HOLDINGS CO LT	ELECTRIC APPLIANCES	617,572.61	-394,740.71
06/30/2010	EQUITIES	FUJI ELECTRIC HOLDINGS CO LT	ELECTRIC APPLIANCES	144,478.90	0.00
06/30/2010	EQUITIES	FUJI HEAVY LTD Y50	TRANSPORTATION EQUIPMENT	279,027.70	0.00
06/30/2010	EQUITIES	FUJI HEAVY LTD Y50	TRANSPORTATION EQUIPMENT	1,350,661.10	86,018.18
06/30/2010	EQUITIES	FUJI HEAVY LTD Y50	TRANSPORTATION EQUIPMENT	779,264.72	0.00
06/30/2010	EQUITIES	FUJI HEAVY LTD Y50	TRANSPORTATION EQUIPMENT	161,375.66	0.00
06/30/2010	EQUITIES	FUJI MACHINE MFG CO LTD	MACHINERY	855.92	0.00
06/30/2010	EQUITIES	FUJI MACHINE MFG CO LTD	MACHINERY	1,845,268.63	-711,227.69
06/30/2010	EQUITIES	FUJI MEDIA HOLDINGS INC	SERVICES	241,990.53	-131,991.36
06/30/2010	EQUITIES	FUJI MEDIA HOLDINGS INC	SERVICES	34,437.28	0.00
06/30/2010	EQUITIES	FUJI MEDIA HOLDINGS INC	SERVICES	60,221.64	0.00
06/30/2010	EQUITIES	FUJI OIL CO Y50	FOODS	848,618.43	-41,549.62
06/30/2010	EQUITIES	FUJI OIL CO Y50	FOODS	1,013,197.00	165,340.08
06/30/2010	EQUITIES	FUJI OIL CO Y50	FOODS	545.23	0.00
06/30/2010	EQUITIES	FUJI SOFT INC JPY50	OTHER PRODUCTS	113,115.61	-12,718.90
06/30/2010	EQUITIES	FUJI SOFT INC JPY50	OTHER PRODUCTS	1,317,020.48	-248,744.26
06/30/2010	EQUITIES	FUJI-TEC Y50	MACHINERY	20,702.90	-2,933.04
06/30/2010	EQUITIES	FUJICCO CO Y50	FOODS	199,984.86	-34,617.16
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	684,406.09	0.00
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	1,191,502.34	0.00
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	576,735.91	-37,112.12
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	11,143,660.21	-2,557,404.28
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	10,956,087.69	0.00
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	2,579,914.12	63,749.87

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	5,465,266.73	-3,175,546.41
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	4,604,914.98	-1,518,812.28
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	4,781,760.67	-349,643.01
06/30/2010	EQUITIES	FUJIKURA Y50	NONFERROUS METALS	88,163.34	0.00
06/30/2010	EQUITIES	FUJIMORI KOGYO CO JPY50	JAPAN	23,372.13	-282.19
06/30/2010	EQUITIES	FUJITSU GENERAL Y50	OTHER PRODUCTS	707.99	0.00
06/30/2010	EQUITIES	FUJITSU KIDEN JPY50	JAPAN	57,543.23	-18,927.47
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	4,032,048.84	-135,209.75
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	1,039,659.65	0.00
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	596,155.10	0.00
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	285,756.35	-13,385.33
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	4,820,065.34	-1,050,858.35
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	355,023.17	4,418.15
06/30/2010	EQUITIES	FUKOKU CO LTD JPY50	RUBBER PRODUCTS	26,088.82	3,423.37
06/30/2010	EQUITIES	FUKUDA CORP Y50	CONSTRUCTION	52,435.30	-74,983.69
06/30/2010	EQUITIES	FUKUI BANK Y50	JAPAN	376,128.37	-10,541.97
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	166,568.65	0.00
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	285,563.61	0.00
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	561,990.57	0.00
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	1,354,663.36	-530,221.87
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	984.07	0.00
06/30/2010	EQUITIES	FUKUYAMA TRANSPORTING CO Y50	LAND TRANSPORTATION	479,557.01	-80,488.53
06/30/2010	EQUITIES	FUKUYAMA TRANSPORTING CO Y50	LAND TRANSPORTATION	661,136.85	-119,864.08
06/30/2010	EQUITIES	FULLER SMITH & TURNER 'A'ORD	BEVERAGES	91,745.89	-25,364.86
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	2,427,018.00	-918,043.29
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	1,252,592.00	-80,341.15
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	2,668,437.20	-681,068.87
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	59,038.32	24,471.09
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	19,757.45	0.00
06/30/2010	EQUITIES	FUNAI ELECTRIC CO NPV	ELECTRIC APPLIANCES	928,647.31	-399,452.52
06/30/2010	EQUITIES	FUNAI ELECTRIC CO NPV	ELECTRIC APPLIANCES	167,546.61	23,267.23
06/30/2010	EQUITIES	FUNAI ELECTRIC CO NPV	ELECTRIC APPLIANCES	435,303.43	26,366.56
06/30/2010	EQUITIES	FUNAI ELECTRIC CO NPV	ELECTRIC APPLIANCES	1,178.60	0.00
06/30/2010	EQUITIES	FUNDTECH LTD	ISRAEL	6,400.02	0.00
06/30/2010	EQUITIES	FURIEX PHARMACEUTICALS W/I	LIFE SCIENCES TOOLS & SVC	478,867.43	-299,599.89
06/30/2010	EQUITIES	FURIEX PHARMACEUTICALS W/I	LIFE SCIENCES TOOLS & SVC	216,671.01	-74,627.84
06/30/2010	EQUITIES	FURIEX PHARMACEUTICALS W/I	LIFE SCIENCES TOOLS & SVC	3,962.40	-896.57
06/30/2010	EQUITIES	FURMANITE CORP COM	CONSTRUCTION & ENGINEERNG	5,236.43	290.18
06/30/2010	EQUITIES	FURMANITE CORP COM	CONSTRUCTION & ENGINEERNG	141,899.71	-83,242.03
06/30/2010	EQUITIES	FURMANITE CORP COM	CONSTRUCTION & ENGINEERNG	-152,324.93	21,240.16

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FURNITURE BRANDS INTL INC COM	HOME FURNISHINGS	316,801.80	-837,265.19
06/30/2010	EQUITIES	FURNITURE BRANDS INTL INC COM	HOME FURNISHINGS	10,147.68	2,177.28
06/30/2010	EQUITIES	FURUKAWA ELECTRIC CO LTD	ELECTRIC APPLIANCES	248,784.86	0.00
06/30/2010	EQUITIES	FURUKAWA ELECTRIC CO LTD	ELECTRIC APPLIANCES	143,621.75	0.00
06/30/2010	EQUITIES	FURUKAWA ELECTRIC CO LTD	ELECTRIC APPLIANCES	1,183,305.75	-154,892.82
06/30/2010	EQUITIES	FURUKAWA-SKY ALUMINUM CORP NPV	METAL PRODUCTS	139,263.64	-23,193.94
06/30/2010	EQUITIES	FUSHAN INTERNATIONAL ENERGY GR	HONG KONG	7,198,967.50	-2,208,516.97
06/30/2010	EQUITIES	FUSHAN INTERNATIONAL ENERGY GR	HONG KONG	50,136.55	0.00
06/30/2010	EQUITIES	FUSHI COPPERWELD INC COM	ELECTRIC COMP & EQUIP	29,448.00	-12,871.44
06/30/2010	EQUITIES	FUSO CHEMICAL CO JPY50	CHEMICALS	14,238.90	-1,620.74
06/30/2010	EQUITIES	FUTABA CORP Y50	ELECTRIC APPLIANCES	514,587.98	-267,511.59
06/30/2010	EQUITIES	FUTABA CORP Y50	ELECTRIC APPLIANCES	491.72	0.00
06/30/2010	EQUITIES	FUTABA INDUSTRIAL Y50	OTHER PRODUCTS	67,687.87	14,519.33
06/30/2010	EQUITIES	FUTABA INDUSTRIAL Y50	OTHER PRODUCTS	383,311.11	19,976.49
06/30/2010	EQUITIES	FUTURE PLC GBP0.01 (WI)	MEDIA	17,729.23	-5,937.53
06/30/2010	EQUITIES	FUYO GENERAL LEASE CO LTD NPV	SERVICES	687.74	0.00
06/30/2010	EQUITIES	FX ENERGY INC	OIL & GAS EXPL & PROD	224,034.56	-74,052.00
06/30/2010	EQUITIES	FX ENERGY INC	OIL & GAS EXPL & PROD	7,840.92	733.16
06/30/2010	EQUITIES	F5 NETWORK INC COM	COMMUNICATIONS EQUIPMENT	166,213.68	93,420.96
06/30/2010	EQUITIES	F5 NETWORK INC COM	COMMUNICATIONS EQUIPMENT	8,070,963.28	5,152,713.46
06/30/2010	EQUITIES	F5 NETWORK INC COM	COMMUNICATIONS EQUIPMENT	3,819,349.00	1,378,746.68
06/30/2010	EQUITIES	F5 NETWORK INC COM	COMMUNICATIONS EQUIPMENT	7,792,980.50	4,676,280.74
06/30/2010	EQUITIES	G & K SVCS INC CL A	DIVERSIFIED SUPPORT SVCS	555,195.90	-39,983.30
06/30/2010	EQUITIES	G & K SVCS INC CL A	DIVERSIFIED SUPPORT SVCS	739,559.10	-442,063.04
06/30/2010	EQUITIES	G & K SVCS INC CL A	DIVERSIFIED SUPPORT SVCS	14,537.60	-823.68
06/30/2010	EQUITIES	G & K SVCS INC CL A	DIVERSIFIED SUPPORT SVCS	502,703.60	3,896.62
06/30/2010	EQUITIES	G D POWER DEVELOPE 'A'CNY1	CHINA	28,396.04	0.00
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	103,005.00	11,619.00
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	18,884.25	12,356.15
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	721,973.49	288,742.10
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	2,838,932.25	1,029,695.71
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	135,051.00	23,536.28
06/30/2010	EQUITIES	G STEEL PUBLIC CO LTD THB1	THAILAND	185,621.61	-398,124.52
06/30/2010	EQUITIES	G STEEL PUBLIC CO LTD THB1	THAILAND	42,671.11	0.00
06/30/2010	EQUITIES	G STEEL PUBLIC CO LTD THB1	THAILAND	141,865.88	-241,290.77
06/30/2010	EQUITIES	GABRIEL RESOURCES LTD	CDN GOLD	-139,084.36	-7,931.85
06/30/2010	EQUITIES	GAFISA SA COM NPV	BRAZIL	153,190.22	0.00
06/30/2010	EQUITIES	GAFISA SA SPONSORED ADR REPSTG	BRAZIL	7,678,858.97	-1,751,382.57
06/30/2010	EQUITIES	GAIAM INC CL A	CATALOG RETAIL	3,666.28	217.44
06/30/2010	EQUITIES	GAIAM INC CL A	CATALOG RETAIL	180,224.37	-101,729.96

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GAIL INDIA LTD INR10 (DEMAT)	INDIA	16,949,573.23	8,666,899.08
06/30/2010	EQUITIES	GAIL INDIA LTD INR10 (DEMAT)	INDIA	338,948.33	0.00
06/30/2010	EQUITIES	GAJAH TUNGGAL TBK PT	INDONESIA	255,520.23	-15,997.35
06/30/2010	EQUITIES	GALAPAGOS GENOMICS NPV	BELGIUM	328,204.85	-5,516.30
06/30/2010	EQUITIES	GALAXY ENTERTAINMENT GROUP LTD	HONG KONG	119,787.08	28,415.25
06/30/2010	EQUITIES	GALAXY ENTERTAINMENT GROUP LTD	HONG KONG	787,872.33	107,085.63
06/30/2010	EQUITIES	GALIFORM PLC ORD GBP0.10	HSHLD GOODS & HOME CONSTR	420,561.86	-191,801.29
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	3,190,746.00	-277,646.82
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	3,221,275.20	-455,692.63
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	87,215.70	15,006.75
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	20,064.81	0.00
06/30/2010	EQUITIES	GALLEON ENERGY INC	CDN OIL & GAS EXPL & PROD	79,901.19	3,352.35
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	175,357.99	0.00
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	314,338.46	0.00
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	1,276,971.85	333,878.44
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	6,818,993.80	20,207.68
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	6,153,696.39	420,135.18
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	32,263.88	-1,269.84
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	506,091.75	0.00
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	955,657.95	-4,455,738.04
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	198,690.19	0.00
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	113,636.49	0.00
06/30/2010	EQUITIES	GAMCO INVS INC	ASSET MGMT & CUSTODY BNKS	410,464.80	-48,441.01
06/30/2010	EQUITIES	GAMCO INVS INC	ASSET MGMT & CUSTODY BNKS	13,280.40	-4,815.93
06/30/2010	EQUITIES	GAMCO INVS INC	ASSET MGMT & CUSTODY BNKS	2,585,139.60	-628,614.46
06/30/2010	EQUITIES	GAMCO INVS INC	ASSET MGMT & CUSTODY BNKS	63,240.00	-11,912.10
06/30/2010	EQUITIES	GAME GROUP PLC ORD 5P	GENERAL RETAILERS	333,059.38	-504,027.51
06/30/2010	EQUITIES	GAME GROUP PLC ORD 5P	GENERAL RETAILERS	331,389.74	-414,691.02
06/30/2010	EQUITIES	GAMELOFT EUR0.76	FRANCE	912,288.26	10,128.32
06/30/2010	EQUITIES	GAMESA CORP TECNO EUR0.17	SPAIN	-366,301.25	80,787.29
06/30/2010	EQUITIES	GAMESA CORP TECNO EUR0.17	SPAIN	86,589.07	0.00
06/30/2010	EQUITIES	GAMESA CORP TECNO EUR0.17	SPAIN	148,355.41	0.00
06/30/2010	EQUITIES	GAMESA CORP TECNO EUR0.17	SPAIN	622,349.57	-1,930,308.41
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	3,695,993.00	-112,963.00
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	4,032,503.11	-1,025,476.94
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	4,375,326.66	-2,422,483.11
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	879,372.00	-99,126.92
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	86,715.85	-14,860.30
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	30,128.20	0.00
06/30/2010	EQUITIES	GAMMA HLDG NV EUR2.5	NETHERLANDS	34,252.47	-85,117.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GAMUDA BERHAD ORD MY\$1.00	MALAYSIA	247,929.55	0.00
06/30/2010	EQUITIES	GAN SU JIU STEEL 'A'CNY1	CHINA	44,663.39	0.00
06/30/2010	EQUITIES	GANGER ROLF ASA NOK1.25	NORWAY	85,535.47	-86,734.94
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	4,433,660.60	-10,313,484.67
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	2,793,447.00	-5,114,571.01
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	1,470,150.00	-306,410.65
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	4,778,927.44	-15,811,934.48
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	33,339.22	0.00
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	102,262.50	63,781.50
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	594,429.16	239,780.51
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	1,438.24	0.00
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	1,047,330.00	154,422.99
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	1,016,512.56	142,081.92
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	6,357,640.38	404,571.64
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	289,078.30	32,532.45
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	9,834.46	0.00
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	13,097,163.80	-782,601.25
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	6,188,280.00	-677,119.63
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	254,926.00	-1,880.14
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	12,363,852.62	226,905.05
06/30/2010	EQUITIES	GARDA WORLD SECURITY CORP	CDN SECURITY & ALARM SVCS	307,231.92	-39,513.40
06/30/2010	EQUITIES	GARDA WORLD SECURITY CORP	CDN SECURITY & ALARM SVCS	63,569.47	-9,510.70
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	659,932.00	39,858.24
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	3,177,171.27	1,607,994.29
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	4,093,362.00	794,522.16
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	3,557,479.38	410,713.65
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	964.63	0.00
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	68,401.06	26,047.32
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	32,335.74	0.00
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	5,242,799.78	-6,231,598.33
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	1,590,310.00	-229,852.77
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	5,237,226.40	-3,794,704.01
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	111,409.24	29,771.26
06/30/2010	EQUITIES	GARTNER INC COM	IT CONSULTNG & OTHER SVCS	1,902,570.75	761,658.19
06/30/2010	EQUITIES	GARTNER INC COM	IT CONSULTNG & OTHER SVCS	785,571.00	-41,738.32
06/30/2010	EQUITIES	GARTNER INC COM	IT CONSULTNG & OTHER SVCS	44,221.50	14,588.34
06/30/2010	EQUITIES	GAS NAT SDG SA EUR1	SPAIN	297,666.68	0.00
06/30/2010	EQUITIES	GAS NAT SDG SA EUR1	SPAIN	171,472.93	0.00
06/30/2010	EQUITIES	GAS NAT SDG SA EUR1	SPAIN	274,174.19	0.00
06/30/2010	EQUITIES	GAS NAT SDG SA EUR1	SPAIN	1,405,491.54	-1,278,805.44

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GASCOGNE FF80	FRANCE	17,883.54	-22,832.93
06/30/2010	EQUITIES	GASTAR EXPLORATION LTD NEW	CDN OIL & GAS EXPL & PROD	67,402.31	-8,174.16
06/30/2010	EQUITIES	GATEWAY DISTRI PARK INRIO	INDIA	69,748.40	0.00
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	1,760,799.96	-59,524.95
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	1,681,773.80	-871,052.79
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	38,819.40	2,749.95
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	9,187.77	0.00
06/30/2010	EQUITIES	GAYLORD ENTERTAINMENT CO	HOTELS, RESORTS & CRUISE	33,090.82	12,747.98
06/30/2010	EQUITIES	GAYLORD ENTERTAINMENT CO	HOTELS, RESORTS & CRUISE	1,182,035.90	-393,063.31
06/30/2010	EQUITIES	GAYLORD ENTERTAINMENT CO	HOTELS, RESORTS & CRUISE	77,315.00	34,644.32
06/30/2010	EQUITIES	GAZIT GLOBE ILS1	ISRAEL	466,878.49	-34,956.67
06/30/2010	EQUITIES	GAZIT GLOBE ILS1	ISRAEL	95,834.62	0.00
06/30/2010	EQUITIES	GAZPROM NEFT LEVEL 1 ADR REPR	RUSSIA	573,712.27	0.00
06/30/2010	EQUITIES	GAZPROM NEFT RUB0.0016	RUSSIA	238,596.59	0.00
06/30/2010	EQUITIES	GAZPROM OAO LEVEL 1 ADR	RUSSIA	8,084,156.25	0.00
06/30/2010	EQUITIES	GAZPROM OAO LEVEL 1 ADR	RUSSIA	3,827.45	0.00
06/30/2010	EQUITIES	GB AUTO EGP1(POST SUBDIVISION)	EGYPT	195,879.66	-3,675.68
06/30/2010	EQUITIES	GCA SAVVIAN GROUP CORPORATION	OTHER FINANCING BUSINESS	201,378.69	-32,479.10
06/30/2010	EQUITIES	GCL POLY ENERGY HOLDINGS LTD	CHINA	47,785.87	0.00
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	2,541,268.18	798,940.74
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	14,310,134.33	-10,356,240.24
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	4,342,988.29	675,759.75
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	2,111,383.87	0.00
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	1,809,113.35	0.00
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	3,172,619.72	0.00
06/30/2010	EQUITIES	GDF SUEZ VVPR STRIP	FRANCE	0.01	0.00
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	294,731.98	0.00
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	5,574,695.85	0.00
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	1,298,372.21	-560,944.75
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	1,468,997.95	-38,967.78
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	169,448.02	0.00
06/30/2010	EQUITIES	GEBERIT CHF0.10 (REGD) (POST	SWITZERLAND	308,891.69	0.00
06/30/2010	EQUITIES	GEBERIT CHF0.10 (REGD) (POST	SWITZERLAND	532,391.57	0.00
06/30/2010	EQUITIES	GEBERIT CHF0.10 (REGD) (POST	SWITZERLAND	2,518,626.77	299,238.33
06/30/2010	EQUITIES	GEBERIT CHF0.10 (REGD) (POST	SWITZERLAND	3,641,693.33	-179,005.97
06/30/2010	EQUITIES	GECINA EUR7.50	FRANCE	152,947.86	0.00
06/30/2010	EQUITIES	GECINA EUR7.50	FRANCE	743,450.62	-223,213.61
06/30/2010	EQUITIES	GECINA EUR7.50	FRANCE	87,842.02	0.00
06/30/2010	EQUITIES	GEDEON RICHTER LTD GDR 144A	HUNGARY	1,786.03	0.00
06/30/2010	EQUITIES	GEELY AUTOMOBILE HLDGS LTD	HONG KONG	108,551.61	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GEM DIAMOND ORD USD 0.01 (WI)	OTHER	-149,148.00	25,008.49
06/30/2010	EQUITIES	GEM DIAMOND ORD USD 0.01 (WI)	OTHER	97,396.11	18,072.24
06/30/2010	EQUITIES	GEMALTO EUR 1	NETHERLANDS	1,576,029.41	444,799.20
06/30/2010	EQUITIES	GEMDALE CORPORATION	CHINA	54,621.83	0.00
06/30/2010	EQUITIES	GEMINA SPA EUR1	ITALY	207,329.64	-107,918.83
06/30/2010	EQUITIES	GEMTEK TECHNOLOGY TWD10	TAIWAN	111,553.52	0.00
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	1,649,972.34	-492,230.85
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	295,230.00	-8,792.98
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	3,589,088.40	439,017.06
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	3,283,457.22	-208,736.83
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	70,037.64	4,097.64
06/30/2010	EQUITIES	GENCO SHIPPING & TRADING	MARINE	709,836.46	-888,700.84
06/30/2010	EQUITIES	GENCO SHIPPING & TRADING	MARINE	601,099.00	-251,447.05
06/30/2010	EQUITIES	GENCO SHIPPING & TRADING	MARINE	11,572.28	-5,218.72
06/30/2010	EQUITIES	GENCORP INC	AEROSPACE & DEFENSE	358,332.18	-460,537.37
06/30/2010	EQUITIES	GENCORP INC	AEROSPACE & DEFENSE	10,034.58	5,131.84
06/30/2010	EQUITIES	GENERAC HOLDINGS INC	ELECTRIC COMP & EQUIP	21,743.52	-1,756.40
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	2,061,723.95	99,956.84
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	2,029,024.40	-2,607,051.25
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	45,145.10	-18,566.24
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	9,025.38	0.00
06/30/2010	EQUITIES	GENERAL COMMUNICATION INC CL A	INTEGRATED TELECOMM SVCS	16,197.06	1,792.56
06/30/2010	EQUITIES	GENERAL COMMUNICATION INC CL A	INTEGRATED TELECOMM SVCS	507,588.84	-59,344.21
06/30/2010	EQUITIES	GENERAL DE ALQUILER DE	SPAIN	2,837.60	-3,368.14
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	29,055,907.20	-359,806.45
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	29,382,833.34	2,022,942.07
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	1,338,846.00	-253,040.64
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	7,392,966.06	2,890,501.06
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	630,024.36	30,336.88
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	211,302.12	0.00
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	1,312,187.04	-132,770.82
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	1,114,722.00	418,635.00
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	5,038,047.96	-2,074,727.55
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	5,705,431.62	-212,667.79
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	7,861,418.40	-3,627,856.62
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	9,102,733.20	-7,321,577.11
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	2,053,128.00	-163,288.72
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	7,260,000.00	-4,024,421.23
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	1,237,637.46	0.00
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	4,873,929.20	481,856.85

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	31,834,661.04	-18,459,644.03
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	17,365,920.00	-16,846,677.52
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	215,482,981.56	-151,510,400.45
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	219,838,465.20	-253,986,946.37
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	3,935,892.80	-320,464.22
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	3,632,344.24	-295,942.21
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	96,068.00	-7,857.02
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	6,061.05	0.00
06/30/2010	EQUITIES	GENERAL MARITIME CORP NEW SHS	OIL & GAS STORAGE & TRANS	545,889.16	-481,894.89
06/30/2010	EQUITIES	GENERAL MARITIME CORP NEW SHS	OIL & GAS STORAGE & TRANS	6,631.92	-3,601.44
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	3,575,514.24	752,564.48
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	1,534,464.00	121,789.44
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	3,999,552.00	207,925.13
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	32,307,322.56	8,277,906.08
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	32,339,787.84	7,743,494.85
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	98,949.55	0.00
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	743,611.20	206,872.37
06/30/2010	EQUITIES	GENERAL MOLY INC COM	DIV METALS & MINING	8,118.88	2,883.63
06/30/2010	EQUITIES	GENERAL MOLY INC COM	DIV METALS & MINING	232,410.64	-89,314.81
06/30/2010	EQUITIES	GENERAL SHOPPING BRASIL SA	BRAZIL	1,237,041.78	0.00
06/30/2010	EQUITIES	GENERATION JEEPERS INVEST	OTHER	12,293.20	12,293.20
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	INTL EQUITY	595,148.28	0.00
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	INTL EQUITY	76,849,646.97	0.00
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	OTHER	975,269.73	0.00
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	OTHER	58,855.86	0.00
06/30/2010	EQUITIES	GENESCO INC COM	APPAREL RETAIL	15,891.24	1,576.44
06/30/2010	EQUITIES	GENESCO INC COM	APPAREL RETAIL	780,644.01	62,202.88
06/30/2010	EQUITIES	GENESIS SMALLER COS SICAV	FINANCIAL SERVICES	71,120,318.17	0.00
06/30/2010	EQUITIES	GENESSE & WYO INC CL A	RAILROADS	1,548,253.07	663,737.97
06/30/2010	EQUITIES	GENESSE & WYO INC CL A	RAILROADS	1,965,602.73	392,532.85
06/30/2010	EQUITIES	GENESSE & WYO INC CL A	RAILROADS	44,622.76	12,330.76
06/30/2010	EQUITIES	GENNUM CORP	CDN SEMICONDUCTORS	8,930.50	3,081.07
06/30/2010	EQUITIES	GENOMIC HEALTH INC	BIOTECHNOLOGY	265,543.41	-92,752.36
06/30/2010	EQUITIES	GENOMIC HEALTH INC	BIOTECHNOLOGY	3,879.00	-1,396.00
06/30/2010	EQUITIES	GENOMIC HEALTH INC	BIOTECHNOLOGY	1,270,113.90	-383,342.60
06/30/2010	EQUITIES	GENOMIC HEALTH INC	BIOTECHNOLOGY	8,223.48	-3,552.67
06/30/2010	EQUITIES	GENOMMA LAB INTERNACIONAL SAB	MEXICO	163,540.93	0.00
06/30/2010	EQUITIES	GENOPTIX INC COM	HEALTH CARE SERVICES	7,860.40	-6,077.18
06/30/2010	EQUITIES	GENOPTIX INC COM	HEALTH CARE SERVICES	359,978.80	-280,301.59
06/30/2010	EQUITIES	GENPACT LTD	DATA PROCNG/OUTSRCD SVCS	1,268,614.64	294,667.59

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GENPACT LTD	DATA PROCNG/OUTSRCD SVCS	-341,660.00	31,415.57
06/30/2010	EQUITIES	GENPACT LTD	DATA PROCNG/OUTSRCD SVCS	1,785,856.82	405,248.45
06/30/2010	EQUITIES	GENPACT LTD	DATA PROCNG/OUTSRCD SVCS	41,620.40	13,614.40
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	-3,047,610.00	-255,744.53
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	3,777,849.72	427,790.22
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	280,488.00	11,098.96
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	4,128,405.78	959,966.79
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	78,177.04	27,633.28
06/30/2010	EQUITIES	GENTING BERHAD	MALAYSIA	352,666.48	0.00
06/30/2010	EQUITIES	GENTING SINGAPORE PLC USD0.10	HONG KONG	8,801,939.92	333,654.58
06/30/2010	EQUITIES	GENTING SINGAPORE PLC USD0.10	HONG KONG	436,852.75	0.00
06/30/2010	EQUITIES	GENTING SINGAPORE PLC USD0.10	HONG KONG	1,899,689.13	720,954.31
06/30/2010	EQUITIES	GENTING SINGAPORE PLC USD0.10	HONG KONG	254,796.25	0.00
06/30/2010	EQUITIES	GENTIVA HEALTH SVCS INC	HEALTH CARE SERVICES	1,234,221.95	381,758.21
06/30/2010	EQUITIES	GENTIVA HEALTH SVCS INC	HEALTH CARE SERVICES	25,983.62	10,524.28
06/30/2010	EQUITIES	GENTIVA HEALTH SVCS INC	HEALTH CARE SERVICES	796,795.00	77,422.51
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	1,407,058.00	106,825.39
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	745,382.00	-94,582.39
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	183,980.10	30,933.10
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	65,684.44	0.00
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	8,626,234.29	282,919.93
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	8,941,849.84	-659,395.88
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	9,108,195.46	-9,040,142.63
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	9,135,237.29	-5,373,550.27
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	2,253,268.00	237,930.18
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	53,926.11	0.00
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	200,833.62	127,023.05
06/30/2010	EQUITIES	GENWORTH MI CANADA INC	CDN THRIFTS & MTG FINANCE	934,132.33	0.00
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	2,360,805.00	110,084.55
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	419,106.35	-58,387.00
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	34,023.15	0.00
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	19,071,141.26	-2,373,105.64
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	19,467,858.04	-3,016,599.08
06/30/2010	EQUITIES	GEO CO LTD JPY50000	RETAIL TRADE	256,774.78	15,652.53
06/30/2010	EQUITIES	GEO GROUP INC	SECURITY & ALARM SERVICES	1,371,388.25	640,076.26
06/30/2010	EQUITIES	GEO GROUP INC	SECURITY & ALARM SERVICES	42,413.00	9,811.20
06/30/2010	EQUITIES	GEODESIC LTD INR2	INDIA	67,914.69	0.00
06/30/2010	EQUITIES	GEOEYE INC COM	AEROSPACE & DEFENSE	426,618.00	74,562.88
06/30/2010	EQUITIES	GEOEYE INC COM	AEROSPACE & DEFENSE	28,150.56	7,831.60
06/30/2010	EQUITIES	GEOEYE INC COM	AEROSPACE & DEFENSE	1,098,120.96	221,270.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GEOKINETICS INC COM PAR \$0.01	OIL & GAS EQUIP/SVCS	-72,245.29	43,990.68
06/30/2010	EQUITIES	GEORGIA GULF CORP COM PAR	COMMODITY CHEMICALS	9,297.98	-1,659.84
06/30/2010	EQUITIES	GEORGIA GULF CORP COM PAR	COMMODITY CHEMICALS	2,001.00	-361.50
06/30/2010	EQUITIES	GEORGIA GULF CORP COM PAR	COMMODITY CHEMICALS	169,500.16	0.00
06/30/2010	EQUITIES	GEOSOURCES INC COM	OIL & GAS EXPL & PROD	3,733.24	1,500.80
06/30/2010	EQUITIES	GEOSOURCES INC COM	OIL & GAS EXPL & PROD	216,082.16	-8,712.29
06/30/2010	EQUITIES	GEOVISION INC TWD10	TAIWAN	76,462.41	0.00
06/30/2010	EQUITIES	GERBER SCIENTIFIC INC COM	ELECTRONIC EQUIP & INSTR	88,130.55	-12,135.66
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	2,321,874.40	-20,023.50
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	145,482.88	0.00
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	83,369.90	0.00
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	2,144,858.40	-18,378.88
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	37,332.50	-344.04
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	14,005.06	0.00
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	630,386.15	-176,976.92
06/30/2010	EQUITIES	GERDAU SA	BRAZIL	977,426.37	0.00
06/30/2010	EQUITIES	GERDAU SA	BRAZIL	1,874,340.98	20,391.66
06/30/2010	EQUITIES	GERMAN AMERICAN BANCORP INC	REGIONAL BANKS	68,253.30	-3,815.22
06/30/2010	EQUITIES	GERMANY EQUITY FUTURES	GERMANY	-15,827.28	0.00
06/30/2010	EQUITIES	GERMANY EQUITY FUTURES	GERMANY	-51,584.19	0.00
06/30/2010	EQUITIES	GERON CORP	BIOTECHNOLOGY	740,073.50	-187,495.01
06/30/2010	EQUITIES	GERON CORP	BIOTECHNOLOGY	14,056.00	-2,127.27
06/30/2010	EQUITIES	GERON CORP	BIOTECHNOLOGY	16,490.70	-4,801.66
06/30/2010	EQUITIES	GESTEVIS TELECINO EUR0.5	SPAIN	477,699.90	-332,112.26
06/30/2010	EQUITIES	GESTEVIS TELECINO EUR0.5	SPAIN	44,958.30	0.00
06/30/2010	EQUITIES	GESTEVIS TELECINO EUR0.5	SPAIN	78,015.20	0.00
06/30/2010	EQUITIES	GESTEVIS TELECINO EUR0.5	SPAIN	385,946.81	-423,049.10
06/30/2010	EQUITIES	GET NICE HOLDINGS HKD0.10	HONG KONG	53,825.85	-30,442.32
06/30/2010	EQUITIES	GET SA EUR0.40 (POST	FRANCE	1,326,854.75	-499,433.50
06/30/2010	EQUITIES	GET SA EUR0.40 (POST	FRANCE	288,805.02	0.00
06/30/2010	EQUITIES	GET SA EUR0.40 (POST	FRANCE	35,729.21	11,065.07
06/30/2010	EQUITIES	GET SA EUR0.40 (POST	FRANCE	164,160.02	0.00
06/30/2010	EQUITIES	GETING HOLDINGS SA PLN1	POLAND	611,841.27	-358.80
06/30/2010	EQUITIES	GETING HOLDINGS SA PLN1	POLAND	169,518.00	7,345.85
06/30/2010	EQUITIES	GETINGE AB SER'B'NPV	SWEDEN	346,854.44	0.00
06/30/2010	EQUITIES	GETINGE AB SER'B'NPV	SWEDEN	1,636,652.36	227,945.48
06/30/2010	EQUITIES	GETINGE AB SER'B'NPV	SWEDEN	198,084.91	0.00
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	788,296.71	-166,087.07
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	98,405.50	17,245.53
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	707,215.16	101,881.65

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	12,014.63	2,336.25
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	80,097.50	-1,384.20
06/30/2010	EQUITIES	GEZHOUBA CO LTD	CHINA	48,979.44	0.00
06/30/2010	EQUITIES	GFI GROUP INC	INVESTMNT BKG & BROKERAGE	129,456.00	24,638.03
06/30/2010	EQUITIES	GFI GROUP INC	INVESTMNT BKG & BROKERAGE	12,806.10	321.30
06/30/2010	EQUITIES	GFI GROUP INC	INVESTMNT BKG & BROKERAGE	135,460.08	-9,625.25
06/30/2010	EQUITIES	GFI GROUP INC	INVESTMNT BKG & BROKERAGE	668,361.24	-243,971.35
06/30/2010	EQUITIES	GFI INFORMATIQUE SA EUR2	FRANCE	81,307.32	1,468.34
06/30/2010	EQUITIES	GFK SE NPV	GERMANY	1,334,778.78	307,644.41
06/30/2010	EQUITIES	GFK SE NPV	GERMANY	2,213,526.48	261,650.81
06/30/2010	EQUITIES	GFK SE NPV	GERMANY	475,943.80	212,336.88
06/30/2010	EQUITIES	GFT TECHNOLOGY NPV	GERMANY	51,559.78	-4,866.82
06/30/2010	EQUITIES	GIANT MANUFACTURING CO TWD10	TAIWAN	102,035.75	0.00
06/30/2010	EQUITIES	GIANTPLUS TECHNOLOGY CO TWD10	TAIWAN	75,313.52	0.00
06/30/2010	EQUITIES	GIBRALTAR INDS INC	BUILDING PRODUCTS	664,580.00	-66,726.40
06/30/2010	EQUITIES	GIBRALTAR INDS INC	BUILDING PRODUCTS	10,504.00	2,686.16
06/30/2010	EQUITIES	GIBRALTAR INDS INC	BUILDING PRODUCTS	533,583.00	-312,057.61
06/30/2010	EQUITIES	GIBRALTAR INDS INC	BUILDING PRODUCTS	261,600.10	-47,613.30
06/30/2010	EQUITIES	GIGA-BYTE TECHNOLOGY CO TWD10	TAIWAN	2,207,316.84	520,676.61
06/30/2010	EQUITIES	GIGA-BYTE TECHNOLOGY CO TWD10	TAIWAN	142,259.01	0.00
06/30/2010	EQUITIES	GIGA-BYTE TECHNOLOGY CO TWD10	TAIWAN	79,534.10	41,221.30
06/30/2010	EQUITIES	GIGA-BYTE TECHNOLOGY CO TWD10	TAIWAN	2,799,404.05	975,079.40
06/30/2010	EQUITIES	GIGAMEDIA LIMITED	TAIWAN	677,459.86	-714,337.27
06/30/2010	EQUITIES	GIGAMEDIA LIMITED	TAIWAN	86,106.02	-88,252.41
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	1,394,164.83	-105,896.32
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	2,589,940.24	173,450.18
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	3,315,123.51	37,552.91
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	1,922,311.20	465,149.33
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	291,618.90	0.00
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	169,382.56	0.00
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	1,565,474.99	-83,461.66
06/30/2010	EQUITIES	GILDEMEISTER AG NPV	GERMANY	2,937.20	0.00
06/30/2010	EQUITIES	GILDEMEISTER AG NPV	GERMANY	-513,447.13	11,364.20
06/30/2010	EQUITIES	GILDEMEISTER AG NPV	GERMANY	118,555.59	64,732.19
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	2,992,644.00	-1,103,634.59
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	1,755,170.28	-618,693.97
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	3,417,716.00	-1,270,097.39
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	965,084.84	-209,663.29
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	349,662.43	0.00
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	42,327,195.72	2,255,720.33

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	43,599,669.32	8,697,426.43
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	26,395,600.00	-9,754,395.55
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	5,779,608.00	-1,879,563.91
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	2,145,928.00	-139,178.58
06/30/2010	EQUITIES	GIMV NPV	BELGIUM	26,046.31	-2,589.51
06/30/2010	EQUITIES	GIMV NPV	BELGIUM	1,136,400.98	20,629.25
06/30/2010	EQUITIES	GIRALIA RESOURCES NPV	AUSTRALIA	-307,467.04	44,895.34
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	330,582.57	0.00
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	10,343,401.58	3,066,229.18
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	573,707.34	0.00
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	2,387,315.68	630,996.95
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	2,679,294.11	21,741.97
06/30/2010	EQUITIES	GK GOH HLDGS SGD0.20	SINGAPORE	43,206.07	-39,892.61
06/30/2010	EQUITIES	GKN ORD GBP0.01	AUTOMOBILES & PARTS	1,484,419.23	552,199.56
06/30/2010	EQUITIES	GLACIER BANCORP INC NEW COM	REGIONAL BANKS	1,486,892.52	-108,868.58
06/30/2010	EQUITIES	GLACIER BANCORP INC NEW COM	REGIONAL BANKS	1,597,563.00	-703,694.08
06/30/2010	EQUITIES	GLACIER BANCORP INC NEW COM	REGIONAL BANKS	43,071.12	-1,901.51
06/30/2010	EQUITIES	GLACIER BANCORP INC NEW COM	REGIONAL BANKS	3,098,186.64	-345,059.97
06/30/2010	EQUITIES	GLACIER MEDIA INC	CDN PUBLISHING	76,012.80	-68,264.33
06/30/2010	EQUITIES	GLADSTONE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	434,691.72	-18,714.18
06/30/2010	EQUITIES	GLADSTONE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	6,529.24	2,440.16
06/30/2010	EQUITIES	GLADSTONE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	51,347.50	-11,695.84
06/30/2010	EQUITIES	GLADSTONE COML CORP	DIVERSIFIED REITS	76,520.22	12,381.55
06/30/2010	EQUITIES	GLADSTONE COML CORP	DIVERSIFIED REITS	106,471.44	8,666.73
06/30/2010	EQUITIES	GLADSTONE INVT CORP	ASSET MGMT & CUSTODY BNKS	97,460.11	10,130.32
06/30/2010	EQUITIES	GLADSTONE INVT CORP	ASSET MGMT & CUSTODY BNKS	86,260.68	10,330.58
06/30/2010	EQUITIES	GLADSTONE INVT CORP	ASSET MGMT & CUSTODY BNKS	4,623.19	1,570.14
06/30/2010	EQUITIES	GLANBIA ORD EUR0.06	IRELAND	1,446,222.28	-11,216.57
06/30/2010	EQUITIES	GLASTON OYJ ABP NPV	FINLAND	8,733.95	1,498.79
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	4,545,594.93	0.00
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	7,873,494.40	0.00
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	9,385,729.59	-1,266,427.94
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	36,270,447.71	-5,521,651.23
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	17,085,059.71	-1,472,939.71
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	13,380,513.94	0.00
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	5,945,935.49	-108,351.99
06/30/2010	EQUITIES	GLAXOSMITHKLINE PHARMACEUTICAL	INDIA	11,426,415.15	5,422,291.78
06/30/2010	EQUITIES	GLEACHER & CO INC	INVESTMNT BKG & BROKERAGE	92,863.35	-124,313.90
06/30/2010	EQUITIES	GLEACHER & CO INC	INVESTMNT BKG & BROKERAGE	576,491.25	-209,697.19
06/30/2010	EQUITIES	GLEACHER & CO INC	INVESTMNT BKG & BROKERAGE	3,016.65	-4,529.57

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GLEESON(M J) GROUP ORD GBP0.02	CONSTRUCTION & MATERIALS	54,984.85	-161,607.15
06/30/2010	EQUITIES	GLENMARK PHARM INR1.00	INDIA	97,813.64	0.00
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	948,497.76	-24,088.49
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	1,074,882.66	-8,162.67
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	6,530.58	1,297.17
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	530.23	0.00
06/30/2010	EQUITIES	GLIMCHER RLTY TR SHS BEN INT	RETAIL REITS	12,080.96	7,072.73
06/30/2010	EQUITIES	GLIMCHER RLTY TR SHS BEN INT	RETAIL REITS	450,552.32	-610,212.53
06/30/2010	EQUITIES	GLIMCHER RLTY TR SHS BEN INT	RETAIL REITS	1,364,352.00	43,529.43
06/30/2010	EQUITIES	GLIMCHER RLTY TR SHS BEN INT	RETAIL REITS	102,752.00	-16,727.27
06/30/2010	EQUITIES	GLOBAL & YUASA BATTERY CO	SOUTH KOREA	831,350.28	209,471.40
06/30/2010	EQUITIES	GLOBAL & YUASA BATTERY CO	SOUTH KOREA	163,112.10	0.00
06/30/2010	EQUITIES	GLOBAL BIO-CHEM TE HKD0.10	HONG KONG	35,062.39	0.00
06/30/2010	EQUITIES	GLOBAL CASH ACCESS HLDGS INC	DATA PROCNG/OUTSRCD SVCS	280,483.42	-28,094.86
06/30/2010	EQUITIES	GLOBAL CASH ACCESS HLDGS INC	DATA PROCNG/OUTSRCD SVCS	152,931.31	-20,857.99
06/30/2010	EQUITIES	GLOBAL CASH ACCESS HLDGS INC	DATA PROCNG/OUTSRCD SVCS	12,083.96	519.56
06/30/2010	EQUITIES	GLOBAL CROSSING LTD SHS NEW	ALTERNATIVE CARRIERS	676,353.16	-127,105.52
06/30/2010	EQUITIES	GLOBAL CROSSING LTD SHS NEW	ALTERNATIVE CARRIERS	9,713.83	2,127.31
06/30/2010	EQUITIES	GLOBAL GEOPHYSICAL SERVICES	OIL & GAS EQUIP/SVCS	920.04	-135.38
06/30/2010	EQUITIES	GLOBAL GREEN TECH GROUP CO	HONG KONG	24,623.90	-6,480.18
06/30/2010	EQUITIES	GLOBAL INDUSTRIES LTD	OIL & GAS EQUIP/SVCS	147,617.73	-53,724.13
06/30/2010	EQUITIES	GLOBAL INDUSTRIES LTD	OIL & GAS EQUIP/SVCS	806,763.20	-419,520.93
06/30/2010	EQUITIES	GLOBAL INDUSTRIES LTD	OIL & GAS EQUIP/SVCS	16,837.50	-6,825.00
06/30/2010	EQUITIES	GLOBAL MIXED-MODE TECHNOLOGY	TAIWAN	50,230.10	0.00
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	92,263.50	3,888.50
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	4,021,555.86	333,132.34
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	1,326,402.00	-281,677.68
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	4,022,359.74	275,228.40
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	875,717.64	80,546.30
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	-3,591,882.00	455,355.48
06/30/2010	EQUITIES	GLOBAL SOURCE LTD SHS	PUBLISHING	229,994.24	-100,672.85
06/30/2010	EQUITIES	GLOBAL SOURCE LTD SHS	PUBLISHING	4,319.84	606.10
06/30/2010	EQUITIES	GLOBAL UNICHIP CORP TWD10	TAIWAN	57,245.59	0.00
06/30/2010	EQUITIES	GLOBALSTAR INC COM	ALTERNATIVE CARRIERS	6,414.10	-79.97
06/30/2010	EQUITIES	GLOBALTRANS INVT PLC SPONSORED	CYPRUS	81,758.45	0.00
06/30/2010	EQUITIES	GLOBE SPECIALTY METALS INC	DIV METALS & MINING	14,451.67	-1,068.84
06/30/2010	EQUITIES	GLOBE SPECIALTY METALS INC	DIV METALS & MINING	2,066.00	-115.00
06/30/2010	EQUITIES	GLOBE TELECOM INC	PHILIPPINES	484,039.48	-13,440.98
06/30/2010	EQUITIES	GLOBECOMM SYS INC COM	COMMUNICATIONS EQUIPMENT	202,001.25	17,937.29
06/30/2010	EQUITIES	GLORIOUS SUN ENTERPRISE	CHINA	28,303.04	-1,502.50

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GLORY KOGYO Y50	MACHINERY	717,299.47	46,634.82
06/30/2010	EQUITIES	GLOVIS CO LTD KRW500	SOUTH KOREA	1,150,217.01	113,429.35
06/30/2010	EQUITIES	GLOVIS CO LTD KRW500	SOUTH KOREA	120,304.99	44,205.90
06/30/2010	EQUITIES	GLOW ENERGY THB10(ALIEN MKT)	THAILAND	187,885.92	0.00
06/30/2010	EQUITIES	GLOW ENERGY THB10(NVDR)	THAILAND	37,706.71	0.00
06/30/2010	EQUITIES	GLV INC	CDN INDUSTRIAL MACHINERY	565,210.56	146,234.95
06/30/2010	EQUITIES	GMX RES INC COM	OIL & GAS EXPL & PROD	352,913.22	-655,903.87
06/30/2010	EQUITIES	GMX RES INC COM	OIL & GAS EXPL & PROD	9,689.57	-9,932.75
06/30/2010	EQUITIES	GODO STEEL LTD JPY50	IRON AND STEEL	225,004.41	-150,794.51
06/30/2010	EQUITIES	GODO STEEL LTD JPY50	IRON AND STEEL	574,717.45	58,614.20
06/30/2010	EQUITIES	GOLAR LNG LIMITED SHS	OIL & GAS STORAGE & TRANS	16,759.26	4,350.71
06/30/2010	EQUITIES	GOLAR LNG LIMITED SHS	OIL & GAS STORAGE & TRANS	613,598.16	-79,076.04
06/30/2010	EQUITIES	GOLD FIELDS ORD ZAR0.50	SOUTH AFRICA	1,806,901.75	0.00
06/30/2010	EQUITIES	GOLD PEAK INDS HKD0.50	HONG KONG	16,217.81	97.81
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	1,638,181.11	0.00
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	2,848,588.94	0.00
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	10,221,111.66	0.00
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	2,008,881.57	95,809.43
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	12,840,393.77	4,870,481.40
06/30/2010	EQUITIES	GOLDCORP INC NEW COM	CDN GOLD	17,540.00	4,458.49
06/30/2010	EQUITIES	GOLDEN AGRI RES USD0.025	MAURITIUS	1,033,591.87	-468,572.34
06/30/2010	EQUITIES	GOLDEN AGRI RES USD0.025	MAURITIUS	220,777.44	0.00
06/30/2010	EQUITIES	GOLDEN AGRI RES USD0.025	MAURITIUS	127,285.16	0.00
06/30/2010	EQUITIES	GOLDEN AGRI RES USD0.025	MAURITIUS	629,804.46	-10,098.86
06/30/2010	EQUITIES	GOLDEN AGRI-RESOURCES-CW12	MAURITIUS	0.07	0.07
06/30/2010	EQUITIES	GOLDEN EAGLE RETAIL GROUP LTD	CHINA	190,437.05	0.00
06/30/2010	EQUITIES	GOLDEN EAGLE RETAIL GROUP LTD	CHINA	263,254.21	159,259.31
06/30/2010	EQUITIES	GOLDEN MEDITECH HKD0.10	HONG KONG	99,080.46	0.00
06/30/2010	EQUITIES	GOLDEN OCEAN USD0.10	NORWAY	127,054.16	-89,749.70
06/30/2010	EQUITIES	GOLDEN POND HEALTHCARE CONTRA	OTHER DIVERS FINCL SVCS	0.00	0.00
06/30/2010	EQUITIES	GOLDEN RESOURCES HKD0.10	HONG KONG	36,085.09	-20,904.31
06/30/2010	EQUITIES	GOLDEN STAR RES LTD CDA COM	CDN GOLD	526,686.24	-29,761.38
06/30/2010	EQUITIES	GOLDEN STAR RES LTD CDA COM	CDN GOLD	72,931.38	-1,470.95
06/30/2010	EQUITIES	GOLDEN STAR RES LTD CDA COM	CDN GOLD	7,446.00	-387.00
06/30/2010	EQUITIES	GOLDEN WEST RESOURCES LTD NPV	AUSTRALIA	10,793.41	298.62
06/30/2010	EQUITIES	GOLDIN PROPERTIES HLDGS LTD	HONG KONG	15,255.90	-790.17
06/30/2010	EQUITIES	GOLDLION HLDGS ORD HK\$0.10	HONG KONG	157,569.77	0.00
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	7,876,200.00	-1,707,679.48
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	3,097,972.00	-469,569.28
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	4,118,333.71	-403,184.44



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	971,398.00	-193,561.67
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	93,695,669.01	1,203,182.04
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	12,977,746.01	591,488.08
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	5,277,054.00	-1,112,829.15
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	95,499,712.62	-803,206.02
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	6,642,262.00	-383,093.50
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	2,116,728.75	-173,166.77
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	700,497.10	0.00
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	531,844.58	0.00
06/30/2010	EQUITIES	GOLDSUN DEV & CONST TWD10	TAIWAN	86,145.77	0.00
06/30/2010	EQUITIES	GOLDWIN INC JPY50	TEXTILES AND APPARELS	106,181.49	-41,882.32
06/30/2010	EQUITIES	GOLUB CAPITAL BDC INC	ASSET MGMT & CUSTODY BNKS	3,273.34	-50.39
06/30/2010	EQUITIES	GOLUB CAPITAL BDC INC	ASSET MGMT & CUSTODY BNKS	3,244.50	-52.25
06/30/2010	EQUITIES	GOME ELECTRICAL AP HKD0.1	HONG KONG	783,338.34	0.00
06/30/2010	EQUITIES	GOME ELECTRICAL AP HKD0.1	HONG KONG	3,770,315.60	-639,562.82
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	532,616.31	-89,648.12
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	586,789.07	-308,890.00
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	136,492.86	0.00
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	204,876.10	0.00
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	79,226.09	0.00
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	170,956.86	0.00
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	698,524.82	0.00
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	1,029,630.03	199,124.22
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	300,892.44	0.00
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	1,392,426.96	32,481.23
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	1,656,348.00	237,391.62
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	11,377,284.53	4,732,162.60
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	3,903,131.00	666,363.89
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	11,464,097.08	3,820,669.44
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	260,473.05	76,538.25
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	61,810.37	0.00
06/30/2010	EQUITIES	GOODRICH PETROLEUM CORP	OIL & GAS EXPL & PROD	10,596.00	-11,063.99
06/30/2010	EQUITIES	GOODRICH PETROLEUM CORP	OIL & GAS EXPL & PROD	419,088.00	-600,903.06
06/30/2010	EQUITIES	GOODYEAR TIRE & RUBR CO COM	TIRES & RUBBER	3,365,137.30	-1,226,875.16
06/30/2010	EQUITIES	GOODYEAR TIRE & RUBR CO COM	TIRES & RUBBER	3,750,401.76	-3,062,431.02
06/30/2010	EQUITIES	GOODYEAR TIRE & RUBR CO COM	TIRES & RUBBER	82,243.56	-9,266.88
06/30/2010	EQUITIES	GOODYEAR TIRE & RUBR CO COM	TIRES & RUBBER	1,615,250.00	-736,742.50
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	15,043,759.50	-3,439,653.00
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	3,212,983.95	-600,209.52
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	19,314,834.55	1,505,460.03

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	5,472,885.00	-662,752.62
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	7,564,150.00	-114,042.20
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	3,410,541.75	277,925.22
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	1,210,445.15	0.00
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	153,882,397.90	18,581,558.31
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	35,596,000.00	2,646,160.54
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	150,864,302.05	17,549,673.70
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	11,880,165.00	-1,126,367.26
06/30/2010	EQUITIES	GORMAN RUPP CO	INDUSTRIAL MACHINERY	459,692.55	136,701.30
06/30/2010	EQUITIES	GORMAN RUPP CO	INDUSTRIAL MACHINERY	14,954.85	2,596.95
06/30/2010	EQUITIES	GOVERNMENT PPTYS INCOME TR	OFFICE REITS	2,552.00	249.20
06/30/2010	EQUITIES	GOVERNMENT PPTYS INCOME TR	OFFICE REITS	160,316.64	10,134.28
06/30/2010	EQUITIES	GOVERNMENT PPTYS INCOME TR	OFFICE REITS	2,172,390.00	157,422.63
06/30/2010	EQUITIES	GOVERNMENT PPTYS INCOME TR	OFFICE REITS	588,874.00	23,824.16
06/30/2010	EQUITIES	GOVERNMENT PPTYS INCOME TR	OFFICE REITS	84,216.00	-1,396.58
06/30/2010	EQUITIES	GP BATTERIES INTL SG\$0.80	SINGAPORE	40,190.53	-2,453.83
06/30/2010	EQUITIES	GP INDUSTRIES SGD0.20	SINGAPORE	41,408.21	12,842.25
06/30/2010	EQUITIES	GP STRATEGIES CORP COM	HUMAN RESOURCE & EMP SVCS	39,508.92	-538.61
06/30/2010	EQUITIES	GPE BRUXELLES LAM STRIP VVPR	BELGIUM	0.01	0.00
06/30/2010	EQUITIES	GPO IND SALTILLO COM NPV	MEXICO	74,378.18	0.00
06/30/2010	EQUITIES	GPO SIMEC SA SER'B'NPV	MEXICO	156,143.71	-15,412.45
06/30/2010	EQUITIES	GPT GROUP	AUSTRALIA	367,222.59	0.00
06/30/2010	EQUITIES	GPT GROUP	AUSTRALIA	1,795,994.98	-1,761,027.21
06/30/2010	EQUITIES	GPT GROUP	AUSTRALIA	210,455.60	0.00
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	1,849,626.40	591,083.20
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	115,720.00	-37,508.25
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	52,600.00	19,495.75
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	1,758,944.00	-204,396.54
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	1,375,237.52	252,621.55
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	1,485,613.00	43,463.04
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	10,253,943.36	-1,302,410.42
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	56,126.29	12,901.68
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	2,191,800.69	-795,672.65
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	2,292,354.42	-169,230.84
06/30/2010	EQUITIES	GRAFTECH INTERNATIONAL LTD	ELECTRIC COMP & EQUIP	2,327,811.02	407,772.69
06/30/2010	EQUITIES	GRAFTECH INTERNATIONAL LTD	ELECTRIC COMP & EQUIP	1,185,477.32	-125,655.64
06/30/2010	EQUITIES	GRAFTECH INTERNATIONAL LTD	ELECTRIC COMP & EQUIP	1,773,771.50	-1,332.34
06/30/2010	EQUITIES	GRAFTECH INTERNATIONAL LTD	ELECTRIC COMP & EQUIP	62,763.66	20,048.31
06/30/2010	EQUITIES	GRAFTON GROUP UT (1 ORD & 1 C	IRELAND	146,913.28	33,436.60
06/30/2010	EQUITIES	GRAFTON GROUP UT (1 ORD & 1 C	IRELAND	6,855,690.83	-10,929,726.01

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GRAHAM CORP	INDUSTRIAL MACHINERY	212,738.08	-123,248.90
06/30/2010	EQUITIES	GRAHAM CORP	INDUSTRIAL MACHINERY	6,700.53	-93.87
06/30/2010	EQUITIES	GRAINCORP 'N'NPV	AUSTRALIA	201,049.53	-81,163.46
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	6,869,807.10	742,553.71
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	2,008,890.00	490,866.06
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	178,811.10	36,865.34
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	9,387,383.85	2,579,263.46
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	2,784,600.00	796,337.57
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	5,320,575.00	251,289.50
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	9,940,126.95	2,885,389.85
06/30/2010	EQUITIES	GRAMMER AG NPV	GERMANY	14,549.75	7,473.90
06/30/2010	EQUITIES	GRAN TIERRA ENERGY INC	OIL & GAS EXPL & PROD	315,416.65	19,931.40
06/30/2010	EQUITIES	GRANA Y MONTERO SA PEN0.70	PERU	73,416.87	0.00
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	1,026,562.02	-24,261.16
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	2,132,668.89	442,149.49
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	9,301.71	2,216.91
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	993,853.74	-115,512.09
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	523,027.89	137,937.65
06/30/2010	EQUITIES	GRAND PACIF PETROC TWD10	TAIWAN	217,370.81	-66,227.86
06/30/2010	EQUITIES	GRANDE CACHE COAL CORP	CDN DIV METALS & MINING	682,162.52	-302,702.56
06/30/2010	EQUITIES	GRANDE CACHE COAL CORP	CDN DIV METALS & MINING	1,038,253.42	325,126.08
06/30/2010	EQUITIES	GRANDE CACHE COAL CORP	CDN DIV METALS & MINING	808,450.57	241,247.53
06/30/2010	EQUITIES	GRANDE HLDGS HKD2.50	HONG KONG	6,102.36	-19,449.11
06/30/2010	EQUITIES	GRANGE RESOURCES NPV POST	AUSTRALIA	3,796.70	90.28
06/30/2010	EQUITIES	GRANITE CONSTR INC COM	CONSTRUCTION & ENGINEERNG	1,327,760.00	-904,332.64
06/30/2010	EQUITIES	GRANITE CONSTR INC COM	CONSTRUCTION & ENGINEERNG	1,208,261.60	-289,804.53
06/30/2010	EQUITIES	GRANITE CONSTR INC COM	CONSTRUCTION & ENGINEERNG	29,163.30	-13,493.10
06/30/2010	EQUITIES	GRANITE HACARMEL I ILS1	ISRAEL	100,901.05	0.00
06/30/2010	EQUITIES	GRAPHIC PACKAGING HLDG CO COM	PAPER PACKAGING	14,354.55	6,164.13
06/30/2010	EQUITIES	GRAPHIC PACKAGING HLDG CO COM	PAPER PACKAGING	317,819.25	-187,605.95
06/30/2010	EQUITIES	GRASIM IND INR10 DEMAT	INDIA	10,231,219.75	3,815,500.15
06/30/2010	EQUITIES	GRASIM IND INR10 DEMAT	INDIA	1,257,771.07	-259,457.20
06/30/2010	EQUITIES	GRASIM IND INR10 DEMAT	INDIA	109,984.56	0.00
06/30/2010	EQUITIES	GRAY TELEVISION INC	BROADCASTING	55,121.52	-11,170.68
06/30/2010	EQUITIES	GREAT ATLANTIC & PAC TEA INC	FOOD RETAIL	157,298.70	-391,331.15
06/30/2010	EQUITIES	GREAT ATLANTIC & PAC TEA INC	FOOD RETAIL	2,394.60	-30.70
06/30/2010	EQUITIES	GREAT EAGLE HLDGS HK0.50	HONG KONG	776,648.71	410,875.56
06/30/2010	EQUITIES	GREAT EAGLE HLDGS HK0.50	HONG KONG	535,708.18	277,171.77
06/30/2010	EQUITIES	GREAT EAGLE HLDGS HK0.50	HONG KONG	751,016.74	-47,680.63
06/30/2010	EQUITIES	GREAT EAGLE HLDGS HK0.50	HONG KONG	574,156.14	43,620.24

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GREAT EAGLE HLDGS HK0.50	HONG KONG	84,386.19	0.00
06/30/2010	EQUITIES	GREAT EASTERN SHIPPING INR10	INDIA	189,801.48	-13,976.12
06/30/2010	EQUITIES	GREAT EASTERN SHIPPING INR10	INDIA	65,406.09	0.00
06/30/2010	EQUITIES	GREAT LAKES DREDGE & DOCK CORP	CONSTRUCTION & ENGINEERNG	444,414.00	22,330.34
06/30/2010	EQUITIES	GREAT LAKES DREDGE & DOCK CORP	CONSTRUCTION & ENGINEERNG	189,000.00	38,653.65
06/30/2010	EQUITIES	GREAT LAKES DREDGE & DOCK CORP	CONSTRUCTION & ENGINEERNG	7,788.00	1,109.20
06/30/2010	EQUITIES	GREAT OFFSHORE LTD INR10	INDIA	89,609.29	0.00
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	87,567.90	11,164.65
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	23,838.71	0.00
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	2,791,875.70	-1,350,858.32
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	2,834,817.16	-1,089,472.71
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	997,372.00	-103,783.25
06/30/2010	EQUITIES	GREAT PORTLAND ESTATES ORD	REAL ESTATE INVEST TRUSTS	996.04	0.00
06/30/2010	EQUITIES	GREAT SOUTHN BANCORP INC	REGIONAL BANKS	152,527.56	-1,636.25
06/30/2010	EQUITIES	GREAT SOUTHN BANCORP INC	REGIONAL BANKS	2,049.00	-54.75
06/30/2010	EQUITIES	GREAT WALL ENTERPR TWD10	TAIWAN	75,561.75	0.00
06/30/2010	EQUITIES	GREAT WALL MOTOR COMPANY LTD	CHINA	249,545.15	0.00
06/30/2010	EQUITIES	GREAT WALL MOTOR COMPANY LTD	CHINA	178,139.63	18,148.69
06/30/2010	EQUITIES	GREAT WALL TECHNOLOGY CO CL H	CHINA	454,059.62	193,269.25
06/30/2010	EQUITIES	GREAT WEST LIFECO INC	CDN LIFE & HEATHL INS	650,355.62	0.00
06/30/2010	EQUITIES	GREAT WEST LIFECO INC	CDN LIFE & HEATHL INS	2,633,305.34	-985,247.32
06/30/2010	EQUITIES	GREAT WEST LIFECO INC	CDN LIFE & HEATHL INS	569,038.47	0.00
06/30/2010	EQUITIES	GREAT WEST LIFECO INC	CDN LIFE & HEATHL INS	329,653.84	0.00
06/30/2010	EQUITIES	GREATBATCH INC COM	HEALTH CARE EQUIPMENT	640,140.83	117,899.56
06/30/2010	EQUITIES	GREATBATCH INC COM	HEALTH CARE EQUIPMENT	6,313.73	316.96
06/30/2010	EQUITIES	GREATEK ELECTRONICS INC TWD10	TAIWAN	323,293.41	0.00
06/30/2010	EQUITIES	GREE ELEC APPLICAN 'A'CN1	CHINA	56,667.30	0.00
06/30/2010	EQUITIES	GREE INC NPV	JAPAN	1,836,735.39	938,696.29
06/30/2010	EQUITIES	GREEN BANKSHARES INC	REGIONAL BANKS	9,079.47	-1,053.84
06/30/2010	EQUITIES	GREEN BANKSHARES INC	REGIONAL BANKS	3,192.50	-338.50
06/30/2010	EQUITIES	GREEN CROSS CORPOR KRW5000	SOUTH KOREA	189,846.50	0.00
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	90,078.50	20,199.23
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	4,038,112.50	2,080,531.34
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	462,600.00	61,134.62
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	3,632,489.40	638,852.56
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	-3,492,630.00	842,253.14
06/30/2010	EQUITIES	GREEN PLAINS RENEWABLE ENERGY	OIL & GAS REFINING & MKTG	132,124.16	-1,519.20
06/30/2010	EQUITIES	GREEN PLAINS RENEWABLE ENERGY	OIL & GAS REFINING & MKTG	4,854.50	-684.00
06/30/2010	EQUITIES	GREENBRIER COS INC	CONSTR,FARM MACH & HVY TR	8,008.00	3,010.15
06/30/2010	EQUITIES	GREENBRIER COS INC	CONSTR,FARM MACH & HVY TR	192,169.60	-181,713.13

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GREENBRIER COS INC	CONSTR,FARM MACH & HVY TR	112,000.00	-23,320.00
06/30/2010	EQUITIES	GREENE KING ORD GBP0.125	TRAVEL & LEISURE	1,368,585.99	-1,361,231.05
06/30/2010	EQUITIES	GREENE KING ORD GBP0.125	TRAVEL & LEISURE	1,251,436.75	-690,347.81
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	861,749.61	-307,876.00
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	1,651,365.82	-337,862.78
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	1,179,014.31	-191,595.28
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	1,524,398.81	-151,997.94
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	43,707.95	-8,193.90
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	996,419.00	-252,080.46
06/30/2010	EQUITIES	GREENHUNTER ENERGY INC WT TO	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	GREENLIGHT CAPITAL RE LTD CL A	REINSURANCE	1,327,412.24	475,368.88
06/30/2010	EQUITIES	GREENLIGHT CAPITAL RE LTD CL A	REINSURANCE	-193,963.00	10,661.03
06/30/2010	EQUITIES	GREENLIGHT CAPITAL RE LTD CL A	REINSURANCE	31,235.60	11,441.86
06/30/2010	EQUITIES	GREENTECH ENERGY S DKK5	DENMARK	30,256.08	-33,356.92
06/30/2010	EQUITIES	GREENTOWN CHINA HOLDINGS LTD	CHINA	130,555.10	0.00
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	2,703,595.48	164,269.96
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	2,755,361.32	1,154,610.16
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	63,234.80	11,989.30
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	20,116.95	0.00
06/30/2010	EQUITIES	GRENDENE SA COM NPV	BRAZIL	334,965.54	0.00
06/30/2010	EQUITIES	GRENKE LEASING AG NPV	GERMANY	354,463.22	17,846.25
06/30/2010	EQUITIES	GRIFFIN LD & NURSERIES INC	AGRICULTURAL PRODUCTS	27,559.00	-4,784.85
06/30/2010	EQUITIES	GRIFFIN LD & NURSERIES INC	AGRICULTURAL PRODUCTS	2,260.60	-98.79
06/30/2010	EQUITIES	GRIFFON CORP COM	BUILDING PRODUCTS	24,708.04	2,971.22
06/30/2010	EQUITIES	GRIFFON CORP COM	BUILDING PRODUCTS	516,203.38	-199,164.93
06/30/2010	EQUITIES	GRIFFON CORP COM	BUILDING PRODUCTS	140,462.00	-18,976.34
06/30/2010	EQUITIES	GRIFOLS SA EUR0.5	SPAIN	127,192.26	0.00
06/30/2010	EQUITIES	GRIFOLS SA EUR0.5	SPAIN	73,040.95	0.00
06/30/2010	EQUITIES	GRIFOLS SA EUR0.5	SPAIN	538,777.85	-754,384.34
06/30/2010	EQUITIES	GRINDROD ZAR0.00002	SOUTH AFRICA	141,625.00	0.00
06/30/2010	EQUITIES	GROUP FIVE NPV	SOUTH AFRICA	104,827.14	0.00
06/30/2010	EQUITIES	GROUP FIVE NPV	SOUTH AFRICA	65,869.45	-18,068.71
06/30/2010	EQUITIES	GROUP FIVE NPV	SOUTH AFRICA	136,477.93	-25,281.69
06/30/2010	EQUITIES	GROUP 1 AUTOMOTIVE INC COM	AUTOMOTIVE RETAIL	2,047,510.01	-691,706.86
06/30/2010	EQUITIES	GROUP 1 AUTOMOTIVE INC COM	AUTOMOTIVE RETAIL	25,883.00	-6,108.76
06/30/2010	EQUITIES	GROUP 1 AUTOMOTIVE INC COM	AUTOMOTIVE RETAIL	836,820.92	-118,078.62
06/30/2010	EQUITIES	GROUP 1 AUTOMOTIVE INC COM	AUTOMOTIVE RETAIL	18,165.16	2,532.16
06/30/2010	EQUITIES	GROUPE AEROPLAN INC	CDN ADVERTISING	629,917.53	-100,376.82
06/30/2010	EQUITIES	GROUPE BRUXELLES L NPV	BELGIUM	489,063.55	0.00
06/30/2010	EQUITIES	GROUPE BRUXELLES L NPV	BELGIUM	1,081,113.94	0.00

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GRUPE BRUXELLES L NPV	BELGIUM	2,314,945.25	-987,912.34
06/30/2010	EQUITIES	GRUPE BRUXELLES L NPV	BELGIUM	296,659.31	0.00
06/30/2010	EQUITIES	GRUPE CGI INC CL A SUB VTG	CDN IT CONSULTNG/OTH SVCS	3,404,040.00	6,434.03
06/30/2010	EQUITIES	GRUPE PARTOUCHE EUR2	FRANCE	2,581.89	-3,015.17
06/30/2010	EQUITIES	GRUPE PARTOUCHE EUR2	FRANCE	28,672.46	-15,472.37
06/30/2010	EQUITIES	GRUPE STERIA EUR1	FRANCE	178,698.75	12,850.01
06/30/2010	EQUITIES	GRUPE STERIA EUR1	FRANCE	113,534.45	46,881.88
06/30/2010	EQUITIES	GRUPE STERIA EUR1	FRANCE	203,790.61	98,797.96
06/30/2010	EQUITIES	GRUPE STERIA EUR1	FRANCE	394,314.82	-50,986.85
06/30/2010	EQUITIES	GRUMA SAB DE CV SER 'B' NPV	MEXICO	88,696.52	0.00
06/30/2010	EQUITIES	GRUMA SAB DE CV SER 'B' NPV	MEXICO	174,435.44	-55,954.52
06/30/2010	EQUITIES	GRUPA LOTOS S A PLN1.00(CA)	POLAND	416,029.79	-29,023.75
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	781,053.06	-133,125.58
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	460,902.77	0.00
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	251,482.14	0.00
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	1,492,356.60	-252,501.17
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	370,708.77	-32,209.94
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	8,598,800.00	160,257.39
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL CENTRO	MEXICO	51,727.48	0.00
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL SUREST	MEXICO	97,785.55	0.00
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL SUREST	MEXICO	8,407,640.34	1,305,542.02
06/30/2010	EQUITIES	GRUPO CATALANA OCCIDENTE SA	SPAIN	16,034.79	-3,423.47
06/30/2010	EQUITIES	GRUPO CONTL SAB COM SER I	MEXICO	156,024.39	0.00
06/30/2010	EQUITIES	GRUPO ELEKTRA(NEW) COM NPV	MEXICO	374,722.29	0.00
06/30/2010	EQUITIES	GRUPO EMPRESARIAL ENCE SA	SPAIN	472,538.35	-643,428.71
06/30/2010	EQUITIES	GRUPO EZENTIS SA	SPAIN	22,323.46	-13,038.14
06/30/2010	EQUITIES	GRUPO FIN IMBURSA SAB DE CV	MEXICO	7,236,263.52	0.00
06/30/2010	EQUITIES	GRUPO FIN IMBURSA SAB DE CV	MEXICO	444,624.95	0.00
06/30/2010	EQUITIES	GRUPO FINANCIERO BANORTE SAB	MEXICO	468,867.09	0.00
06/30/2010	EQUITIES	GRUPO FINANCIERO BANORTE SAB	MEXICO	5,031,044.91	1,217,506.08
06/30/2010	EQUITIES	GRUPO FINANCIERO BANORTE SAB	MEXICO	19,457,638.77	9,446,095.21
06/30/2010	EQUITIES	GRUPO MEXICO SAB DE CV	MEXICO	11,692,208.80	4,902,015.30
06/30/2010	EQUITIES	GRUPO MEXICO SAB DE CV	MEXICO	1,724,600.64	0.00
06/30/2010	EQUITIES	GRUPO MODELO SAB DE CV MXP	MEXICO	574,366.56	0.00
06/30/2010	EQUITIES	GRUPO TELEVISA SA	MEXICO	1,549,925.18	0.00
06/30/2010	EQUITIES	GRUPO TELEVISA SA	MEXICO	4,986,224.00	-205,975.93
06/30/2010	EQUITIES	GRUPO TELEVISA SA DE CV PTG	MEXICO	209,886.00	0.00
06/30/2010	EQUITIES	GRUPPO EDITORIALE L'ESPRESSO	ITALY	809,268.30	-240,578.24
06/30/2010	EQUITIES	GS ENGINEERING & CONSTRUCTION	SOUTH KOREA	764,977.97	0.00
06/30/2010	EQUITIES	GS HOME SHOPPING INC KRW5000	SOUTH KOREA	122,395.98	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GS YUASA CORP NPV	BANKS	1,067,996.39	-307,216.08
06/30/2010	EQUITIES	GS YUASA CORP NPV	BANKS	221,781.09	0.00
06/30/2010	EQUITIES	GS YUASA CORP NPV	BANKS	126,185.50	0.00
06/30/2010	EQUITIES	GSD HOLDINGS TRY1	TURKEY	654,831.30	244,463.36
06/30/2010	EQUITIES	GSE SYSTEMS INC	APPLICATION SOFTWARE	413,360.78	-149,101.90
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	1,274,486.40	517,377.61
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	1,586,966.40	587,835.67
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	47,030.40	14,908.12
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	1,304,438.40	79,077.53
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	1,200,960.00	248,007.51
06/30/2010	EQUITIES	GSI CREOS CORP Y50	OTHER PRODUCTS	52,209.29	1,244.90
06/30/2010	EQUITIES	GSI TECHNOLOGY INC COM	SEMICONDUCTORS	44,707.52	11,573.24
06/30/2010	EQUITIES	GSI TECHNOLOGY INC COM	SEMICONDUCTORS	-318,604.00	17,099.77
06/30/2010	EQUITIES	GT SOLAR INTL INC COM	SEMICONDUCTOR EQUIPMENT	229,219.20	-48,529.15
06/30/2010	EQUITIES	GT SOLAR INTL INC COM	SEMICONDUCTOR EQUIPMENT	292,975.20	19,889.87
06/30/2010	EQUITIES	GT SOLAR INTL INC COM	SEMICONDUCTOR EQUIPMENT	2,464.00	-144.10
06/30/2010	EQUITIES	GT SOLAR INTL INC COM	SEMICONDUCTOR EQUIPMENT	43,293.60	79.36
06/30/2010	EQUITIES	GTL INFRASTRUCTURE INR10	INDIA	49,773.53	0.00
06/30/2010	EQUITIES	GTL LTD INR10 (DEMAT T5)	INDIA	215,965.10	0.00
06/30/2010	EQUITIES	GUANGDONG INVT LTD ORD HK\$0.50	HONG KONG	184,315.20	0.00
06/30/2010	EQUITIES	GUANGDONG MD HLDGS 'A' CNY1	CHINA	29,306.83	0.00
06/30/2010	EQUITIES	GUANGDONG SHENGYI 'A' CNY1	CHINA	11,393.92	0.00
06/30/2010	EQUITIES	GUANGZHOU FRIENDSHIP CO A CNY1	CHINA	14,038.92	0.00
06/30/2010	EQUITIES	GUANGZHOU INVESTMENTS CO ORD	HONG KONG	120,900.60	0.00
06/30/2010	EQUITIES	GUANGZHOU KINGFA SCI & TEC	CHINA	12,684.69	0.00
06/30/2010	EQUITIES	GUANGZHOU R&F PROPERTIES	CHINA	397,022.26	0.00
06/30/2010	EQUITIES	GUARANTY TRUST BANK GDR EACH	NIGERIA	3,310,634.89	0.00
06/30/2010	EQUITIES	GUARANTY TRUST BANK NGN0.50	NIGERIA	874,775.06	261,739.29
06/30/2010	EQUITIES	GUARANTY TRUST BANK NGN0.50	NIGERIA	704,671.01	0.00
06/30/2010	EQUITIES	GUARANTY TRUST BANK NGN0.50	NIGERIA	2,523,996.85	839,066.40
06/30/2010	EQUITIES	GUDANG GARAM(PERSUSAHAAN ROKOK	INDONESIA	256,546.24	147,837.02
06/30/2010	EQUITIES	GUESS? INC	APPAREL RETAIL	65,010.44	13,318.40
06/30/2010	EQUITIES	GUESS? INC	APPAREL RETAIL	2,565,553.76	950,290.53
06/30/2010	EQUITIES	GUESS? INC	APPAREL RETAIL	421,740.00	-161,523.24
06/30/2010	EQUITIES	GUESS? INC	APPAREL RETAIL	2,693,200.40	-916,394.08
06/30/2010	EQUITIES	GUIDANCE SOFTWARE INC COM	APPLICATION SOFTWARE	4,713.66	56.71
06/30/2010	EQUITIES	GUINNESS ANCHOR BERHAD MY\$0.50	MALAYSIA	43,967.05	0.00
06/30/2010	EQUITIES	GUINNESS NIGERIA PLC NGN0.50	NIGERIA	2,341,605.86	472,220.77
06/30/2010	EQUITIES	GUINNESS NIGERIA PLC NGN0.50	NIGERIA	653,721.32	86,720.01
06/30/2010	EQUITIES	GUINNESS NIGERIA PLC NGN0.50	NIGERIA	1,405,443.70	180,700.72

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GUJARAT GAS INR2 (POST	INDIA	30,809.50	0.00
06/30/2010	EQUITIES	GUJARAT IND POWER INR10	INDIA	104,906.97	0.00
06/30/2010	EQUITIES	GUJARAT NARMADA VA INR10	INDIA	8,527.23	0.00
06/30/2010	EQUITIES	GUJARAT STATE FER INR10	INDIA	125,071.08	0.00
06/30/2010	EQUITIES	GUJARAT STATE PETRONET LTD	INDIA	185,094.80	0.00
06/30/2010	EQUITIES	GULF IS FABRICATION INC COM	OIL & GAS EQUIP/SVCS	377,322.24	-145,328.94
06/30/2010	EQUITIES	GULF IS FABRICATION INC COM	OIL & GAS EQUIP/SVCS	7,992.80	69.26
06/30/2010	EQUITIES	GULFMARK OFFSHORE INC CLASS A	OIL & GAS EQUIP/SVCS	19,964.40	-1,478.28
06/30/2010	EQUITIES	GULFMARK OFFSHORE INC CLASS A	OIL & GAS EQUIP/SVCS	836,173.00	42,379.12
06/30/2010	EQUITIES	GULFMARK OFFSHORE INC CLASS A	OIL & GAS EQUIP/SVCS	751,940.00	-825,209.85
06/30/2010	EQUITIES	GULFMARK OFFSHORE INC CLASS A	OIL & GAS EQUIP/SVCS	94,320.00	-8,475.63
06/30/2010	EQUITIES	GULFPORT ENERGY CORP	OIL & GAS EXPL & PROD	545,441.40	248,870.53
06/30/2010	EQUITIES	GULFPORT ENERGY CORP	OIL & GAS EXPL & PROD	711,410.24	97,666.99
06/30/2010	EQUITIES	GULFPORT ENERGY CORP	OIL & GAS EXPL & PROD	14,967.32	7,741.90
06/30/2010	EQUITIES	GUN-EI CHEMICAL INDST CO Y50	CHEMICALS	61,995.71	-16,037.83
06/30/2010	EQUITIES	GUNMA BANK Y50	BANKS	294,963.88	0.00
06/30/2010	EQUITIES	GUNMA BANK Y50	BANKS	898,464.92	-322,144.11
06/30/2010	EQUITIES	GUNMA BANK Y50	BANKS	107,497.52	0.00
06/30/2010	EQUITIES	GUNMA BANK Y50	BANKS	189,674.86	0.00
06/30/2010	EQUITIES	GUNNS LIMITED NPV	AUSTRALIA	287,635.93	-919,033.95
06/30/2010	EQUITIES	GUNZE Y50	TEXTILES AND APPARELS	91,761.78	-15,812.15
06/30/2010	EQUITIES	GUOCOLAND LTD SG\$1	SINGAPORE	93,940.26	21,332.90
06/30/2010	EQUITIES	GUYANA GOLDFIELDS INC NEW	CDN GOLD	-271,943.73	-16,331.52
06/30/2010	EQUITIES	GUYENNE & GASCOGNE EUR4	FRANCE	503,392.08	-331,788.20
06/30/2010	EQUITIES	GVK POWER & INFRASTRUCTURE LTD	INDIA	55,090.97	0.00
06/30/2010	EQUITIES	GVT HOLDING SA COM NPV	BRAZIL	1,446,555.90	0.00
06/30/2010	EQUITIES	GWANGJU SHINSEGAE KRW5000	SOUTH KOREA	41,579.34	7,451.94
06/30/2010	EQUITIES	GWANGJU SHINSEGAE KRW5000	SOUTH KOREA	35,414.79	0.00
06/30/2010	EQUITIES	GYMBOREE CORP COM	APPAREL RETAIL	350,222.00	-41,924.56
06/30/2010	EQUITIES	GYMBOREE CORP COM	APPAREL RETAIL	1,974,184.33	714,927.96
06/30/2010	EQUITIES	GYMBOREE CORP COM	APPAREL RETAIL	2,204,903.75	-49,206.30
06/30/2010	EQUITIES	GYMBOREE CORP COM	APPAREL RETAIL	36,346.21	5,876.32
06/30/2010	EQUITIES	GZI REIT GZI REAL ESTATE	HONG KONG	106,171.81	0.00
06/30/2010	EQUITIES	GZI TRANSPORT ORD HKD0.10	CHINA	103,739.05	0.00
06/30/2010	EQUITIES	G4S PLC ORD GBP0.25	SUPPORT SERVICES	2,171,381.91	662,022.06
06/30/2010	EQUITIES	G4S PLC ORD GBP0.25	SUPPORT SERVICES	494,309.48	0.00
06/30/2010	EQUITIES	G4S PLC ORD GBP0.25	SUPPORT SERVICES	284,920.43	0.00
06/30/2010	EQUITIES	H & E EQUIP SVCS INC COM	TRADING COS & DISTRIBUTOR	302,296.40	-146,331.63
06/30/2010	EQUITIES	H & E EQUIP SVCS INC COM	TRADING COS & DISTRIBUTOR	5,355.35	-151.66
06/30/2010	EQUITIES	H PLUS H INTL SER'B'DKK100	DENMARK	10,166.16	-5,582.80



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	H.I.S.CO JPY50	SERVICES	1,963,629.80	95,086.74
06/30/2010	EQUITIES	H.I.S.CO JPY50	SERVICES	165,315.86	-3,873.85
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	7,705,251.81	-3,554,405.87
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	-4,596,768.00	644,843.20
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	7,129,695.51	-2,404,359.45
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	555,951.00	-54,078.95
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	3,760,238.28	-817,158.30
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	177,976.56	16,963.34
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	31,816.71	0.00
06/30/2010	EQUITIES	H-ONE CO LTD	LAND TRANSPORTATION	14,781.33	-5,666.70
06/30/2010	EQUITIES	HABIB BANK PKR10	PAKISTAN	69,467.37	-12,040.28
06/30/2010	EQUITIES	HACHIJUNI BANK Y50	OTHER FINANCING BUSINESS	211,998.63	0.00
06/30/2010	EQUITIES	HACHIJUNI BANK Y50	OTHER FINANCING BUSINESS	123,609.41	0.00
06/30/2010	EQUITIES	HACHIJUNI BANK Y50	OTHER FINANCING BUSINESS	841,599.14	0.00
06/30/2010	EQUITIES	HACHIJUNI BANK Y50	OTHER FINANCING BUSINESS	1,002,463.28	-376,744.51
06/30/2010	EQUITIES	HACKETT GROUP INC COM	IT CONSULTNG & OTHER SVCS	115,800.10	-140,454.20
06/30/2010	EQUITIES	HACKETT GROUP INC COM	IT CONSULTNG & OTHER SVCS	155,561.60	-65,783.68
06/30/2010	EQUITIES	HACKETT GROUP INC COM	IT CONSULTNG & OTHER SVCS	4,459.47	1,095.03
06/30/2010	EQUITIES	HAEMONETICS CORP MASS COM	HEALTH CARE SUPPLIES	41,317.44	324.24
06/30/2010	EQUITIES	HAEMONETICS CORP MASS COM	HEALTH CARE SUPPLIES	1,722,434.16	329,999.36
06/30/2010	EQUITIES	HAEMONETICS CORP MASS COM	HEALTH CARE SUPPLIES	124,434.00	-553.35
06/30/2010	EQUITIES	HAI KWANG ENTERPRISE	TAIWAN	110,910.06	-47,031.47
06/30/2010	EQUITIES	HAIN CELESTIAL GROUP INC/THE	PACKAGED FOODS & MEATS	1,438,786.61	131,404.38
06/30/2010	EQUITIES	HAIN CELESTIAL GROUP INC/THE	PACKAGED FOODS & MEATS	29,770.92	5,071.72
06/30/2010	EQUITIES	HAINAN MEILAN AIRP 'H'CN1	CHINA	78,844.20	0.00
06/30/2010	EQUITIES	HAITIAN INTL HOLDINGS LTD	CHINA	386,897.75	-30,731.34
06/30/2010	EQUITIES	HAJIME CONSTRUCTION CO LTD	CONSTRUCTION	523,968.81	-111,011.23
06/30/2010	EQUITIES	HAJIME CONSTRUCTION CO LTD	CONSTRUCTION	24,307.83	-9,298.04
06/30/2010	EQUITIES	HAKON INVEST SEK2.50	SWEDEN	-113,158.37	5,913.35
06/30/2010	EQUITIES	HAKUHODO DY HLDGS INC NPV	SERVICES	60,456.23	0.00
06/30/2010	EQUITIES	HAKUHODO DY HLDGS INC NPV	SERVICES	104,040.75	0.00
06/30/2010	EQUITIES	HAKUHODO DY HLDGS INC NPV	SERVICES	518,141.99	-185,452.72
06/30/2010	EQUITIES	HALCOR METAL PROCESSING	GREECE	8,772.98	-15,245.16
06/30/2010	EQUITIES	HALDEX AB SEK5	SWEDEN	425,173.48	-130,727.09
06/30/2010	EQUITIES	HALDEX AB SEK5	SWEDEN	136,098.72	-11,508.39
06/30/2010	EQUITIES	HALIM KRW500	SOUTH KOREA	169,757.02	8,304.56
06/30/2010	EQUITIES	HALLA CLIMATE CONT ORD KRW500	SOUTH KOREA	19,460.46	1,731.75
06/30/2010	EQUITIES	HALLA CLIMATE CONT ORD KRW500	SOUTH KOREA	226,105.10	0.00
06/30/2010	EQUITIES	HALLA ENGINEERING & CONSTRUCT	SOUTH KOREA	98,308.86	0.00
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	4,124,179.05	-275,152.46

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	32,189,616.30	-1,941,615.28
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	31,052,926.75	3,870,054.48
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	2,157,945.00	-311,077.10
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	705,763.40	71,582.52
06/30/2010	EQUITIES	HALLMARK FINL SVCS INC COM NEW	PROPERTY & CASUALTY INS	4,656.60	1,389.70
06/30/2010	EQUITIES	HALLMARK FINL SVCS INC COM NEW	PROPERTY & CASUALTY INS	125,200.85	29,075.53
06/30/2010	EQUITIES	HALLMARK FINL SVCS INC COM NEW	PROPERTY & CASUALTY INS	140,245.25	40,057.93
06/30/2010	EQUITIES	HALLMARK FINL SVCS INC COM NEW	PROPERTY & CASUALTY INS	24,656.10	-1,757.46
06/30/2010	EQUITIES	HALMA ORD 10P	INDUSTRIAL ENGINEERING	12,805,886.76	5,846,270.87
06/30/2010	EQUITIES	HALMA ORD 10P	INDUSTRIAL ENGINEERING	2,150,366.40	630,015.00
06/30/2010	EQUITIES	HALMA ORD 10P	INDUSTRIAL ENGINEERING	1,618,815.30	477,163.00
06/30/2010	EQUITIES	HALOZYME THERAPEUTICS INC	BIOTECHNOLOGY	17,536.64	921.67
06/30/2010	EQUITIES	HALOZYME THERAPEUTICS INC	BIOTECHNOLOGY	688,012.16	2,204.94
06/30/2010	EQUITIES	HAMAKYOREX JPY50	LAND TRANSPORTATION	750,333.32	21,842.64
06/30/2010	EQUITIES	HAMBURGER HAFEN UND LOGISTIK A	GERMANY	404,580.26	-102,950.55
06/30/2010	EQUITIES	HAMBURGER HAFEN UND LOGISTIK A	GERMANY	-94,235.32	-6,806.42
06/30/2010	EQUITIES	HAMMERSON ORD 25P REITS	REAL ESTATE INVEST TRUSTS	1,442,234.39	-1,072,495.74
06/30/2010	EQUITIES	HAMMERSON ORD 25P REITS	REAL ESTATE INVEST TRUSTS	181,522.81	0.00
06/30/2010	EQUITIES	HAMMERSON ORD 25P REITS	REAL ESTATE INVEST TRUSTS	314,782.56	0.00
06/30/2010	EQUITIES	HAMMERSON ORD 25P REITS	REAL ESTATE INVEST TRUSTS	322.33	0.00
06/30/2010	EQUITIES	HAMPSON INDUSTRIES ORD GBP.025	AEROSPACE & DEFENCE	3,576.95	-575.26
06/30/2010	EQUITIES	HAN WHA KSWN5000	SOUTH KOREA	6,246,555.00	-943,981.09
06/30/2010	EQUITIES	HAN WHA KSWN5000	SOUTH KOREA	318,810.51	0.00
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	682,909.75	0.00
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	1,972,669.32	-52,233.32
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	4,891,617.74	-282,533.69
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	168,018.31	-23,565.25
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	4,063,354.70	-428,976.30
06/30/2010	EQUITIES	HANA MICROELECTRNC THB1 (ALIEN	THAILAND	96,655.29	4,599.09
06/30/2010	EQUITIES	HANA MICROELECTRNC THB1 (ALIEN	THAILAND	141,818.91	0.00
06/30/2010	EQUITIES	HANA TOUR SERVICE KRW500	SOUTH KOREA	1,735,801.50	124,237.78
06/30/2010	EQUITIES	HANCOCK HOLDING CO	REGIONAL BANKS	35,761.92	-933.48
06/30/2010	EQUITIES	HANCOCK HOLDING CO	REGIONAL BANKS	1,249,899.12	-129,405.13
06/30/2010	EQUITIES	HANDSOME CORP KRW500	SOUTH KOREA	185,218.77	0.00
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	3,147,673.56	-165,845.18
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	129,924.00	11,486.92
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	3,066,543.24	47,622.67
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	2,022,243.00	733,731.96
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	78,628.08	23,006.72
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	388,054.05	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	223,701.67	0.00
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	1,716,520.16	181,314.15
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	20,641,698.11	5,258,827.27
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	688,241.77	0.00
06/30/2010	EQUITIES	HANG LUNG PROPERTIES LTD	HONG KONG	981,110.62	0.00
06/30/2010	EQUITIES	HANG LUNG PROPERTIES LTD	HONG KONG	3,279,383.33	128,570.65
06/30/2010	EQUITIES	HANG LUNG PROPERTIES LTD	HONG KONG	412,029.33	0.00
06/30/2010	EQUITIES	HANG LUNG PROPERTIES LTD	HONG KONG	714,510.22	0.00
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	914,103.07	0.00
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	527,199.07	0.00
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	4,125,085.54	-926,866.21
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	1,161,901.33	-80,526.85
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	1,850,641.53	0.00
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	3,618,684.61	-356,023.31
06/30/2010	EQUITIES	HANGER ORTHOPEDIC GROUP INC	HEALTH CARE FACILITIES	305,320.00	64,159.16
06/30/2010	EQUITIES	HANGER ORTHOPEDIC GROUP INC	HEALTH CARE FACILITIES	673,643.68	91,754.84
06/30/2010	EQUITIES	HANGER ORTHOPEDIC GROUP INC	HEALTH CARE FACILITIES	22,467.96	5,541.93
06/30/2010	EQUITIES	HANGZHOU STEAM TUR 'B' CNY1	CHINA	167,794.34	0.00
06/30/2010	EQUITIES	HANILEWHA CO LTD KRW500	SOUTH KOREA	578,376.27	298,907.62
06/30/2010	EQUITIES	HANJIN HEAVY INDUSTRY NPV	SOUTH KOREA	331,167.56	0.00
06/30/2010	EQUITIES	HANKOOK TIRE MANUFACTURING	SOUTH KOREA	920,638.02	35,138.62
06/30/2010	EQUITIES	HANKUK CARBON CO KRW500	SOUTH KOREA	113,818.06	0.00
06/30/2010	EQUITIES	HANKUK PAPER MFG KRW5000	SOUTH KOREA	56,824.97	0.00
06/30/2010	EQUITIES	HANKYU HANSHIN HLDGS INC	JAPAN	2,022,148.84	-609,470.57
06/30/2010	EQUITIES	HANKYU HANSHIN HLDGS INC	JAPAN	255,456.58	0.00
06/30/2010	EQUITIES	HANKYU HANSHIN HLDGS INC	JAPAN	445,071.20	0.00
06/30/2010	EQUITIES	HANMI CAPITAL KRW5000	SOUTH KOREA	94,554.73	0.00
06/30/2010	EQUITIES	HANMI FINL CORP COM	REGIONAL BANKS	1,771.56	-322.26
06/30/2010	EQUITIES	HANMI PHARM IND CO KRW2500	SOUTH KOREA	54,396.13	0.00
06/30/2010	EQUITIES	HANNOVER RUECKVERSICHERUNG AG	GERMANY	14,205.89	0.00
06/30/2010	EQUITIES	HANNOVER RUECKVERSICHERUNG AG	GERMANY	1,013,264.81	156,539.21
06/30/2010	EQUITIES	HANNOVER RUECKVERSICHERUNG AG	GERMANY	231,929.74	0.00
06/30/2010	EQUITIES	HANNOVER RUECKVERSICHERUNG AG	GERMANY	131,442.93	0.00
06/30/2010	EQUITIES	HANNSTAR BOARD CORP TWD10	TAIWAN	176,210.26	-12,765.70
06/30/2010	EQUITIES	HANNSTAR BOARD CORP TWD10	TAIWAN	148,228.38	-35,868.05
06/30/2010	EQUITIES	HANNSTAR BOARD CORP TWD10	TAIWAN	18,906.68	-2,654.57
06/30/2010	EQUITIES	HANNSTAR BOARD CORP TWD10	TAIWAN	92,338.65	0.00
06/30/2010	EQUITIES	HANNSTAR BOARD INTL HOLDINGS	CHINA	26,464.11	-5,559.27
06/30/2010	EQUITIES	HANNY(HLDGS) HKD0.01	HONG KONG	6,765.61	-46,938.38
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	274,050.00	16,879.74

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	2,907,975.00	728,951.19
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	691,650.00	-9,346.85
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	4,732,800.00	599,006.09
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	1,496,400.00	-37,019.79
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	3,082,323.00	388,822.95
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	50,634.00	12,152.16
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	20,606.74	0.00
06/30/2010	EQUITIES	HANSABANK EEK10	ESTONIA	5,026.28	0.00
06/30/2010	EQUITIES	HANSEN MEDICAL INC	HEALTH CARE EQUIPMENT	2,351.52	-2,881.70
06/30/2010	EQUITIES	HANSEN MEDICAL INC	HEALTH CARE EQUIPMENT	176,781.48	-397,414.65
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	4,296,037.95	2,197,250.83
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	790,022.00	1,806.43
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	4,181,680.31	-322,695.07
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	3,864,068.00	-340,329.74
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	90,187.66	2,206.58
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	3,949.45	0.00
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	2,976,271.00	411,615.63
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	2,843,297.00	-16,962.88
06/30/2010	EQUITIES	HANSHIN CONST KRW5000	SOUTH KOREA	51,247.31	0.00
06/30/2010	EQUITIES	HANSOL PAPER MANUFACTURING	SOUTH KOREA	121,849.64	26,538.79
06/30/2010	EQUITIES	HANWA CO Y50	OTHER PRODUCTS	96,282.07	-10,315.73
06/30/2010	EQUITIES	HANWA CO Y50	OTHER PRODUCTS	807,615.32	-69,560.28
06/30/2010	EQUITIES	HANWA CO Y50	OTHER PRODUCTS	517,805.63	-34,563.23
06/30/2010	EQUITIES	HANWEI ENERGY SERVICES CORP	CDN OIL & GAS EQUIP/SVCS	2,063.14	-6,078.85
06/30/2010	EQUITIES	HANWHA CHEMICAL CORP KSWN5000	SOUTH KOREA	846,853.18	52,766.99
06/30/2010	EQUITIES	HANWHA CHEMICAL CORP KSWN5000	SOUTH KOREA	154,699.59	6,926.30
06/30/2010	EQUITIES	HANWHA SECS KRW5000	SOUTH KOREA	53,949.11	0.00
06/30/2010	EQUITIES	HAP-SENG CONSOLIDATED BHD	MALAYSIA	97,509.27	0.00
06/30/2010	EQUITIES	HAPPINET CORP NPV	RETAIL TRADE	89,451.92	-24,555.80
06/30/2010	EQUITIES	HARBIN ELEC INC	ELECTRIC COMP & EQUIP	1,112,419.80	-115,792.58
06/30/2010	EQUITIES	HARBIN POWER EQUIPMENT CO 'H'	CHINA	533,353.07	0.00
06/30/2010	EQUITIES	HARBINGER GROUP INC COM	PACKAGED FOODS & MEATS	18,846.28	-2,280.76
06/30/2010	EQUITIES	HARBOE BRYGGEN 'B' DKK10	DENMARK	18,702.26	260.35
06/30/2010	EQUITIES	HARDY UNDERWRITING BERMUDA LTD	NONLIFE INSURANCE	96,476.91	-46,917.43
06/30/2010	EQUITIES	HARIMA CHEMIC	CHEMICALS	57,554.53	-13,650.82
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	7,885,403.37	-10,644,016.85
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	7,489,709.37	-5,998,090.90
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	93,366.00	-4,389.44
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	3,935,065.68	-764,767.00
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	165,324.51	44,101.41

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	92,931.93	0.00
06/30/2010	EQUITIES	HARLEYSVILLE GROUP INC	PROPERTY & CASUALTY INS	16,632.08	1,088.08
06/30/2010	EQUITIES	HARLEYSVILLE GROUP INC	PROPERTY & CASUALTY INS	635,215.13	157,516.03
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	2,629,692.31	-3,274,076.89
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	1,560,258.00	-355,635.55
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	3,147,297.44	-5,597,305.37
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	59,092.53	22,210.35
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	11,283.38	0.00
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	4,827,235.00	190,481.97
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	1,513,091.58	-244,722.35
06/30/2010	EQUITIES	HARMONIC INC COM	COMMUNICATIONS EQUIPMENT	301,376.00	-16,093.70
06/30/2010	EQUITIES	HARMONIC INC COM	COMMUNICATIONS EQUIPMENT	19,638.40	-505.40
06/30/2010	EQUITIES	HARMONIC INC COM	COMMUNICATIONS EQUIPMENT	830,693.44	-279,629.41
06/30/2010	EQUITIES	HARMONY GOLD MINING CO R0.50	SOUTH AFRICA	752,400.08	0.00
06/30/2010	EQUITIES	HARRIS & HARRIS GROUP INC	ASSET MGMT & CUSTODY BNKS	168,274.87	-50,263.59
06/30/2010	EQUITIES	HARRIS & HARRIS GROUP INC	ASSET MGMT & CUSTODY BNKS	8,388.59	-124.81
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	168,807.45	44,015.58
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	7,617,326.85	1,771,543.71
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	2,307,410.00	-348,464.68
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	4,215,688.05	913,006.34
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	8,562,990.10	628,044.69
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	5,168,765.00	-504,869.70
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	8,725,675.00	1,067,744.84
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	856,865.45	264,202.58
06/30/2010	EQUITIES	HARRY WINSTON DIAMOND CORP	CDN PREC METALS & MINS	84,614.13	44,450.74
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	2,756,479.50	-1,216,782.02
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	2,626,289.50	-377,865.57
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	64,954.00	-15,229.64
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	18,270.99	0.00
06/30/2010	EQUITIES	HARTE-HANKS INC COM	ADVERTISING	16,803.60	3,216.00
06/30/2010	EQUITIES	HARTE-HANKS INC COM	ADVERTISING	509,071.75	-553,530.71
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	13,771,208.35	-8,368,861.93
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	1,614,038.60	-1,944,809.84
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	206,274.00	102,607.90
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	13,450,310.24	-20,178,531.59
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	298,263.21	62,700.95
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	93,577.62	0.00
06/30/2010	EQUITIES	HARUYAMA TRADING JPY50	RETAIL TRADE	29,354.73	-34,380.79
06/30/2010	EQUITIES	HARVEST NATURAL RESOURCES INC	OIL & GAS EXPL & PROD	17,245.80	5,339.40
06/30/2010	EQUITIES	HARVEST NATURAL RESOURCES INC	OIL & GAS EXPL & PROD	251,243.30	89,962.90

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HARVEST NATURAL RESOURCES INC	OIL & GAS EXPL & PROD	408,415.92	-333,277.79
06/30/2010	EQUITIES	HARVEY NASH GROUP ORD 5P	SUPPORT SERVICES	34,382.21	-32,421.57
06/30/2010	EQUITIES	HARVEY NORMAN HLDGS NPV	AUSTRALIA	74,417.43	0.00
06/30/2010	EQUITIES	HARVEY NORMAN HLDGS NPV	AUSTRALIA	1,486,307.06	66,423.67
06/30/2010	EQUITIES	HARVEY NORMAN HLDGS NPV	AUSTRALIA	131,898.54	0.00
06/30/2010	EQUITIES	HARVEY NORMAN HLDGS NPV	AUSTRALIA	646,770.02	-419,368.22
06/30/2010	EQUITIES	HASBRO INC	LEISURE PRODUCTS	7,033,895.10	3,355,649.24
06/30/2010	EQUITIES	HASBRO INC	LEISURE PRODUCTS	817,890.00	-26,911.08
06/30/2010	EQUITIES	HASBRO INC	LEISURE PRODUCTS	8,138,087.70	3,498,290.04
06/30/2010	EQUITIES	HASBRO INC	LEISURE PRODUCTS	150,097.20	65,480.36
06/30/2010	EQUITIES	HASEKO CORP Y50	CONSTRUCTION	-1,597,078.77	342,950.65
06/30/2010	EQUITIES	HASTIE GROUP LIMITED NPV	AUSTRALIA	73,628.88	-30,917.84
06/30/2010	EQUITIES	HATHOR EXPLORATION LIMITED	CDN COAL/CONSUMABLE FUEL	-81,961.13	21,849.62
06/30/2010	EQUITIES	HATTERAS FINANCIAL CORP	MORTGAGE REITS	280,524.00	-7,852.70
06/30/2010	EQUITIES	HATTERAS FINANCIAL CORP	MORTGAGE REITS	23,136.00	-385.10
06/30/2010	EQUITIES	HATTERAS FINANCIAL CORP	MORTGAGE REITS	5,784.00	475.16
06/30/2010	EQUITIES	HATTERAS FINANCIAL CORP	MORTGAGE REITS	1,205,616.96	16,170.51
06/30/2010	EQUITIES	HAULOTTE GROUP EUR0.13	FRANCE	596,373.19	127,029.01
06/30/2010	EQUITIES	HAVAS EUR0.4	FRANCE	115,447.31	-15,854.23
06/30/2010	EQUITIES	HAVAS EUR0.4	FRANCE	919,837.05	-61,014.27
06/30/2010	EQUITIES	HAVAS EUR0.4	FRANCE	1,484,950.54	-168,531.21
06/30/2010	EQUITIES	HAVEL HAMISHMAR IN ILS1	ISRAEL	64,887.83	0.00
06/30/2010	EQUITIES	HAVERTY FURNITURE COS INC	HOMEFURNISHING RETAIL	333,993.04	-106,730.80
06/30/2010	EQUITIES	HAVERTY FURNITURE COS INC	HOMEFURNISHING RETAIL	6,452.25	1,176.00
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	82,714.18	21,168.73
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	21,884.64	0.00
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	2,628,083.04	-23,209.77
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	1,068,382.00	5,848.61
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	2,526,780.38	-216,216.03
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	414,830.46	-90,340.95
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	291,071.00	-64,177.30
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	486,745.16	-114,994.18
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	8,204.79	-74.06
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	614,190.83	-151,576.50
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	714,757.67	-254,343.26
06/30/2010	EQUITIES	HAWK CORP CL A COM	AUTO PARTS & EQUIPMENT	3,817.50	-112.50
06/30/2010	EQUITIES	HAWK CORP CL A COM	AUTO PARTS & EQUIPMENT	52,427.00	22,309.52
06/30/2010	EQUITIES	HAWKINS INC COM	COMMODITY CHEMICALS	262,905.44	24,171.83
06/30/2010	EQUITIES	HAWKINS INC COM	COMMODITY CHEMICALS	2,408.00	231.84
06/30/2010	EQUITIES	HAWKINS INC COM	COMMODITY CHEMICALS	52,807.44	-8,046.60

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HAYNES INTL INC	STEEL	977,311.00	114,600.74
06/30/2010	EQUITIES	HAYNES INTL INC	STEEL	10,358.88	3,134.88
06/30/2010	EQUITIES	HAYNES INTL INC	STEEL	628,192.08	-450,633.85
06/30/2010	EQUITIES	HAYNES INTL INC	STEEL	1,021,552.05	16,863.08
06/30/2010	EQUITIES	HAYS ORD 1P	SUPPORT SERVICES	10,211,656.13	-3,697,488.86
06/30/2010	EQUITIES	HAZAMA CORP(NEW) NPV	BANKS	9,798.20	-5,546.01
06/30/2010	EQUITIES	HAZAMA CORP(NEW) NPV	BANKS	48,547.30	-26,482.56
06/30/2010	EQUITIES	HB FULLER CO	SPECIALTY CHEMICALS	698,832.00	129,069.85
06/30/2010	EQUITIES	HB FULLER CO	SPECIALTY CHEMICALS	1,811,646.00	-527,113.91
06/30/2010	EQUITIES	HB FULLER CO	SPECIALTY CHEMICALS	1,408,184.46	325,684.41
06/30/2010	EQUITIES	HB FULLER CO	SPECIALTY CHEMICALS	27,630.45	2,808.15
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	92,211.08	1,703.84
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	29,725.23	0.00
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	3,664,120.79	531,667.87
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	3,487,153.00	-231,506.02
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	3,856,086.13	-255,827.53
06/30/2010	EQUITIES	HCL INFOSYSTEMS INR2 (POST	INDIA	30,558.21	0.00
06/30/2010	EQUITIES	HCL TECHNOLOGIES INR2(DEMAT)	INDIA	4,728,265.68	2,276,274.91
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	6,037,200.00	842,041.52
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	3,624,319.50	29,996.17
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	13,758,656.25	2,204,038.17
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	9,510,525.00	909,469.75
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	14,255,112.75	1,676,062.54
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	154,800.00	15,546.35
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	98,271.87	0.00
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	290,604.75	96,670.19
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	5,786,907.75	-43,052.54
06/30/2010	EQUITIES	HDFC BANK INR10 (DEMAT)	INDIA	425,230.19	0.00
06/30/2010	EQUITIES	HEADWATERS INC COM	CONSTRUCTION MATERIALS	5,015.44	-1,977.92
06/30/2010	EQUITIES	HEADWATERS INC COM	CONSTRUCTION MATERIALS	162,141.28	-1,080,303.75
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	7,744,435.92	585,258.27
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	1,993,497.48	-113,462.62
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	1,752,192.00	-20,719.83
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	231,660.00	-10,928.44
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	7,179,396.12	860,305.33
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	25,272.00	663.30
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	161,024.76	34,003.17
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	13,269,863.88	-478,397.39
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	54,056.40	0.00
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	3,171,636.00	2,971.13

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HEALTH GRADES INC	HEALTH CARE SERVICES	201,288.00	50,622.36
06/30/2010	EQUITIES	HEALTH GRADES INC	HEALTH CARE SERVICES	106,818.00	25,163.35
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	2,592,437.19	-2,757,193.66
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	2,899,585.29	-3,663,243.14
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	2,288,731.20	185,192.32
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	68,710.11	20,515.76
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	3,143,128.17	-181,549.03
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	3,087,930.09	862,191.26
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	2,123,991.72	743,801.15
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	6,348,385.00	2,329,952.70
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	79,373.09	29,899.26
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	25,107.81	0.00
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	6,950,324.00	3,007,377.19
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	3,794,823.29	-1,609,754.47
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	3,426,909.40	633,461.98
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	1,805,817.00	537,215.84
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	1,677,804.96	-660,318.68
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	52,771.94	14,868.38
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	508,605.50	-35,380.29
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	983,113.56	-5,976.05
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	340,095.60	40,974.79
06/30/2010	EQUITIES	HEALTHCARE SVCS GROUP INC	DIVERSIFIED SUPPORT SVCS	26,492.10	1,509.84
06/30/2010	EQUITIES	HEALTHCARE SVCS GROUP INC	DIVERSIFIED SUPPORT SVCS	1,114,525.30	164,516.39
06/30/2010	EQUITIES	HEALTHCARE SVCS GROUP INC	DIVERSIFIED SUPPORT SVCS	1,034,347.85	46,680.29
06/30/2010	EQUITIES	HEALTHSCOPE LTD NPV	AUSTRALIA	494,226.50	60,907.42
06/30/2010	EQUITIES	HEALTHSOUTH CORP COM NEW	HEALTH CARE FACILITIES	1,713,836.00	85,228.12
06/30/2010	EQUITIES	HEALTHSOUTH CORP COM NEW	HEALTH CARE FACILITIES	1,749,385.00	8,664.93
06/30/2010	EQUITIES	HEALTHSOUTH CORP COM NEW	HEALTH CARE FACILITIES	2,292,349.20	228,414.55
06/30/2010	EQUITIES	HEALTHSOUTH CORP COM NEW	HEALTH CARE FACILITIES	51,302.82	18,645.60
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	24,118.05	8,754.65
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	950,794.02	-80,388.43
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	75,999.00	796.08
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	403,260.00	-87,123.40
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	677,383.74	-2,433.17
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	108,570.00	-42,350.00
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	1,054,245.72	-79,928.34
06/30/2010	EQUITIES	HEALTHTRONICS INC	HEALTH CARE EQUIPMENT	682,483.83	-3,871.65
06/30/2010	EQUITIES	HEALTHWAYS INC COM	HEALTH CARE SERVICES	706,772.56	-348,760.13
06/30/2010	EQUITIES	HEALTHWAYS INC COM	HEALTH CARE SERVICES	13,088.16	-56.53
06/30/2010	EQUITIES	HEALTHWAYS INC COM	HEALTH CARE SERVICES	218,136.00	-44,049.19



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HEALTHX INC	OTHER	3,756,754.77	-5,338,245.23
06/30/2010	EQUITIES	HEARTLAND EXPRESS INC COM	TRUCKING	1,166,128.92	-34,837.79
06/30/2010	EQUITIES	HEARTLAND EXPRESS INC COM	TRUCKING	25,604.94	-845.28
06/30/2010	EQUITIES	HEARTLAND FINL USA INC	REGIONAL BANKS	9,262.08	1,441.84
06/30/2010	EQUITIES	HEARTLAND FINL USA INC	REGIONAL BANKS	94,348.80	11,375.14
06/30/2010	EQUITIES	HEARTLAND PMT SYS INC	DATA PROCNG/OUTSRCD SVCS	539,315.28	-56,492.45
06/30/2010	EQUITIES	HEARTLAND PMT SYS INC	DATA PROCNG/OUTSRCD SVCS	15,908.48	7,643.36
06/30/2010	EQUITIES	HEARTWARE INTERNATIONAL INC	HEALTH CARE EQUIPMENT	19,269.25	-877.75
06/30/2010	EQUITIES	HEARTWARE INTERNATIONAL INC	HEALTH CARE EQUIPMENT	120,310.19	65,642.96
06/30/2010	EQUITIES	HECKMANN CORP COM	SOFT DRINKS	299,920.32	18,992.76
06/30/2010	EQUITIES	HECLA MNG CO COM	PREC METALS & MINS	1,861,394.58	-175,333.71
06/30/2010	EQUITIES	HECLA MNG CO COM	PREC METALS & MINS	32,578.02	12,419.59
06/30/2010	EQUITIES	HECLA MNG CO COM	PREC METALS & MINS	366,966.00	70,722.94
06/30/2010	EQUITIES	HEICO CORP	AEROSPACE & DEFENSE	39,619.76	12,344.78
06/30/2010	EQUITIES	HEICO CORP	AEROSPACE & DEFENSE	1,472,612.24	534,444.83
06/30/2010	EQUITIES	HEICO CORP	AEROSPACE & DEFENSE	83,765.44	-225.74
06/30/2010	EQUITIES	HEIDELBERGCEMENT AG	GERMANY	343,369.20	0.00
06/30/2010	EQUITIES	HEIDELBERGCEMENT AG	GERMANY	2,786,826.53	-689,003.95
06/30/2010	EQUITIES	HEIDELBERGCEMENT AG	GERMANY	595,993.13	0.00
06/30/2010	EQUITIES	HEIDELBERGCEMENT AG	GERMANY	4,997,477.22	-803,787.29
06/30/2010	EQUITIES	HEIDELBERGER DRUCKMASCHINEN	GERMANY	231,193.41	-173,348.70
06/30/2010	EQUITIES	HEIDRICK & STRUGGLES INTL INC	HUMAN RESOURCE & EMP SVCS	842,331.84	-114,043.72
06/30/2010	EQUITIES	HEIDRICK & STRUGGLES INTL INC	HUMAN RESOURCE & EMP SVCS	842,491.58	-83,316.97
06/30/2010	EQUITIES	HEIDRICK & STRUGGLES INTL INC	HUMAN RESOURCE & EMP SVCS	11,501.28	2,347.03
06/30/2010	EQUITIES	HEIDRICK & STRUGGLES INTL INC	HUMAN RESOURCE & EMP SVCS	60,199.16	14,718.34
06/30/2010	EQUITIES	HEIJMANS CVA EUR0.03	NETHERLANDS	835,518.99	-200,130.00
06/30/2010	EQUITIES	HEINEKEN HOLDING EUR1.6	NETHERLANDS	208,845.81	0.00
06/30/2010	EQUITIES	HEINEKEN HOLDING EUR1.6	NETHERLANDS	356,494.43	0.00
06/30/2010	EQUITIES	HEINEKEN HOLDING EUR1.6	NETHERLANDS	786,207.64	0.00
06/30/2010	EQUITIES	HEINEKEN HOLDING EUR1.6	NETHERLANDS	1,581,245.40	-203,097.49
06/30/2010	EQUITIES	HEINEKEN NV EUR1.60	NETHERLANDS	4,187,894.67	-912,194.84
06/30/2010	EQUITIES	HEINEKEN NV EUR1.60	NETHERLANDS	535,990.45	0.00
06/30/2010	EQUITIES	HEINEKEN NV EUR1.60	NETHERLANDS	919,852.54	0.00
06/30/2010	EQUITIES	HEIWA CORP NPV	MACHINERY	741.56	0.00
06/30/2010	EQUITIES	HEIWADO Y50	RETAIL TRADE	131,933.55	-3,961.40
06/30/2010	EQUITIES	HELBOR EMPREENDIMENTOS SA COM	BRAZIL	89,774.03	0.00
06/30/2010	EQUITIES	HELEN OF TROY LTD NEW	HOUSEHOLD APPLIANCES	20,736.40	2,621.64
06/30/2010	EQUITIES	HELEN OF TROY LTD NEW	HOUSEHOLD APPLIANCES	857,869.28	-3,578.96
06/30/2010	EQUITIES	HELEN OF TROY LTD NEW	HOUSEHOLD APPLIANCES	1,135,229.66	125,705.74
06/30/2010	EQUITIES	HELICAL BAR ORD GBP0.01(POST	REAL ESTATE INVEST & SVCS	-389,381.55	60,280.39

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HELICAL BAR ORD GBP0.01(POST	REAL ESTATE INVEST & SVCS	147,654.77	-79,941.10
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	876,678.00	-226,899.34
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	208,938.00	-26,340.98
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	1,452,980.70	-1,026,573.69
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	680,480.91	-231,142.20
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	38,287.35	-71.10
06/30/2010	EQUITIES	HELLENIC TELECOM ORGANIZATION	GREECE	103,224.02	0.00
06/30/2010	EQUITIES	HELLENIC TELECOM ORGANIZATION	GREECE	175,842.18	0.00
06/30/2010	EQUITIES	HELLENIC TELECOM ORGANIZATION	GREECE	719,719.39	-2,053,314.59
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	813,702.12	-117,921.45
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	5,369,937.32	2,047,763.43
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	2,264,240.00	579,700.00
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	5,629,156.28	1,222,025.34
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	118,543.92	13,600.74
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	35,138.57	0.00
06/30/2010	EQUITIES	HELVETIA HOLDING AG CHF0.1	SWITZERLAND	1,035,231.98	-191,688.09
06/30/2010	EQUITIES	HELVETIA HOLDING AG CHF0.1	SWITZERLAND	498,669.99	61,775.91
06/30/2010	EQUITIES	HELVETIA HOLDING AG CHF0.1	SWITZERLAND	1,141,274.86	204,162.48
06/30/2010	EQUITIES	HEMARAJ LAND & DEV THB1	THAILAND	78,280.95	0.00
06/30/2010	EQUITIES	HEMARAJ LAND & DEVELOPMENT	SOUTH KOREA	114,563.78	0.00
06/30/2010	EQUITIES	HEMISPHERE GPS INC	CDN COMMUNICATIONS EQUIP	5,425.79	-3,684.05
06/30/2010	EQUITIES	HENAN SHUANG INVE 'A'CNY1	CHINA	24,087.72	0.00
06/30/2010	EQUITIES	HENDERSON INVESTMENT HK\$0.20	HONG KONG	257,431.79	53,483.06
06/30/2010	EQUITIES	HENDERSON LAND DEVELOPMENT CO	HONG KONG	325,500.17	0.00
06/30/2010	EQUITIES	HENDERSON LAND DEVELOPMENT CO	HONG KONG	563,681.92	0.00
06/30/2010	EQUITIES	HENDERSON LAND DEVELOPMENT CO	HONG KONG	2,562,487.94	-533,692.11
06/30/2010	EQUITIES	HENDERSONL-CW11	HONG KONG	12,412.71	12,412.71
06/30/2010	EQUITIES	HENDERSONL-CW11	HONG KONG	3,001.41	0.00
06/30/2010	EQUITIES	HENDERSONL-CW11	HONG KONG	1,787.70	0.00
06/30/2010	EQUITIES	HENGAN INTL GROUP CO LTD	CHINA	2,282,670.21	0.00
06/30/2010	EQUITIES	HENGAN INTL GROUP CO LTD	CHINA	8,071,110.71	1,519,373.09
06/30/2010	EQUITIES	HENGAN INTL GROUP CO LTD	CHINA	325,666.04	0.00
06/30/2010	EQUITIES	HENGDELI HOLDINGS LTD	CHINA	210,077.87	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	3,582,327.25	730,680.70
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	45,523.56	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	3,051,598.45	-43,847.52
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	773,854.78	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	631,467.31	79,138.56
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	445,551.42	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	622,184.09	58,443.63

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	2,010,971.11	338,347.42
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NPV(BR)	GERMANY	272,473.41	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NPV(BR)	GERMANY	473,276.34	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NPV(BR)	GERMANY	61,644.09	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NPV(BR)	GERMANY	2,233,464.01	356,391.33
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	11,292,320.17	2,080,632.75
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	7,777,336.45	2,368,959.11
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	2,516,999.53	0.00
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	1,444,585.77	0.00
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	11,746,903.15	3,404,929.00
06/30/2010	EQUITIES	HENRY JACK & ASSOC INC COM	APPLICATION SOFTWARE	33,432.00	-484.12
06/30/2010	EQUITIES	HENRY JACK & ASSOC INC COM	APPLICATION SOFTWARE	1,456,942.68	129,620.30
06/30/2010	EQUITIES	HENRY JACK & ASSOC INC COM	APPLICATION SOFTWARE	2,968,881.00	477,709.84
06/30/2010	EQUITIES	HENRY JACK & ASSOC INC COM	APPLICATION SOFTWARE	64,356.60	14,100.45
06/30/2010	EQUITIES	HERACLES GEN CEMENT EUR2.00	GREECE	6,973.39	-20,252.51
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	1,200,569.55	193,446.82
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	95,323.50	36,059.40
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	4,216,245.90	1,009,446.86
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	1,280,190.00	156,715.56
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	-5,383,245.00	-11,035.07
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	2,449,860.00	299,516.00
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	5,346,405.00	2,801,191.84
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	4,619,597.85	703,996.39
06/30/2010	EQUITIES	HERCULES OFFSHORE INC	OIL & GAS DRILLING	757,219.59	-1,623,149.54
06/30/2010	EQUITIES	HERCULES OFFSHORE INC	OIL & GAS DRILLING	11,280.06	-8,315.49
06/30/2010	EQUITIES	HERCULES OFFSHORE INC	OIL & GAS DRILLING	25,454.25	-23,569.80
06/30/2010	EQUITIES	HERCULES TECHNOLOGY GROWTH CAP	ASSET MGMT & CUSTODY BNKS	67,011.96	-2,077.63
06/30/2010	EQUITIES	HERCULES TECHNOLOGY GROWTH CAP	ASSET MGMT & CUSTODY BNKS	11,033.58	1,460.50
06/30/2010	EQUITIES	HERCULES TECHNOLOGY GROWTH CAP	ASSET MGMT & CUSTODY BNKS	770,296.77	44,691.39
06/30/2010	EQUITIES	HERCULES TECHNOLOGY GROWTH CAP	ASSET MGMT & CUSTODY BNKS	176,389.92	-10,389.91
06/30/2010	EQUITIES	HERITAGE CRYSTAL CLEAN INC COM	ENVIRON & FACILITIES SVCS	905,995.30	-283,234.70
06/30/2010	EQUITIES	HERITAGE FINL CORP WASH COM	REGIONAL BANKS	49,670.46	7,919.79
06/30/2010	EQUITIES	HERITAGE FINL GROUP	THRIFTS & MTG FINANCE	14,141.74	1,285.40
06/30/2010	EQUITIES	HERITAGE OIL PLC ORD NPV	OIL & GAS PRODUCERS	504,247.04	-224,567.05
06/30/2010	EQUITIES	HERITAGE OIL PLC ORD NPV	OIL & GAS PRODUCERS	-2,776,655.50	715,969.91
06/30/2010	EQUITIES	HERLEY INDUSTRIES INC	AEROSPACE & DEFENSE	212,958.84	15,543.11
06/30/2010	EQUITIES	HERLEY INDUSTRIES INC	AEROSPACE & DEFENSE	62,758.26	-142.61
06/30/2010	EQUITIES	HERLEY INDUSTRIES INC	AEROSPACE & DEFENSE	9,069.36	2,617.28
06/30/2010	EQUITIES	HERMAN MILLER INC COM	OFFICE SERVICES/SUPP	32,834.30	7,893.41
06/30/2010	EQUITIES	HERMAN MILLER INC COM	OFFICE SERVICES/SUPP	-2,582,536.40	27,079.92

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HERMAN MILLER INC COM	OFFICE SERVICES/SUPP	1,861,415.72	-31,922.21
06/30/2010	EQUITIES	HERMES INTL FRF10 POST SPLIT	FRANCE	623,942.56	0.00
06/30/2010	EQUITIES	HERMES INTL FRF10 POST SPLIT	FRANCE	355,273.87	0.00
06/30/2010	EQUITIES	HERMES INTL FRF10 POST SPLIT	FRANCE	2,886,717.61	813,645.49
06/30/2010	EQUITIES	HERO HONDA MOTORS LIMITED	INDIA	302,976.16	0.00
06/30/2010	EQUITIES	HERO HONDA MOTORS LIMITED	INDIA	16,760,663.20	10,837,485.25
06/30/2010	EQUITIES	HEROUX-DEVTEK INC	CDN AEROSPACE & DEFENSE	74,365.97	-60,954.02
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	10,305.35	4,098.50
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	220,086.63	-50,897.28
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	42,501.00	11,855.04
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	203,684.90	-30,571.32
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	545,201.00	10,509.00
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	87,287.00	-12,115.17
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	14,186,800.70	1,723,126.71
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	10,233,294.65	-1,934,956.27
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	10,993,176.87	893,899.92
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	52,723.00	13,440.45
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	232,556.36	63,949.36
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	31,899.58	0.00
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	2,406.89	0.00
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	69,379.64	22,808.74
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	3,328,198.28	-2,473,847.22
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	3,626,396.40	-3,983,286.42
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	20,859,335.46	1,243,212.48
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	9,428,682.00	-2,142,744.14
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	20,905,195.20	2,956,801.61
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	3,688,965.54	678,913.47
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	453,211.02	-95,314.34
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	152,145.33	0.00
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	103,724.60	14,207.20
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	4,329,416.56	340,287.48
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	4,226,553.46	418,368.44
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	685,754.00	-72,508.83
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	823,594.00	-68,832.00
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	16,946,995.84	1,651,722.16
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	4,602,187.04	-147,572.49
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	9,972,800.00	2,698,975.19
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	143,779,757.68	48,701,314.07
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	141,243,663.44	45,526,318.98
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	4,750,877.28	1,345,824.14

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	10,740,272.00	1,285,528.02
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	3,185,999.20	656,830.74
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	1,238,646.41	0.00
06/30/2010	EQUITIES	HEXAGON AB SER'B'NPV POST	SWEDEN	2,025,124.60	655,629.44
06/30/2010	EQUITIES	HEXAWARE TECHNOLOGIES LTD INR2	INDIA	63,074.26	0.00
06/30/2010	EQUITIES	HEXCEL CORP	AEROSPACE & DEFENSE	51,338.10	16,616.20
06/30/2010	EQUITIES	HEXCEL CORP	AEROSPACE & DEFENSE	1,847,023.86	-6,690.35
06/30/2010	EQUITIES	HEXCEL CORP	AEROSPACE & DEFENSE	2,107,809.00	412,831.15
06/30/2010	EQUITIES	HEXPOL	SWEDEN	2,841.56	1,200.11
06/30/2010	EQUITIES	HFF INC CL A	DIVERSIFIED CAPITAL MKTS	19,590.97	-1,706.38
06/30/2010	EQUITIES	HHGREGG INC COM	COMPUTER & ELECT RETAIL	269,602.52	128,137.90
06/30/2010	EQUITIES	HHGREGG INC COM	COMPUTER & ELECT RETAIL	2,713,748.40	1,074,972.44
06/30/2010	EQUITIES	HHGREGG INC COM	COMPUTER & ELECT RETAIL	12,499.52	3,296.40
06/30/2010	EQUITIES	HI-LEX CORPORATION Y50	TRANSPORTATION EQUIPMENT	17,261.18	-189.25
06/30/2010	EQUITIES	HI-P INTERNATIONAL LTD ORD SHS	SINGAPORE	3,234.01	-79.48
06/30/2010	EQUITIES	HI-TECH PHARMACAL INC	PHARMACEUTICALS	9,164.00	1,747.00
06/30/2010	EQUITIES	HI-TECH PHARMACAL INC	PHARMACEUTICALS	72,120.68	1,765.70
06/30/2010	EQUITIES	HI-TECH PHARMACAL INC	PHARMACEUTICALS	-1,688,535.73	117,642.60
06/30/2010	EQUITIES	HI-TECH PHARMACAL INC	PHARMACEUTICALS	298,013.28	48,152.92
06/30/2010	EQUITIES	HIAP SENG ENGINEER SGD0.1	SINGAPORE	96,425.76	-3,163.89
06/30/2010	EQUITIES	HIAP SENG ENGINEER SGD0.1	SINGAPORE	41,845.14	-3,319.60
06/30/2010	EQUITIES	HIBBETT SPORTS INC COM	SPECIALTY STORES	541,496.00	-18,621.36
06/30/2010	EQUITIES	HIBBETT SPORTS INC COM	SPECIALTY STORES	1,117,853.80	384,815.08
06/30/2010	EQUITIES	HIBBETT SPORTS INC COM	SPECIALTY STORES	1,135,536.28	-172,466.67
06/30/2010	EQUITIES	HIBBETT SPORTS INC COM	SPECIALTY STORES	20,389.96	4,748.58
06/30/2010	EQUITIES	HIBIYA ENGINEERING Y50	ELECTRIC APPLIANCES	229,989.72	-52,897.75
06/30/2010	EQUITIES	HIDAY HIDAKA CORP NPV	RETAIL TRADE	55,609.67	-2,530.79
06/30/2010	EQUITIES	HIDILI INDS INTL DEVT LTD	CHINA	129,941.20	0.00
06/30/2010	EQUITIES	HIGASHI-NIPPON BANK JPY50	BANKS	29,155.84	-4,872.89
06/30/2010	EQUITIES	HIGHLAND GOLD MINI ORD	MINING	9,254.56	0.00
06/30/2010	EQUITIES	HIGHLANDS PACIFIC LTD PGK0.40	PAPUA NEW GUINEA	28,114.18	4,893.97
06/30/2010	EQUITIES	HIGHVELD STEEL & VANADIUM CORP	SOUTH AFRICA	125,581.52	0.00
06/30/2010	EQUITIES	HIGHWEALTH CONSTRU TWD10	TAIWAN	418,939.91	0.00
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	771,450.40	-89,237.84
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	514,059.68	13,250.70
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	1,780,443.12	-76,030.15
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	116,592.00	27,367.88
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	2,707,127.44	119,951.08
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	65,791.20	14,457.00
06/30/2010	EQUITIES	HIGO BANK Y50	BANKS	55,599.50	312.26

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HIGO BANK Y50	BANKS	240,453.67	0.00
06/30/2010	EQUITIES	HIKARI TSUSHIN INC JPY50	OTHER PRODUCTS	117,103.91	0.00
06/30/2010	EQUITIES	HIKARI TSUSHIN INC JPY50	OTHER PRODUCTS	474.63	0.00
06/30/2010	EQUITIES	HIKMA PHARMACEUTICALS ORD	PHARMACEUTICALS & BIOTECH	-208,519.07	-70,723.86
06/30/2010	EQUITIES	HIKMA PHARMACEUTICALS ORD	PHARMACEUTICALS & BIOTECH	1,134,611.05	572,857.25
06/30/2010	EQUITIES	HIKMA PHARMACEUTICALS ORD	PHARMACEUTICALS & BIOTECH	2,188,308.07	891,548.58
06/30/2010	EQUITIES	HILL & SMITH ORD GBP0.25	INDUSTRIAL ENGINEERING	42,712.77	-3,069.05
06/30/2010	EQUITIES	HILL INTL INC COM	RESEARCH & CONSULTING SVC	103,765.48	-162,725.55
06/30/2010	EQUITIES	HILL INTL INC COM	RESEARCH & CONSULTING SVC	5,164.32	-88.08
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	69,715.13	33,334.05
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	2,790.61	0.00
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	2,419,854.46	509,416.61
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	3,289,483.00	-158,591.15
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	3,004,840.78	58,179.51
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	1,478,898.00	263,307.16
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	1,913,955.71	74,722.54
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	914,299.78	502,669.58
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	3,603,125.01	254,481.77
06/30/2010	EQUITIES	HILLENBRAND INC COM	SPECIALIZED CONSUMER SVCS	249,813.81	-29,740.09
06/30/2010	EQUITIES	HILLENBRAND INC COM	SPECIALIZED CONSUMER SVCS	1,670,751.51	-271,726.19
06/30/2010	EQUITIES	HILLENBRAND INC COM	SPECIALIZED CONSUMER SVCS	1,630,474.14	26,456.11
06/30/2010	EQUITIES	HILLENBRAND INC COM	SPECIALIZED CONSUMER SVCS	55,421.49	10,726.74
06/30/2010	EQUITIES	HILLGROVE RESOURCES LTD NPV	AUSTRALIA	60,890.99	-33,781.38
06/30/2010	EQUITIES	HILLGROVE RESOURCES LTD NPV	AUSTRALIA	24,012.71	-9,736.46
06/30/2010	EQUITIES	HILLGROVE RESOURCES LTD NPV	AUSTRALIA	10,980.45	612.81
06/30/2010	EQUITIES	HILLGROVE RESOURCES LTD NPV	AUSTRALIA	26,310.04	-4,111.55
06/30/2010	EQUITIES	HILLS INDUSTRIES NPV	AUSTRALIA	75,984.97	13,823.48
06/30/2010	EQUITIES	HILLTOP HOLDINGS INC	PROPERTY & CASUALTY INS	532,792.26	-68,958.89
06/30/2010	EQUITIES	HILLTOP HOLDINGS INC	PROPERTY & CASUALTY INS	15,825.81	-2,529.60
06/30/2010	EQUITIES	HINDALCO INDUSTRIES INR1 (POST	INDIA	6,413,671.95	1,214,260.98
06/30/2010	EQUITIES	HINDUSTAN CONSTRUCTION CO INR1	INDIA	107,493.57	0.00
06/30/2010	EQUITIES	HINDUSTAN LEVER INR1 DEMAT	INDIA	226,833.92	0.00
06/30/2010	EQUITIES	HINDUSTAN LEVER INR1 DEMAT	INDIA	5,184,519.34	82,684.21
06/30/2010	EQUITIES	HINDUSTAN PETE INR10 DEMAT	INDIA	338,455.13	0.00
06/30/2010	EQUITIES	HINDUSTAN PETE INR10 DEMAT	INDIA	2,863,116.04	812,415.03
06/30/2010	EQUITIES	HINDUSTAN ZINC INR10	INDIA	159,136.33	-24,948.01
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	400,497.23	-19,945.23
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	70,087.02	-8,049.72
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	1,877,330.78	419,130.49
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	525,652.62	-315,901.78

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	114,051.24	0.00
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	65,112.43	0.00
06/30/2010	EQUITIES	HIRANO TECSEED CO JPY50	JAPAN	192,112.10	4,383.32
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	-1,486,461.75	251,582.75
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	150,531.04	0.00
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	260,496.12	0.00
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	1,126,909.26	-403,470.22
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	9,447,976.09	-43,776.02
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	514.18	0.00
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	10,479,093.73	-1,052,035.63
06/30/2010	EQUITIES	HIROSHIMA BK Y50	BANKS	179,198.57	0.00
06/30/2010	EQUITIES	HIROSHIMA BK Y50	BANKS	836,795.12	-314,204.31
06/30/2010	EQUITIES	HIROSHIMA BK Y50	BANKS	116,668.55	1,393.59
06/30/2010	EQUITIES	HIROSHIMA BK Y50	BANKS	102,331.61	0.00
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	134,532.42	0.00
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	234,038.17	0.00
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	-323,121.26	-13,894.34
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	408.18	0.00
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	108,148.50	244.53
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	985,320.38	-175,879.15
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	4,136,749.94	670,538.69
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	682,144.88	45,423.40
06/30/2010	EQUITIES	HISCOX LTD ORD GBP0.05	NONLIFE INSURANCE	879,240.78	306,738.09
06/30/2010	EQUITIES	HITACHI CAPITAL JPY50	OTHER FINANCING BUSINESS	89,737.21	0.00
06/30/2010	EQUITIES	HITACHI CAPITAL JPY50	OTHER FINANCING BUSINESS	2,445,107.69	-231,243.82
06/30/2010	EQUITIES	HITACHI CHEMICAL Y50	CHEMICALS	854,192.51	-219,878.65
06/30/2010	EQUITIES	HITACHI CHEMICAL Y50	CHEMICALS	1,020,548.17	0.00
06/30/2010	EQUITIES	HITACHI CHEMICAL Y50	CHEMICALS	172,559.05	0.00
06/30/2010	EQUITIES	HITACHI CHEMICAL Y50	CHEMICALS	99,182.40	0.00
06/30/2010	EQUITIES	HITACHI CONSTRUCTION MACHINERY	MACHINERY	91,799.31	0.00
06/30/2010	EQUITIES	HITACHI CONSTRUCTION MACHINERY	MACHINERY	157,672.25	0.00
06/30/2010	EQUITIES	HITACHI CONSTRUCTION MACHINERY	MACHINERY	619,432.71	-579,227.96
06/30/2010	EQUITIES	HITACHI HIGH TECHNOLOGIES CORP	OTHER PRODUCTS	530,711.16	-203,753.13
06/30/2010	EQUITIES	HITACHI HIGH TECHNOLOGIES CORP	OTHER PRODUCTS	259,010.82	0.00
06/30/2010	EQUITIES	HITACHI HIGH TECHNOLOGIES CORP	OTHER PRODUCTS	63,751.13	0.00
06/30/2010	EQUITIES	HITACHI HIGH TECHNOLOGIES CORP	OTHER PRODUCTS	112,843.44	0.00
06/30/2010	EQUITIES	HITACHI INFORMATION SYSTEMS Y5	SERVICES	455.17	0.00
06/30/2010	EQUITIES	HITACHI INFORMATION SYSTEMS Y5	SERVICES	829.97	0.00
06/30/2010	EQUITIES	HITACHI MAXELL Y50	ELECTRIC APPLIANCES	308.51	0.00
06/30/2010	EQUITIES	HITACHI MEDICAL CORP NPV	PRECISION INSTRUMENTS	78,652.96	-40,838.40

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HITACHI METALS Y50	METAL PRODUCTS	149,090.47	0.00
06/30/2010	EQUITIES	HITACHI METALS Y50	METAL PRODUCTS	85,347.20	0.00
06/30/2010	EQUITIES	HITACHI METALS Y50	METAL PRODUCTS	667,276.53	-230,921.75
06/30/2010	EQUITIES	HITACHI METALS Y50	METAL PRODUCTS	3,591,366.27	-85,623.78
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	2,350,638.50	-1,347,396.05
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	6,656,480.99	-4,021,269.78
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	4,767,182.76	-925,647.74
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	5,537,649.95	0.00
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	1,706,226.70	-422,158.17
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	951,971.98	-659,705.94
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	835,165.11	0.00
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	1,456,742.89	0.00
06/30/2010	EQUITIES	HITACHI SOFTWARE ENGINEERING	OTHER PRODUCTS	1,174.39	0.00
06/30/2010	EQUITIES	HITACHI TRNSPT SYS Y50	TRANSPORTATION EQUIPMENT	167.47	0.00
06/30/2010	EQUITIES	HITE BREWERY CO KRW5000 (NEW)	SOUTH KOREA	226,196.38	0.00
06/30/2010	EQUITIES	HITE HOLDINGS CO LTD KSWN5000	SOUTH KOREA	56,606.49	0.00
06/30/2010	EQUITIES	HITE HOLDINGS CO LTD KSWN5000	SOUTH KOREA	1,331,637.41	-50,162.18
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	1,391,727.18	313,422.78
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	1,119,171.10	278,339.12
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	-2,044,618.00	-335,769.34
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	1,375,665.52	344,600.92
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	28,409.90	6,629.40
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	426,634.73	67,992.24
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	83,890.20	0.00
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	20,060,431.80	2,382,131.77
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	19,615,281.27	2,811,075.04
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	2,174,766.00	37,111.72
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	92,430.00	0.00
06/30/2010	EQUITIES	HKR INTERNATIONAL HK\$0.25	HONG KONG	360,329.00	-369,964.70
06/30/2010	EQUITIES	HKSCAN OYJ EUR1.7 SER 'A'	FINLAND	92,757.39	-6,078.05
06/30/2010	EQUITIES	HKSCAN OYJ EUR1.7 SER 'A'	FINLAND	104,511.59	1,380.54
06/30/2010	EQUITIES	HMS HOLDINGS CORP	HEALTH CARE SERVICES	1,930,232.00	657,985.29
06/30/2010	EQUITIES	HMS HOLDINGS CORP	HEALTH CARE SERVICES	2,084,704.78	916,234.83
06/30/2010	EQUITIES	HMS HOLDINGS CORP	HEALTH CARE SERVICES	2,993,323.54	1,559,519.94
06/30/2010	EQUITIES	HMS HOLDINGS CORP	HEALTH CARE SERVICES	52,701.84	19,197.00
06/30/2010	EQUITIES	HNI CORP	OFFICE SERVICES/SUPP	32,445.84	11,971.68
06/30/2010	EQUITIES	HNI CORP	OFFICE SERVICES/SUPP	1,605,186.20	-301,582.75
06/30/2010	EQUITIES	HNI CORP	OFFICE SERVICES/SUPP	893,916.00	83,373.95
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	466,857.68	-91,796.40
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	133,701.02	-5,279.41



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	67,946.42	4,316.58
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	413,158.08	2,139.76
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	21,918.20	6,853.79
06/30/2010	EQUITIES	HO TUNG CHEMICAL C TWD10	TAIWAN	156,799.40	-18,344.91
06/30/2010	EQUITIES	HOCHSCHILD MINING PLC ORD	MINING	77,389.06	3,757.94
06/30/2010	EQUITIES	HOCHSCHILD MINING PLC ORD	MINING	-264,679.81	-15,138.74
06/30/2010	EQUITIES	HOCHTIEF AG NPV	GERMANY	139,653.59	0.00
06/30/2010	EQUITIES	HOCHTIEF AG NPV	GERMANY	241,488.30	0.00
06/30/2010	EQUITIES	HOCHTIEF AG NPV	GERMANY	1,058,382.89	-327,725.15
06/30/2010	EQUITIES	HODOGAYA CHEMICAL JPY50	CHEMICALS	138.63	0.00
06/30/2010	EQUITIES	HOGANAS AG ORD 'B'SHS SWKR5	SWEDEN	1,471,674.77	-62,440.37
06/30/2010	EQUITIES	HOGY MEDICAL CO Y50	TEXTILES AND APPARELS	3,376,342.27	-357,763.89
06/30/2010	EQUITIES	HOGY MEDICAL CO Y50	TEXTILES AND APPARELS	427.56	0.00
06/30/2010	EQUITIES	HOKKAIDO ELE POWER CO INC Y500	ELECTRIC POWER AND GAS	1,612,269.76	-377,068.96
06/30/2010	EQUITIES	HOKKAIDO ELE POWER CO INC Y500	ELECTRIC POWER AND GAS	347,218.77	0.00
06/30/2010	EQUITIES	HOKKAIDO ELE POWER CO INC Y500	ELECTRIC POWER AND GAS	202,536.32	0.00
06/30/2010	EQUITIES	HOKKAN HOLDINGS LIMITED Y50	METAL PRODUCTS	81,026.11	-45,250.27
06/30/2010	EQUITIES	HOKKO CHEMICAL IND Y50	CHEMICALS	63,646.47	-34,698.97
06/30/2010	EQUITIES	HOKKOKU BANK Y50	BANKS	70,855.46	1,554.83
06/30/2010	EQUITIES	HOKU CORP	ELECTRIC COMP & EQUIP	82,591.52	-2,673.10
06/30/2010	EQUITIES	HOKUETSU BANK Y50	BANKS	278,611.14	-157,873.01
06/30/2010	EQUITIES	HOKUETSU KISHU PAPER CO LTD	PULP AND PAPER	544,094.59	-180,932.64
06/30/2010	EQUITIES	HOKUHOKU FINANCIAL GROUP INC	BANKS	351,300.47	0.00
06/30/2010	EQUITIES	HOKUHOKU FINANCIAL GROUP INC	BANKS	990,938.41	-517,267.03
06/30/2010	EQUITIES	HOKUHOKU FINANCIAL GROUP INC	BANKS	117,560.73	0.00
06/30/2010	EQUITIES	HOKUHOKU FINANCIAL GROUP INC	BANKS	204,878.44	0.00
06/30/2010	EQUITIES	HOKURIKU ELEC PWR CO INC Y500	JAPAN	340,413.72	0.00
06/30/2010	EQUITIES	HOKURIKU ELEC PWR CO INC Y500	JAPAN	198,925.41	0.00
06/30/2010	EQUITIES	HOKURIKU ELEC PWR CO INC Y500	JAPAN	1,615,703.48	-281,703.03
06/30/2010	EQUITIES	HOKURIKU ELEC PWR CO INC Y500	JAPAN	309,345.09	0.00
06/30/2010	EQUITIES	HOLCIM (MAROC) MAD100	MOROCCO	59,230.44	0.00
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	1,749,724.11	-10,997.91
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	8,458.15	0.00
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	401,269.68	-69,711.51
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	28,445,279.18	-704,772.04
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	6,777,771.95	-1,770,627.28
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	13,674,144.20	-659,865.31
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	839,537.10	0.00
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	1,453,334.79	0.00
06/30/2010	EQUITIES	HOLCIM INDONESIA TBK IDR500	INDONESIA	268,108.61	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	1,734,777.00	440,638.83
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	1,651,574.04	534,611.44
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	1,690,886.34	-1,128,153.50
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	42,420.51	4,983.18
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	3,788.34	0.00
06/30/2010	EQUITIES	HOLMEN AB SEK50 SER'B'	SWEDEN	63,738.61	0.00
06/30/2010	EQUITIES	HOLMEN AB SEK50 SER'B'	SWEDEN	113,899.15	0.00
06/30/2010	EQUITIES	HOLMEN AB SEK50 SER'B'	SWEDEN	187,715.52	-7,551.44
06/30/2010	EQUITIES	HOLMEN AB SEK50 SER'B'	SWEDEN	493,153.38	-176,039.54
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	3,182,002.04	-262,946.75
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	5,996,920.72	-2,686,608.48
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	5,920,653.97	-1,259,640.68
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	36,923.50	0.00
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	120,062.67	8,629.07
06/30/2010	EQUITIES	HOME BANCORP INC COM	REGIONAL BANKS	9,037.00	330.74
06/30/2010	EQUITIES	HOME BANCORP INC COM	REGIONAL BANKS	110,341.77	2,826.24
06/30/2010	EQUITIES	HOME BANCORP INC COM	REGIONAL BANKS	90,847.67	2,202.20
06/30/2010	EQUITIES	HOME BANCSHARES INC COM	REGIONAL BANKS	347,282.25	23,403.19
06/30/2010	EQUITIES	HOME CAPITAL GROUP INC	CDN THRIFTS & MTG FINANCE	805,581.33	159,802.79
06/30/2010	EQUITIES	HOME CAPITAL GROUP INC	CDN THRIFTS & MTG FINANCE	841,296.76	-3,245.61
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	6,621,095.46	795,392.12
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	3,958,712.10	-185,040.39
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	1,532,622.00	158,263.76
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	65,152,743.67	-12,198,010.71
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	67,290,639.08	-18,938,137.16
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	1,491,695.94	251,893.08
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	284,181.99	0.00
06/30/2010	EQUITIES	HOME FED BANCORP INC MD COM	THRIFTS & MTG FINANCE	5,910.84	1,497.16
06/30/2010	EQUITIES	HOME FED BANCORP INC MD COM	THRIFTS & MTG FINANCE	113,493.18	7,028.57
06/30/2010	EQUITIES	HOME PRODUCT CENTER THB1	THAILAND	120,342.95	0.00
06/30/2010	EQUITIES	HOME PRODUCT CENTRE THB1(ALIEN	THAILAND	124,092.72	0.00
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	602,811.25	-32,180.91
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	6,289,518.50	-499,311.41
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	384,852.73	32,876.20
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	2,699,738.07	246,776.41
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	67,605.00	16,112.37
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	61,295.20	16,917.78
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBPO	GENERAL RETAILERS	4,210,283.86	-1,056,307.90
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBPO	GENERAL RETAILERS	147,536.15	0.00
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBPO	GENERAL RETAILERS	1,215,804.15	-728,276.05

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	7,586,730.94	0.00
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	257,135.07	0.00
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	123,833.47	-30,061.16
06/30/2010	EQUITIES	HOMESERVE ORD GBP0.125	NONLIFE INSURANCE	1,836,372.07	408,035.34
06/30/2010	EQUITIES	HON HAI PRECISION INDUSTRY	TAIWAN	9,246,043.54	918,657.11
06/30/2010	EQUITIES	HON HAI PRECISION INDUSTRY	TAIWAN	4,492,007.54	0.00
06/30/2010	EQUITIES	HON KWOK LAND INV HKD1	HONG KONG	20,461.91	4,535.37
06/30/2010	EQUITIES	HON KWOK LAND INV HKD1	HONG KONG	113,530.62	-24,196.91
06/30/2010	EQUITIES	HONAM PETROCHEMICAL CORP	SOUTH KOREA	620,065.19	107,239.28
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	274.65	0.00
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	23,002,841.86	-1,851,079.87
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	970,263.01	151,475.22
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	12,778,437.83	-3,074,111.92
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	20,231,008.72	0.00
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	4,671,857.18	-1,088,885.06
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	19,646,582.92	-5,071,633.93
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	2,261,889.49	327,234.84
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	9,673,696.99	2,593,867.57
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	4,285,559.29	0.00
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	2,460,582.16	0.00
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	3,690,715.83	652,118.32
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	823,533.00	-9,328.59
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	41,857,099.02	-1,557,859.88
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	40,795,522.05	4,754,870.97
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	938,749.56	167,642.44
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	6,830,250.00	1,236,724.34
06/30/2010	EQUITIES	HONG FOK CORP SGD0.25	SINGAPORE	124,804.81	-188,244.09
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	362,254.79	56,075.69
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	4,342,140.00	1,143,690.67
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	549,283.72	0.00
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	12,803,322.60	5,716,545.45
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	960,275.47	0.00
06/30/2010	EQUITIES	HONG KONG AND SHANGHAI HOTELS	HONG KONG	523.44	38.10
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	424,677.24	0.00
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	736,283.24	0.00
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	3,298,620.15	347,059.29
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	1,499,626.82	0.00
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	125,264.06	6,196.97
06/30/2010	EQUITIES	HONG KONG EQUITY FUTURES	HONG KONG	-1,330.16	0.00
06/30/2010	EQUITIES	HONG KONG EQUITY FUTURES	HONG KONG	-1,150.35	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HONG KONG EXCHANGES & CLEARING	HONG KONG	1,432,607.76	0.00
06/30/2010	EQUITIES	HONG KONG EXCHANGES & CLEARING	HONG KONG	826,233.16	0.00
06/30/2010	EQUITIES	HONG KONG EXCHANGES & CLEARING	HONG KONG	6,730,511.14	-959,800.42
06/30/2010	EQUITIES	HONG KONG EXCHANGES & CLEARING	HONG KONG	6,368,401.77	-2,075,621.50
06/30/2010	EQUITIES	HONG KONG FERRY (HLDGS) CO LTD	HONG KONG	6,893.41	504.81
06/30/2010	EQUITIES	HONG LEONG ASIA SGD0.20	SINGAPORE	250,103.86	-48,615.95
06/30/2010	EQUITIES	HONG LEONG ASIA SGD0.20	SINGAPORE	755,167.97	-62,903.55
06/30/2010	EQUITIES	HONG LEONG ASIA SGD0.20	SINGAPORE	104,412.29	69,544.08
06/30/2010	EQUITIES	HONG LEONG BANK MYR1	MALAYSIA	1,127,392.12	246,141.31
06/30/2010	EQUITIES	HONG LEONG BANK MYR1	MALAYSIA	266,079.38	66,812.14
06/30/2010	EQUITIES	HONG LEONG BANK MYR1	MALAYSIA	206,185.02	44,729.26
06/30/2010	EQUITIES	HONG LEONG FIN MYR1	MALAYSIA	207,295.14	55,545.43
06/30/2010	EQUITIES	HONG LEONG FIN MYR1	MALAYSIA	113,778.53	7,566.95
06/30/2010	EQUITIES	HONG LEONG SING SGD1	SINGAPORE	12,893.06	1,065.99
06/30/2010	EQUITIES	HONG LEONG SING SGD1	SINGAPORE	66,614.14	1,573.52
06/30/2010	EQUITIES	HONG YUAN SECURITI 'A'CNY1	CHINA	15,631.53	0.00
06/30/2010	EQUITIES	HONGKONG CHINESE LTD HS\$1	HONG KONG	73,873.24	-105,748.23
06/30/2010	EQUITIES	HONSEL INTL HOLDINGS	AUTO PARTS & EQUIPMENT	166,811.72	166,811.72
06/30/2010	EQUITIES	HOOKER FURNITURE CORP COM	HOME FURNISHINGS	133,335.28	-57,919.89
06/30/2010	EQUITIES	HOOKER FURNITURE CORP COM	HOME FURNISHINGS	3,805.62	-681.87
06/30/2010	EQUITIES	HOPEWELL HIGHWAY NPV	HONG KONG	45,634.24	0.00
06/30/2010	EQUITIES	HOPEWELL HOLDINGS HKD2.50	HONG KONG	411,957.30	0.00
06/30/2010	EQUITIES	HOPEWELL HOLDINGS HKD2.50	HONG KONG	706,664.18	-435,464.99
06/30/2010	EQUITIES	HOPEWELL HOLDINGS HKD2.50	HONG KONG	145,960.33	0.00
06/30/2010	EQUITIES	HOPEWELL HOLDINGS HKD2.50	HONG KONG	83,123.66	0.00
06/30/2010	EQUITIES	HOPSON DEVELOPMENT HLDGS	HONG KONG	98,227.16	0.00
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEW	MULTI-LINE INSURANCE	1,341,810.00	388,063.39
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEW	MULTI-LINE INSURANCE	440,303.40	9,246.38
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEW	MULTI-LINE INSURANCE	996,381.90	-18,589.88
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEW	MULTI-LINE INSURANCE	1,860,480.00	-202,766.39
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEW	MULTI-LINE INSURANCE	27,341.10	11,490.41
06/30/2010	EQUITIES	HORIBA Y50	ELECTRIC APPLIANCES	3,627,941.91	307,732.23
06/30/2010	EQUITIES	HORIBA Y50	ELECTRIC APPLIANCES	852,201.12	-9,470.08
06/30/2010	EQUITIES	HORIZON LINES INC CL A	MARINE	5,668.20	-1,527.60
06/30/2010	EQUITIES	HORIZON LINES INC CL A	MARINE	149,420.52	-429,567.54
06/30/2010	EQUITIES	HORIZON NORTH LOGISTICS INC	CDN DIVERSIFIED SUP SVCS	22,106.10	2,635.80
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	1,222,496.00	306,742.00
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	1,155,218.24	49,390.03
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	3,672,750.40	935,730.19
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	4,053,221.92	757,950.79

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	263,120.00	-5,381.58
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	81,688.64	12,531.78
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	29,349.09	0.00
06/30/2010	EQUITIES	HORNBECK OFFSHORE SVCS INC	OIL & GAS EQUIP/SVCS	11,125.20	-8,237.22
06/30/2010	EQUITIES	HORNBECK OFFSHORE SVCS INC	OIL & GAS EQUIP/SVCS	493,319.40	-460,204.35
06/30/2010	EQUITIES	HORSEHEAD HLDG CORP COM	DIV METALS & MINING	527,536.80	33,400.12
06/30/2010	EQUITIES	HORSEHEAD HLDG CORP COM	DIV METALS & MINING	450,009.00	-105,946.58
06/30/2010	EQUITIES	HORSEHEAD HLDG CORP COM	DIV METALS & MINING	9,812.88	1,207.14
06/30/2010	EQUITIES	HOSIDEN CORP Y50	ELECTRIC APPLIANCES	639,290.32	-48,416.94
06/30/2010	EQUITIES	HOSIDEN CORP Y50	ELECTRIC APPLIANCES	339.74	0.00
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	3,849,150.00	401,280.65
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	13,633,114.80	5,667,600.48
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	12,548,114.10	5,411,792.71
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	295,867.50	121,025.00
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	2,642,700.00	429,345.60
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	616,014.50	-105,393.95
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	1,001,406.00	-170,809.14
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	70,284.10	24,781.35
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	26,984.26	0.00
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	3,040,151.30	-1,114,385.13
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	3,745,334.40	-1,968,138.78
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	898,860.00	-42,876.06
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	80,697.18	25,898.12
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	9,285,167.00	1,252,466.93
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	13,049,591.97	-2,016,484.58
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	-327,523.71	-44,085.36
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	11,761,256.50	250,586.55
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	92,043.84	0.00
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	291,114.20	104,268.87
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	3,367,535.68	50,737.65
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	13,147,870.47	1,075,608.04
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	13,417,509.91	1,317,998.58
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	390,652.00	-168,193.15
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	429,768.00	-134,578.52
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	8,569.96	-3,960.44
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	458,058.52	-667,295.72
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	345,810.84	-91,193.30
06/30/2010	EQUITIES	HOTEL GRAND CENTRAL SGD0.50	SINGAPORE	95,749.77	-37,746.97
06/30/2010	EQUITIES	HOTEL LEELA VENTURE INR2 (POST	INDIA	151,403.54	0.00
06/30/2010	EQUITIES	HOTEL PROPERTIES SG\$1	SINGAPORE	107,442.16	19,227.92

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HOUSE FOOD INDUSTRIAL CO	FOODS	774,103.57	-56,540.45
06/30/2010	EQUITIES	HOUSE FOOD INDUSTRIAL CO	FOODS	77,917.45	0.00
06/30/2010	EQUITIES	HOUSING & CONSTRUCTION HLDGS	ISRAEL	93,723.72	0.00
06/30/2010	EQUITIES	HOUSING & DEVELOPMENT BANK	EGYPT	46,102.95	0.00
06/30/2010	EQUITIES	HOUSING BANK JOD1	JORDAN	187,317.68	-42,040.20
06/30/2010	EQUITIES	HOUSING DEV FIN CORP INR10	INDIA	564,122.22	0.00
06/30/2010	EQUITIES	HOUSING DEV FIN CORP INR10	INDIA	22,801,872.47	7,581,936.53
06/30/2010	EQUITIES	HOUSING DEV FIN CORP INR10	INDIA	9,768,115.38	4,604,492.10
06/30/2010	EQUITIES	HOUSTON AMERICAN ENERGY CORP	OIL & GAS EXPL & PROD	144,301.10	-39,122.28
06/30/2010	EQUITIES	HOUSTON AMERICAN ENERGY CORP	OIL & GAS EXPL & PROD	6,162.50	-1,489.50
06/30/2010	EQUITIES	HOUSTON WIRE & CABLE CO COM	TRADING COS & DISTRIBUTOR	8,842.75	-760.09
06/30/2010	EQUITIES	HOUSTON WIRE & CABLE CO COM	TRADING COS & DISTRIBUTOR	339,615.85	-104,473.31
06/30/2010	EQUITIES	HOVNANIAN ENTERPRISES INC CL A	HOMEBUILDING	286,881.76	-1,062,891.33
06/30/2010	EQUITIES	HOVNANIAN ENTERPRISES INC CL A	HOMEBUILDING	5,236.64	1,152.63
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	13,587,111.61	3,028,397.99
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	3,556,114.83	-636,719.28
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	824,982.05	0.00
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	472,983.38	0.00
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	3,787,240.21	-2,116,333.39
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	10,323,331.28	-2,847,235.36
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	3,239,345.70	-2,233,165.29
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	3,992,465.77	665,987.10
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	3,115,818.75	0.00
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	704,330.44	-176,942.81
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	587,217.60	-94,498.58
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	3,536,905.50	-706,781.23
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	565,016.85	110,346.61
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	1,655,238.24	-983,426.49
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	803,574.00	144,891.89
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	1,928,322.99	-1,093,373.50
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	58,678.29	18,236.57
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	16,429.41	0.00
06/30/2010	EQUITIES	HRVATSKE TELEKOM DD HRK100	CROATIA	1,954,522.94	358,611.22
06/30/2010	EQUITIES	HRVATSKE TELEKOM DD HRK100	CROATIA	374,024.62	52,506.04
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	30,478,241.48	0.00
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	14,976.00	0.00
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	1,824,660.21	-414,998.27
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	21,004,677.86	1,317,335.30
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	11,330,781.38	451,841.31
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	16,283,168.67	-2,010,577.18

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	65,194,371.45	-8,395,184.28
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	12,885,610.08	-1,417,249.65
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	3,434,154.26	-268,642.35
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	11,775,834.74	-2,712,215.45
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	8,170,136.65	0.00
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	14,160,174.94	0.00
06/30/2010	EQUITIES	HSBC HLDGS USD0.50 HONGKONG	BANKS	4,783,775.69	-550,763.19
06/30/2010	EQUITIES	HSBC HLDGS USD0.50 HONGKONG	BANKS	5,660,152.19	-759,444.47
06/30/2010	EQUITIES	HSBC HLDGS USD0.50 HONGKONG	BANKS	12,243,684.43	-927,306.52
06/30/2010	EQUITIES	HSBC HLDGS USD0.50 HONGKONG	BANKS	36,175,518.31	-5,212,823.88
06/30/2010	EQUITIES	HSIN KUANG STEEL TWD10	TAIWAN	69,053.09	0.00
06/30/2010	EQUITIES	HSN INC DEL COM	CATALOG RETAIL	1,330,680.00	1,092,941.25
06/30/2010	EQUITIES	HSN INC DEL COM	CATALOG RETAIL	477,600.00	91,948.13
06/30/2010	EQUITIES	HSN INC DEL COM	CATALOG RETAIL	1,505,952.00	659,619.28
06/30/2010	EQUITIES	HSN INC DEL COM	CATALOG RETAIL	34,200.00	18,411.00
06/30/2010	EQUITIES	HTC CORP	TAIWAN	1,874,692.50	0.00
06/30/2010	EQUITIES	HTC CORP	TAIWAN	7,748,471.23	29,333.36
06/30/2010	EQUITIES	HUA ENG WIRE & CABLE CO LTD	TAIWAN	148,737.22	-24,658.78
06/30/2010	EQUITIES	HUA NAN FINANCIAL TWD10	TAIWAN	131,144.84	0.00
06/30/2010	EQUITIES	HUA XIN CEMENT CO	CHINA	51,755.77	0.00
06/30/2010	EQUITIES	HUABAO INTERNATIONAL HOLDINGS	HONG KONG	468,720.90	22,904.09
06/30/2010	EQUITIES	HUABAO INTERNATIONAL HOLDINGS	HONG KONG	14,196,120.48	1,966,838.33
06/30/2010	EQUITIES	HUABAO INTERNATIONAL HOLDINGS	HONG KONG	83,274.16	0.00
06/30/2010	EQUITIES	HUABAO INTERNATIONAL HOLDINGS	HONG KONG	7,196,471.08	1,349,139.41
06/30/2010	EQUITIES	HUADIAN POWER INTL CORP 'A'	CHINA	23,911.47	0.00
06/30/2010	EQUITIES	HUAFENG GROUP HOLDINGS LIMITED	HONG KONG	22,436.96	-5,547.47
06/30/2010	EQUITIES	HUAKU DEVELOPMENT CO LTD TWD10	TAIWAN	287,351.54	0.00
06/30/2010	EQUITIES	HUAKU DEVELOPMENT CO LTD TWD10	TAIWAN	283,478.83	-6,626.24
06/30/2010	EQUITIES	HUAN HSIN HLDGS SGD0.20	SINGAPORE	36,100.57	-25,520.19
06/30/2010	EQUITIES	HUAXIA BANK CO 'A'CNY1	CHINA	17,478.18	0.00
06/30/2010	EQUITIES	HUB GROUP INC CL A	AIR FREIGHT & LOGISTICS	1,735,478.30	791,629.63
06/30/2010	EQUITIES	HUB GROUP INC CL A	AIR FREIGHT & LOGISTICS	36,252.08	13,143.04
06/30/2010	EQUITIES	HUB POWER CO PKRP10	PAKISTAN	402,989.36	5,049.73
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	3,427,317.63	-1,072,365.22
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	2,919,794.85	-167,798.73
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	424,530.00	-99,775.98
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	78,253.65	13,788.18
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	14,874.73	0.00
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	936.00	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HUBEI YIHUA CHEM 'A'CNY1	CHINA	27,983.30	0.00
06/30/2010	EQUITIES	HUCHEMS FINE CHEMI KRW1000	SOUTH KOREA	135,244.19	0.00
06/30/2010	EQUITIES	HUDACO INDUSTRIES LTD	SOUTH AFRICA	85,839.30	0.00
06/30/2010	EQUITIES	HUDBAY MINERALS INC	CDN DIV METALS & MINING	727,392.84	380,501.95
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	2,035,524.24	-433,330.77
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	54,822.67	0.00
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	193,183.92	-2,340.87
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	4,015,944.00	-261,776.13
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	8,878,553.28	-547,153.58
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	8,030,712.96	-155,090.99
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	5,907,024.00	-677,539.05
06/30/2010	EQUITIES	HUDSON HIGHLAND GROUP INC	HUMAN RESOURCE & EMP SVCS	17,208.40	-3,899.66
06/30/2010	EQUITIES	HUDSON PACIFIC PROPERTIES IN	REAL ESTATE OPERATING COS	796,950.00	11,550.00
06/30/2010	EQUITIES	HUDSON PACIFIC PROPERTIES IN	REAL ESTATE OPERATING COS	907,350.00	12,340.50
06/30/2010	EQUITIES	HUGHES COMMUNICATIONS INC COM	COMMUNICATIONS EQUIPMENT	8,685.81	1,156.68
06/30/2010	EQUITIES	HUGHES COMMUNICATIONS INC COM	COMMUNICATIONS EQUIPMENT	226,658.28	-31,439.04
06/30/2010	EQUITIES	HUGHES TELE.COM INR10	INDIA	69,881.37	0.00
06/30/2010	EQUITIES	HUGO BOSS AG PFD	GERMANY	505,825.89	-14,327.57
06/30/2010	EQUITIES	HUGO BOSS AG PFD	GERMANY	278,438.87	-9,182.71
06/30/2010	EQUITIES	HUHTAMAKI OYJ	FINLAND	85,941.38	-9,068.66
06/30/2010	EQUITIES	HUHTAMAKI OYJ	FINLAND	892,204.34	-420,703.74
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	-5,959,580.00	1,669,804.67
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	-1,808,268.00	232,989.47
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	5,527,816.36	-372,139.62
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	6,317,517.36	2,790,405.88
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	136,549.16	86,766.11
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	240,087.19	76,226.50
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	80,573.35	0.00
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	10,778,257.01	4,692,807.21
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	11,604,838.34	1,376,465.06
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	2,192,160.00	590,013.81
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	2,959,416.00	69,141.60
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	2,968,550.00	101,984.31
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	385,911.50	-24,516.17
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	7,001,211.00	1,714,328.04
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	2,466,180.00	-1,953,180.00
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	2,199,238.85	-78,911.52
06/30/2010	EQUITIES	HUMAX CO KRW500	SOUTH KOREA	4,523.43	0.00
06/30/2010	EQUITIES	HUNAN TV & BROADCA 'A'CNY1	CHINA	10,251.15	0.00
06/30/2010	EQUITIES	HUNAN VALIN STEEL TUBE & WIRE	CHINA	30,233.44	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HUNG HING PRINTING GROUP	HONG KONG	21,034.65	-15,538.36
06/30/2010	EQUITIES	HUNG HING PRINTING GROUP	HONG KONG	30,049.50	2,423.12
06/30/2010	EQUITIES	HUNG POO REAL ESTA TWD10	TAIWAN	168,176.14	0.00
06/30/2010	EQUITIES	HUNG SHENG CONSTRUCTION TWD10	TAIWAN	105,543.47	0.00
06/30/2010	EQUITIES	HUNTER DOUGLAS NV EUR0.24	NETHERLANDS	4,077.56	-293.76
06/30/2010	EQUITIES	HUNTING PLC ORD 25P	SUPPORT SERVICES	16,727.30	-1,644.68
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	41,232.86	0.00
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	146,436.75	34,726.45
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	1,521,255.00	348,118.51
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	6,702,493.44	-4,092,687.42
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	6,612,203.13	-2,666,300.35
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	1,854,963.84	-948,653.42
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	2,357,130.24	-2,389,183.28
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	17,340.00	3,095.40
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	1,290,096.00	-27,812.28
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	48,101.16	12,871.36
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	17,050.67	0.00
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	3,364,029.36	1,338,433.47
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	706,605.00	-335,853.35
06/30/2010	EQUITIES	HUNTSWORTH ORD GBP 0.01	MEDIA	49,425.76	12,690.20
06/30/2010	EQUITIES	HURON CONSULTING GROUP INC	RESEARCH & CONSULTING SVC	817,025.13	-571,271.06
06/30/2010	EQUITIES	HURON CONSULTING GROUP INC	RESEARCH & CONSULTING SVC	17,333.13	-19,531.51
06/30/2010	EQUITIES	HURRIYET TRY1	TURKEY	64,428.07	0.00
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	2,485,165.90	-1,481,939.69
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	4,725,134.33	-451,358.94
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	5,422,127.70	-375,613.13
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	542,776.25	0.00
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	310,767.63	0.00
06/30/2010	EQUITIES	HUSQVARNA AB SER B NPV	SWEDEN	126,179.54	0.00
06/30/2010	EQUITIES	HUSQVARNA AB SER B NPV	SWEDEN	218,867.47	0.00
06/30/2010	EQUITIES	HUSQVARNA AB SER B NPV	SWEDEN	953,926.87	-79,755.15
06/30/2010	EQUITIES	HUTCHINSON TECHNOLOGY INC COM	COMPUTER STORAGE & PERIPH	24,888.84	-1,537.59
06/30/2010	EQUITIES	HUTCHISON TELECOM AUSTRALIA LTD	AUSTRALIA	3,915.94	-1,350.02
06/30/2010	EQUITIES	HUTCHISON TELECOMMUNICATIONS	HONG KONG	205,107.13	40,899.11
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	1,153,669.82	-194,146.05
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	2,505,820.48	531,990.32
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	384,556.61	53,357.97
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	1,949,192.03	0.00
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	5,365,184.93	-2,781,345.86
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	2,846,959.40	-478,567.34

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	4,850,375.28	-2,801,767.53
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	2,946,199.82	-1,306,863.51
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	13,955,683.35	2,512,332.35
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	1,176,034.02	0.00
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	678,645.71	0.00
06/30/2010	EQUITIES	HWA FONG RUBBER IN TWD10	TAIWAN	34,887.88	-5,924.51
06/30/2010	EQUITIES	HWA FONG RUBBER IN TWD10	TAIWAN	166,727.36	-28,313.48
06/30/2010	EQUITIES	HWA HONG CORP SGD0.25	SINGAPORE	33,880.09	-11,287.14
06/30/2010	EQUITIES	HWA SUNG INDUSTRIAL CO KRW5000	SOUTH KOREA	87,301.19	-329,346.91
06/30/2010	EQUITIES	HYAKUGO BANK(105TH Y50	BANKS	185,672.89	0.00
06/30/2010	EQUITIES	HYAKUGO BANK(105TH Y50	BANKS	127,958.10	-9,078.75
06/30/2010	EQUITIES	HYAKUJUSHI BANK Y50	BANKS	89,230.42	-3,447.71
06/30/2010	EQUITIES	HYAKUJUSHI BANK Y50	BANKS	194,928.92	0.00
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	1,752,391.23	-68,629.46
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	1,127,573.09	188,034.21
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	1,446,287.46	226,982.93
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	27,632.05	3,063.70
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	16,866.79	0.00
06/30/2010	EQUITIES	HYCO BRAZIL	OTHER	11,164,757.45	9,971,881.45
06/30/2010	EQUITIES	HYCO INTERNATIONAL INC COM	OTHER	22,238,596.35	4,622,405.35
06/30/2010	EQUITIES	HYCO INTERNATIONAL INC WARRANT	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	HYFLUX SGD0.05	SINGAPORE	616,897.07	263,265.49
06/30/2010	EQUITIES	HYFLUX SGD0.05	SINGAPORE	2,632,870.14	297,396.97
06/30/2010	EQUITIES	HYOSUNG T&CKSWN5000	SOUTH KOREA	394,249.90	0.00
06/30/2010	EQUITIES	HYPER SA (LABEL VIE) MAD100	MOROCCO	10,108.46	0.00
06/30/2010	EQUITIES	HYPERCOM CORP COM	COMPUTER STORAGE & PERIPH	73,131.04	-118.21
06/30/2010	EQUITIES	HYPROP INVESTMENTS UNITS(COMPR	SOUTH AFRICA	346,634.23	0.00
06/30/2010	EQUITIES	HYSAN DEVELOPMENT HK\$5	HONG KONG	290,101.57	0.00
06/30/2010	EQUITIES	HYSAN DEVELOPMENT HK\$5	HONG KONG	707,010.91	74,881.33
06/30/2010	EQUITIES	HYSAN DEVELOPMENT HK\$5	HONG KONG	159,461.55	0.00
06/30/2010	EQUITIES	HYSAN DEVELOPMENT HK\$5	HONG KONG	92,174.62	0.00
06/30/2010	EQUITIES	HYUNDAI DEPT STORE KRW5000	SOUTH KOREA	842,331.77	130,512.29
06/30/2010	EQUITIES	HYUNDAI DEPT STORE KRW5000	SOUTH KOREA	1,582,464.89	0.00
06/30/2010	EQUITIES	HYUNDAI DEVELOPMENT CO	SOUTH KOREA	479,014.99	0.00
06/30/2010	EQUITIES	HYUNDAI DSF KRW5000	SOUTH KOREA	233,168.70	-276,230.93
06/30/2010	EQUITIES	HYUNDAI FIRE & MARINE	SOUTH KOREA	184,506.59	0.00
06/30/2010	EQUITIES	HYUNDAI FIRE & MARINE	SOUTH KOREA	3,746,682.39	1,185,408.30
06/30/2010	EQUITIES	HYUNDAI HEAVY IND CO KRW5000	SOUTH KOREA	1,331,005.06	0.00
06/30/2010	EQUITIES	HYUNDAI MIPO DOCK KRW5000	SOUTH KOREA	953,792.36	0.00
06/30/2010	EQUITIES	HYUNDAI MIPO DOCK KRW5000	SOUTH KOREA	5,177,180.73	-919,565.86

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HYUNDAI MOBIS	SOUTH KOREA	319,487.04	122,946.38
06/30/2010	EQUITIES	HYUNDAI MOBIS	SOUTH KOREA	3,908,527.02	0.00
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	4,168,013.08	0.00
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	151,599.26	14,859.41
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	4,213,678.97	387,211.90
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	9,051,492.80	6,488,651.62
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	13,521,305.93	1,790,246.11
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	845,739.40	36,714.02
06/30/2010	EQUITIES	HYUNDAI PIPE CO LTD KRW5000	SOUTH KOREA	201,565.95	0.00
06/30/2010	EQUITIES	HYUNDI STEEL CO KRW5000	SOUTH KOREA	1,282,221.82	0.00
06/30/2010	EQUITIES	I METAL TECHNOLOGY CO LTD	OTHER PRODUCTS	22,285.00	-28,657.06
06/30/2010	EQUITIES	I-CHIUN PRECISION TWD10	TAIWAN	261,358.08	0.00
06/30/2010	EQUITIES	I/MONGOLIA YILI IN 'A' CNY1	CHINA	23,650.77	0.00
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	1,467,596.00	-133,848.71
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	285,610.00	47,083.08
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	3,468,931.18	583,610.54
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	4,176,540.94	266,443.46
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	4,266,574.00	-373,796.16
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	12,511.65	0.00
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	65,536.51	14,899.08
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	314,828.54	0.00
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	2,536,904.20	977,308.78
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	548,382.14	0.00
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	4,923,487.07	0.00
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	1,520,817.77	213,924.57
06/30/2010	EQUITIES	IBA ION BEAM APPLICATIONS NPV	BELGIUM	647.78	-7.83
06/30/2010	EQUITIES	IBERDROLA RENOVABLES SA EUR0.5	SPAIN	1,119,591.76	-1,219,628.12
06/30/2010	EQUITIES	IBERDROLA RENOVABLES SA EUR0.5	SPAIN	236,865.18	0.00
06/30/2010	EQUITIES	IBERDROLA RENOVABLES SA EUR0.5	SPAIN	135,695.08	0.00
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	47,816.94	0.00
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	81,343.90	0.00
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	1.18	-0.07
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	165,239.78	-12,139.50
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	290,207.79	-21,320.40
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	7,038,054.89	-2,111,594.46
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	649.14	0.00
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	4,007,337.60	-1,251,668.21
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	8,901,631.03	-8,871,321.76
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	1,141,445.63	0.00
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	1,972,696.12	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	69,223.41	0.00
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	120,711.29	0.00
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	-937,201.47	3,760.10
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	555,055.80	-222,636.76
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	129,314.52	3,054.47
06/30/2010	EQUITIES	IBERIABANK CORP COM	REGIONAL BANKS	42,751.50	5,948.20
06/30/2010	EQUITIES	IBERIABANK CORP COM	REGIONAL BANKS	393,832.00	-80,335.04
06/30/2010	EQUITIES	IBERIABANK CORP COM	REGIONAL BANKS	1,743,276.62	132,004.10
06/30/2010	EQUITIES	IBERPAPEL GESTION EUR0.6	SPAIN	12,280.85	-2,519.45
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	176,616.89	0.00
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	310,582.15	0.00
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	1,367.53	0.00
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	1,378,993.28	-2,352,431.98
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	755,746.98	0.00
06/30/2010	EQUITIES	IBJ LEASING CO LIMITED NPV	OTHER FINANCING BUSINESS	387.58	0.00
06/30/2010	EQUITIES	IBJ LEASING CO LIMITED NPV	OTHER FINANCING BUSINESS	122.71	0.00
06/30/2010	EQUITIES	IBS GROUP HOLDINGS LTD GDR	RUSSIA	530,136.72	-73,637.16
06/30/2010	EQUITIES	ICADE NPV (POST MERGER)	FRANCE	847,269.96	-218,801.34
06/30/2010	EQUITIES	ICADE NPV (POST MERGER)	FRANCE	175,740.01	0.00
06/30/2010	EQUITIES	ICADE NPV (POST MERGER)	FRANCE	98,264.54	0.00
06/30/2010	EQUITIES	ICAP ORD GBP0.10	FINANCIAL SERVICES	168,645.07	0.00
06/30/2010	EQUITIES	ICAP ORD GBP0.10	FINANCIAL SERVICES	293,109.48	0.00
06/30/2010	EQUITIES	ICAP ORD GBP0.10	FINANCIAL SERVICES	1,395,311.68	-246,269.77
06/30/2010	EQUITIES	ICEC INTERNATIONAL EQUITY	MULTINATL EQUITY FUNDS	78,500,362.84	44,515,605.93
06/30/2010	EQUITIES	ICF INTL INC COM	RESEARCH & CONSULTING SVC	11,199.24	-1,021.67
06/30/2010	EQUITIES	ICF INTL INC COM	RESEARCH & CONSULTING SVC	802,157.53	-3,894.67
06/30/2010	EQUITIES	ICF INTL INC COM	RESEARCH & CONSULTING SVC	471,421.00	1,070.35
06/30/2010	EQUITIES	ICICI BANK INR10 (DEMAT)	INDIA	643,780.24	0.00
06/30/2010	EQUITIES	ICICI BANK INR10 (DEMAT)	INDIA	4,174,453.67	1,260,815.11
06/30/2010	EQUITIES	ICICI BANK LTD	INDIA	3,372,306.00	351,550.99
06/30/2010	EQUITIES	ICICI BANK LTD	INDIA	8,119,193.25	141,297.59
06/30/2010	EQUITIES	ICICI BANK LTD	INDIA	75,925.92	0.00
06/30/2010	EQUITIES	ICICI BANK LTD	INDIA	15,186,740.21	9,438,796.03
06/30/2010	EQUITIES	ICICI BANK LTD	INDIA	11,448,763.60	4,155,347.64
06/30/2010	EQUITIES	ICO GLOBAL COMMUNICATIONS HOLD	WIRELESS TELECOMM SVCS	1,890.14	-151.56
06/30/2010	EQUITIES	ICON PUB LTD CO SPONSORED ADR	IRELAND	2,055,783.51	321,794.07
06/30/2010	EQUITIES	ICON PUB LTD CO SPONSORED ADR	IRELAND	1,921,156.11	362,864.66
06/30/2010	EQUITIES	ICON PUB LTD CO SPONSORED ADR	IRELAND	1,800,540.36	-681,244.87
06/30/2010	EQUITIES	ICONIX BRAND GROUP INC COM	FOOTWEAR	-4,070,561.16	451,074.07
06/30/2010	EQUITIES	ICONIX BRAND GROUP INC COM	FOOTWEAR	1,536,196.11	-4,099.54

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ICONIX BRAND GROUP INC COM	FOOTWEAR	32,001.99	-1,794.87
06/30/2010	EQUITIES	ICU MED INC	HEALTH CARE SUPPLIES	14,379.99	-1,533.21
06/30/2010	EQUITIES	ICU MED INC	HEALTH CARE SUPPLIES	624,226.68	46,775.06
06/30/2010	EQUITIES	ICU MED INC	HEALTH CARE SUPPLIES	99,727.00	2,821.00
06/30/2010	EQUITIES	ICX TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	67,561.50	10,333.55
06/30/2010	EQUITIES	ICX TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	4,562.50	2,012.50
06/30/2010	EQUITIES	IDACORP INC COM	ELECTRIC UTILITIES	57,390.75	18,147.00
06/30/2010	EQUITIES	IDACORP INC COM	ELECTRIC UTILITIES	2,180,415.99	269,441.63
06/30/2010	EQUITIES	IDACORP INC COM	ELECTRIC UTILITIES	1,344,108.00	-135,744.00
06/30/2010	EQUITIES	IDB HOLDING CORP ORD SHK5	ISRAEL	252,265.61	-55,609.06
06/30/2010	EQUITIES	IDBI BANK LTD INR10	INDIA	2,480,231.23	287,404.78
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	1,159,156.28	0.00
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	622,714.43	-70,208.03
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	729,666.35	-367,056.14
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	5,027,629.98	-125,911.77
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	147,533.99	0.00
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	84,291.04	0.00
06/30/2010	EQUITIES	IDENIX PHARMACEUTICALS INC	BIOTECHNOLOGY	118,000.00	55,791.18
06/30/2010	EQUITIES	IDENIX PHARMACEUTICALS INC	BIOTECHNOLOGY	359,180.00	-249,005.48
06/30/2010	EQUITIES	IDENIX PHARMACEUTICALS INC	BIOTECHNOLOGY	5,360.00	1,843.84
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	80,281.70	14,246.70
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	3,853.83	0.00
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	3,056,332.89	366,931.85
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	3,271,322.14	57,429.56
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	5,400,124.80	2,108,485.16
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	1,771,337.40	730,495.05
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	5,218,216.50	2,177,268.78
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	316,680.00	36,754.27
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	115,405.50	35,547.18
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	6,625,920.00	-208,993.92
06/30/2010	EQUITIES	IDT CORP CL B NEW	INTEGRATED TELECOMM SVCS	3,187.50	779.00
06/30/2010	EQUITIES	IDT CORP CL B NEW	INTEGRATED TELECOMM SVCS	61,710.00	14,352.05
06/30/2010	EQUITIES	IFS AB B SEK5	SWEDEN	127,913.07	70,490.76
06/30/2010	EQUITIES	IG GROUP HLDGS ORD GBP0.05	TRAVEL & LEISURE	207,771.29	-8,308.13
06/30/2010	EQUITIES	IG GROUP HLDGS ORD GBP0.05	TRAVEL & LEISURE	1,088,596.35	277,900.96
06/30/2010	EQUITIES	IG GROUP HLDGS ORD GBP0.05	TRAVEL & LEISURE	1,281,257.35	67,800.73
06/30/2010	EQUITIES	IG GROUP HLDGS ORD GBP0.05	TRAVEL & LEISURE	1,136,503.36	238,093.08
06/30/2010	EQUITIES	IGATE CORP COM	IT CONSULTNG & OTHER SVCS	12,602.06	7,569.10
06/30/2010	EQUITIES	IGATE CORP COM	IT CONSULTNG & OTHER SVCS	464,891.66	193,503.73
06/30/2010	EQUITIES	IGM FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	212,927.85	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	IGM FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	370,877.08	0.00
06/30/2010	EQUITIES	IGM FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	1,681,444.42	-567,552.21
06/30/2010	EQUITIES	IGUATEMI EMPRESA SHOPPING COM	BRAZIL	117,541.23	0.00
06/30/2010	EQUITIES	IGUATEMI EMPRESA SHOPPING COM	BRAZIL	1,095,650.49	79,469.78
06/30/2010	EQUITIES	IHARA CHEMICAL IND Y50	CHEMICALS	35,258.22	-6,115.82
06/30/2010	EQUITIES	IHARA CHEMICAL IND Y50	CHEMICALS	43,394.73	-6,804.18
06/30/2010	EQUITIES	IHI CORP Y50	MACHINERY	331,852.68	0.00
06/30/2010	EQUITIES	IHI CORP Y50	MACHINERY	808,000.91	-610,529.02
06/30/2010	EQUITIES	IHI CORP Y50	MACHINERY	191,539.75	0.00
06/30/2010	EQUITIES	IHI CORP Y50	MACHINERY	109,516.89	0.00
06/30/2010	EQUITIES	IHS INC CL A	RESEARCH & CONSULTING SVC	3,696,291.82	402,499.52
06/30/2010	EQUITIES	IHS INC CL A	RESEARCH & CONSULTING SVC	4,070,238.24	45,880.30
06/30/2010	EQUITIES	IHS INC CL A	RESEARCH & CONSULTING SVC	92,712.54	16,838.07
06/30/2010	EQUITIES	II-VI INC	ELECTRIC COMP & EQUIP	28,800.36	6,386.04
06/30/2010	EQUITIES	II-VI INC	ELECTRIC COMP & EQUIP	1,327,690.67	35,012.08
06/30/2010	EQUITIES	II-VI INC	ELECTRIC COMP & EQUIP	-974,827.00	152,451.93
06/30/2010	EQUITIES	II-VI INC	ELECTRIC COMP & EQUIP	1,003,212.54	325,392.72
06/30/2010	EQUITIES	IIDA HOME MAX JPY50	REAL ESTATE	436,049.27	-19,561.37
06/30/2010	EQUITIES	IIDA HOME MAX JPY50	REAL ESTATE	748,001.25	-74,627.76
06/30/2010	EQUITIES	IIDA HOME MAX JPY50	REAL ESTATE	128,814.56	-13,069.87
06/30/2010	EQUITIES	IINET NPV	AUSTRALIA	998,809.10	252,562.40
06/30/2010	EQUITIES	IINET NPV	AUSTRALIA	221,132.99	91,409.59
06/30/2010	EQUITIES	IINO KAIUN KAISHA Y50	MARINE TRANSPORTATION	1,750.20	0.00
06/30/2010	EQUITIES	IJM CORP BERHAD MY\$1	MALAYSIA	183,183.57	24,321.96
06/30/2010	EQUITIES	IJM CORP BERHAD MY\$1	MALAYSIA	344,538.44	0.00
06/30/2010	EQUITIES	IJM LAND BERHAD WTS	MALAYSIA	2,935.86	0.00
06/30/2010	EQUITIES	IJM PLANTATIONS BERHAD MYR0.5	MALAYSIA	110,751.73	0.00
06/30/2010	EQUITIES	IKANOS COMMUNICATIONS	SEMICONDUCTORS	9,964.29	-860.27
06/30/2010	EQUITIES	IL JIN ELECTRIC LTD KRW1000	SOUTH KOREA	105,095.97	0.00
06/30/2010	EQUITIES	ILIAD NPV	FRANCE	570,875.67	9,160.38
06/30/2010	EQUITIES	ILIAD NPV	FRANCE	112,314.69	0.00
06/30/2010	EQUITIES	ILIAD NPV	FRANCE	62,978.14	0.00
06/30/2010	EQUITIES	ILJIN DISPLAY CO LTD	SOUTH KOREA	1,545,216.02	270,951.83
06/30/2010	EQUITIES	ILLINOIS TOOL WORKS INC	INDUSTRIAL MACHINERY	1,247,700.00	-63,038.22
06/30/2010	EQUITIES	ILLINOIS TOOL WORKS INC	INDUSTRIAL MACHINERY	26,473,948.14	-532,979.72
06/30/2010	EQUITIES	ILLINOIS TOOL WORKS INC	INDUSTRIAL MACHINERY	26,684,060.82	-3,596,005.56
06/30/2010	EQUITIES	ILLINOIS TOOL WORKS INC	INDUSTRIAL MACHINERY	575,106.52	122,654.36
06/30/2010	EQUITIES	ILLOVO SUGAR R0.04	SOUTH AFRICA	1,905,699.34	-194,547.28
06/30/2010	EQUITIES	ILLOVO SUGAR R0.04	SOUTH AFRICA	358,924.13	0.00
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	178,821.24	32,135.79

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	339,485.38	0.00
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	7,755,565.98	412,898.41
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	-5,667,606.00	-868,737.78
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	1,511,274.54	688,796.42
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	7,804,624.29	3,661,901.69
06/30/2010	EQUITIES	IMAGINATION TECHNOLOGIES GROUP	TECHNOLOGY HARDWRE & EQUI	370,595.95	30,561.20
06/30/2010	EQUITIES	IMAGINATION TECHNOLOGIES GROUP	TECHNOLOGY HARDWRE & EQUI	-598,829.14	-57,451.90
06/30/2010	EQUITIES	IMASEN ELEC IND CO JPY50	LAND TRANSPORTATION	29,752.21	-7,051.71
06/30/2010	EQUITIES	IMATION CORP COM	COMPUTER STORAGE & PERIPH	129,579.00	-27,473.63
06/30/2010	EQUITIES	IMATION CORP COM	COMPUTER STORAGE & PERIPH	297,700.86	-424,612.03
06/30/2010	EQUITIES	IMATION CORP COM	COMPUTER STORAGE & PERIPH	5,982.69	-611.94
06/30/2010	EQUITIES	IMAX CORP	CDN MOVIES & ENTERTAINMT	1,593,181.20	857,803.85
06/30/2010	EQUITIES	IMDEX NPV	AUSTRALIA	29,032.35	-3,265.31
06/30/2010	EQUITIES	IMERGENT INC	INTERNET SOFTWARE & SVCS	55.92	0.00
06/30/2010	EQUITIES	IMERYS EUR2	FRANCE	96,853.59	0.00
06/30/2010	EQUITIES	IMERYS EUR2	FRANCE	170,449.91	0.00
06/30/2010	EQUITIES	IMERYS EUR2	FRANCE	669,884.99	-148,269.37
06/30/2010	EQUITIES	IMI ORD GBP0.25	INDUSTRIAL ENGINEERING	1,213,437.19	0.00
06/30/2010	EQUITIES	IMI ORD GBP0.25	INDUSTRIAL ENGINEERING	8,871,199.76	4,978,737.69
06/30/2010	EQUITIES	IMMERSION CORP COM	COMPUTER STORAGE & PERIPH	414,424.12	-65,694.43
06/30/2010	EQUITIES	IMMERSION CORP COM	COMPUTER STORAGE & PERIPH	9,366.06	1,061.96
06/30/2010	EQUITIES	IMMOBILIERE DE BELGIQUE NPV	BELGIUM	26,911.02	2,815.65
06/30/2010	EQUITIES	IMMOEAST AG NPV(EXCHANGE RATE	AUSTRIA	0.00	0.00
06/30/2010	EQUITIES	IMMOEAST AG NPV(EXCHANGE RATE	AUSTRIA	423.80	0.00
06/30/2010	EQUITIES	IMMOEAST AG NPV(EXCHANGE RATE	AUSTRIA	45.41	0.00
06/30/2010	EQUITIES	IMMOEAST AG NPV(EXCHANGE RATE	AUSTRIA	29.14	0.00
06/30/2010	EQUITIES	IMMOFINANZ AG NPV	AUSTRIA	139,759.27	0.00
06/30/2010	EQUITIES	IMMOFINANZ AG NPV	AUSTRIA	230,256.13	0.00
06/30/2010	EQUITIES	IMMOFINANZ AG NPV	AUSTRIA	1,045,652.32	0.00
06/30/2010	EQUITIES	IMMOFINANZ AG NPV	AUSTRIA	991,077.30	-354,992.56
06/30/2010	EQUITIES	IMMOFINANZ ANSPR.NACHB.	AUSTRIA	23.01	0.00
06/30/2010	EQUITIES	IMMOFINANZ ANSPR.NACHB.	AUSTRIA	25.65	0.00
06/30/2010	EQUITIES	IMMUCOR INC	HEALTH CARE SUPPLIES	2,135,581.20	294,739.60
06/30/2010	EQUITIES	IMMUCOR INC	HEALTH CARE SUPPLIES	47,929.80	11,177.91
06/30/2010	EQUITIES	IMMUNOGEN INC	BIOTECHNOLOGY	19,874.88	3,237.52
06/30/2010	EQUITIES	IMMUNOGEN INC	BIOTECHNOLOGY	696,668.31	266,719.94
06/30/2010	EQUITIES	IMMUNOGEN INC	BIOTECHNOLOGY	2,781.00	544.93
06/30/2010	EQUITIES	IMMUNOGEN INC	BIOTECHNOLOGY	-2,269,620.45	-165,132.40
06/30/2010	EQUITIES	IMMUNOMEDICS INC	BIOTECHNOLOGY	-1,789,860.87	275,894.81
06/30/2010	EQUITIES	IMMUNOMEDICS INC	BIOTECHNOLOGY	270,279.21	46,193.14

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	IMMUNOMEDICS INC	BIOTECHNOLOGY	363,084.27	-11,682.67
06/30/2010	EQUITIES	IMMUNOMEDICS INC	BIOTECHNOLOGY	8,525.31	1,476.00
06/30/2010	EQUITIES	IMPALA PLATINUM ZAR0.025	SOUTH AFRICA	10,417,542.85	2,683,063.47
06/30/2010	EQUITIES	IMPALA PLATINUM ZAR0.025	SOUTH AFRICA	1,961,687.84	0.00
06/30/2010	EQUITIES	IMPAX LABORATORIES INC COM	PHARMACEUTICALS	30,496.00	18,352.80
06/30/2010	EQUITIES	IMPAX LABORATORIES INC COM	PHARMACEUTICALS	1,501,184.66	801,655.02
06/30/2010	EQUITIES	IMPERIAL HOLDING ZAR0.04	SOUTH AFRICA	2,581,868.37	-99,756.39
06/30/2010	EQUITIES	IMPERIAL HOLDING ZAR0.04	SOUTH AFRICA	103,755.12	7,061.86
06/30/2010	EQUITIES	IMPERIAL OIL LTD	CDN INTEGRATED OIL & GAS	4,389,649.50	-1,008,782.73
06/30/2010	EQUITIES	IMPERIAL OIL LTD	CDN INTEGRATED OIL & GAS	961,285.33	0.00
06/30/2010	EQUITIES	IMPERIAL OIL LTD	CDN INTEGRATED OIL & GAS	552,277.79	0.00
06/30/2010	EQUITIES	IMPERIAL SUGAR CO NEW COM NEW	PACKAGED FOODS & MEATS	371,538.60	-190,166.59
06/30/2010	EQUITIES	IMPERIAL SUGAR CO NEW COM NEW	PACKAGED FOODS & MEATS	-917,574.90	142,717.52
06/30/2010	EQUITIES	IMPERIAL SUGAR CO NEW COM NEW	PACKAGED FOODS & MEATS	237,350.00	-298.45
06/30/2010	EQUITIES	IMPERIAL SUGAR CO NEW COM NEW	PACKAGED FOODS & MEATS	5,413.60	-393.55
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	2,504,759.41	0.00
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	1,445,330.24	0.00
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	7,072,824.17	27,519.16
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	12,213,108.21	1,145,437.40
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	717,804.63	-9,517.96
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	7,780,733.47	56,421.40
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	31,473,149.69	8,441,227.30
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	11,400,791.98	-13,941.25
06/30/2010	EQUITIES	IMPLENIA AG CHF4.85	SWITZERLAND	638,517.18	-20,944.19
06/30/2010	EQUITIES	IMPLENIA AG CHF4.85	SWITZERLAND	18,870.42	-681.04
06/30/2010	EQUITIES	IMPLENIA AG CHF4.85	SWITZERLAND	6,577.46	-3.40
06/30/2010	EQUITIES	IMS INTL METAL SER FRF10	FRANCE	16,873.19	-1,577.88
06/30/2010	EQUITIES	IMTECH NV EUR0.8	NETHERLANDS	859,069.41	382,427.59
06/30/2010	EQUITIES	IMTECH NV EUR0.8	NETHERLANDS	625,825.91	-41,158.74
06/30/2010	EQUITIES	IMTECH NV EUR0.8	NETHERLANDS	1,320,414.76	-96,576.92
06/30/2010	EQUITIES	INABATA & CO Y50	CHEMICALS	172,297.78	-106,591.89
06/30/2010	EQUITIES	INABATA & CO Y50	CHEMICALS	31,423.89	9,575.71
06/30/2010	EQUITIES	INABATA & CO Y50	CHEMICALS	412,056.05	61,643.77
06/30/2010	EQUITIES	INABATA & CO Y50	CHEMICALS	406,058.87	35,711.25
06/30/2010	EQUITIES	INAPA-INVESTMENTOS PARTIC GEST	PORTUGAL	85,865.09	-35,895.99
06/30/2010	EQUITIES	INAPA-INVESTMENTOS PARTIC GEST	PORTUGAL	23,709.37	-10,156.08
06/30/2010	EQUITIES	INCHCAPE PLC	GENERAL RETAILERS	608,187.09	-106,684.05
06/30/2010	EQUITIES	INCHCAPE PLC	GENERAL RETAILERS	212,425.67	-15,651.52
06/30/2010	EQUITIES	INCHCAPE PLC	GENERAL RETAILERS	731,705.20	241,736.52
06/30/2010	EQUITIES	INCITEC PIVOT NPV	AUSTRALIA	189,336.21	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INCITEC PIVOT NPV	AUSTRALIA	1,467,577.23	-1,621,799.94
06/30/2010	EQUITIES	INCITEC PIVOT NPV	AUSTRALIA	484,555.10	0.00
06/30/2010	EQUITIES	INCITEC PIVOT NPV	AUSTRALIA	332,962.32	0.00
06/30/2010	EQUITIES	INCONTACT INC COM	ALTERNATIVE CARRIERS	1,418,505.90	-629,743.63
06/30/2010	EQUITIES	INCYTE CORPORATION	BIOTECHNOLOGY	500,718.24	-85,867.94
06/30/2010	EQUITIES	INCYTE CORPORATION	BIOTECHNOLOGY	83,025.00	34,287.75
06/30/2010	EQUITIES	INCYTE CORPORATION	BIOTECHNOLOGY	1,661,629.14	503,631.69
06/30/2010	EQUITIES	INCYTE CORPORATION	BIOTECHNOLOGY	32,368.68	23,281.49
06/30/2010	EQUITIES	IND & COMM BK OF CHINA - A	CHINA	42,192.50	0.00
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	8,318,245.28	0.00
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	4,714,114.85	0.00
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	3,727,881.43	458,002.11
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	22,858,134.76	2,536,298.96
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	6,604,280.10	1,773,785.42
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	17,851,609.32	1,554,189.16
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	13,296,631.97	-490,821.16
06/30/2010	EQUITIES	INDAH KIAT PULP & PAPER	INDONESIA	189,387.08	70,275.65
06/30/2010	EQUITIES	INDAH KIAT PULP & PAPER	INDONESIA	156,843.31	59,452.76
06/30/2010	EQUITIES	INDEPENDENT BK CORP MASS	REGIONAL BANKS	850,320.48	-117,159.23
06/30/2010	EQUITIES	INDEPENDENT BK CORP MASS	REGIONAL BANKS	138,544.78	-12,032.94
06/30/2010	EQUITIES	INDEPENDENT BK CORP MASS	REGIONAL BANKS	22,746.90	4,528.85
06/30/2010	EQUITIES	INDESIT COMPANY EUR0.90	ITALY	829,442.81	35,667.65
06/30/2010	EQUITIES	INDESIT COMPANY EUR0.90	ITALY	518,568.45	85,276.69
06/30/2010	EQUITIES	INDESIT COMPANY EUR0.90	ITALY	182,138.51	5,959.51
06/30/2010	EQUITIES	INDEVUS PHARMACEUTICALS INC	OTHER	13,363.50	13,363.50
06/30/2010	EQUITIES	INDEVUS PHARMACEUTICALS INC	OTHER	66,712.56	66,712.56
06/30/2010	EQUITIES	INDEVUS PHARMACEUTICALS INC	OTHER	1,875.00	1,875.00
06/30/2010	EQUITIES	INDIA CEMENTS INR10 DEMAT	INDIA	90,081.21	0.00
06/30/2010	EQUITIES	INDIABULLS FINL SV INR2	INDIA	45,685.20	0.00
06/30/2010	EQUITIES	INDIABULLS REAL ESTATE LTD	INDIA	59,124.18	0.00
06/30/2010	EQUITIES	INDIAN BANK INR10	INDIA	392,264.41	0.00
06/30/2010	EQUITIES	INDIAN BANK INR10	INDIA	1,704,576.15	718,145.50
06/30/2010	EQUITIES	INDIAN HOTELS CO (THE) INR10	INDIA	122,324.03	0.00
06/30/2010	EQUITIES	INDIAN OVERSEAS BK INR10	INDIA	59,277.96	0.00
06/30/2010	EQUITIES	INDIRA SISTEMAS SA EUR0.20	SPAIN	661,750.02	-244,032.10
06/30/2010	EQUITIES	INDIRA SISTEMAS SA EUR0.20	SPAIN	74,570.71	0.00
06/30/2010	EQUITIES	INDIRA SISTEMAS SA EUR0.20	SPAIN	127,304.93	0.00
06/30/2010	EQUITIES	INDOCEMENT TUNGGAL PRAKARSA	INDONESIA	11,492,623.71	0.00
06/30/2010	EQUITIES	INDOFOODS SUKSES M IDR100	INDONESIA	1,159,495.52	0.00
06/30/2010	EQUITIES	INDORAMA POLYMERS PCL THB1	THAILAND	90,802.61	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INDORAMA POLYMERS PCL-NVDR	THAILAND	54,186.64	0.00
06/30/2010	EQUITIES	INDOSAT IDR100	INDONESIA	302,492.90	0.00
06/30/2010	EQUITIES	INDRAPRASTHA GAS INR10	INDIA	61,015.12	0.00
06/30/2010	EQUITIES	INDUS-HLDG AG DEM5	GERMANY	94,122.30	44,039.55
06/30/2010	EQUITIES	INDUSIND BANK LTD INR10	INDIA	207,837.12	0.00
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	14,928,445.97	5,916,690.00
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	5,095,140.86	739,534.48
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	3,460,464.99	1,292,881.85
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	1,110,702.74	0.00
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	12,696,100.00	4,045,420.20
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	767,242.77	238,114.66
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	6,256,982.10	1,335,517.99
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	643,718.41	0.00
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	23,502,324.72	1,594,819.42
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATLH INS	133,400.74	0.00
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATLH INS	603,663.03	0.00
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATLH INS	2,124,904.72	-94,465.56
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATLH INS	232,937.70	0.00
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATLH INS	1,076,114.81	189,640.27
06/30/2010	EQUITIES	INDUSTRIAL AND COMMERICAL BANK	HONG KONG	1,252,620.88	592,420.24
06/30/2010	EQUITIES	INDUSTRIAL BANK CO LTD	CHINA	151,944.50	0.00
06/30/2010	EQUITIES	INDUSTRIAL BK OF KOREA KRW5000	SOUTH KOREA	413,886.28	0.00
06/30/2010	EQUITIES	INDUSTRIAL DEV BK ORD JOD1	JORDAN	61,629.45	-54,651.47
06/30/2010	EQUITIES	INDUSTRIAS CH SAB DE CV SER B	MEXICO	157,547.83	0.00
06/30/2010	EQUITIES	INDUSTRIAS ROMI SA COM NPV	BRAZIL	80,303.83	0.00
06/30/2010	EQUITIES	INDUSTRIES OF QATAR QAR10	QATAR	705,841.97	-22,913.23
06/30/2010	EQUITIES	INDUSTRIVARDEN AB SER C NPV	SWEDEN	28,063.70	9,697.11
06/30/2010	EQUITIES	INES CORP Y50	SERVICES	143,745.06	-26,064.66
06/30/2010	EQUITIES	INES CORP Y50	SERVICES	207,650.51	-55,068.56
06/30/2010	EQUITIES	INFIGEN ENERGY	AUSTRALIA	164,477.18	-181,421.39
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES AG SPONS	GERMANY	603.07	0.00
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	325,732.05	0.00
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	3,932,982.10	-448,807.01
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	1,704,089.63	856,896.89
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	3,648,880.60	1,183,827.68
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	10,291,174.95	0.00
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	15,210,619.26	-2,143,090.64
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	567,709.59	0.00
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	7,310,248.93	-2,911,469.46
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	1,035,530.47	-77,517.26

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	2,557,025.57	717,812.19
06/30/2010	EQUITIES	INFINERA CORP	COMMUNICATIONS EQUIPMENT	813,259.97	-260,459.93
06/30/2010	EQUITIES	INFINERA CORP	COMMUNICATIONS EQUIPMENT	20,132.33	-5,635.80
06/30/2010	EQUITIES	INFINITY PHARMACEUTICALS INC	BIOTECHNOLOGY	44,189.07	-6,594.67
06/30/2010	EQUITIES	INFINITY PPTY & CAS CORP	PROPERTY & CASUALTY INS	858,440.02	166,329.43
06/30/2010	EQUITIES	INFINITY PPTY & CAS CORP	PROPERTY & CASUALTY INS	28,862.50	5,950.00
06/30/2010	EQUITIES	INFINITY PPTY & CAS CORP	PROPERTY & CASUALTY INS	586,486.00	74,422.05
06/30/2010	EQUITIES	INFOGROUP INC COM	DATA PROCNG/OUTSRCD SVCS	8,131.62	2,516.85
06/30/2010	EQUITIES	INFOGROUP INC COM	DATA PROCNG/OUTSRCD SVCS	628,704.30	-134,028.32
06/30/2010	EQUITIES	INFOPIA CO LTD KRW500	SOUTH KOREA	60,405.76	0.00
06/30/2010	EQUITIES	INFORM P. LYKOS EUR0.50(REGD)	GREECE	12,037.04	-45,012.27
06/30/2010	EQUITIES	INFORMA PLC GBP0.10	SWITZERLAND	1,389,439.74	600,125.69
06/30/2010	EQUITIES	INFORMATICA CORP COM	APPLICATION SOFTWARE	3,013,178.40	1,611,892.23
06/30/2010	EQUITIES	INFORMATICA CORP COM	APPLICATION SOFTWARE	303,705.84	-12,019.78
06/30/2010	EQUITIES	INFORMATICA CORP COM	APPLICATION SOFTWARE	70,254.96	25,271.78
06/30/2010	EQUITIES	INFORMATION SERVICES INTL	SERVICES	95,667.31	-1,280.63
06/30/2010	EQUITIES	INFORMATION SERVICES INTL	SERVICES	47,833.65	-11,937.10
06/30/2010	EQUITIES	INFORTREND TECHNOL TWD10	TAIWAN	119,667.36	0.00
06/30/2010	EQUITIES	INFOSPACE INC COM PAR \$.0001	INTERNET SOFTWARE & SVCS	456,276.00	-1,137,177.68
06/30/2010	EQUITIES	INFOSPACE INC COM PAR \$.0001	INTERNET SOFTWARE & SVCS	9,918.88	765.02
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD	INDIA	3,594,600.00	972,561.84
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD	INDIA	8,621,049.00	4,814,730.07
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD	INDIA	3,295,050.00	1,019,701.18
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD INR5	INDIA	1,052,333.75	0.00
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD INR5	INDIA	18,679,719.27	9,658,679.23
06/30/2010	EQUITIES	INFRASTRUCTURE DEVELOPERS	INDIA	107,401.87	0.00
06/30/2010	EQUITIES	INFRAWARE INC KRW500	SOUTH KOREA	25,414.14	0.00
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	11,561,638.25	-15,051,480.06
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	5,211,387.77	-4,133,050.15
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	20,116,347.30	-7,512,782.98
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	239,569.41	0.00
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	5,868,156.85	-1,117,648.39
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	22,907,523.21	-3,939,499.71
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	811,412.44	6,697.62
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	1,486,651.77	0.00
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	2,547,989.81	0.00
06/30/2010	EQUITIES	INGENICO EUR1	FRANCE	-124,016.67	-2,969.29
06/30/2010	EQUITIES	INGENICO EUR1	FRANCE	840,708.31	143,034.69
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	15,236,543.83	-1,540,529.88
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	15,024,326.86	-1,519,987.93

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	485,194.30	0.00
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	115,087.59	0.00
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	343,175.50	-34,442.50
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	2,059,053.00	-135,669.35
06/30/2010	EQUITIES	INGLES MKTS INC CL A	FOOD RETAIL	6,561.80	213.64
06/30/2010	EQUITIES	INGLES MKTS INC CL A	FOOD RETAIL	304,010.00	-52,559.16
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	2,906,971.06	-142,995.75
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	3,400,099.22	-313,620.95
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	87,008.32	-4,238.72
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	24,532.99	0.00
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	2,439,514.00	57,536.72
06/30/2010	EQUITIES	INHIBITEX INC	BIOTECHNOLOGY	44,507.70	-6,953.67
06/30/2010	EQUITIES	INLAND REAL ESTATE CORP	RETAIL REITS	428,882.56	-174,910.76
06/30/2010	EQUITIES	INLAND REAL ESTATE CORP	RETAIL REITS	17,799.40	2,546.76
06/30/2010	EQUITIES	INLAND REAL ESTATE CORP	RETAIL REITS	121,201.61	-17,991.11
06/30/2010	EQUITIES	INLAND REAL ESTATE CORP	RETAIL REITS	214,875.51	-98,578.54
06/30/2010	EQUITIES	INMARSAT ORD EUR0.000667	FIXED LINE TELECOMM	410,688.21	0.00
06/30/2010	EQUITIES	INMARSAT ORD EUR0.000667	FIXED LINE TELECOMM	1,962,734.49	179,080.32
06/30/2010	EQUITIES	INMARSAT ORD EUR0.000667	FIXED LINE TELECOMM	235,734.81	0.00
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	101,037.41	0.00
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	83,296.48	-10,307.25
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	178,452.17	0.00
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	856,287.77	-589,025.94
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	3,151,634.75	0.00
06/30/2010	EQUITIES	INNER MONGOLIA ERDOS CASHEMERE	CHINA	76,138.03	0.00
06/30/2010	EQUITIES	INNER MONGOLIA YITAI COAL 'B'	CHINA	180,382.07	0.00
06/30/2010	EQUITIES	INNER MONGOLIA YITAI COAL 'B'	CHINA	2,680,964.07	27,960.88
06/30/2010	EQUITIES	INNERGEX RENEWABLE ENERGY INC	CDN INDEP PWR PRD/EN TRAD	-87,476.61	5,431.31
06/30/2010	EQUITIES	INNERWORKINGS INC COM	COMMERCIAL PRINTING	5,593.77	1,611.89
06/30/2010	EQUITIES	INNERWORKINGS INC COM	COMMERCIAL PRINTING	334,710.98	-80,736.22
06/30/2010	EQUITIES	INNERWORKINGS INC COM	COMMERCIAL PRINTING	-99,035.00	-22,501.12
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	-1,320,326.08	137,841.94
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	375,552.00	206,974.59
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	632,335.68	260,662.06
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	928,395.84	141,888.88
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	17,238.88	6,469.80
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	655,651.20	53,489.60
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	1,392,672.00	260,637.66
06/30/2010	EQUITIES	INNOTEK LTD SGD0.1	SINGAPORE	5,465.22	-462.28
06/30/2010	EQUITIES	INNOVATION GRP PLC ORD GBP0.02	SOFTWARE & COMP SERVICES	5,732.58	795.40

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INOVIO PHARMACEUTICALS INC	BIOTECHNOLOGY	33,309.12	-2,266.33
06/30/2010	EQUITIES	INPEX CORPORATION	OIL AND COAL PRODUCTS	407,110.64	0.00
06/30/2010	EQUITIES	INPEX CORPORATION	OIL AND COAL PRODUCTS	233,895.60	0.00
06/30/2010	EQUITIES	INPEX CORPORATION	OIL AND COAL PRODUCTS	1,961,127.00	0.00
06/30/2010	EQUITIES	INSIGHT ENTERPRISES INC COM	TECHNOLOGY DISTRIBUTORS	1,107,427.16	364,755.80
06/30/2010	EQUITIES	INSIGHT ENTERPRISES INC COM	TECHNOLOGY DISTRIBUTORS	1,133,878.76	-11,983.30
06/30/2010	EQUITIES	INSIGHT ENTERPRISES INC COM	TECHNOLOGY DISTRIBUTORS	250,487.44	30,752.71
06/30/2010	EQUITIES	INSIGHT ENTERPRISES INC COM	TECHNOLOGY DISTRIBUTORS	20,937.56	9,418.72
06/30/2010	EQUITIES	INSITUFORM TECHNOLOGIES INC	CONSTRUCTION & ENGINEERNG	24,309.76	7,022.31
06/30/2010	EQUITIES	INSITUFORM TECHNOLOGIES INC	CONSTRUCTION & ENGINEERNG	1,281,474.56	127,207.87
06/30/2010	EQUITIES	INSPIRE PHARMACEUTICALS INC	PHARMACEUTICALS	359,369.82	25,963.70
06/30/2010	EQUITIES	INSPIRE PHARMACEUTICALS INC	PHARMACEUTICALS	11,307.34	2,617.15
06/30/2010	EQUITIES	INSPUR INTERNATIONAL LIMITED	HONG KONG	37,277.98	0.00
06/30/2010	EQUITIES	INSTEEL INDS INC	BUILDING PRODUCTS	122,370.00	1,198.62
06/30/2010	EQUITIES	INSTEEL INDS INC	BUILDING PRODUCTS	7,164.75	1,871.57
06/30/2010	EQUITIES	INSTEEL INDS INC	BUILDING PRODUCTS	397,149.57	-163,650.07
06/30/2010	EQUITIES	INSULET CORP COM	HEALTH CARE EQUIPMENT	1,210,456.45	263,974.78
06/30/2010	EQUITIES	INSULET CORP COM	HEALTH CARE EQUIPMENT	23,763.95	8,712.55
06/30/2010	EQUITIES	INSUN ENVIR NEW TE KRW500	SOUTH KOREA	49,515.33	0.00
06/30/2010	EQUITIES	INSURANCE AUSTRALIA GROUP PLC	AUSTRALIA	2,380,301.58	-694,135.67
06/30/2010	EQUITIES	INSURANCE AUSTRALIA GROUP PLC	AUSTRALIA	1,208,345.81	0.00
06/30/2010	EQUITIES	INSURANCE AUSTRALIA GROUP PLC	AUSTRALIA	526,728.93	0.00
06/30/2010	EQUITIES	INSURANCE AUSTRALIA GROUP PLC	AUSTRALIA	301,189.92	0.00
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	258,261.05	0.00
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	584,386.75	0.00
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	1,407,020.18	-20,144.83
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	2,119,149.86	478,896.70
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	448,798.37	0.00
06/30/2010	EQUITIES	INTAGE INC NPV	SERVICES	143,238.79	-2,894.11
06/30/2010	EQUITIES	INTEC TELECOM SYST ORD SHS GBP	SOFTWARE & COMP SERVICES	150,917.45	4,943.73
06/30/2010	EQUITIES	INTEGRA LIFESCIENCES HLDG CORP	HEALTH CARE EQUIPMENT	1,283,752.00	176,894.66
06/30/2010	EQUITIES	INTEGRA LIFESCIENCES HLDG CORP	HEALTH CARE EQUIPMENT	25,641.00	7,933.34
06/30/2010	EQUITIES	INTEGRAL SYS INC MD	IT CONSULTNG & OTHER SVCS	191,465.20	-128,250.50
06/30/2010	EQUITIES	INTEGRAL SYS INC MD	IT CONSULTNG & OTHER SVCS	-544,461.70	105,393.91
06/30/2010	EQUITIES	INTEGRATED DEVICE TECH INC	SEMICONDUCTORS	1,322,303.40	-1,030,232.05
06/30/2010	EQUITIES	INTEGRATED DEVICE TECH INC	SEMICONDUCTORS	27,046.80	-3,114.48
06/30/2010	EQUITIES	INTEGRATED DEVICE TECH INC	SEMICONDUCTORS	2,693,978.10	-133,572.30
06/30/2010	EQUITIES	INTEGRATED SILICON SOLUTION IN	SEMICONDUCTORS	79,170.00	-18,352.15
06/30/2010	EQUITIES	INTEGRATED SILICON SOLUTION IN	SEMICONDUCTORS	2,262.00	-215.00
06/30/2010	EQUITIES	INTEGRATED SILICON SOLUTION IN	SEMICONDUCTORS	30,386.20	-3,245.76

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	5,353,907.22	82,053.62
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	5,613,547.86	-459,500.45
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	2,755,620.00	-168,896.94
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	95,309.46	36,149.61
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	35,397.10	0.00
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	4,579,578.00	1,494,088.19
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	1,204,862.04	39,345.37
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	4,640,808.90	-408,573.10
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	11,481,218.30	1,189,101.60
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	354,489.27	0.00
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	668,468.79	0.00
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	3,405,695.00	693,928.45
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	9,479,930.00	-1,181,136.40
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	153,617,986.65	-26,400,444.51
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	14,309,365.00	388,060.20
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	150,601,661.20	-4,777,523.60
06/30/2010	EQUITIES	INTELLIGENT DIGITAL INTEGRATED	SOUTH KOREA	48,306.16	0.00
06/30/2010	EQUITIES	INTER CARS SA PLN2	POLAND	67,910.52	0.00
06/30/2010	EQUITIES	INTER PARFUMS INC COM	PERSONAL PRODUCTS	2,859.00	-379.61
06/30/2010	EQUITIES	INTER PARFUMS INC COM	PERSONAL PRODUCTS	224,259.96	57,611.04
06/30/2010	EQUITIES	INTER PARFUMS INC COM	PERSONAL PRODUCTS	162,519.86	-9,474.30
06/30/2010	EQUITIES	INTER PARFUMS INC COM	PERSONAL PRODUCTS	10,363.88	4,278.20
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	28,635.00	2,446.78
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	4,106.99	0.00
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	514,832.40	26,309.66
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	-1,909,049.80	8,270.54
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	1,192,079.20	-330,816.26
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	1,436,474.92	552,412.01
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	1,832,795.66	370,156.74
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	534.40	0.00
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	32,011.42	9,459.30
06/30/2010	EQUITIES	INTERACTIVE INTELLEGENCE INC	APPLICATION SOFTWARE	8,625.75	2,331.00
06/30/2010	EQUITIES	INTERACTIVE INTELLEGENCE INC	APPLICATION SOFTWARE	176,606.07	-2,561.81
06/30/2010	EQUITIES	INTERACTIVE INTELLEGENCE INC	APPLICATION SOFTWARE	291,780.37	5,546.76
06/30/2010	EQUITIES	INTERACTIVE INTELLEGENCE INC	APPLICATION SOFTWARE	367,259.79	65,686.22
06/30/2010	EQUITIES	INTERCELL AG NPV (BR)	AUSTRIA	-2,026,041.52	1,227,042.94
06/30/2010	EQUITIES	INTERCELL AG NPV (BR)	AUSTRIA	502,586.27	-288,173.71
06/30/2010	EQUITIES	INTERCONTINENTAL HOTELS GROUP	TRAVEL & LEISURE	1,673,211.76	407,155.56
06/30/2010	EQUITIES	INTERCONTINENTAL HOTELS GROUP	TRAVEL & LEISURE	207,335.74	0.00
06/30/2010	EQUITIES	INTERCONTINENTAL HOTELS GROUP	TRAVEL & LEISURE	360,786.37	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTERCONTINENTALEXCHANGE INC	SPECIALIZED FINANCE	12,059,283.73	984,844.70
06/30/2010	EQUITIES	INTERCONTINENTALEXCHANGE INC	SPECIALIZED FINANCE	12,503,717.69	-327,635.93
06/30/2010	EQUITIES	INTERCONTINENTALEXCHANGE INC	SPECIALIZED FINANCE	34,474,150.00	7,374,475.23
06/30/2010	EQUITIES	INTERCONTINENTALEXCHANGE INC	SPECIALIZED FINANCE	273,758.66	24,261.03
06/30/2010	EQUITIES	INTERDIGITAL INC PA COM	COMMUNICATIONS EQUIPMENT	36,195.54	-102.62
06/30/2010	EQUITIES	INTERDIGITAL INC PA COM	COMMUNICATIONS EQUIPMENT	2,469.00	154.20
06/30/2010	EQUITIES	INTERDIGITAL INC PA COM	COMMUNICATIONS EQUIPMENT	1,639,366.62	319,767.13
06/30/2010	EQUITIES	INTERDIGITAL INC PA COM	COMMUNICATIONS EQUIPMENT	444,420.00	-24,926.60
06/30/2010	EQUITIES	INTERFACE INC CL A	OFFICE SERVICES/SUPP	1,016,272.50	368,321.40
06/30/2010	EQUITIES	INTERFACE INC CL A	OFFICE SERVICES/SUPP	14,939.34	6,106.49
06/30/2010	EQUITIES	INTERGROUP FINANCIAL SERVICES	PERU	7,400.61	89.48
06/30/2010	EQUITIES	INTERLINE BRANDS INC	TRADING COS & DISTRIBUTOR	193,648.00	-7,279.04
06/30/2010	EQUITIES	INTERLINE BRANDS INC	TRADING COS & DISTRIBUTOR	24,724.70	5,519.80
06/30/2010	EQUITIES	INTERLINE BRANDS INC	TRADING COS & DISTRIBUTOR	630,877.52	-40,325.52
06/30/2010	EQUITIES	INTERLINE BRANDS INC	TRADING COS & DISTRIBUTOR	205,215.01	-15,694.35
06/30/2010	EQUITIES	INTERMAP TECHNOLOGIES CORP	CDN DIVERSIFIED SUP SVCS	8,569.73	-13,126.61
06/30/2010	EQUITIES	INTERMEC INC	COMPUTER STORAGE & PERIPH	737,415.75	-340,487.40
06/30/2010	EQUITIES	INTERMEC INC	COMPUTER STORAGE & PERIPH	24,507.75	-2,223.63
06/30/2010	EQUITIES	INTERMEDIATE CAP GROUP ORD 20P	FINANCIAL SERVICES	157,049.36	-205,872.08
06/30/2010	EQUITIES	INTERMEDIATE CAP GROUP ORD 20P	FINANCIAL SERVICES	1,386,046.88	-218,877.53
06/30/2010	EQUITIES	INTERMEDIATE CAP GROUP ORD 20P	FINANCIAL SERVICES	2,695,598.18	627,255.68
06/30/2010	EQUITIES	INTERMUNE INC	BIOTECHNOLOGY	667,337.55	-414,923.23
06/30/2010	EQUITIES	INTERMUNE INC	BIOTECHNOLOGY	13,828.65	-6,647.73
06/30/2010	EQUITIES	INTERNAP NETWORKS SVCS CORP	INTERNET SOFTWARE & SVCS	7,973.04	2,425.09
06/30/2010	EQUITIES	INTERNAP NETWORKS SVCS CORP	INTERNET SOFTWARE & SVCS	438,792.42	-327,535.38
06/30/2010	EQUITIES	INTERNAP NETWORKS SVCS CORP	INTERNET SOFTWARE & SVCS	49,623.00	-10,803.15
06/30/2010	EQUITIES	INTERNATIONAL ASSETS HLDG CORP	INVESTMNT BKG & BROKERAGE	405,984.00	-411,593.47
06/30/2010	EQUITIES	INTERNATIONAL ASSETS HLDG CORP	INVESTMNT BKG & BROKERAGE	6,768.00	66.77
06/30/2010	EQUITIES	INTERNATIONAL BANCSHARES CORP	REGIONAL BANKS	40,540.01	11,370.85
06/30/2010	EQUITIES	INTERNATIONAL BANCSHARES CORP	REGIONAL BANKS	1,703,848.72	-316,184.01
06/30/2010	EQUITIES	INTERNATIONAL BANCSHARES CORP	REGIONAL BANKS	273,716.00	-79,230.66
06/30/2010	EQUITIES	INTERNATIONAL BANCSHARES CORP	REGIONAL BANKS	1,312,484.91	94,503.87
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	32,312,863.80	7,389,418.84
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	7,768,497.24	184,974.45
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	9,026,388.00	1,395,272.91
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	4,678,039.80	1,137,323.98
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	4,013,100.00	301,518.79
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	5,704,776.00	-133,749.00
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	223,301,232.00	46,750,341.00
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	218,892,996.00	44,258,588.66

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	3,974,697.72	915,784.05
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	18,707,220.00	3,377,496.08
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	4,948,214.04	791,398.86
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	432,863.74	0.00
06/30/2010	EQUITIES	INTERNATIONAL COAL GROUP INC	COAL & CONSUMABLE FUEL	15,550.15	3,150.42
06/30/2010	EQUITIES	INTERNATIONAL COAL GROUP INC	COAL & CONSUMABLE FUEL	519,592.15	-435,425.46
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	4,687,924.12	671,494.86
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	4,977,279.18	80,224.07
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	686,987.00	29,020.24
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	106,486.65	29,790.30
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	5,774,616.44	701,838.04
06/30/2010	EQUITIES	INTERNATIONAL FOREST PRODS LTD	CDN FOREST PRODUCTS	82,181.34	-64,386.13
06/30/2010	EQUITIES	INTERNATIONAL FOREST PRODS LTD	CDN FOREST PRODUCTS	14,661.46	-5,581.88
06/30/2010	EQUITIES	INTERNATIONAL GAME TECHNOLOGY	CASINOS & GAMING	158,908.08	-6,553.95
06/30/2010	EQUITIES	INTERNATIONAL GAME TECHNOLOGY	CASINOS & GAMING	6,934,770.88	-5,261,332.66
06/30/2010	EQUITIES	INTERNATIONAL GAME TECHNOLOGY	CASINOS & GAMING	6,533,254.60	-4,605,012.70
06/30/2010	EQUITIES	INTERNATIONAL GAMES SYSTEM CO	TAIWAN	131,684.70	0.00
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	1,782,791.40	-276,449.63
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	1,978,857.72	-35,115.41
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	2,206,425.00	-183,924.00
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	14,465,910.68	-4,195,526.48
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	14,604,383.65	-7,994,419.97
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	407,340.00	-16,156.97
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	3,838,907.94	594,029.97
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	307,473.81	120,244.95
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	22,737.32	0.00
06/30/2010	EQUITIES	INTERNATIONAL PERSONAL FINANCE	FINANCIAL SERVICES	550,693.48	255,931.40
06/30/2010	EQUITIES	INTERNATIONAL PERSONAL FINANCE	FINANCIAL SERVICES	759,307.24	-236,387.69
06/30/2010	EQUITIES	INTERNATIONAL PERSONAL FINANCE	FINANCIAL SERVICES	464,185.28	-118,147.23
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	345,261.14	0.00
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	600,856.24	0.00
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	5,409,078.99	592,317.50
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	2,747,452.37	-1,196,435.99
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	3,303,870.72	12,063.20
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	1,288,919.98	0.00
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	53,559.58	12,202.72
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	13,673.04	0.00
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	158,185.00	-13,639.10
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	1,294,158.01	-142,477.19
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	2,050,300.92	-2,270,196.82



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	1,574,722.37	-1,038,416.96
06/30/2010	EQUITIES	INTERNATIONAL SHIPHOLDING CORP	MARINE	104,829.81	-22,014.56
06/30/2010	EQUITIES	INTERNATIONAL SHIPHOLDING CORP	MARINE	32,818.79	-7,988.70
06/30/2010	EQUITIES	INTERNATIONAL SHIPHOLDING CORP	MARINE	6,174.27	105.38
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	21,097.44	1,911.36
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	4,876.96	0.00
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	1,507,011.52	-1,088,241.57
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	-1,424,528.00	169,376.17
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	1,435,733.60	-340,552.56
06/30/2010	EQUITIES	INTERNATIONAL TOWER HILL MINES	CDN GOLD	-360,313.40	-28,684.99
06/30/2010	EQUITIES	INTERNET BRANDS INC CL A	INTERNET SOFTWARE & SVCS	332,842.93	102,955.34
06/30/2010	EQUITIES	INTERNET BRANDS INC CL A	INTERNET SOFTWARE & SVCS	9,224.69	3,813.11
06/30/2010	EQUITIES	INTERNET CAP GROUP INC	INTERNET SOFTWARE & SVCS	12,144.80	3,803.24
06/30/2010	EQUITIES	INTERNET CAP GROUP INC	INTERNET SOFTWARE & SVCS	538,528.40	51,119.02
06/30/2010	EQUITIES	INTERNET HEALTHCARE GROUP LLC	OTHER	0.00	-1,700,000.00
06/30/2010	EQUITIES	INTEROIL CORP	CDN INTEGRATED OIL & GAS	-5,688,921.00	1,109,085.67
06/30/2010	EQUITIES	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	5,248,913.49	-1,613,278.89
06/30/2010	EQUITIES	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	4,394,689.58	-1,873,988.10
06/30/2010	EQUITIES	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	118,942.66	34,198.10
06/30/2010	EQUITIES	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	1,020,303.00	-242,294.53
06/30/2010	EQUITIES	INTERPUMP GROUP EUR0.52	ITALY	512,280.50	136,497.32
06/30/2010	EQUITIES	INTERPUMP GROUP SPA-CW12	ITALY	16,439.14	16,439.14
06/30/2010	EQUITIES	INTERSERVE PLC ORD GBP0.10	CONSTRUCTION & MATERIALS	2,158.23	47.80
06/30/2010	EQUITIES	INTERSERVE PLC ORD GBP0.10	CONSTRUCTION & MATERIALS	1,140,940.00	-83,829.90
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	758,086.00	-183,438.37
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	124,733.00	-13,544.44
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	2,707,953.43	-584,144.79
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	2,605,163.75	-940,762.12
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	569,678.62	2,106.02
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	43,402.24	-1,816.48
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	10,175.48	0.00
06/30/2010	EQUITIES	INTERTAPE POLYMER GROUP INC	CDN METAL/GLASS CONTAINS	16,585.14	3,254.75
06/30/2010	EQUITIES	INTERTEK GROUP PLC ORD GBP0.01	SUPPORT SERVICES	1,606,200.99	674,731.91
06/30/2010	EQUITIES	INTERTEK GROUP PLC ORD GBP0.01	SUPPORT SERVICES	1,945,122.35	619,490.10
06/30/2010	EQUITIES	INTERVAL LEISURE GROUP INC COM	HOTELS, RESORTS & CRUISE	694,809.60	-118,196.68
06/30/2010	EQUITIES	INTERVAL LEISURE GROUP INC COM	HOTELS, RESORTS & CRUISE	12,898.20	3,202.03
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	1,052,584.58	0.00
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	96,086.35	0.00
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	1,817,262.55	0.00
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	167,556.21	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	8,448,192.00	-11,304,584.92
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	859,439.25	-1,377,760.70
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	4,960,836.18	-2,294,051.73
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	3,913,681.93	-3,211,880.03
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	756,622.31	0.00
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	12,171,304.61	0.00
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	8,974,397.17	-2,555,193.03
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	19,964,618.37	-10,069,315.33
06/30/2010	EQUITIES	INTEVAC INC	COMPUTER STORAGE & PERIPH	432,391.08	-172,810.23
06/30/2010	EQUITIES	INTEVAC INC	COMPUTER STORAGE & PERIPH	10,488.61	3,391.35
06/30/2010	EQUITIES	INTEX SPA ITL500	ITALY	16,095.20	-13,090.24
06/30/2010	EQUITIES	INTL NICKEL INDONE IDR250(POST	INDONESIA	223,142.28	0.00
06/30/2010	EQUITIES	INTOLL GROUP NPV	AUSTRALIA	754,858.78	-1,331,379.03
06/30/2010	EQUITIES	INTOLL GROUP NPV	AUSTRALIA	178,196.58	0.00
06/30/2010	EQUITIES	INTOLL GROUP NPV	AUSTRALIA	101,109.84	0.00
06/30/2010	EQUITIES	INTRACOM CONSTRUCT EUR0.3 (CR)	GREECE	15,928.45	-43,732.00
06/30/2010	EQUITIES	INTRACOM HOLDINGS SA EUR1.41	GREECE	42,622.60	-289,651.12
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	1,269,055.79	-1,361,429.53
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	1,139,228.41	-1,053,419.07
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	23,855.83	-14,016.60
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	8,983.06	0.00
06/30/2010	EQUITIES	INTRUM JUSTITIA NV ORD NPV	SWEDEN	1,262,220.51	231,022.29
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	3,814,512.39	-83,512.61
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	311,469.66	69,170.59
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	14,288,279.49	4,105,224.76
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	15,424,076.31	4,374,046.57
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	37,551,600.00	7,905,680.00
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	243,390.00	66,657.42
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	3,850,564.00	-202,056.76
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	3,187,762.00	-305,716.90
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	17,752,362.52	9,593,169.61
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	17,641,895.52	10,898,831.60
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	399,890.54	219,114.98
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	2,998,390.00	-120,291.36
06/30/2010	EQUITIES	INUI STEAMSHIP CO LTD NPV	JAPAN	959.97	0.00
06/30/2010	EQUITIES	INUI STEAMSHIP CO LTD NPV	JAPAN	1,844.89	0.00
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	797,601.59	-344,963.78
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	342,416.25	-88,115.63
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	15,356.85	2,982.20
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	196,775.21	20,007.02

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	174,321.00	-56,567.28
06/30/2010	EQUITIES	INVENSYS ORD GBP0.10	SUPPORT SERVICES	1,198,825.13	-186,002.95
06/30/2010	EQUITIES	INVENSYS ORD GBP0.10	SUPPORT SERVICES	258,016.39	0.00
06/30/2010	EQUITIES	INVENSYS ORD GBP0.10	SUPPORT SERVICES	147,237.78	0.00
06/30/2010	EQUITIES	INVENSYS ORD GBP0.10	SUPPORT SERVICES	411,281.71	-26,404.35
06/30/2010	EQUITIES	INVENTEC APPLIANCES CORP TWD10	TAIWAN	671,130.44	-59,260.36
06/30/2010	EQUITIES	INVENTEC APPLIANCES CORP TWD10	TAIWAN	2,361,083.59	-384,017.79
06/30/2010	EQUITIES	INVENTEC APPLIANCES CORP TWD10	TAIWAN	92,955.36	0.00
06/30/2010	EQUITIES	INVENTEC CORP TWD10	TAIWAN	2,049,718.22	606,615.61
06/30/2010	EQUITIES	INVENTEC CORP TWD10	TAIWAN	170,546.66	6,945.10
06/30/2010	EQUITIES	INVENTEC CORP TWD10	TAIWAN	6,296,385.24	1,290,620.19
06/30/2010	EQUITIES	INVENTIV HEALTH INC COM	HEALTH CARE SERVICES	1,657,216.00	658,789.31
06/30/2010	EQUITIES	INVENTIV HEALTH INC COM	HEALTH CARE SERVICES	28,646.40	14,621.05
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	69,475.96	-16,991.12
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	16,531.94	0.00
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	3,058,995.06	-597,937.01
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	3,228,179.42	-744,848.52
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	973,090.00	-236,557.49
06/30/2010	EQUITIES	INVERSIONES AGUAS	CHILE	3,368,001.00	902,180.41
06/30/2010	EQUITIES	INVERSIONES AGUAS COM NPV	CHILE	156,884.94	0.00
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	233,095.50	30,193.00
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	4,148,426.70	1,166,662.06
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	99,297.00	-14,683.91
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	9,500,131.08	-3,977,072.56
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	10,221,498.54	-5,656,808.25
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	53,051.46	0.00
06/30/2010	EQUITIES	INVESCO MORTGAGE CAPITAL INC	MORTGAGE REITS	11,931.25	-1,232.20
06/30/2010	EQUITIES	INVESCO MORTGAGE CAPITAL INC	MORTGAGE REITS	522,526.50	-47,074.91
06/30/2010	EQUITIES	INVESCO MORTGAGE CAPITAL INC	MORTGAGE REITS	107,900.00	-6,040.88
06/30/2010	EQUITIES	INVESTEC LIMITED ZAR0.0002	SOUTH AFRICA	4,666,864.19	363,247.66
06/30/2010	EQUITIES	INVESTEC LIMITED ZAR0.0002	SOUTH AFRICA	484,365.30	0.00
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	41,515.60	0.00
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	256,837.16	66,806.96
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	1,130,368.45	-37,154.55
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	264,386.66	0.00
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	1,669,451.67	167,245.28
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	38,390.15	-4,220.52
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	146,124.78	0.00
06/30/2010	EQUITIES	INVESTMENT TECH GRP COM NEW	INVESTMNT BKG & BROKERAGE	933,423.26	-154,186.88
06/30/2010	EQUITIES	INVESTMENT TECH GRP COM NEW	INVESTMNT BKG & BROKERAGE	24,346.96	-7,413.24

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INVESTMENT TECH GRP COM NEW	INVESTMNT BKG & BROKERAGE	1,040,688.00	-870,860.42
06/30/2010	EQUITIES	INVESTMENT TECH GRP COM NEW	INVESTMNT BKG & BROKERAGE	57,816.00	-109,584.00
06/30/2010	EQUITIES	INVESTOR AB SEK 6.25 'B'	SWEDEN	659,750.99	0.00
06/30/2010	EQUITIES	INVESTOR AB SEK 6.25 'B'	SWEDEN	3,017,857.50	-658,187.90
06/30/2010	EQUITIES	INVESTOR AB SEK 6.25 'B'	SWEDEN	1,420,067.66	0.00
06/30/2010	EQUITIES	INVESTOR AB SEK 6.25 'B'	SWEDEN	379,082.21	0.00
06/30/2010	EQUITIES	INVESTORS BANCORP INC	REGIONAL BANKS	977,663.04	134,618.53
06/30/2010	EQUITIES	INVESTORS BANCORP INC	REGIONAL BANKS	21,569.28	7,587.12
06/30/2010	EQUITIES	INVESTORS REAL ESTATE TR SBI	DIVERSIFIED REITS	53,288.88	752.27
06/30/2010	EQUITIES	INVESTORS REAL ESTATE TR SBI	DIVERSIFIED REITS	1,588,183.43	-94,751.76
06/30/2010	EQUITIES	INVESTORS REAL ESTATE TR SBI	DIVERSIFIED REITS	180,030.00	-7,102.43
06/30/2010	EQUITIES	IOCHPE-MAXION COM NPV	BRAZIL	284,371.18	0.00
06/30/2010	EQUITIES	ION GEOPHYSICAL CORP COM	OIL & GAS EQUIP/SVCS	331,818.00	-310,375.09
06/30/2010	EQUITIES	ION GEOPHYSICAL CORP COM	OIL & GAS EQUIP/SVCS	12,635.88	2,287.53
06/30/2010	EQUITIES	IOOF HOLDINGS LTD NPV	AUSTRALIA	430,837.76	84,919.36
06/30/2010	EQUITIES	IPC THE HOSPITALIST CO INC COM	HEALTH CARE SERVICES	463,371.10	-142,056.67
06/30/2010	EQUITIES	IPC THE HOSPITALIST CO INC COM	HEALTH CARE SERVICES	562,290.20	-29,369.62
06/30/2010	EQUITIES	IPC THE HOSPITALIST CO INC COM	HEALTH CARE SERVICES	15,511.80	-800.44
06/30/2010	EQUITIES	IPC THE HOSPITALIST CO INC COM	HEALTH CARE SERVICES	1,332,810.00	127,683.93
06/30/2010	EQUITIES	IPE GROUP LTD HKD0.1	THAILAND	29,214.80	-2,837.92
06/30/2010	EQUITIES	IPEK MATBAACILIK TRY1	TURKEY	226,713.10	-4,334.67
06/30/2010	EQUITIES	IPG PHOTONICS CORP	ELECTRC MANUFACTNG SVCS	509,626.26	46,655.40
06/30/2010	EQUITIES	IPG PHOTONICS CORP	ELECTRC MANUFACTNG SVCS	10,721.92	3,625.60
06/30/2010	EQUITIES	IPSEN PROMESSES EUR1	FRANCE	78,956.82	0.00
06/30/2010	EQUITIES	IPSEN PROMESSES EUR1	FRANCE	45,589.49	0.00
06/30/2010	EQUITIES	IPSEN PROMESSES EUR1	FRANCE	599,894.78	-78,351.77
06/30/2010	EQUITIES	IPSEN PROMESSES EUR1	FRANCE	310,879.62	-66,677.95
06/30/2010	EQUITIES	IPSOS EUR0.25 (POST	FRANCE	2,911,024.17	387,754.94
06/30/2010	EQUITIES	IPSOS EUR0.25 (POST	FRANCE	1,935,656.56	720,158.53
06/30/2010	EQUITIES	IREN SPA	ITALY	448,093.24	70,921.74
06/30/2010	EQUITIES	IREN SPA	ITALY	800,593.74	-156,587.38
06/30/2010	EQUITIES	IRIDIUM COMMUNICATIONS INC COM	ALTERNATIVE CARRIERS	8,443.64	46.59
06/30/2010	EQUITIES	IRIS INTL INC	HEALTH CARE EQUIPMENT	280,675.20	-85,822.05
06/30/2010	EQUITIES	IRIS INTL INC	HEALTH CARE EQUIPMENT	10,180.56	-622.16
06/30/2010	EQUITIES	IRISO ELECTRONICS JPY50	ELECTRIC APPLIANCES	187,913.10	-22,574.14
06/30/2010	EQUITIES	IROBOT CORP	HOUSEHOLD APPLIANCES	11,349.16	4,252.16
06/30/2010	EQUITIES	IROBOT CORP	HOUSEHOLD APPLIANCES	517,645.71	114,083.17
06/30/2010	EQUITIES	IRON MTN INC PA COM	DIVERSIFIED SUPPORT SVCS	5,527,877.36	-421,436.79
06/30/2010	EQUITIES	IRON MTN INC PA COM	DIVERSIFIED SUPPORT SVCS	5,733,031.68	-293,252.98
06/30/2010	EQUITIES	IRON MTN INC PA COM	DIVERSIFIED SUPPORT SVCS	135,675.54	-29,156.16

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	IRONWOOD PHARMACEUTICALS INC	BIOTECHNOLOGY	1,490.00	-256.25
06/30/2010	EQUITIES	IRONWOOD PHARMACEUTICALS INC	BIOTECHNOLOGY	9,917.44	-1,682.64
06/30/2010	EQUITIES	IRSA INVERSIONES Y	ARGENTINA	126,336.99	0.00
06/30/2010	EQUITIES	IS GAYRIMENKUL YAT TRY1	TURKEY	81,646.63	0.00
06/30/2010	EQUITIES	ISETAN MITSUKOSHI HOLDINGS LTD	RETAIL TRADE	1,458,769.41	-670,676.08
06/30/2010	EQUITIES	ISETAN MITSUKOSHI HOLDINGS LTD	RETAIL TRADE	-370,518.70	23,047.38
06/30/2010	EQUITIES	ISETAN MITSUKOSHI HOLDINGS LTD	RETAIL TRADE	187,727.85	0.00
06/30/2010	EQUITIES	ISETAN MITSUKOSHI HOLDINGS LTD	RETAIL TRADE	325,643.46	0.00
06/30/2010	EQUITIES	ISHARES RUSSELL 2000 INDEX FUN	US ETF FUNDS	106,890.00	-5,326.48
06/30/2010	EQUITIES	ISHARES TR RUSSELL 2000 VALUE	US EQUITY FUNDS	7,094,350.00	-709,260.56
06/30/2010	EQUITIES	ISHARES TR RUSSELL 3000 INDEX	US EQUITY FUNDS	5,924,760.00	-335,378.00
06/30/2010	EQUITIES	ISHARES TRUST	MULTINATL EQUITY FUNDS	2,218,020.86	0.00
06/30/2010	EQUITIES	ISHIZUKA GLASS CO LTD JPY50	GLASS & CERAMIC PRODUCTS	30,681.43	-11,087.04
06/30/2010	EQUITIES	ISILON SYS INC COM	COMPUTER STORAGE & PERIPH	426,878.64	250,915.18
06/30/2010	EQUITIES	ISILON SYS INC COM	COMPUTER STORAGE & PERIPH	391,042.20	192,485.66
06/30/2010	EQUITIES	ISILON SYS INC COM	COMPUTER STORAGE & PERIPH	18,630.84	14,498.89
06/30/2010	EQUITIES	ISILON SYS INC COM	COMPUTER STORAGE & PERIPH	1,452,204.00	661,165.54
06/30/2010	EQUITIES	ISIS PHARMACEUTICALS INC	BIOTECHNOLOGY	864,362.40	-402,298.37
06/30/2010	EQUITIES	ISIS PHARMACEUTICALS INC	BIOTECHNOLOGY	31,982.94	-13,296.84
06/30/2010	EQUITIES	ISIS PHARMACEUTICALS INC	BIOTECHNOLOGY	779,457.36	-16,732.01
06/30/2010	EQUITIES	ISIS PHARMACEUTICALS INC	BIOTECHNOLOGY	1,316,056.83	-101,813.32
06/30/2010	EQUITIES	ISLAMIC BK ORD JOD1	JORDAN	250,040.52	-63,754.54
06/30/2010	EQUITIES	ISLE OF CAPRIS CASINOS INC	CASINOS & GAMING	367,557.18	80,145.44
06/30/2010	EQUITIES	ISLE OF CAPRIS CASINOS INC	CASINOS & GAMING	181,496.00	-1,186.18
06/30/2010	EQUITIES	ISLE OF CAPRIS CASINOS INC	CASINOS & GAMING	-438,609.16	-74,382.03
06/30/2010	EQUITIES	ISLE OF CAPRIS CASINOS INC	CASINOS & GAMING	6,324.58	-2,457.36
06/30/2010	EQUITIES	ISOFT GROUP LTD NPV	AUSTRALIA	2,626.99	-6,941.98
06/30/2010	EQUITIES	ISRA VISION NPV	GERMANY	1,503.69	-125.23
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	7,498,364.16	1,173,837.67
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	749,267.02	0.00
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	1,561,250.62	0.00
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	1,763,223.84	-63,852.54
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	229,361.29	0.00
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	403,443.82	0.00
06/30/2010	EQUITIES	ISRAEL CORP ORD SHK1	ISRAEL	68,287.90	0.00
06/30/2010	EQUITIES	ISRAEL CORP ORD SHK1	ISRAEL	480,695.61	-57,982.81
06/30/2010	EQUITIES	ISRAEL CORP ORD SHK1	ISRAEL	158,953.23	0.00
06/30/2010	EQUITIES	ISRAEL CORP ORD SHK1	ISRAEL	118,941.19	0.00
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	135,966.12	0.00
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	210,737.66	-5,679.03

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	1,553,282.70	-347,659.85
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	266,654.62	-18,801.49
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	43,414.37	0.00
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	14,946.84	-1,121.75
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	74,907.81	0.00
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	1,460,524.04	-143,018.69
06/30/2010	EQUITIES	ISRAEL LAND DEV CO ORD ILS1	ISRAEL	1,606.49	-98.03
06/30/2010	EQUITIES	ISRAEL PHOENIX ASSURANCE CO	ISRAEL	104,383.17	0.00
06/30/2010	EQUITIES	ISRAMCO INC COM NEW	OIL & GAS EXPL & PROD	26,137.72	-57,376.90
06/30/2010	EQUITIES	IST UTD BANCORP INC FLA	REGIONAL BANKS	5,277.30	-513.80
06/30/2010	EQUITIES	IST UTD BANCORP INC FLA	REGIONAL BANKS	1,102.50	-111.00
06/30/2010	EQUITIES	ISTAR FINL INC	MORTGAGE REITS	15,360.24	5,234.88
06/30/2010	EQUITIES	ISTAR FINL INC	MORTGAGE REITS	796,618.44	-4,651,262.82
06/30/2010	EQUITIES	ISTAR FINL INC	MORTGAGE REITS	105,702.00	-25,526.76
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	703,164.66	0.00
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	1,476,777.04	-1,156,234.60
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	182,413.79	0.00
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	321,067.62	0.00
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	-1,363,882.93	-418,372.46
06/30/2010	EQUITIES	IT HOLDINGS CORPORATION NPV	SERVICES	684,119.34	0.00
06/30/2010	EQUITIES	IT HOLDINGS CORPORATION NPV	SERVICES	89,755.91	-8,214.87
06/30/2010	EQUITIES	ITALCEMENTI EUR1	ITALY	839,860.34	0.00
06/30/2010	EQUITIES	ITALCEMENTI EUR1	ITALY	3,697.97	0.00
06/30/2010	EQUITIES	ITALCEMENTI EUR1	ITALY	196,185.77	-30,180.38
06/30/2010	EQUITIES	ITALMOBILIARE EUR2.60	ITALY	103,997.39	-198,282.00
06/30/2010	EQUITIES	ITALMOBILIARE EUR2.60	ITALY	50,970.29	-6,167.05
06/30/2010	EQUITIES	ITALY EQUITY FUTURES	ITALY	-4,602.88	0.00
06/30/2010	EQUITIES	ITALY EQUITY FUTURES	ITALY	-5,133.69	0.00
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	103.11	0.00
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	2,222,379.97	-113,953.47
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	7,591,215.00	-465,701.39
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	6,546,224.07	0.00
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	13,294,342.52	2,236,964.22
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	2,430,157.53	0.00
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	14,771,101.29	4,621,191.67
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	149,332.81	-12,834.48
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	4,299.02	0.00
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	1,994.95	0.00
06/30/2010	EQUITIES	ITAUSA-INVEST ITAU-RCT	BRAZIL	97,867.60	12,676.11
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	285,714.00	3,231.13

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	4,181,318.57	474,779.61
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	3,619,149.82	487,000.09
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	3,129.80	0.00
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	86,454.94	17,267.00
06/30/2010	EQUITIES	ITC INR1 (POST SUBDIVISION)	INDIA	302,778.23	0.00
06/30/2010	EQUITIES	ITC PROPERTIES GROUP LIMITED	HONG KONG	55,434.92	-62,133.77
06/30/2010	EQUITIES	ITEQ CORP TWD10	TAIWAN	173,602.85	0.00
06/30/2010	EQUITIES	ITERATION ENERGY LTD	CDN OIL & GAS EXPL & PROD	343,244.08	-22,447.47
06/30/2010	EQUITIES	ITERATION ENERGY LTD	CDN OIL & GAS EXPL & PROD	88,540.91	-84,767.83
06/30/2010	EQUITIES	ITO EN Y50	FOODS	73,387.57	0.00
06/30/2010	EQUITIES	ITO EN Y50	FOODS	43,247.13	0.00
06/30/2010	EQUITIES	ITO EN Y50	FOODS	-280,932.83	12,463.14
06/30/2010	EQUITIES	ITO EN Y50	FOODS	226,198.59	-130,761.69
06/30/2010	EQUITIES	ITOCHU CORP Y50	SERVICES	4,895,821.02	-2,258,494.73
06/30/2010	EQUITIES	ITOCHU CORP Y50	SERVICES	3,796,159.01	0.00
06/30/2010	EQUITIES	ITOCHU CORP Y50	SERVICES	608,098.97	0.00
06/30/2010	EQUITIES	ITOCHU CORP Y50	SERVICES	1,055,168.83	0.00
06/30/2010	EQUITIES	ITOCHU FUEL CORP Y50	OTHER PRODUCTS	92,847.78	1,823.25
06/30/2010	EQUITIES	ITOCHU FUEL CORP Y50	OTHER PRODUCTS	402,900.58	-91,014.35
06/30/2010	EQUITIES	ITOCHU SHOKUHIN CO JPY50	RETAIL TRADE	43,646.74	214.65
06/30/2010	EQUITIES	ITOCHU SHOKUHIN CO JPY50	RETAIL TRADE	181,429.99	-34,512.00
06/30/2010	EQUITIES	ITOCHU TECHNO SOLUTIONS CORP	SERVICES	54,420.69	0.00
06/30/2010	EQUITIES	ITOCHU TECHNO SOLUTIONS CORP	SERVICES	400,327.72	-93,743.24
06/30/2010	EQUITIES	ITOCHU TECHNO SOLUTIONS CORP	SERVICES	348,087.36	0.00
06/30/2010	EQUITIES	ITOCHU TECHNO SOLUTIONS CORP	SERVICES	94,300.63	0.00
06/30/2010	EQUITIES	ITOHAM FOOD Y50	FOODS	645.50	0.00
06/30/2010	EQUITIES	ITOHAM FOOD Y50	FOODS	41,643.12	3,032.40
06/30/2010	EQUITIES	ITOKI CREBIO CORP Y50	OTHER PRODUCTS	94,876.26	-120,087.25
06/30/2010	EQUITIES	ITOKI CREBIO CORP Y50	OTHER PRODUCTS	145,455.98	-69,372.53
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	1,180,762.00	216,203.25
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	3,614,306.30	-1,399,644.68
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	3,794,202.50	655,448.29
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	1,730.72	0.00
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	74,678.56	6,882.42
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	251,184.86	22,621.06
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	85,925.65	0.00
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	11,440,118.00	76,536.56
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	11,642,715.52	-910,889.76
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	28,402.00	-109.63
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	4,541,412.00	-299,778.37

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	2,339,806.00	263,322.00
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	682,341.38	-196,611.63
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	4,644,221.82	988,560.29
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	6,085,366.00	-750,910.83
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	4,424,301.84	732,702.01
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	85,759.66	-11,745.21
06/30/2010	EQUITIES	ITURAN LOCATION AND CONTROL	ISRAEL	121,772.01	0.00
06/30/2010	EQUITIES	ITV ORD GBP0.10	MEDIA	1,662,439.44	0.00
06/30/2010	EQUITIES	ITV ORD GBP0.10	MEDIA	1,009,288.45	-98,476.78
06/30/2010	EQUITIES	ITV ORD GBP0.10	MEDIA	139,133.82	0.00
06/30/2010	EQUITIES	ITV ORD GBP0.10	MEDIA	241,297.91	0.00
06/30/2010	EQUITIES	IVANHOE MINES LTD	CDN DIV METALS & MINING	169,668.20	0.00
06/30/2010	EQUITIES	IVANHOE MINES LTD	CDN DIV METALS & MINING	1,388,992.28	406,278.54
06/30/2010	EQUITIES	IVANHOE MINES LTD	CDN DIV METALS & MINING	307,554.70	-64,129.25
06/30/2010	EQUITIES	IVANHOE MINES LTD	CDN DIV METALS & MINING	294,456.75	0.00
06/30/2010	EQUITIES	IVANHOE MINES LTD COM	CDN DIV METALS & MINING	-4,179,320.00	-1,002,394.62
06/30/2010	EQUITIES	IVG IMMOBILIEN AG NPV	GERMANY	289,534.67	-116,874.36
06/30/2010	EQUITIES	IVRCL INFRASTR PRJ LT INR2	INDIA	83,097.04	0.00
06/30/2010	EQUITIES	IWAKI & CO JPY50	OTHER PRODUCTS	9,537.92	-1,419.89
06/30/2010	EQUITIES	IWASAKI ELECTRIC JPY50	ELECTRIC APPLIANCES	96,338.57	-54,996.09
06/30/2010	EQUITIES	IWATANI CORP NPV	SERVICES	88,959.20	-11,603.31
06/30/2010	EQUITIES	IWATANI CORP NPV	SERVICES	91,739.18	-9,319.71
06/30/2010	EQUITIES	IWATSU ELECTRIC CO LTD JPY50	JAPAN	11,018.19	-5,252.02
06/30/2010	EQUITIES	IXIA	COMMUNICATIONS EQUIPMENT	571,819.12	-70,208.22
06/30/2010	EQUITIES	IXIA	COMMUNICATIONS EQUIPMENT	16,114.84	4,896.36
06/30/2010	EQUITIES	IXYS CORP DEL COM	SEMICONDUCTORS	8,689.72	-176.94
06/30/2010	EQUITIES	IXYS CORP DEL COM	SEMICONDUCTORS	414,631.36	42,583.75
06/30/2010	EQUITIES	IXYS CORP DEL COM	SEMICONDUCTORS	-81,328.00	5,888.19
06/30/2010	EQUITIES	IYO BANK Y50	BANKS	200,680.24	0.00
06/30/2010	EQUITIES	IYO BANK Y50	BANKS	115,541.16	0.00
06/30/2010	EQUITIES	IYO BANK Y50	BANKS	150,396.29	0.00
06/30/2010	EQUITIES	IYO BANK Y50	BANKS	870,554.42	-361,709.35
06/30/2010	EQUITIES	IZMIR DEMIR CELIK TRY1	TURKEY	55,207.15	0.00
06/30/2010	EQUITIES	IZUMI CO Y50	RETAIL TRADE	144,156.08	0.00
06/30/2010	EQUITIES	IZUMIYA CO Y50	FOODS	269,047.35	-131,359.81
06/30/2010	EQUITIES	J & J SNACK FOODS CORP	PACKAGED FOODS & MEATS	802,533.41	114,289.04
06/30/2010	EQUITIES	J & J SNACK FOODS CORP	PACKAGED FOODS & MEATS	926,370.21	331,680.27
06/30/2010	EQUITIES	J & J SNACK FOODS CORP	PACKAGED FOODS & MEATS	18,402.47	2,158.20
06/30/2010	EQUITIES	J CREW GROUP INC	APPAREL RETAIL	58,417.47	25,710.68
06/30/2010	EQUITIES	J CREW GROUP INC	APPAREL RETAIL	2,646,933.48	252,973.93



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	J CREW GROUP INC	APPAREL RETAIL	590,469.21	-37,961.03
06/30/2010	EQUITIES	J FRONT RETAILING CO LTD NPV	RETAIL TRADE	119,418.00	0.00
06/30/2010	EQUITIES	J FRONT RETAILING CO LTD NPV	RETAIL TRADE	208,373.55	0.00
06/30/2010	EQUITIES	J FRONT RETAILING CO LTD NPV	RETAIL TRADE	516,262.88	0.00
06/30/2010	EQUITIES	J FRONT RETAILING CO LTD NPV	RETAIL TRADE	898,851.24	-624,396.29
06/30/2010	EQUITIES	J.D.GROUP ORD ZAR0.05	SOUTH AFRICA	146,895.31	0.00
06/30/2010	EQUITIES	J.W. CONSTRUCTION HOLDING S.A.	POLAND	101,389.99	0.00
06/30/2010	EQUITIES	J-OIL MILLS INC NPV	FOODS	861.23	0.00
06/30/2010	EQUITIES	JA SOLAR HLDGS CO LTD	CHINA	2,011,762.05	-59,969.21
06/30/2010	EQUITIES	JAAKKO POYRY GRP NPV	FINLAND	-61,683.40	-2,166.80
06/30/2010	EQUITIES	JAAKKO POYRY GRP NPV	FINLAND	617,775.20	28,108.02
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	3,379,357.10	-1,465,434.71
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	3,309,545.40	-2,607,533.33
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	1,083,950.00	-139,839.66
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	87,115.00	35,828.50
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	7,010.75	0.00
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	1,308,959.40	674,960.48
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	5,805,450.00	1,964,591.13
06/30/2010	EQUITIES	JACCS CO Y50	OTHER FINANCING BUSINESS	34,885.30	-4,750.46
06/30/2010	EQUITIES	JACCS CO Y50	OTHER FINANCING BUSINESS	177,995.71	-62,139.26
06/30/2010	EQUITIES	JACK IN THE BOX INC	RESTAURANTS	36,468.75	-10,265.01
06/30/2010	EQUITIES	JACK IN THE BOX INC	RESTAURANTS	-1,270,085.00	230,660.16
06/30/2010	EQUITIES	JACK IN THE BOX INC	RESTAURANTS	1,692,150.00	-15,367.87
06/30/2010	EQUITIES	JACK IN THE BOX INC	RESTAURANTS	1,625,747.70	40,418.76
06/30/2010	EQUITIES	JACKSON HEWITT TAX SVC INC	SPECIALIZED CONSUMER SVCS	134,681.31	-185,143.59
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	6,643,923.00	600,169.27
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	6,701,243.12	-95,451.11
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	142,808.36	-16,468.68
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	18,847.91	0.00
06/30/2010	EQUITIES	JAFCO JPY50	OTHER FINANCING BUSINESS	305,381.40	-32,203.04
06/30/2010	EQUITIES	JAFCO JPY50	OTHER FINANCING BUSINESS	62,853.66	0.00
06/30/2010	EQUITIES	JAFCO JPY50	OTHER FINANCING BUSINESS	35,441.12	0.00
06/30/2010	EQUITIES	JAFCO JPY50	OTHER FINANCING BUSINESS	238,017.86	-160,651.10
06/30/2010	EQUITIES	JAGUAR MNG INC	CDN GOLD	754,249.77	-112,283.28
06/30/2010	EQUITIES	JAGUAR MNG INC	CDN GOLD	22,516.50	-3,349.98
06/30/2010	EQUITIES	JAIN IRRIGATION INR10(DEMAT T5	INDIA	184,281.71	0.00
06/30/2010	EQUITIES	JAIPRAKASH ASSOCIATES INR2.00	INDIA	127,739.64	0.00
06/30/2010	EQUITIES	JAIPRAKASH HYDRO POWER LTD	INDIA	82,699.34	0.00
06/30/2010	EQUITIES	JAKKS PAC INC	LEISURE PRODUCTS	388,260.00	-5,001.31
06/30/2010	EQUITIES	JAKKS PAC INC	LEISURE PRODUCTS	10,339.22	1,048.51

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JAKKS PAC INC	LEISURE PRODUCTS	919,054.56	17,806.19
06/30/2010	EQUITIES	JAMBA INC COM	RESTAURANTS	49,884.60	-7,932.35
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	115,892.66	0.00
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	3,208,819.44	-792,850.75
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	948,426.19	-66,999.27
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	1,785,504.92	499,892.58
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	204,822.79	0.00
06/30/2010	EQUITIES	JAMES RIV COAL CO	COAL & CONSUMABLE FUEL	923,742.08	-714,477.09
06/30/2010	EQUITIES	JAMES RIV COAL CO	COAL & CONSUMABLE FUEL	192,632.00	-57,736.36
06/30/2010	EQUITIES	JAMES RIV COAL CO	COAL & CONSUMABLE FUEL	15,203.60	-4,044.34
06/30/2010	EQUITIES	JAMMU & KASHMIR BA INR10	INDIA	192,380.24	0.00
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	55,571.04	-2,816.10
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	15,446.38	0.00
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	1,549,560.00	196,053.85
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	2,113,830.72	-1,416,596.54
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	2,074,243.68	-1,245,652.69
06/30/2010	EQUITIES	JAPAN AVIATION ELECTRONICS Y50	PRECISION INSTRUMENTS	203,593.63	-33,417.80
06/30/2010	EQUITIES	JAPAN AVIATION ELECTRONICS Y50	PRECISION INSTRUMENTS	528,070.97	-25,333.91
06/30/2010	EQUITIES	JAPAN DIGITAL LABORATORY CO	ELECTRIC APPLIANCES	536.92	0.00
06/30/2010	EQUITIES	JAPAN DIGITAL LABORATORY CO	ELECTRIC APPLIANCES	181,447.79	-86,183.07
06/30/2010	EQUITIES	JAPAN ELEC MATL JPY50	OTHER PRODUCTS	58,275.51	-5,564.33
06/30/2010	EQUITIES	JAPAN EQUITY FUTURES	JAPAN	-40,602.75	0.00
06/30/2010	EQUITIES	JAPAN EQUITY FUTURES	JAPAN	-28,201.87	0.00
06/30/2010	EQUITIES	JAPAN FOUNDATION ENGINEERING	CONSTRUCTION	37,404.23	-21,053.87
06/30/2010	EQUITIES	JAPAN LOGISTICS FUND INC JAPAN	REAL ESTATE	515,380.27	-26,713.90
06/30/2010	EQUITIES	JAPAN LOGISTICS FUND INC JAPAN	REAL ESTATE	-242,072.55	7,332.75
06/30/2010	EQUITIES	JAPAN OIL TRANS Y50	OTHER PRODUCTS	37,077.64	-14,178.78
06/30/2010	EQUITIES	JAPAN PETROLEUM EX NPV	OIL AND COAL PRODUCTS	181,738.05	-31,483.58
06/30/2010	EQUITIES	JAPAN PETROLEUM EX NPV	OIL AND COAL PRODUCTS	466,915.14	-276,024.87
06/30/2010	EQUITIES	JAPAN PETROLEUM EX NPV	OIL AND COAL PRODUCTS	104,580.94	0.00
06/30/2010	EQUITIES	JAPAN PETROLEUM EX NPV	OIL AND COAL PRODUCTS	59,798.98	0.00
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	74,557.79	0.00
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	628,009.54	-487,187.01
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	-87,833.51	7,643.57
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	128,363.22	0.00
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	232,198.79	0.00
06/30/2010	EQUITIES	JAPAN REAL ESTATE INVST CO JPY	OTHER FINANCING BUSINESS	784,676.28	0.00
06/30/2010	EQUITIES	JAPAN REAL ESTATE INVST CO JPY	OTHER FINANCING BUSINESS	1,584,005.50	-759,924.38
06/30/2010	EQUITIES	JAPAN REAL ESTATE INVST CO JPY	OTHER FINANCING BUSINESS	202,810.47	0.00
06/30/2010	EQUITIES	JAPAN REAL ESTATE INVST CO JPY	OTHER FINANCING BUSINESS	352,994.90	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	99,664.62	0.00
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	421,399.03	48,277.03
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	746,128.59	-421,682.81
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	449,736.76	0.00
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	1,112,515.69	-12,348.68
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	171,679.48	0.00
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	692,070.96	0.00
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	1,138,768.21	-764,349.76
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	-821,356.21	300,805.56
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	143,243.56	0.00
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	246,564.32	0.00
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	1,251,637.23	0.00
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	712,958.64	0.00
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	5,753,462.52	-4,477,813.32
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	2,939,922.90	-868,889.64
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	1,463,642.95	-452,940.32
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	26,120.78	0.00
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	687,288.75	12,134.36
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	2,199,324.00	557,234.96
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	3,563,632.60	-97,411.92
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	3,040,161.14	318,982.52
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	77,838.82	26,425.20
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	25,782.51	0.00
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	620,822.29	225,249.87
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	117,958.82	0.00
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	535,944.99	0.00
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	683,332.14	250,864.52
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	206,267.10	0.00
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	4,705,966.62	329,051.73
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	795,071.99	315,316.20
06/30/2010	EQUITIES	JARDINE MATHESON HLDGS ORD	HONG KONG	224,366.09	0.00
06/30/2010	EQUITIES	JARDINE STRATEGIC HLDGS ORD	HONG KONG	16,760,100.00	14,776,392.38
06/30/2010	EQUITIES	JASA MARGA(INDONESIA HIGHWAY	INDONESIA	85,380.58	0.00
06/30/2010	EQUITIES	JAVELIN PHARMACEUTICALS INC	PHARMACEUTICALS	36,689.40	7,004.34
06/30/2010	EQUITIES	JAVELIN PHARMACEUTICALS INC	PHARMACEUTICALS	3,922.60	1,559.52
06/30/2010	EQUITIES	JAYBHARAT TEXTILES & REAL	INDIA	8,017.99	0.00
06/30/2010	EQUITIES	JAZZ PHARMACEUTICALS INC COM	PHARMACEUTICALS	186,620.22	-6,504.30
06/30/2010	EQUITIES	JAZZ PHARMACEUTICALS INC COM	PHARMACEUTICALS	2,740.50	-174.50
06/30/2010	EQUITIES	JAZZ PHARMACEUTICALS INC COM	PHARMACEUTICALS	159,520.59	-9,891.09
06/30/2010	EQUITIES	JAZZ PHARMACEUTICALS INC COM	PHARMACEUTICALS	57,166.83	-3,382.46

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JB HI-FI NPV	AUSTRALIA	1,098,658.69	412,561.33
06/30/2010	EQUITIES	JB HI-FI NPV	AUSTRALIA	889,390.37	-59,701.75
06/30/2010	EQUITIES	JB HI-FI NPV	AUSTRALIA	1,579,289.65	284,121.53
06/30/2010	EQUITIES	JB HUNT TRANSPORT SERVICES INC	TRUCKING	87,000.21	8,621.76
06/30/2010	EQUITIES	JB HUNT TRANSPORT SERVICES INC	TRUCKING	4,507,839.27	975,800.89
06/30/2010	EQUITIES	JB HUNT TRANSPORT SERVICES INC	TRUCKING	4,517,019.54	1,049,425.34
06/30/2010	EQUITIES	JBIS HOLDINGS INC NPV	SERVICES	28,125.21	-8,342.73
06/30/2010	EQUITIES	JBS SA COM NPV	BRAZIL	731,206.36	0.00
06/30/2010	EQUITIES	JC DECAUX SA NPV	FRANCE	618,502.65	-259,582.52
06/30/2010	EQUITIES	JC DECAUX SA NPV	FRANCE	78,330.80	0.00
06/30/2010	EQUITIES	JC DECAUX SA NPV	FRANCE	139,020.47	0.00
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	2,799,853.56	-2,099,838.62
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	6,879,442.56	-4,007,263.13
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	7,115,078.16	-8,453,181.99
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	153,152.40	-31,229.40
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	35,515.37	0.00
06/30/2010	EQUITIES	JDA SOFTWARE GROUP INC	APPLICATION SOFTWARE	28,134.40	6,478.55
06/30/2010	EQUITIES	JDA SOFTWARE GROUP INC	APPLICATION SOFTWARE	639,068.50	173,579.07
06/30/2010	EQUITIES	JDA SOFTWARE GROUP INC	APPLICATION SOFTWARE	-2,028,754.00	491,256.89
06/30/2010	EQUITIES	JDA SOFTWARE GROUP INC	APPLICATION SOFTWARE	1,219,384.46	265,169.80
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	3,821,747.76	-865,557.86
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	3,443,626.08	-769,230.33
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	499,872.00	-57,667.99
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	67,128.48	30,259.47
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	1,390,608.48	362,773.57
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	2,619,408.00	532,053.94
06/30/2010	EQUITIES	JEAN CO TWD10	TAIWAN	3,081.09	-2,649.83
06/30/2010	EQUITIES	JEAN CO TWD10	TAIWAN	73,261.44	-58,867.43
06/30/2010	EQUITIES	JEEPERS INVESTMENTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	295,120.00	98,349.30
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	3,828,865.80	-39,805.73
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	3,531,911.84	91,453.76
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	87,503.08	4,607.61
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	25,767.11	0.00
06/30/2010	EQUITIES	JEIL PHARMACEUTICAL	SOUTH KOREA	21,084.07	4,548.50
06/30/2010	EQUITIES	JENOPTIK AG NPV EURO	GERMANY	209,546.97	-163,621.59
06/30/2010	EQUITIES	JEON BUK BANK KRW5000	SOUTH KOREA	42,953.16	0.00
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	885,957.41	300,106.31
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	2,270,146.37	1,089,376.31
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	7,688,758.55	927,811.60

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	6,234.13	3,247.53
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	101,297.19	0.00
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	4,528,286.26	1,879,015.76
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	186,462.71	0.00
06/30/2010	EQUITIES	JERUSALEM ECONOMIC CORP ORD	ISRAEL	48,066.87	0.00
06/30/2010	EQUITIES	JETBLUE AIRWAYS CORP	AIRLINES	41,921.64	6,230.82
06/30/2010	EQUITIES	JETBLUE AIRWAYS CORP	AIRLINES	2,293,074.18	-712,025.09
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	732,831.24	0.00
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	1,429,427.06	-166,738.60
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	2,720,481.70	0.00
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	1,273,866.93	0.00
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	5,870,664.97	-5,671,827.74
06/30/2010	EQUITIES	JFE SHOIJ HOLDINGS INC NPV	OTHER FINANCING BUSINESS	87,264.10	-26,428.70
06/30/2010	EQUITIES	JFE SHOIJ HOLDINGS INC NPV	OTHER FINANCING BUSINESS	964,235.51	48,173.64
06/30/2010	EQUITIES	JFE SHOIJ HOLDINGS INC NPV	OTHER FINANCING BUSINESS	674,313.49	-86,499.77
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	1,853,974.69	-194,625.49
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	162,196.46	0.00
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	282,828.75	0.00
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	4,746.30	0.00
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	1,250,778.62	-381,148.72
06/30/2010	EQUITIES	JIANGLING MOTORS 'B' CNY1	CHINA	274,904.61	0.00
06/30/2010	EQUITIES	JIANGLING MOTORS 'B' CNY1	CHINA	343,793.30	-11,262.54
06/30/2010	EQUITIES	JIANGLING MOTORS 'B' CNY1	CHINA	229,971.69	13,175.23
06/30/2010	EQUITIES	JIANGLING MOTORS 'B' CNY1	CHINA	144,518.85	-16,284.90
06/30/2010	EQUITIES	JIANGSU EXPRESSWAY CO 'H' CNY1	CHINA	8,986,381.38	690,878.44
06/30/2010	EQUITIES	JIANGSU EXPRESSWAY CO 'H' CNY1	CHINA	328,815.10	0.00
06/30/2010	EQUITIES	JIANGSU HENGRUI MEDICINE CO	CHINA	16,902.31	0.00
06/30/2010	EQUITIES	JIANGXI COPPER CO 'H' CNV1	CHINA	506,682.86	0.00
06/30/2010	EQUITIES	JIANGXI GANYUE EXP 'A' CNY1	CHINA	8,757.19	0.00
06/30/2010	EQUITIES	JILAN AODONG MEDIC 'A' CNY1	CHINA	11,222.55	0.00
06/30/2010	EQUITIES	JINDAL STEEL & PWR INR1	INDIA	52,522.62	0.00
06/30/2010	EQUITIES	JINHUI HLDGS CO HDK0.1	HONG KONG	14,787.18	-1,874.38
06/30/2010	EQUITIES	JINHUI HLDGS CO HDK0.1	HONG KONG	35,911.73	-7,057.16
06/30/2010	EQUITIES	JINHUI SHIPPING USD0.05	HONG KONG	73,267.57	-30,605.65
06/30/2010	EQUITIES	JM AB NPV	SWEDEN	-297,910.79	-454.75
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	3,565,024.00	350,353.54
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	10,563,190.20	2,207,341.72
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	10,151,044.52	2,486,454.19
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	223,536.64	75,799.04
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	74,361.34	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JMP GROUP INC COM	DIVERSIFIED CAPITAL MKTS	36,632.42	-20,134.56
06/30/2010	EQUITIES	JMS CO LTD JPY50	PRECISION INSTRUMENTS	55,260.48	1,981.67
06/30/2010	EQUITIES	JO ANN STORES INC	SPECIALTY STORES	1,352,047.95	567,863.02
06/30/2010	EQUITIES	JO ANN STORES INC	SPECIALTY STORES	1,327,366.37	454,209.02
06/30/2010	EQUITIES	JO ANN STORES INC	SPECIALTY STORES	36,459.72	15,600.60
06/30/2010	EQUITIES	JO ANN STORES INC	SPECIALTY STORES	577,654.00	376,263.35
06/30/2010	EQUITIES	JOBAN KOSAN CO JPY50	SERVICES	15,911.40	-3,066.65
06/30/2010	EQUITIES	JOBAN KOSAN CO JPY50	SERVICES	96,914.91	-28,741.36
06/30/2010	EQUITIES	JOE'S JEANS INC COM	APPAREL ACCESS & LUXURY	68,226.84	-2,718.74
06/30/2010	EQUITIES	JOHN BEAN TECHNOLOGIES CORP	INDUSTRIAL MACHINERY	533,750.00	264,139.13
06/30/2010	EQUITIES	JOHN BEAN TECHNOLOGIES CORP	INDUSTRIAL MACHINERY	343,125.00	-65,982.83
06/30/2010	EQUITIES	JOHN BEAN TECHNOLOGIES CORP	INDUSTRIAL MACHINERY	17,369.75	1,981.86
06/30/2010	EQUITIES	JOHN BEAN TECHNOLOGIES CORP	INDUSTRIAL MACHINERY	186,050.00	-3,687.93
06/30/2010	EQUITIES	JOHNNY ROCKETS GROUP INC (THE)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	22,684,946.00	618,308.98
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	20,217,832.62	-301,515.04
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	6,969,080.00	93,612.34
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	13,117,226.00	-37,656.78
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	229,696,447.30	-21,889,820.06
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	225,061,418.50	-936,476.03
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	5,091,976.02	416,257.62
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	1,435,246.26	0.00
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	13,515,762.88	23,500.05
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	5,673,953.26	-433,280.21
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	761,874.00	36,148.48
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	9,591,344.00	-334,515.20
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	7,087,200.00	-88,163.78
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	4,394,182.12	-336,282.52
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	10,932.98	0.00
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	285,932.94	0.00
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	553,392.00	160,409.85
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	24,604,344.32	5,118,038.31
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	25,532,739.00	3,470,935.77
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	2,281,500.00	1,338,431.68
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	1,481,485.00	-119,538.45
06/30/2010	EQUITIES	JOHNSON ELEC HLDGS HKD0.0125	HONG KONG	5,176,165.59	-3,688,689.18
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	6,990,352.86	2,798,115.86
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	2,445,070.81	0.00
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	414,261.69	45,443.54
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	1,967,549.47	-94,982.57

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	429,845.24	0.00
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	246,925.39	0.00
06/30/2010	EQUITIES	JOHNSON OUTDOORS INC CL A	LEISURE PRODUCTS	1,586.25	-390.91
06/30/2010	EQUITIES	JOHNSTON PRESS ORD GBP0.10	MEDIA	43,477.56	-101,076.49
06/30/2010	EQUITIES	JOHNSTON PRESS ORD GBP0.10	MEDIA	135,328.80	-2,281,477.28
06/30/2010	EQUITIES	JOLLIBEE FOODS CORP PHP1	PHILIPPINES	154,427.95	0.00
06/30/2010	EQUITIES	JONES APPAREL GROUP INC	APPAREL ACCESS & LUXURY	2,003,440.00	-64,913.64
06/30/2010	EQUITIES	JONES APPAREL GROUP INC	APPAREL ACCESS & LUXURY	1,857,176.20	-1,352,928.75
06/30/2010	EQUITIES	JONES APPAREL GROUP INC	APPAREL ACCESS & LUXURY	1,254,273.90	-147,856.05
06/30/2010	EQUITIES	JONES APPAREL GROUP INC	APPAREL ACCESS & LUXURY	43,793.55	19,341.00
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	78,045.96	34,466.80
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	3,768,720.60	-441,386.49
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	6,084,828.00	-148,558.92
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	3,840,727.68	1,508,767.33
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	1,161,828.00	170,382.13
06/30/2010	EQUITIES	JORDAN ELECTRIC POWER CO ORD	JORDAN	279,533.50	13,455.81
06/30/2010	EQUITIES	JORDAN PETROL REF JOD1	JORDAN	250,145.26	-45,631.73
06/30/2010	EQUITIES	JORDAN PHOSPHATE MINES CO	JORDAN	369,194.32	-358,565.70
06/30/2010	EQUITIES	JORDAN PHOSPHATE MINES CO	JORDAN	60,151.02	-14,916.47
06/30/2010	EQUITIES	JORDAN TELECOM JOD1	JORDAN	133,721.85	-2,637.15
06/30/2010	EQUITIES	JOS A BANK CLOTHIERS INC	APPAREL RETAIL	777,456.00	108,498.55
06/30/2010	EQUITIES	JOS A BANK CLOTHIERS INC	APPAREL RETAIL	1,609,549.88	681,576.52
06/30/2010	EQUITIES	JOS A BANK CLOTHIERS INC	APPAREL RETAIL	388,728.00	88,948.50
06/30/2010	EQUITIES	JOS A BANK CLOTHIERS INC	APPAREL RETAIL	35,039.51	10,678.05
06/30/2010	EQUITIES	JOSHIN DENKI Y50	RETAIL TRADE	243.28	0.00
06/30/2010	EQUITIES	JOURNAL COMMUNICATIONS INC	PUBLISHING	3,775.47	2,272.89
06/30/2010	EQUITIES	JOURNAL COMMUNICATIONS INC	PUBLISHING	202,692.32	-19,436.63
06/30/2010	EQUITIES	JOURNAL COMMUNICATIONS INC	PUBLISHING	93,910.35	-106,661.67
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	8,170,780.98	3,453,212.02
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	7,859,171.09	3,247,515.25
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	70,126.00	17,640.06
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	163,944.57	40,179.42
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	4,298,823.98	-485,486.47
06/30/2010	EQUITIES	JOYO BANK Y50	BANKS	998,306.70	-452,840.30
06/30/2010	EQUITIES	JOYO BANK Y50	BANKS	234,101.45	0.00
06/30/2010	EQUITIES	JOYO BANK Y50	BANKS	131,904.42	0.00
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	7,662,473.00	-189,043.16
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	28,836,891.58	7,530,742.08
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	206,570,423.99	-7,622,462.62
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	24,283,413.00	-3,058,597.92

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	202,506,750.60	-13,745,872.65
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	4,577,970.67	192,934.88
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	1,509,902.99	0.00
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	605,128.74	0.00
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	3,465,575.82	-753,634.61
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	11,715,200.00	467,911.39
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	4,415,166.00	202,004.46
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	7,723,611.70	1,707,663.37
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	6,793,790.92	-426,894.60
06/30/2010	EQUITIES	JS GROUP CORPORATION	CONSTRUCTION	2,028,172.00	-68,321.61
06/30/2010	EQUITIES	JS GROUP CORPORATION	CONSTRUCTION	2,202,245.85	0.00
06/30/2010	EQUITIES	JS GROUP CORPORATION	CONSTRUCTION	243,204.29	0.00
06/30/2010	EQUITIES	JS GROUP CORPORATION	CONSTRUCTION	423,975.34	0.00
06/30/2010	EQUITIES	JSC MMC NORILSK NICKEL	RUSSIA	2,128,112.59	0.00
06/30/2010	EQUITIES	JSC MMC NORILSK NICKEL ADR	RUSSIA	490,396.40	0.00
06/30/2010	EQUITIES	JSE LIMITED ZAR0.10	SOUTH AFRICA	72,061.74	0.00
06/30/2010	EQUITIES	JSE LIMITED ZAR0.10	SOUTH AFRICA	259,430.07	14,913.21
06/30/2010	EQUITIES	JSP COPR Y50	CHEMICALS	40,058.76	6,903.52
06/30/2010	EQUITIES	JSP COPR Y50	CHEMICALS	81,071.31	-15,494.35
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	472,009.84	0.00
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	1,027,939.89	-209,337.46
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	5,113.35	0.00
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	1,243,459.84	-401,651.61
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	270,309.34	0.00
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	154,476.22	0.00
06/30/2010	EQUITIES	JTEKT CORP	MACHINERY	91,821.67	0.00
06/30/2010	EQUITIES	JTEKT CORP	MACHINERY	159,759.68	0.00
06/30/2010	EQUITIES	JTEKT CORP	MACHINERY	677,186.12	-403,999.78
06/30/2010	EQUITIES	JTEKT CORP	MACHINERY	615,130.96	0.00
06/30/2010	EQUITIES	JU TENG INTERNATIONAL HOLDING	CHINA	144,727.48	0.00
06/30/2010	EQUITIES	JUBILANT ORGANOSYS LTD INR1	INDIA	115,422.92	0.00
06/30/2010	EQUITIES	JULIUS BAER GRUPPE AG	SWITZERLAND	2,441,999.62	-745,093.12
06/30/2010	EQUITIES	JULIUS BAER GRUPPE AG	SWITZERLAND	519,610.61	0.00
06/30/2010	EQUITIES	JULIUS BAER GRUPPE AG	SWITZERLAND	300,097.23	0.00
06/30/2010	EQUITIES	JUMBO SA EUR1.4	GREECE	439,126.65	-240,501.22
06/30/2010	EQUITIES	JUNGHEINRICH NON VTG PFD SHS	GERMANY	96,162.50	42,432.67
06/30/2010	EQUITIES	JUNGHEINRICH NON VTG PFD SHS	GERMANY	401,757.92	163,840.40
06/30/2010	EQUITIES	JUNGHEINRICH NON VTG PFD SHS	GERMANY	783,339.61	232,919.69
06/30/2010	EQUITIES	JUNGHEINRICH NON VTG PFD SHS	GERMANY	491,597.91	5,086.79
06/30/2010	EQUITIES	JUNGHEINRICH NON VTG PFD SHS	GERMANY	699,473.45	143,633.78



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	16,781,736.72	-79,522.31
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	16,910,715.36	-68,666.32
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	729,065.28	0.00
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	379,268.40	-21,399.53
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	118,737.35	0.00
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	1,137,965.11	214,935.47
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	961,701.59	-64,534.05
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	466,669.31	0.00
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	1,697,747.10	161,459.02
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	206,619.58	0.00
06/30/2010	EQUITIES	JUROKU BANK Y50	BANKS	183.13	0.00
06/30/2010	EQUITIES	JUROKU BANK Y50	BANKS	42,852.30	-2,037.36
06/30/2010	EQUITIES	JURONG TECHNO IND SGD0.10	SINGAPORE	6,820.79	-158,273.45
06/30/2010	EQUITIES	JUSTSYSTEM JPY50	PRECISION INSTRUMENTS	93,282.86	34,985.97
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	1,858,379.50	0.00
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	4,524,863.66	-3,341,103.67
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	2,812,079.46	-303,237.69
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	559,968.08	0.00
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	975,963.83	0.00
06/30/2010	EQUITIES	JYSKE BANK (AS) DKK10	DENMARK	21,050.59	-2,008.69
06/30/2010	EQUITIES	J2 GLOBAL COMMUNICATIONS INC	INTERNET SOFTWARE & SVCS	34,660.08	1,348.95
06/30/2010	EQUITIES	J2 GLOBAL COMMUNICATIONS INC	INTERNET SOFTWARE & SVCS	-716,352.00	62,328.86
06/30/2010	EQUITIES	J2 GLOBAL COMMUNICATIONS INC	INTERNET SOFTWARE & SVCS	1,283,449.44	231,006.62
06/30/2010	EQUITIES	K FED BANCORP	THRIFTS & MTG FINANCE	40,505.88	-1,331.16
06/30/2010	EQUITIES	K S OILS LTD INR10	INDIA	65,569.19	0.00
06/30/2010	EQUITIES	K SWISS INC CL A	FOOTWEAR	511,212.06	-113,323.52
06/30/2010	EQUITIES	K SWISS INC CL A	FOOTWEAR	3,369.00	651.74
06/30/2010	EQUITIES	K WAH INTL HKD0.10	CHINA	447,381.05	-295,030.40
06/30/2010	EQUITIES	K.R.S. CORP JPY50	MARINE TRANSPORTATION	30,882.84	-9,087.55
06/30/2010	EQUITIES	K&S AG NPV	GERMANY	2,721,051.66	271,986.33
06/30/2010	EQUITIES	K&S AG NPV	GERMANY	588,820.76	0.00
06/30/2010	EQUITIES	K&S AG NPV	GERMANY	339,308.29	0.00
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	9,906.03	0.00
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	8,253.56	0.00
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	16,711.25	0.00
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	63,928.09	9,215.09
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	78,067.47	11,253.25
06/30/2010	EQUITIES	K'S HOLDINGS CORP Y50	RETAIL TRADE	181,091.65	-21,105.87
06/30/2010	EQUITIES	K'S HOLDINGS CORP Y50	RETAIL TRADE	744,162.74	-199,231.26
06/30/2010	EQUITIES	K'S HOLDINGS CORP Y50	RETAIL TRADE	49,388.63	-2,611.45

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KABU COM SECURITIES CO LTD NPV	SEC & COMMODITIES FUTURES	391,110.86	-132,462.84
06/30/2010	EQUITIES	KABU COM SECURITIES CO LTD NPV	SEC & COMMODITIES FUTURES	-298,304.89	21,634.12
06/30/2010	EQUITIES	KADANT INC	INDUSTRIAL MACHINERY	10,887.50	3,081.25
06/30/2010	EQUITIES	KADANT INC	INDUSTRIAL MACHINERY	347,720.62	2,743.59
06/30/2010	EQUITIES	KAGAWA BANK Y50	JAPAN	135.27	0.00
06/30/2010	EQUITIES	KAGOSHIMA BANK Y50	BANKS	32,433.04	-452.03
06/30/2010	EQUITIES	KAGOSHIMA BANK Y50	BANKS	665,513.08	-111,684.71
06/30/2010	EQUITIES	KAGOSHIMA BANK Y50	BANKS	148,840.46	0.00
06/30/2010	EQUITIES	KAILUAN CLEAN COAL CO LTD	CHINA	19,378.95	0.00
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	1,331,328.00	-91,419.64
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	728,070.00	-36,918.74
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	14,006.68	1,603.88
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	48,538.00	-8,614.06
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	983,137.19	-115,586.52
06/30/2010	EQUITIES	KAJIMA CORP Y50	CONSTRUCTION	99,449.16	0.00
06/30/2010	EQUITIES	KAJIMA CORP Y50	CONSTRUCTION	171,868.45	0.00
06/30/2010	EQUITIES	KAJIMA CORP Y50	CONSTRUCTION	844,894.63	-533,613.90
06/30/2010	EQUITIES	KAKAKU.COM. INC NPV	SERVICES	1,097,886.77	16,424.76
06/30/2010	EQUITIES	KAKAKU.COM. INC NPV	SERVICES	273.39	0.00
06/30/2010	EQUITIES	KAKAKU.COM. INC NPV	SERVICES	1,006,396.21	63,898.46
06/30/2010	EQUITIES	KAKAKU.COM. INC NPV	SERVICES	494,880.78	54,388.70
06/30/2010	EQUITIES	KAKEN PHARMACEUTICAL Y50	PHARMACEUTICAL	1,306.02	0.00
06/30/2010	EQUITIES	KAKEN PHARMACEUTICAL Y50	PHARMACEUTICAL	822.69	0.00
06/30/2010	EQUITIES	KALAHARI MINERALS ORD GBP0.01	MINING	386,592.24	-79,211.54
06/30/2010	EQUITIES	KALBE FARMA IDR50	INDONESIA	317,111.41	0.00
06/30/2010	EQUITIES	KAMAN CORP COMMON	TRADING COS & DISTRIBUTOR	19,188.12	5,749.54
06/30/2010	EQUITIES	KAMAN CORP COMMON	TRADING COS & DISTRIBUTOR	905,136.12	285,641.55
06/30/2010	EQUITIES	KAMEI Y50	RETAIL TRADE	54,514.63	-24,585.52
06/30/2010	EQUITIES	KAMEI Y50	RETAIL TRADE	18,171.54	-1,777.88
06/30/2010	EQUITIES	KAMIGUMI CO Y50	WAREHNG & HARBOR TRAN SVC	439,554.01	0.00
06/30/2010	EQUITIES	KAMIGUMI CO Y50	WAREHNG & HARBOR TRAN SVC	851,005.20	-202,333.16
06/30/2010	EQUITIES	KAMIGUMI CO Y50	WAREHNG & HARBOR TRAN SVC	96,727.80	0.00
06/30/2010	EQUITIES	KAMIGUMI CO Y50	WAREHNG & HARBOR TRAN SVC	170,042.35	0.00
06/30/2010	EQUITIES	KANADEN CORP Y50	OTHER PRODUCTS	40,411.35	-15,685.26
06/30/2010	EQUITIES	KANAMOTO CO Y50	IRON AND STEEL	115,539.50	-150,845.14
06/30/2010	EQUITIES	KANAMOTO CO Y50	IRON AND STEEL	154,052.66	-75,720.23
06/30/2010	EQUITIES	KANDENKO CO Y50	CONSTRUCTION	36,131.54	-4,069.21
06/30/2010	EQUITIES	KANDENKO CO Y50	CONSTRUCTION	381,278.56	-64,068.44
06/30/2010	EQUITIES	KANEKA CORP NPV	CHEMICALS	672,893.73	0.00
06/30/2010	EQUITIES	KANEKA CORP NPV	CHEMICALS	763,205.79	-416,544.82

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KANEKA CORP NPV	CHEMICALS	88,153.31	0.00
06/30/2010	EQUITIES	KANEKA CORP NPV	CHEMICALS	153,908.27	0.00
06/30/2010	EQUITIES	KANESMATSU ELEC JPY50	INFORMATN & COMMUNICATION	26,479.83	768.87
06/30/2010	EQUITIES	KANG YONG ELECTRIC PUBLIC CO	THAILAND	96,455.69	2,115.98
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	933,763.10	0.00
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	1,626,759.27	0.00
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	2,543,528.17	0.00
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	4,085,606.30	58,936.63
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	1,815.46	0.00
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	7,336,593.88	-1,203,586.47
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	735,097.76	39,605.29
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	1,001,295.94	186,546.16
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	215,616.87	0.00
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	167,054.68	0.00
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	95,812.41	0.00
06/30/2010	EQUITIES	KANSAS CITY LIFE INS CO	LIFE & HEALTH INSURANCE	275,355.84	-96,076.02
06/30/2010	EQUITIES	KANSAS CITY LIFE INS CO	LIFE & HEALTH INSURANCE	2,336.03	340.49
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	113,811.85	65,312.66
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	15,803.58	0.00
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	4,806,378.75	1,962,658.56
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	3,013,415.00	1,192,851.83
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	4,494,386.70	933,172.51
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	1,861,120.00	16,043.14
06/30/2010	EQUITIES	KANTO AUTO WORKS Y50	OTHER PRODUCTS	58,654.09	-6,474.68
06/30/2010	EQUITIES	KANTO AUTO WORKS Y50	OTHER PRODUCTS	61,623.91	-8,691.82
06/30/2010	EQUITIES	KANTO AUTO WORKS Y50	OTHER PRODUCTS	174,720.02	-15,063.27
06/30/2010	EQUITIES	KANTO NATURAL GAS Y50	MINING	144,606.23	-72,603.80
06/30/2010	EQUITIES	KANTONE HLDGS HKD0.10	HONG KONG	10,401.75	-5,505.86
06/30/2010	EQUITIES	KANTONE HLDGS HKD0.10	HONG KONG	10,921.84	-3,809.43
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	645,466.10	0.00
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	8,571.82	0.00
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	4,436,171.89	0.00
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	367,254.38	-89,527.32
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	8,588,561.01	-1,392,578.13
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	5,161,226.83	-2,071,469.93
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	1,124,303.77	0.00
06/30/2010	EQUITIES	KAPSTONE PAPER & PACKAGING COM	PAPER PRODUCTS	906,840.56	231,642.82
06/30/2010	EQUITIES	KAPSTONE PAPER & PACKAGING COM	PAPER PRODUCTS	453,732.20	181,140.54
06/30/2010	EQUITIES	KAPSTONE PAPER & PACKAGING COM	PAPER PRODUCTS	218,199.18	19,323.32
06/30/2010	EQUITIES	KAPSTONE PAPER & PACKAGING COM	PAPER PRODUCTS	12,064.62	7,699.33

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KAR AUCTION SERVICES INC	DIVERSIFIED SUPPORT SVCS	2,834.99	0.00
06/30/2010	EQUITIES	KAR AUCTION SERVICES INC	DIVERSIFIED SUPPORT SVCS	2,041.05	-54.85
06/30/2010	EQUITIES	KARDEMIR KARABUK DEMIR CELIK	TURKEY	54,554.36	0.00
06/30/2010	EQUITIES	KARNATAKA BANK INR10	INDIA	54,457.06	0.00
06/30/2010	EQUITIES	KARUR VYSYA BANK INR10	INDIA	165,422.93	0.00
06/30/2010	EQUITIES	KAS BANK NV CVA EUR1	NETHERLANDS	63,222.42	-65,196.47
06/30/2010	EQUITIES	KASIKORNBANK PCL	THAILAND	476,510.08	0.00
06/30/2010	EQUITIES	KASIKORNBANK PCL	THAILAND	8,709,555.29	2,280,677.45
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	147,094.01	13,778.74
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	868,100.98	0.00
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	3,735,067.09	215,224.48
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	697,085.51	67,957.55
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	329,490.58	26,356.55
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	8,373,711.67	1,483,903.02
06/30/2010	EQUITIES	KASUMI Y50	PHARMACEUTICAL	71,000.11	204.32
06/30/2010	EQUITIES	KATO SANGYO CO Y50	WHOLESALE TRADE	225,035.60	-12,247.79
06/30/2010	EQUITIES	KATO SANGYO CO Y50	WHOLESALE TRADE	184,469.43	-8,456.36
06/30/2010	EQUITIES	KATO WORKS CO Y50	ELECTRIC APPLIANCES	598.03	0.00
06/30/2010	EQUITIES	KAWASAKI HEAVY INDUSTRIES Y50	MACHINERY	177,336.53	0.00
06/30/2010	EQUITIES	KAWASAKI HEAVY INDUSTRIES Y50	MACHINERY	1,419,855.36	-600,677.35
06/30/2010	EQUITIES	KAWASAKI HEAVY INDUSTRIES Y50	MACHINERY	308,236.45	0.00
06/30/2010	EQUITIES	KAWASAKI KISEN KAISHA Y50	MARINE TRANSPORTATION	1,062,967.57	-1,970,884.04
06/30/2010	EQUITIES	KAWASAKI KISEN KAISHA Y50	MARINE TRANSPORTATION	243,532.97	0.00
06/30/2010	EQUITIES	KAWASAKI KISEN KAISHA Y50	MARINE TRANSPORTATION	425,010.45	0.00
06/30/2010	EQUITIES	KAWASAKI KISEN KAISHA Y50	MARINE TRANSPORTATION	141,165.51	0.00
06/30/2010	EQUITIES	KAWASAN INDUSTRI IDR1000	INDONESIA	33,622.41	0.00
06/30/2010	EQUITIES	KAWASHO GECOSS CRP JPY50	CONSTRUCTION	27,512.71	-19,090.09
06/30/2010	EQUITIES	KAWASUMI LABORATORIES INC Y50	JAPAN	32,489.55	-5,758.27
06/30/2010	EQUITIES	KAYDON CORP	INDUSTRIAL MACHINERY	43,579.76	-2,638.00
06/30/2010	EQUITIES	KAYDON CORP	INDUSTRIAL MACHINERY	1,348,032.00	-189,410.72
06/30/2010	EQUITIES	KAYDON CORP	INDUSTRIAL MACHINERY	1,558,034.24	50,857.88
06/30/2010	EQUITIES	KAYNE ANDERSON ENERGY DEV CO	ASSET MGMT & CUSTODY BNKS	224,652.53	-2,983.66
06/30/2010	EQUITIES	KAYNE ANDERSON ENERGY DEV CO	ASSET MGMT & CUSTODY BNKS	3,762.16	483.60
06/30/2010	EQUITIES	KAZAKHMYS ORD GBP0.20	MINING	163,297.56	0.00
06/30/2010	EQUITIES	KAZAKHMYS ORD GBP0.20	MINING	279,355.63	0.00
06/30/2010	EQUITIES	KAZAKHMYS ORD GBP0.20	MINING	1,311,821.29	-390,971.02
06/30/2010	EQUITIES	KAZMUNAIGAS EXPL & PRODTN JSC	KAZAKHSTAN	376,326.59	-93,793.62
06/30/2010	EQUITIES	KAZMUNAIGAZ GDR (EACH REPR 1/6	KAZAKHSTAN	776,423.77	-46,826.12
06/30/2010	EQUITIES	KAZMUNAIGAZ GDR EACH REPR	KAZAKHSTAN	2,806,523.86	-390,312.72
06/30/2010	EQUITIES	KAZMUNAIGAZ GDR EACH REPR	KAZAKHSTAN	8,271,706.62	2,379,442.12

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KB FINANCIAL GROUP INC	SOUTH KOREA	56,571.54	0.00
06/30/2010	EQUITIES	KB FINANCIAL GROUP INC KRW5000	SOUTH KOREA	3,186,783.67	0.00
06/30/2010	EQUITIES	KB FINANCIAL GROUP INC KRW5000	SOUTH KOREA	11,949,351.42	-3,598,921.98
06/30/2010	EQUITIES	KB FINL GROUP INC SPONSORED	SOUTH KOREA	6,584,675.76	2,545,332.94
06/30/2010	EQUITIES	KB FINL GROUP INC SPONSORED	SOUTH KOREA	5,941,227.78	473,480.95
06/30/2010	EQUITIES	KB FINL GROUP INC SPONSORED	SOUTH KOREA	5,217,907.68	-3,614,213.25
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	234,300.00	-24,730.55
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	1,400,850.00	-1,844,718.12
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	1,453,551.00	-4,388,230.16
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	25,135.00	-9,642.70
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	8,934.39	0.00
06/30/2010	EQUITIES	KBC GROUPE NPV	BELGIUM	330,047.20	0.00
06/30/2010	EQUITIES	KBC GROUPE NPV	BELGIUM	2,548,888.02	-4,623,393.64
06/30/2010	EQUITIES	KBC GROUPE NPV	BELGIUM	6,268,293.07	0.00
06/30/2010	EQUITIES	KBC GROUPE NPV	BELGIUM	544,567.07	0.00
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	6,082,337.00	891,238.42
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	466,931.00	-299,074.00
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	260.00	0.00
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	4,984,679.15	-1,907,133.71
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	1,667,711.47	-237,802.12
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	6,532,956.00	284,250.19
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	4,570,925.27	-1,016,777.13
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	31,986.48	0.00
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	108,849.32	12,864.58
06/30/2010	EQUITIES	KBW INC COM	INVESTMNT BKG & BROKERAGE	22,983.68	-4,170.08
06/30/2010	EQUITIES	KBW INC COM	INVESTMNT BKG & BROKERAGE	833,501.44	-213,064.38
06/30/2010	EQUITIES	KCC ENGINEERING & CONSTRUCTION	SOUTH KOREA	49,756.62	-86,027.07
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	3,886,109.28	0.00
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	3,798.23	0.00
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	5,526,995.50	-3,525,745.15
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	1,231,847.76	0.00
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	705,957.22	0.00
06/30/2010	EQUITIES	KECK SENG INVESTMENTS (HONG	HONG KONG	80,197.58	-49,461.78
06/30/2010	EQUITIES	KECK SENG INVESTMENTS (HONG	HONG KONG	17,821.68	-1,534.13
06/30/2010	EQUITIES	KEELLS(JOHN) SLRP10	SRI LANKA	45,341.87	0.00
06/30/2010	EQUITIES	KEELLS(JOHN) SLRP10	SRI LANKA	2,563,064.18	1,047,711.16
06/30/2010	EQUITIES	KEELLS(JOHN) SLRP10	SRI LANKA	702,449.25	328,645.81
06/30/2010	EQUITIES	KEIHAN ELECTRIC RAILWAY CO	LAND TRANSPORTATION	-421,166.24	6,866.66
06/30/2010	EQUITIES	KEIHANSHIN REAL ESTATE CO Y50	REAL ESTATE	4,441.18	-267.21
06/30/2010	EQUITIES	KEIHIN CORP NPV	TRANSPORTATION EQUIPMENT	696,691.15	39,882.06

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KEIHIN CORP NPV	TRANSPORTATION EQUIPMENT	1,624,445.71	5,161.06
06/30/2010	EQUITIES	KEIHIN ELEC EXPRESS RLWY Y50	TRANSPORTATION EQUIPMENT	209,917.56	0.00
06/30/2010	EQUITIES	KEIHIN ELEC EXPRESS RLWY Y50	TRANSPORTATION EQUIPMENT	-2,634,704.50	-246,541.21
06/30/2010	EQUITIES	KEIHIN ELEC EXPRESS RLWY Y50	TRANSPORTATION EQUIPMENT	1,596,790.61	93,281.04
06/30/2010	EQUITIES	KEIHIN ELEC EXPRESS RLWY Y50	TRANSPORTATION EQUIPMENT	368,507.72	0.00
06/30/2010	EQUITIES	KEIO CORP Y50	TRANSPORTATION EQUIPMENT	333,245.59	0.00
06/30/2010	EQUITIES	KEIO CORP Y50	TRANSPORTATION EQUIPMENT	1,488,633.52	-145,637.00
06/30/2010	EQUITIES	KEIO CORP Y50	TRANSPORTATION EQUIPMENT	-103,966.55	-5,043.58
06/30/2010	EQUITIES	KEIO CORP Y50	TRANSPORTATION EQUIPMENT	191,124.94	0.00
06/30/2010	EQUITIES	KEISEI ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	79,141.13	0.00
06/30/2010	EQUITIES	KEISEI ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	654,405.70	-102,488.81
06/30/2010	EQUITIES	KEISEI ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	139,314.15	0.00
06/30/2010	EQUITIES	KEISEI ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	294,591.82	0.00
06/30/2010	EQUITIES	KEITHLEY INSTRS INC COM	ELECTRONIC EQUIP & INSTR	32,962.39	-1,063.91
06/30/2010	EQUITIES	KEITHLEY INSTRS INC COM	ELECTRONIC EQUIP & INSTR	1,545.25	-54.25
06/30/2010	EQUITIES	KEIYO BANK LTD Y50	BANKS	551,757.26	-46,200.60
06/30/2010	EQUITIES	KEIYO BANK LTD Y50	BANKS	941,260.26	-98,490.94
06/30/2010	EQUITIES	KEIYO BANK LTD Y50	BANKS	414.51	0.00
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	2,801,710.00	168,735.98
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	17,503,394.00	1,750,234.26
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	17,524,670.90	1,569,225.14
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	400,337.70	55,814.88
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	14,288.55	0.00
06/30/2010	EQUITIES	KELLY SVCS INC CL A	HUMAN RESOURCE & EMP SVCS	9,680.37	2,740.71
06/30/2010	EQUITIES	KELLY SVCS INC CL A	HUMAN RESOURCE & EMP SVCS	779,143.39	-11,234.67
06/30/2010	EQUITIES	KELLY SVCS INC CL A	HUMAN RESOURCE & EMP SVCS	380,672.00	-49,024.00
06/30/2010	EQUITIES	KELLY SVCS INC CL A	HUMAN RESOURCE & EMP SVCS	315,244.00	60,285.53
06/30/2010	EQUITIES	KEMIRA OY NPV	FINLAND	1,539,202.26	-324,913.20
06/30/2010	EQUITIES	KEMIRA OY NPV	FINLAND	819,346.39	-810,255.98
06/30/2010	EQUITIES	KEMIRA OY NPV	FINLAND	109,192.17	-4,406.85
06/30/2010	EQUITIES	KENCANA PETROLEUM BERHAD	MALAYSIA	115,311.49	0.00
06/30/2010	EQUITIES	KENDA RUBBER IND TWD10	TAIWAN	74,848.67	-5,923.35
06/30/2010	EQUITIES	KENDA RUBBER IND TWD10	TAIWAN	60,438.21	0.00
06/30/2010	EQUITIES	KENDLE INTL INC	LIFE SCIENCES TOOLS & SVC	476,928.00	-136,455.07
06/30/2010	EQUITIES	KENDLE INTL INC	LIFE SCIENCES TOOLS & SVC	259,211.52	-143,437.24
06/30/2010	EQUITIES	KENDLE INTL INC	LIFE SCIENCES TOOLS & SVC	494,703.36	-341,129.39
06/30/2010	EQUITIES	KENDLE INTL INC	LIFE SCIENCES TOOLS & SVC	7,200.00	7.79
06/30/2010	EQUITIES	KENDRION EUR2 (POST-CONS)	NETHERLANDS	49,019.68	-62,764.50
06/30/2010	EQUITIES	KENEDIX INC JAP NPV	OTHER FINANCING BUSINESS	76,730.03	-20,773.43
06/30/2010	EQUITIES	KENEXA CORP	APPLICATION SOFTWARE	12,996.00	2,333.32

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KENEXA CORP	APPLICATION SOFTWARE	553,380.00	-338,731.06
06/30/2010	EQUITIES	KENEXA CORP	APPLICATION SOFTWARE	253,416.00	-49,722.46
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	3,040,537.95	-908,529.19
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	2,621,248.11	242,322.75
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	75,425.38	20,613.70
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	5,130.79	0.00
06/30/2010	EQUITIES	KENNEDIX REALTY INVESTMENT	REAL ESTATE	676,363.85	14,624.37
06/30/2010	EQUITIES	KENNEDY WILSON HOLDINGS INC	REAL ESTATE SERVICES	217,049.00	-22,648.31
06/30/2010	EQUITIES	KENSEY NASH CORP	HEALTH CARE EQUIPMENT	347,967.96	-34,188.44
06/30/2010	EQUITIES	KENSEY NASH CORP	HEALTH CARE EQUIPMENT	3,983.28	-203.28
06/30/2010	EQUITIES	KENSEY NASH CORP	HEALTH CARE EQUIPMENT	445,748.00	-22,317.38
06/30/2010	EQUITIES	KENYA COMMERCIAL BANK KES1	KENYA	265,431.09	-58,750.73
06/30/2010	EQUITIES	KENYA COMMERCIAL BANK RIGHTS	KENYA	9,133.11	9,133.11
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	390,911.78	0.00
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	678,062.91	0.00
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	2,895,387.15	626,624.59
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	3,163,591.43	-1,234,149.49
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	2,590,609.56	115,363.51
06/30/2010	EQUITIES	KEPPEL LD STK SG\$0.50	SINGAPORE	673,232.58	72,299.30
06/30/2010	EQUITIES	KEPPEL LD STK SG\$0.50	SINGAPORE	969,343.17	101,947.52
06/30/2010	EQUITIES	KEPPEL LD STK SG\$0.50	SINGAPORE	100,385.49	0.00
06/30/2010	EQUITIES	KEPPEL LD STK SG\$0.50	SINGAPORE	170,701.49	0.00
06/30/2010	EQUITIES	KERRY FINL CORP	THRIFTS & MTG FINANCE	79,187.58	-16,759.53
06/30/2010	EQUITIES	KERRY FINL CORP	THRIFTS & MTG FINANCE	7,506.15	-1,077.30
06/30/2010	EQUITIES	KERRY GROUP 'A' ORD EUR0.125	IRELAND	321,190.94	0.00
06/30/2010	EQUITIES	KERRY GROUP 'A' ORD EUR0.125	IRELAND	195,786.67	0.00
06/30/2010	EQUITIES	KERRY GROUP 'A' ORD EUR0.125	IRELAND	1,648,766.72	168,162.28
06/30/2010	EQUITIES	KERRY PROPERTIES LTD ORD HKD1	HONG KONG	1,274,609.45	-529,987.22
06/30/2010	EQUITIES	KERRY PROPERTIES LTD ORD HKD1	HONG KONG	160,325.03	0.00
06/30/2010	EQUITIES	KERRY PROPERTIES LTD ORD HKD1	HONG KONG	276,855.39	0.00
06/30/2010	EQUITIES	KERYX BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	95,273.46	-11,136.06
06/30/2010	EQUITIES	KERYX BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	640.50	-78.75
06/30/2010	EQUITIES	KESA ELECTRICALS ORD GBP0.25	GENERAL RETAILERS	949,077.37	-35,495.52
06/30/2010	EQUITIES	KESKO OYJ EUR2 SER'B'	FINLAND	112,772.80	0.00
06/30/2010	EQUITIES	KESKO OYJ EUR2 SER'B'	FINLAND	845,127.93	317,896.04
06/30/2010	EQUITIES	KESKO OYJ EUR2 SER'B'	FINLAND	874,648.20	-411,122.77
06/30/2010	EQUITIES	KESKO OYJ EUR2 SER'B'	FINLAND	192,349.95	0.00
06/30/2010	EQUITIES	KESORAM INDUSTRIES INR10	INDIA	63,474.12	0.00
06/30/2010	EQUITIES	KEWPIE CORP	FOODS	51,921.12	1,486.26
06/30/2010	EQUITIES	KEWPIE CORP	FOODS	229,700.45	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KEY ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	2,295,706.86	-221,037.07
06/30/2010	EQUITIES	KEY ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	1,430,326.62	613,750.07
06/30/2010	EQUITIES	KEY ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	1,273,697.46	-473,285.88
06/30/2010	EQUITIES	KEY ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	48,332.70	16,742.70
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	182,137.65	54,140.37
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	70,081.80	0.00
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	8,114,718.70	-7,584,192.73
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	8,732,394.88	-12,217,465.51
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	-4,394,066.00	-685,137.67
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	217,627.00	45,713.27
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	2,008,628.00	52,187.76
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	-350,378.58	14,357.79
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	2,563,388.60	0.00
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	960,253.26	103,156.80
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	845,580.30	197,192.53
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	18,183,555.74	3,011,305.30
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	1,247.33	0.00
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	851,329.58	0.00
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	17,232,892.73	-339,550.30
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	3,940,987.37	-26,126.74
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	489,198.69	0.00
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	15,315,294.01	3,364,597.00
06/30/2010	EQUITIES	KEYERA FACILITIES INCOME FUND	CDN OIL/GAS REFINING,MKTNG/	2,160,771.42	408,241.86
06/30/2010	EQUITIES	KEYNOTE SYS INC COM	INTERNET SOFTWARE & SVCS	6,638.72	1,358.72
06/30/2010	EQUITIES	KEYNOTE SYS INC COM	INTERNET SOFTWARE & SVCS	172,570.64	-15,897.46
06/30/2010	EQUITIES	KFORCE INC COM	HUMAN RESOURCE & EMP SVCS	736,848.00	129,775.82
06/30/2010	EQUITIES	KFORCE INC COM	HUMAN RESOURCE & EMP SVCS	533,753.25	70,986.04
06/30/2010	EQUITIES	KFORCE INC COM	HUMAN RESOURCE & EMP SVCS	9,435.00	2,553.00
06/30/2010	EQUITIES	KGHM POLSKA MIEDZ PLN 10 BR	POLAND	7,718,619.42	1,087,146.15
06/30/2010	EQUITIES	KGHM POLSKA MIEDZ PLN 10 BR	POLAND	3,353,465.40	73,000.74
06/30/2010	EQUITIES	KGHM POLSKA MIEDZ PLN 10 BR	POLAND	120,151.11	-17,202.49
06/30/2010	EQUITIES	KGHM POLSKA MIEDZ PLN 10 BR	POLAND	112,036.62	0.00
06/30/2010	EQUITIES	KH VATEC KRW500	SOUTH KOREA	108,091.28	0.00
06/30/2010	EQUITIES	KHD HUMBOLDT WEDAG INTERNATI	GERMANY	22,281.36	890.82
06/30/2010	EQUITIES	KIA MOTORS CORP KSWN5000	SOUTH KOREA	1,194,039.04	66,848.05
06/30/2010	EQUITIES	KIA STEEL CO KRW5000	SOUTH KOREA	94,999.64	0.00
06/30/2010	EQUITIES	KIATNAKIN BANK PCL	THAILAND	530,567.55	162,290.09
06/30/2010	EQUITIES	KIATNAKIN BANK PCL	THAILAND	127,363.24	14,981.00
06/30/2010	EQUITIES	KID BRANDS INC COM	HOME FURNISHINGS	6,608.20	-80.93
06/30/2010	EQUITIES	KIKKOMAN SHOYU CO Y50	FOODS	85,274.56	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KIKKOMAN SHOYU CO Y50	FOODS	189,878.13	0.00
06/30/2010	EQUITIES	KIKKOMAN SHOYU CO Y50	FOODS	147,621.25	0.00
06/30/2010	EQUITIES	KIKKOMAN SHOYU CO Y50	FOODS	771,240.83	-257,332.08
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	6,001,347.26	680,714.04
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	333,888.00	4,554.78
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	586,108.80	-119,451.82
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	2,068,902.40	-400,941.20
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	1,262,677.00	-72,591.58
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	36,998.40	9,950.70
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	5,646,016.00	-443,338.41
06/30/2010	EQUITIES	KIM ENG HOLDINGS LIMITED	SINGAPORE	39,861.04	-4,459.34
06/30/2010	EQUITIES	KIMBALL INTL INC CL B	OFFICE SERVICES/SUPP	30,132.00	-12,809.18
06/30/2010	EQUITIES	KIMBALL INTL INC CL B	OFFICE SERVICES/SUPP	6,483.96	-987.70
06/30/2010	EQUITIES	KIMBALL INTL INC CL B	OFFICE SERVICES/SUPP	195,763.14	-177,341.23
06/30/2010	EQUITIES	KIMBERLY CLARK DE MEXICO SAB	MEXICO	7,137,525.87	4,305,084.93
06/30/2010	EQUITIES	KIMBERLY CLARK DE MEXICO SAB	MEXICO	748,989.21	0.00
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	9,472,982.40	1,048,217.02
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	34,524,029.07	471,283.26
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	34,847,126.58	-1,393,082.68
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	992,898.00	5,197.54
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	770,140.71	115,967.19
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	54,394.03	0.00
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	57,204.53	0.00
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	148,988.00	22,318.36
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	2,257,552.00	-407,016.00
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	7,556,840.00	-1,327,143.83
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	7,725,575.20	-3,920,034.33
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	7,284,962.40	-2,544,284.21
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	2,096,140.80	-1,011,703.91
06/30/2010	EQUITIES	KINDEN CORPORATION Y50	CONSTRUCTION	100,401.08	0.00
06/30/2010	EQUITIES	KINDEN CORPORATION Y50	CONSTRUCTION	179,224.11	0.00
06/30/2010	EQUITIES	KINDEN CORPORATION Y50	CONSTRUCTION	496,465.70	-116,722.15
06/30/2010	EQUITIES	KINDEN CORPORATION Y50	CONSTRUCTION	58,272.50	0.00
06/30/2010	EQUITIES	KINDOM CONSTRUCTI TWD10	TAIWAN	96,201.24	0.00
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	466,554.24	-75,406.42
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	653,363.40	-160,764.56
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	879,809.64	-167,024.02
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	499,630.08	-152,131.66
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	7,216.08	33.72
06/30/2010	EQUITIES	KINEPOLIS GROUP NPV	BELGIUM	104,598.93	3,232.69

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KINEPOLIS GROUP NPV	BELGIUM	914,434.58	42,179.95
06/30/2010	EQUITIES	KINEPOLIS GROUP NPV	BELGIUM	112,421.38	51,192.90
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	284,778.00	34,164.06
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	3,329,200.86	-1,345,110.48
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	3,067,716.24	-434,629.04
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	1,818,198.00	-159,506.79
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	66,156.12	20,548.08
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	21,785.67	0.00
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	19,484.05	0.00
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	70,996.86	-12,066.66
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	1,511,169.00	-452,271.76
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	3,301,824.57	-1,689,503.63
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	2,410,515.69	-1,141,847.86
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	2,934,506.52	-933,532.16
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	6,072.00	-831.52
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	1,250,073.00	-499,041.00
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	5,180,395.11	-964,868.60
06/30/2010	EQUITIES	KING YUAN ELECTRONICS CO TWD10	TAIWAN	27,421.69	375.58
06/30/2010	EQUITIES	KING YUAN ELECTRONICS CO TWD10	TAIWAN	2,541,907.51	16,684.85
06/30/2010	EQUITIES	KING YUAN ELECTRONICS CO TWD10	TAIWAN	184,888.66	3,012.20
06/30/2010	EQUITIES	KING YUAN ELECTRONICS CO TWD10	TAIWAN	1,111,824.86	-6,377.32
06/30/2010	EQUITIES	KINGBOARD LAMINATES HOLDINGS	HONG KONG	246,238.06	0.00
06/30/2010	EQUITIES	KINGBOARD LAMINATES HOLDINGS	HONG KONG	1,803,229.85	289,336.08
06/30/2010	EQUITIES	KINGDEE INTL SOFTW HKD0.10	HONG KONG	229,970.66	0.00
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	3,117,137.99	719,011.06
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	2,121,894.74	-270,692.38
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	18,854,199.58	5,012,907.38
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	4,259,044.82	-555,188.28
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	11,972,866.20	0.00
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	8,302,372.60	612,856.41
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	654,919.65	0.00
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	377,699.77	0.00
06/30/2010	EQUITIES	KINGS TOWN CONSTRUCTION CO	TAIWAN	124,124.09	0.00
06/30/2010	EQUITIES	KINGSOFT CORP USD0.0005	CHINA	114,829.97	0.00
06/30/2010	EQUITIES	KINGSPAN GROUP ORD EUR0.13	IRELAND	4,540,724.51	-1,324,313.96
06/30/2010	EQUITIES	KINGSWAY FINANCIAL SVCS INC	CDN INSUR PROP/CASUALTY	66,645.65	-648,958.25
06/30/2010	EQUITIES	KINNEVIK INVESTMENT AB SEK0.1	SWEDEN	1,432,157.00	117,557.05
06/30/2010	EQUITIES	KINNEVIK INVESTMENT AB SEK0.1	SWEDEN	178,217.65	0.00
06/30/2010	EQUITIES	KINNEVIK INVESTMENT AB SEK0.1	SWEDEN	313,844.24	0.00
06/30/2010	EQUITIES	KINROSS GOLD CORP	CDN GOLD	611,909.13	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KINROSS GOLD CORP	CDN GOLD	4,863,346.91	788,563.13
06/30/2010	EQUITIES	KINROSS GOLD CORP	CDN GOLD	4,265,252.06	0.00
06/30/2010	EQUITIES	KINROSS GOLD CORP	CDN GOLD	1,064,588.78	0.00
06/30/2010	EQUITIES	KINTETSU CORP Y50	TRANSPORTATION EQUIPMENT	-459,373.94	119,114.29
06/30/2010	EQUITIES	KINTETSU CORP Y50	TRANSPORTATION EQUIPMENT	2,051,870.28	-442,926.05
06/30/2010	EQUITIES	KINTETSU CORP Y50	TRANSPORTATION EQUIPMENT	445,806.49	0.00
06/30/2010	EQUITIES	KINTETSU CORP Y50	TRANSPORTATION EQUIPMENT	255,766.02	0.00
06/30/2010	EQUITIES	KINTETSU WORLD EXP JPY50	AIR TRANSPORTATION	649,051.75	-5,604.93
06/30/2010	EQUITIES	KINTETSU WORLD EXP JPY50	AIR TRANSPORTATION	1,175,075.16	242,971.79
06/30/2010	EQUITIES	KINUGAWA RUBBER JPY50	RUBBER PRODUCTS	224.07	0.00
06/30/2010	EQUITIES	KIRBY CORP	MARINE	73,554.75	11,441.85
06/30/2010	EQUITIES	KIRBY CORP	MARINE	20,201.76	0.00
06/30/2010	EQUITIES	KIRBY CORP	MARINE	2,686,794.75	807,665.93
06/30/2010	EQUITIES	KIRBY CORP	MARINE	2,869,476.75	2,435.50
06/30/2010	EQUITIES	KIRBY CORP	MARINE	4,628,250.00	-179,479.30
06/30/2010	EQUITIES	KIRIN HOLDINGSCO LTD Y50	FOODS	4,410,377.42	-809,852.24
06/30/2010	EQUITIES	KIRIN HOLDINGSCO LTD Y50	FOODS	1,432,530.28	0.00
06/30/2010	EQUITIES	KIRIN HOLDINGSCO LTD Y50	FOODS	540,953.22	0.00
06/30/2010	EQUITIES	KIRIN HOLDINGSCO LTD Y50	FOODS	943,969.48	0.00
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	291,144.38	-38,418.67
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	478,726.88	121,747.06
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	10,125.00	3,630.90
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	423,562.50	219,490.62
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	1,648,687.50	312,031.16
06/30/2010	EQUITIES	KIRLOSKAR OIL ENGINE INR2	INDIA	555,406.71	0.00
06/30/2010	EQUITIES	KISSEI PHARMACEUTICAL CO Y50	PHARMACEUTICAL	464,414.06	-83,844.38
06/30/2010	EQUITIES	KISSEI PHARMACEUTICAL CO Y50	PHARMACEUTICAL	315,899.85	0.00
06/30/2010	EQUITIES	KISWIRE LTD KRW1000	SOUTH KOREA	16,270.92	170.66
06/30/2010	EQUITIES	KISWIRE LTD KRW1000	SOUTH KOREA	65,030.35	0.00
06/30/2010	EQUITIES	KIT DIGITAL INC COM NEW	INTERNET SOFTWARE & SVCS	6,394.50	-603.75
06/30/2010	EQUITIES	KIT DIGITAL INC COM NEW	INTERNET SOFTWARE & SVCS	29,185.38	-2,663.08
06/30/2010	EQUITIES	KITA NIPPON BANK Y50	BANKS	122,215.84	-94,839.07
06/30/2010	EQUITIES	KITA NIPPON BANK Y50	BANKS	33,069.27	-8,638.64
06/30/2010	EQUITIES	KITE RLTY GROUP TR	RETAIL REITS	92,286.04	-50,074.95
06/30/2010	EQUITIES	KITE RLTY GROUP TR	RETAIL REITS	214,245.90	-337,464.93
06/30/2010	EQUITIES	KITE RLTY GROUP TR	RETAIL REITS	1,755,182.00	-821,868.71
06/30/2010	EQUITIES	KITE RLTY GROUP TR	RETAIL REITS	7,870.94	1,767.16
06/30/2010	EQUITIES	KITZ CORP	MACHINERY	529,048.36	121,442.75
06/30/2010	EQUITIES	KIWOOM SECURITIES CO LTD	SOUTH KOREA	136,462.15	0.00
06/30/2010	EQUITIES	KIZOO AG NPV	GERMANY	13,339.22	4,186.80

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	6,273,250.92	-3,197,678.19
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	7,045,080.84	-1,497,209.03
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	415,412.00	-75,851.99
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	138,284.80	2,854.01
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	46,427.99	0.00
06/30/2010	EQUITIES	KLEPIERRE EUR1.4	FRANCE	128,312.19	0.00
06/30/2010	EQUITIES	KLEPIERRE EUR1.4	FRANCE	1,038,264.45	-352,124.42
06/30/2010	EQUITIES	KLEPIERRE EUR1.4	FRANCE	226,517.51	0.00
06/30/2010	EQUITIES	KLOECKNER & CO SE NPV (REGD)	GERMANY	340,421.22	215,104.51
06/30/2010	EQUITIES	KME GROUP - RTS	ITALY	61.59	61.59
06/30/2010	EQUITIES	KME GROUP NPV	ITALY	59,536.29	-179,668.44
06/30/2010	EQUITIES	KME GRUPPO SPA C/W	ITALY	170.21	-950.13
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	186,794.88	-42,454.27
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	37,149.32	-2,255.09
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	46,885.40	-2,860.37
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	2,872.00	-396.00
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	-835,752.00	222,027.48
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	3,231.00	-197.50
06/30/2010	EQUITIES	KNIGHT CAPITAL GROUP INC	INVESTMNT BKG & BROKERAGE	47,023.90	-10,470.91
06/30/2010	EQUITIES	KNIGHT CAPITAL GROUP INC	INVESTMNT BKG & BROKERAGE	1,896,786.92	-17,992.28
06/30/2010	EQUITIES	KNIGHT CAPITAL GROUP INC	INVESTMNT BKG & BROKERAGE	548,511.04	-145,219.55
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	62,744.00	6,153.30
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	785,312.00	-3,852.42
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	1,653,102.00	362,659.12
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	1,513,101.92	179,162.06
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	46,794.88	6,889.76
06/30/2010	EQUITIES	KNIGHTSBRIDGE TANKERS LTD COM	OIL & GAS STORAGE & TRANS	-56,288.00	-3,325.06
06/30/2010	EQUITIES	KNIGHTSBRIDGE TANKERS LTD COM	OIL & GAS STORAGE & TRANS	555,914.36	15,185.66
06/30/2010	EQUITIES	KNIGHTSBRIDGE TANKERS LTD COM	OIL & GAS STORAGE & TRANS	728,226.00	125,445.95
06/30/2010	EQUITIES	KNIGHTSBRIDGE TANKERS LTD COM	OIL & GAS STORAGE & TRANS	12,752.75	2,368.68
06/30/2010	EQUITIES	KNOLL INC	OFFICE SERVICES/SUPP	706,802.07	48,860.82
06/30/2010	EQUITIES	KNOLL INC	OFFICE SERVICES/SUPP	16,825.14	7,963.14
06/30/2010	EQUITIES	KNOLOGY INC	CABLE & SATELLITE	15,509.67	3,996.89
06/30/2010	EQUITIES	KNOLOGY INC	CABLE & SATELLITE	602,559.97	164,962.38
06/30/2010	EQUITIES	KNOT INC COM	INTERNET SOFTWARE & SVCS	354,596.84	-314,126.31
06/30/2010	EQUITIES	KNOT INC COM	INTERNET SOFTWARE & SVCS	9,040.36	-441.56
06/30/2010	EQUITIES	KOBAYASHI PHARMACEUTICALS	PHARMACEUTICAL	2,093,804.60	21,226.40
06/30/2010	EQUITIES	KOBE STEEL	IRON AND STEEL	375,934.35	0.00
06/30/2010	EQUITIES	KOBE STEEL	IRON AND STEEL	1,936,286.60	-1,568,902.75
06/30/2010	EQUITIES	KOBE STEEL	IRON AND STEEL	243,235.69	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KOBE STEEL	IRON AND STEEL	423,717.29	0.00
06/30/2010	EQUITIES	KOC HLDG TRY1	TURKEY	1,249,701.75	0.00
06/30/2010	EQUITIES	KODIAK OIL & GAS CORP	CDN OIL & GAS EXPL & PROD	98,842.15	-14,191.13
06/30/2010	EQUITIES	KODIAK OIL & GAS CORP	CDN OIL & GAS EXPL & PROD	797.50	-108.00
06/30/2010	EQUITIES	KOEI CO Y50	OTHER PRODUCTS	1,105.49	0.00
06/30/2010	EQUITIES	KOFAX PLC ORD GBP0.025	SOFTWARE & COMP SERVICES	737.07	312.63
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	1,358,500.00	150,351.49
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	19,863,787.50	-825,332.17
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	20,790,702.50	-2,035,814.34
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	445,692.50	41,848.18
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	38,890.35	0.00
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	3,562,500.00	221,623.51
06/30/2010	EQUITIES	KOHLBERG CAP CORP COM	ASSET MGMT & CUSTODY BNKS	-88,176.00	-1,945.39
06/30/2010	EQUITIES	KOHNAN SHOJI JPY50	RETAIL TRADE	295.46	0.00
06/30/2010	EQUITIES	KOHNAN SHOJI JPY50	RETAIL TRADE	27,796.36	-3,339.71
06/30/2010	EQUITIES	KOITO MANUFACTURING CO Y50	ELECTRIC APPLIANCES	509,097.08	1,583.68
06/30/2010	EQUITIES	KOITO MANUFACTURING CO Y50	ELECTRIC APPLIANCES	127,862.40	0.00
06/30/2010	EQUITIES	KOITO MANUFACTURING CO Y50	ELECTRIC APPLIANCES	73,210.65	0.00
06/30/2010	EQUITIES	KOITO MANUFACTURING CO Y50	ELECTRIC APPLIANCES	509,603.35	7,709.52
06/30/2010	EQUITIES	KOJIMA CO JPY50	RETAIL TRADE	127,164.65	-22,334.51
06/30/2010	EQUITIES	KOJIMA CO JPY50	RETAIL TRADE	68,473.27	-28,429.28
06/30/2010	EQUITIES	KOJIMA CO JPY50	RETAIL TRADE	20,175.16	-6,883.34
06/30/2010	EQUITIES	KOKUSAI CO LTD JPY50	ELECTRIC APPLIANCES	294,958.39	16,047.51
06/30/2010	EQUITIES	KOKUYO CO Y50	OTHER PRODUCTS	176,571.15	-10,212.65
06/30/2010	EQUITIES	KOLON CONSTRUCTION CO KRW5000	SOUTH KOREA	429,649.35	-880,195.46
06/30/2010	EQUITIES	KOLON CONSTRUCTION CO KRW5000	SOUTH KOREA	51,273.66	0.00
06/30/2010	EQUITIES	KOLON CORPORATION KRW5000	SOUTH KOREA	41,244.89	0.00
06/30/2010	EQUITIES	KOLON CORPORATION KRW5000	SOUTH KOREA	164,872.14	-839.95
06/30/2010	EQUITIES	KOMATSU SEIREN CO Y50	TEXTILES AND APPARELS	22,511.02	-2,758.22
06/30/2010	EQUITIES	KOMATSU WALL IND JPY50	METAL PRODUCTS	70,099.45	-48,877.19
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	6,880,467.84	-4,212,278.64
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	3,454.36	0.00
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	878,730.92	0.00
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	1,526,034.94	0.00
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	18,664,766.74	6,089,280.67
06/30/2010	EQUITIES	KOMAX CHF10 (REGD)	SWITZERLAND	56,651.55	21,755.82
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	8,922,931.73	270,245.45
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	324,287.46	-16,642.02
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	486,431.20	-51,797.51
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	2,956,690.96	-89,145.30

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	6,697,833.29	1,219,775.59
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	4,389,230.83	-500,999.89
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	424,697.01	0.00
06/30/2010	EQUITIES	KOMERI CO Y50	RETAIL TRADE	9,665,126.93	-2,692,410.51
06/30/2010	EQUITIES	KOMORI CORPORATION Y50	MACHINERY	144,807.32	-34,745.09
06/30/2010	EQUITIES	KONAKA CO LTD JPY50	RETAIL TRADE	40,253.14	-12,767.29
06/30/2010	EQUITIES	KONAKA CO LTD JPY50	RETAIL TRADE	47,994.12	-74,931.74
06/30/2010	EQUITIES	KONAMI CO JPY50	SERVICES	537,008.38	-458,228.57
06/30/2010	EQUITIES	KONAMI CO JPY50	SERVICES	129,143.34	0.00
06/30/2010	EQUITIES	KONAMI CO JPY50	SERVICES	73,515.78	0.00
06/30/2010	EQUITIES	KONE CORPORATION NPV ORD B	FINLAND	323,489.83	0.00
06/30/2010	EQUITIES	KONE CORPORATION NPV ORD B	FINLAND	547,099.10	0.00
06/30/2010	EQUITIES	KONE CORPORATION NPV ORD B	FINLAND	2,472,228.95	922,992.74
06/30/2010	EQUITIES	KONE CORPORATION NPV ORD B	FINLAND	132,910.13	0.00
06/30/2010	EQUITIES	KONECRANES OYJ EUR0.50	FINLAND	1,223,760.97	-155,629.92
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	409,910.03	0.00
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	235,724.75	0.00
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	1,211,327.10	0.00
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	2,218.89	0.00
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	1,942,332.48	-1,264,941.97
06/30/2010	EQUITIES	KONINKLIJKE AHOLD NV EUR0.30	NETHERLANDS	6,065,233.78	69,138.54
06/30/2010	EQUITIES	KONINKLIJKE AHOLD NV EUR0.30	NETHERLANDS	1,303,847.49	0.00
06/30/2010	EQUITIES	KONINKLIJKE AHOLD NV EUR0.30	NETHERLANDS	22,639,136.25	0.00
06/30/2010	EQUITIES	KONINKLIJKE AHOLD NV EUR0.30	NETHERLANDS	760,348.77	0.00
06/30/2010	EQUITIES	KONINKLIJKE BAM GROEP NV	NETHERLANDS	240,171.08	-57,214.89
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	170,246.83	10,224.94
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	12,907,629.68	0.00
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	2,898,300.38	595,292.19
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	2,504,773.08	-31,729.79
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	317,478.49	0.00
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	544,894.54	0.00
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	1,807,449.15	-3,283.40
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	1,838,100.90	0.00
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	1,073,803.90	0.00
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	8,453,616.36	-1,038,956.09
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	2,204,336.16	39,091.33
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	2,029,879.91	0.00
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	17,238,449.86	0.00
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	26,884,980.95	7,377,716.08
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	6,552,489.86	-345,666.29

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	1,047,429.43	137,842.09
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	11,899,067.24	1,932,075.19
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	11,741,613.69	-1,403,780.12
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	1,510,438.97	0.00
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	2,731,637.34	185,346.76
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	454,935.41	0.00
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	2,588,339.12	0.00
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	4,197,495.31	1,922,354.67
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	132,506.07	0.00
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	1,013,022.75	119,784.31
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	228,882.15	0.00
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	3,105,557.81	42,369.51
06/30/2010	EQUITIES	KONISHI CO Y50	CHEMICALS	19,710.70	-1,931.83
06/30/2010	EQUITIES	KONISHI CO Y50	CHEMICALS	78,842.81	-10,436.25
06/30/2010	EQUITIES	KONKA GROUP 'A' CNY1	CHINA	15,030.30	0.00
06/30/2010	EQUITIES	KONTRON AG NPV	GERMANY	824,790.09	-26,020.48
06/30/2010	EQUITIES	KONTRON AG NPV	GERMANY	17,600.92	-1,190.03
06/30/2010	EQUITIES	KONTRON AG NPV	GERMANY	-315,423.82	-28,392.60
06/30/2010	EQUITIES	KOPEX PLN1 (POST-SUBDIVISION)	POLAND	71,382.13	0.00
06/30/2010	EQUITIES	KOPIN CORP	SEMICONDUCTORS	224,692.59	-7,993.38
06/30/2010	EQUITIES	KOPIN CORP	SEMICONDUCTORS	265,098.00	-28,434.35
06/30/2010	EQUITIES	KOPIN CORP	SEMICONDUCTORS	10,370.01	-1,158.61
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	20,271.10	-2,437.89
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	-3,385.80	0.00
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	427,917.70	-117,051.41
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	694,023.88	-223,846.37
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	697,207.80	31,260.39
06/30/2010	EQUITIES	KOREA COTTRELL CO LTD	SOUTH KOREA	112,623.68	0.00
06/30/2010	EQUITIES	KOREA DEVELOPMENT KRW5000	SOUTH KOREA	32,571.13	0.00
06/30/2010	EQUITIES	KOREA ELEC PWR CORP KSWN5000	SOUTH KOREA	11,073,489.15	0.00
06/30/2010	EQUITIES	KOREA GAS KRW5000	SOUTH KOREA	228,524.97	0.00
06/30/2010	EQUITIES	KOREA IRON & STEEL KRW5000	SOUTH KOREA	84,612.01	0.00
06/30/2010	EQUITIES	KOREA IRON & STEEL KRW5000	SOUTH KOREA	14,398.94	-5,656.40
06/30/2010	EQUITIES	KOREA LINE CORP KRW5000	SOUTH KOREA	101,439.14	0.00
06/30/2010	EQUITIES	KOREA PLANT SERVICE & ENG	SOUTH KOREA	276,041.98	0.00
06/30/2010	EQUITIES	KOREA ZINC KSWN5000	SOUTH KOREA	248,010.30	0.00
06/30/2010	EQUITIES	KOREAN REINSURANCE KRW500	SOUTH KOREA	189,706.04	0.00
06/30/2010	EQUITIES	KOREAN REINSURANCE KRW500	SOUTH KOREA	941,622.99	-190,683.94
06/30/2010	EQUITIES	KOREAN REINSURANCE KRW500	SOUTH KOREA	2,792.68	-783.71
06/30/2010	EQUITIES	KORIAN PROMESSES EUR5	FRANCE	42,747.23	10,674.79

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KORN FERRY INTL COM NEW	HUMAN RESOURCE & EMP SVCS	809,800.10	-130,933.26
06/30/2010	EQUITIES	KORN FERRY INTL COM NEW	HUMAN RESOURCE & EMP SVCS	1,511,736.20	-283,142.44
06/30/2010	EQUITIES	KORN FERRY INTL COM NEW	HUMAN RESOURCE & EMP SVCS	27,327.40	4,856.02
06/30/2010	EQUITIES	KOSEI SECURITIES ORD Y50	OTHER FINANCING BUSINESS	62,357.33	-33,660.15
06/30/2010	EQUITIES	KOSSAN RUBBER INDUSTRIES	MALAYSIA	120,328.23	0.00
06/30/2010	EQUITIES	KOT ADDU POWER CO PKR10	PAKISTAN	99,156.58	0.00
06/30/2010	EQUITIES	KOWLOON DEVELOPMENT CO HKD0.10	HONG KONG	185,895.99	-18,453.31
06/30/2010	EQUITIES	KP CHEMICAL KRW500	SOUTH KOREA	2,052,366.36	555,180.17
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	519,936.76	0.00
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	470,479.14	0.00
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	1,436,735.94	115,961.58
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	63,930,251.22	4,226,874.33
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	63,603,133.95	9,116,589.11
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	4,029,938.79	1,051,792.28
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	2,080,644.63	179,513.35
06/30/2010	EQUITIES	KRATON PERFORMANCE POLYMERS	SPECIALTY CHEMICALS	14,844.10	-1,760.52
06/30/2010	EQUITIES	KRATON PERFORMANCE POLYMERS	SPECIALTY CHEMICALS	166,648.51	-12,588.07
06/30/2010	EQUITIES	KRATON PERFORMANCE POLYMERS	SPECIALTY CHEMICALS	1,745,591.00	189,852.41
06/30/2010	EQUITIES	KRATOS DEFENSE & SECURITY	AEROSPACE & DEFENSE	166,225.50	-11,238.30
06/30/2010	EQUITIES	KRATOS DEFENSE & SECURITY	AEROSPACE & DEFENSE	33,778.50	-3,421.92
06/30/2010	EQUITIES	KRATOS DEFENSE & SECURITY	AEROSPACE & DEFENSE	2,625.00	-217.50
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC WT	US RIGHTS AND WARRANTS	10.98	4.88
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC WT	US RIGHTS AND WARRANTS	1,081.98	1,081.98
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC.COM	RESTAURANTS	342,193.17	-591,533.43
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC.COM	RESTAURANTS	8,202.58	343.84
06/30/2010	EQUITIES	KRKA DD SIT4000	SLOVENIA	2,156,801.29	-244,330.56
06/30/2010	EQUITIES	KRKA DD SIT4000	SLOVENIA	1,010,034.11	-76,628.53
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	2,132,427.00	-434,556.82
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	7,616,092.00	-1,234,317.63
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	1,188,527.78	-229,826.84
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	392,244.49	-47,411.98
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	124,115.70	0.00
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	16,840,522.27	1,052,789.85
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	17,288,312.25	1,357,479.05
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	7,352,246.00	-136,233.44
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	175,241.00	-25,221.19
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	5,260,852.96	-109,761.59
06/30/2010	EQUITIES	KROSAKI HARIMA JPY50	OTHER PRODUCTS	156.33	0.00
06/30/2010	EQUITIES	KROTON EDUCACIONAL SA UNITS	BRAZIL	50,499.90	0.00
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	4,462,360.54	2,694,058.65



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	219,478.85	105,908.60
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	575,035.84	0.00
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	741,801.16	289,404.19
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	2,947,948.71	1,316,219.05
06/30/2010	EQUITIES	KSB (KLEIN SCH & BCKR NON V	GERMANY	103,744.11	18,269.61
06/30/2010	EQUITIES	KSB (KLEIN SCH & BCKR NON V	GERMANY	90,707.83	43,088.23
06/30/2010	EQUITIES	KT CORP KRW5000	SOUTH KOREA	9,613,049.73	1,450,808.12
06/30/2010	EQUITIES	KT CORP KRW5000	SOUTH KOREA	872,838.74	-58,935.45
06/30/2010	EQUITIES	KT CORP KRW5000	SOUTH KOREA	2,253,130.70	-104,883.38
06/30/2010	EQUITIES	KT CORP KRW5000	SOUTH KOREA	5,082,882.54	409,282.54
06/30/2010	EQUITIES	KT&G CORP	SOUTH KOREA	1,149,406.32	0.00
06/30/2010	EQUITIES	KT&G CORP	SOUTH KOREA	911,400.85	-139,891.93
06/30/2010	EQUITIES	KT&G CORP	SOUTH KOREA	21,223,619.16	-3,334,075.65
06/30/2010	EQUITIES	KUALA LUMPUR KEPONG BERHAD	MALAYSIA	246,703.36	0.00
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	3,710.02	0.00
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	845,466.15	0.00
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	3,633,498.26	-287,276.33
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	791,772.33	0.00
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	454,456.48	0.00
06/30/2010	EQUITIES	KUEHNE & NAGEL AG CHF1(REGD)	SWITZERLAND	284,639.72	0.00
06/30/2010	EQUITIES	KUEHNE & NAGEL AG CHF1(REGD)	SWITZERLAND	490,728.24	0.00
06/30/2010	EQUITIES	KUEHNE & NAGEL AG CHF1(REGD)	SWITZERLAND	2,250,638.07	165,993.98
06/30/2010	EQUITIES	KUEHNE & NAGEL AG CHF1(REGD)	SWITZERLAND	3,743,684.20	529,456.71
06/30/2010	EQUITIES	KUHLMAN ELECTRIC CORP	OTHER	1,899,838.83	1,899,838.83
06/30/2010	EQUITIES	KULICKE & SOFFA INDS INC	SEMICONDUCTOR EQUIPMENT	-2,819,934.00	344,049.56
06/30/2010	EQUITIES	KULICKE & SOFFA INDS INC	SEMICONDUCTOR EQUIPMENT	879,606.00	-21,344.00
06/30/2010	EQUITIES	KULICKE & SOFFA INDS INC	SEMICONDUCTOR EQUIPMENT	807,040.26	59,918.08
06/30/2010	EQUITIES	KULICKE & SOFFA INDS INC	SEMICONDUCTOR EQUIPMENT	16,560.18	5,614.42
06/30/2010	EQUITIES	KULIM (MALAYSIA )M BERHAD ORD	MALAYSIA	203,029.71	0.00
06/30/2010	EQUITIES	KULIM (MALAYSIA )M BERHAD ORD	MALAYSIA	401,799.01	43,587.28
06/30/2010	EQUITIES	KUMAGAI-GUMI	CONSTRUCTION	44,004.97	-11,691.50
06/30/2010	EQUITIES	KUMBA IRON ORE LTD NPV	SOUTH AFRICA	1,368,919.57	362,129.34
06/30/2010	EQUITIES	KUMBA IRON ORE LTD NPV	SOUTH AFRICA	1,974,757.99	0.00
06/30/2010	EQUITIES	KUMHO ELECTRIC KRW5000	SOUTH KOREA	207,277.00	0.00
06/30/2010	EQUITIES	KUONI REISEN HLDG CHF1(REGD)	SWITZERLAND	732,074.00	-43,777.80
06/30/2010	EQUITIES	KURA CORPORATION JPY50000	SERVICES	425,743.02	29,432.36
06/30/2010	EQUITIES	KURA CORPORATION JPY50000	SERVICES	574,753.08	23,108.01
06/30/2010	EQUITIES	KURABO INDUSTRIES Y50	TEXTILES AND APPARELS	251,448.75	-191,561.37
06/30/2010	EQUITIES	KURARAY CO Y50	TEXTILES AND APPARELS	1,683,320.73	-300,604.86
06/30/2010	EQUITIES	KURARAY CO Y50	TEXTILES AND APPARELS	3,249,732.31	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KURARAY CO Y50	TEXTILES AND APPARELS	207,398.33	0.00
06/30/2010	EQUITIES	KURARAY CO Y50	TEXTILES AND APPARELS	363,076.95	0.00
06/30/2010	EQUITIES	KUREHA CORP	CHEMICALS	445.60	0.00
06/30/2010	EQUITIES	KURIMOTO LTD Y50	IRON AND STEEL	109,130.98	-159,485.68
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	610,878.07	-32,880.35
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	633.39	0.00
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	1,200,262.85	-246,434.27
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	277,203.45	0.00
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	159,199.10	0.00
06/30/2010	EQUITIES	KVH INDS INC	COMMUNICATIONS EQUIPMENT	90,293.40	32,143.39
06/30/2010	EQUITIES	KVH INDS INC	COMMUNICATIONS EQUIPMENT	1,863.00	-217.50
06/30/2010	EQUITIES	KWANG DONG PHARM KRW1000	SOUTH KOREA	57,068.01	0.00
06/30/2010	EQUITIES	KWEICHOW MOUTAI 'A'CNY1	CHINA	23,891.62	0.00
06/30/2010	EQUITIES	KYE SYSTEM CORP TWD10	TAIWAN	87,169.13	0.00
06/30/2010	EQUITIES	KYERYONG CONST IND KRW5000	SOUTH KOREA	269,066.61	-251,803.42
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	2,781,263.43	-240,746.46
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	3,249,439.18	0.00
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	5,401,743.95	-1,413,347.00
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	1,447.62	0.00
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	1,173,160.58	0.00
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	675,102.53	0.00
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	3,815,007.36	-56,522.57
06/30/2010	EQUITIES	KYODO PRINTING CO Y50	PULP AND PAPER	51,260.03	-20,382.28
06/30/2010	EQUITIES	KYODO PRINTING CO Y50	PULP AND PAPER	12,204.77	-2,842.36
06/30/2010	EQUITIES	KYODO PRINTING CO Y50	PULP AND PAPER	136,870.61	-74,320.55
06/30/2010	EQUITIES	KYOEI SANGYO CO LTD JPY50	OTHER PRODUCTS	25,121.48	-22,453.69
06/30/2010	EQUITIES	KYOEI STEEL LTD NPV	IRON AND STEEL	1,020.45	0.00
06/30/2010	EQUITIES	KYOEI STEEL LTD NPV	IRON AND STEEL	119.78	0.00
06/30/2010	EQUITIES	KYOEI STEEL LTD NPV	IRON AND STEEL	65,347.02	1,234.51
06/30/2010	EQUITIES	KYOKUTO BOEKI KAISHA Y50	OTHER PRODUCTS	25,358.80	-28,795.32
06/30/2010	EQUITIES	KYOKUYO CO Y50	FOODS	179.78	0.00
06/30/2010	EQUITIES	KYORIN HOLDINGS INC	PHARMACEUTICAL	739,439.49	-98,685.04
06/30/2010	EQUITIES	KYORIN HOLDINGS INC	PHARMACEUTICAL	270.54	0.00
06/30/2010	EQUITIES	KYOSAN ELECTRIC Y50	ELECTRIC APPLIANCES	174.03	0.00
06/30/2010	EQUITIES	KYOWA HAKKO KIRIN CO LTD	PHARMACEUTICAL	1,055,059.23	-230,922.50
06/30/2010	EQUITIES	KYOWA HAKKO KIRIN CO LTD	PHARMACEUTICAL	219,704.85	0.00
06/30/2010	EQUITIES	KYOWA HAKKO KIRIN CO LTD	PHARMACEUTICAL	126,872.50	0.00
06/30/2010	EQUITIES	KYOWA LEATHER JPY50	CHEMICALS	33,936.04	-24,027.28
06/30/2010	EQUITIES	KYUDENKO CORP Y50	ELECTRIC APPLIANCES	210,998.98	-42,512.63
06/30/2010	EQUITIES	KYUDENKO CORP Y50	ELECTRIC APPLIANCES	205,002.17	-60,347.76

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	435,962.63	0.00
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	1,572,723.52	0.00
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	3,525,613.64	-1,188,511.85
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	218.33	0.00
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	751,530.70	0.00
06/30/2010	EQUITIES	K1 VENTURES SGD0.10	SINGAPORE	18,050.28	-2,280.37
06/30/2010	EQUITIES	K1 VENTURES SGD0.10	SINGAPORE	88,747.22	-63,487.91
06/30/2010	EQUITIES	K12 INC	EDUCATION SERVICES	513,577.90	41,842.87
06/30/2010	EQUITIES	K12 INC	EDUCATION SERVICES	5,944.24	1,181.88
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	866,396.29	156,027.76
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	9,635,249.26	2,115,405.51
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	4,724,644.07	563,616.55
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	2,173,363.28	-46,078.50
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	1,276,967.70	0.00
06/30/2010	EQUITIES	L&L ENERGY INC	COAL & CONSUMABLE FUEL	1,720.00	-223.00
06/30/2010	EQUITIES	L&L ENERGY INC	COAL & CONSUMABLE FUEL	48,237.40	-7,205.32
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	11,258,955.40	-19,306.08
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	2,663,584.00	-830,170.40
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	11,511,570.84	-1,649,211.93
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	269,192.00	-42,055.41
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	241,281.04	-6,431.56
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	84,991.80	0.00
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	2,062,152.40	-586,566.50
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	1,494,724.00	-5,113.00
06/30/2010	EQUITIES	L'AIR LIQUIDE RIGHTS OF	FRANCE	95.42	10.09
06/30/2010	EQUITIES	L'AIR LIQUIDE RIGHTS OF	FRANCE	88.60	35.14
06/30/2010	EQUITIES	L'AIR LIQUIDE RIGHTS OF	FRANCE	68.15	24.59
06/30/2010	EQUITIES	L'OCCITANE INTERNATIONAL SA	LUXEMBOURG	107,826.48	11,132.26
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	11,058,587.06	1,360,707.04
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	1,200,471.62	0.00
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	2,105,934.33	0.00
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	8,259,159.86	0.00
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	4,538,483.80	-53,940.04
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	5,950,809.18	1,469,959.86
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	9,447,901.37	-643,934.23
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	16,265,545.09	4,867,066.34
06/30/2010	EQUITIES	LA BARGE INC	ELECTRIC COMP & EQUIP	80,942.54	2,383.88
06/30/2010	EQUITIES	LA BARGE INC	ELECTRIC COMP & EQUIP	7,256.76	2,316.60
06/30/2010	EQUITIES	LA POLAR SA	CHILE	284,300.95	0.00
06/30/2010	EQUITIES	LA SEDA DE BARCELONA SA	SPAIN	43,490.29	-124,741.87

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LA Z BOY INC	HOME FURNISHINGS	140,427.00	-36,151.51
06/30/2010	EQUITIES	LA Z BOY INC	HOME FURNISHINGS	12,311.51	9,176.05
06/30/2010	EQUITIES	LA Z BOY INC	HOME FURNISHINGS	542,137.38	-336,963.46
06/30/2010	EQUITIES	LA Z BOY INC	HOME FURNISHINGS	-526,044.00	201,448.03
06/30/2010	EQUITIES	LABORATORY CORP AMER HLDGS	HEALTH CARE SERVICES	11,086,923.65	3,114,899.63
06/30/2010	EQUITIES	LABORATORY CORP AMER HLDGS	HEALTH CARE SERVICES	10,534,005.35	2,700,524.12
06/30/2010	EQUITIES	LABORATORY CORP AMER HLDGS	HEALTH CARE SERVICES	228,687.25	44,614.50
06/30/2010	EQUITIES	LABRADOR IRON ORE ROYALTY TR	CDN STEEL	479,603.57	-69,959.52
06/30/2010	EQUITIES	LABRANCHE & CO INC COM	INVESTMNT BKG & BROKERAGE	10,032.32	588.40
06/30/2010	EQUITIES	LABRANCHE & CO INC COM	INVESTMNT BKG & BROKERAGE	409,399.12	-233,378.41
06/30/2010	EQUITIES	LABRANCHE & CO INC COM	INVESTMNT BKG & BROKERAGE	-1,036,423.40	-86,039.25
06/30/2010	EQUITIES	LACLEDE GROUP INC COM	GAS UTILITIES	1,269,859.95	94,263.70
06/30/2010	EQUITIES	LACLEDE GROUP INC COM	GAS UTILITIES	23,232.83	2,515.59
06/30/2010	EQUITIES	LACLEDE GROUP INC COM	GAS UTILITIES	469,350.00	8,333.85
06/30/2010	EQUITIES	LACLEDE GROUP INC COM	GAS UTILITIES	657,090.00	-141,420.29
06/30/2010	EQUITIES	LACROSSE FOOTWEAR INC	FOOTWEAR	12,259.52	-1,499.46
06/30/2010	EQUITIES	LACROSSE FOOTWEAR INC	FOOTWEAR	53,921.68	-7,985.02
06/30/2010	EQUITIES	LADENBURG THALMAN FIN SVCS INC	INVESTMNT BKG & BROKERAGE	6,743.75	-2,045.24
06/30/2010	EQUITIES	LADISH CO INC	AEROSPACE & DEFENSE	678,351.04	-27,434.35
06/30/2010	EQUITIES	LADISH CO INC	AEROSPACE & DEFENSE	-72,204.16	19,660.73
06/30/2010	EQUITIES	LADISH CO INC	AEROSPACE & DEFENSE	13,972.80	6,846.91
06/30/2010	EQUITIES	LADISH CO INC	AEROSPACE & DEFENSE	295,360.00	-6,712.37
06/30/2010	EQUITIES	LAFARGE SA EUR4.00	FRANCE	981,506.44	0.00
06/30/2010	EQUITIES	LAFARGE SA EUR4.00	FRANCE	4,483,244.24	-3,047,347.77
06/30/2010	EQUITIES	LAFARGE SA EUR4.00	FRANCE	558,393.99	0.00
06/30/2010	EQUITIES	LAFUMA FRF50	FRANCE	7,403.79	-32,752.77
06/30/2010	EQUITIES	LAGARDERE S.C.A. EUR6.1(REG)	FRANCE	1,458,560.27	-1,782,679.10
06/30/2010	EQUITIES	LAGARDERE S.C.A. EUR6.1(REG)	FRANCE	329,196.56	0.00
06/30/2010	EQUITIES	LAGARDERE S.C.A. EUR6.1(REG)	FRANCE	188,480.94	0.00
06/30/2010	EQUITIES	LAGERCRANTZ GROUP SER'B'	SWEDEN	61,269.60	-7,599.42
06/30/2010	EQUITIES	LAI FUNG HLDGS HKD0.10	HONG KONG	136,755.52	0.00
06/30/2010	EQUITIES	LAI SUN DEVELOPMENT CO	HONG KONG	101,002.29	-74,247.26
06/30/2010	EQUITIES	LAI SUN GARMT INTL HKD0.01	HONG KONG	61,023.61	-6,044.96
06/30/2010	EQUITIES	LAIRD PLC ORD GBP0.28125	ELECTRONIC & ELECT EQUIP	791,241.28	-1,023,098.71
06/30/2010	EQUITIES	LAIRD PLC ORD GBP0.28125	ELECTRONIC & ELECT EQUIP	125,934.74	-55,852.25
06/30/2010	EQUITIES	LAKELAND BANCORP INC COM	REGIONAL BANKS	422,225.64	-243,416.44
06/30/2010	EQUITIES	LAKELAND FINL CORP COM	REGIONAL BANKS	754,145.10	69,834.63
06/30/2010	EQUITIES	LAKELAND FINL CORP COM	REGIONAL BANKS	-301,698.00	15,158.89
06/30/2010	EQUITIES	LAKELAND FINL CORP COM	REGIONAL BANKS	3,996.00	582.50
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	138,462.28	43,896.68

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	1,167,794.98	438,166.12
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	7,720,585.18	1,332,037.88
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	7,445,868.10	2,065,053.69
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	433,884.00	145,783.55
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	58,848.00	-4,822.02
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	2,877,323.92	-608,045.69
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	3,186,839.88	-2,367,131.23
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	44,381.20	9,999.75
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	11,395.13	0.00
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	2,942,547.12	-297,371.84
06/30/2010	EQUITIES	LAN AIRLINES SA ADR	CHILE	7,722,075.84	2,289,598.65
06/30/2010	EQUITIES	LAN AIRLINES SA ADR	CHILE	416,062.25	0.00
06/30/2010	EQUITIES	LANCASHIRE HLDGS COM SHS	NONLIFE INSURANCE	651,796.45	-693.90
06/30/2010	EQUITIES	LANCASHIRE HLDGS COM SHS	NONLIFE INSURANCE	771,226.61	20,563.92
06/30/2010	EQUITIES	LANCASHIRE HLDGS COM SHS	NONLIFE INSURANCE	938,197.73	74,508.67
06/30/2010	EQUITIES	LANCASHIRE HLDGS COM SHS	NONLIFE INSURANCE	581,495.17	27,976.57
06/30/2010	EQUITIES	LANCASHIRE HLDGS COM SHS	NONLIFE INSURANCE	9,482.85	459.58
06/30/2010	EQUITIES	LANCASHIRE HLDGS COM SHS	NONLIFE INSURANCE	932,293.32	70,071.06
06/30/2010	EQUITIES	LANCASTER COLONY CORP COM	PACKAGED FOODS & MEATS	1,680,573.20	340,110.97
06/30/2010	EQUITIES	LANCASTER COLONY CORP COM	PACKAGED FOODS & MEATS	5,933,632.00	1,400,008.00
06/30/2010	EQUITIES	LANCASTER COLONY CORP COM	PACKAGED FOODS & MEATS	26,893.44	3,791.38
06/30/2010	EQUITIES	LANCASTER COLONY CORP COM	PACKAGED FOODS & MEATS	1,360,680.00	291,600.16
06/30/2010	EQUITIES	LANCE INC	PACKAGED FOODS & MEATS	12,730.28	-3,893.55
06/30/2010	EQUITIES	LANCE INC	PACKAGED FOODS & MEATS	707,470.47	-122,402.88
06/30/2010	EQUITIES	LAND & HOUSES THB1(NVDR)	THAILAND	295,460.78	0.00
06/30/2010	EQUITIES	LAND SECS GP ORD GBP0.10 REITS	REAL ESTATE INVEST TRUSTS	2,710,980.75	-2,928,461.31
06/30/2010	EQUITIES	LAND SECS GP ORD GBP0.10 REITS	REAL ESTATE INVEST TRUSTS	1,626.57	0.00
06/30/2010	EQUITIES	LAND SECS GP ORD GBP0.10 REITS	REAL ESTATE INVEST TRUSTS	559,492.33	0.00
06/30/2010	EQUITIES	LAND SECS GP ORD GBP0.10 REITS	REAL ESTATE INVEST TRUSTS	323,771.77	0.00
06/30/2010	EQUITIES	LANDAUER INC	HEALTH CARE SERVICES	967,079.96	179,103.74
06/30/2010	EQUITIES	LANDAUER INC	HEALTH CARE SERVICES	-144,955.28	-1,475.46
06/30/2010	EQUITIES	LANDAUER INC	HEALTH CARE SERVICES	15,784.30	992.02
06/30/2010	EQUITIES	LANDEC CORP	SPECIALTY CHEMICALS	8,145.87	-701.17
06/30/2010	EQUITIES	LANDEC CORP	SPECIALTY CHEMICALS	243,321.79	-32,121.64
06/30/2010	EQUITIES	LANDMARKS BERHAD MY\$1	MALAYSIA	100,778.47	0.00
06/30/2010	EQUITIES	LANDRYS RESTAURANTS INC	RESTAURANTS	460,826.40	-4,190.06
06/30/2010	EQUITIES	LANDRYS RESTAURANTS INC	RESTAURANTS	13,110.56	7,562.96
06/30/2010	EQUITIES	LANDSTAR SYS INC COM	TRUCKING	68,388.46	6,247.93
06/30/2010	EQUITIES	LANDSTAR SYS INC COM	TRUCKING	2,896,489.12	397,728.11
06/30/2010	EQUITIES	LANDSTAR SYS INC COM	TRUCKING	3,067,148.35	629,623.01

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LANNA RESOURCES THB1(ALIEN MKT	THAILAND	296,989.81	20,414.82
06/30/2010	EQUITIES	LANNET INC COM	PHARMACEUTICALS	15,332.35	-13,554.20
06/30/2010	EQUITIES	LANTRONIX INC WT TO PUR (COPY)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	LANTRONIX INC WT TO PUR (COPY)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	LANXESS AG NPV	GERMANY	1,197,240.70	206,736.96
06/30/2010	EQUITIES	LANXESS AG NPV	GERMANY	958,042.57	633,975.52
06/30/2010	EQUITIES	LANXESS AG NPV	GERMANY	1,372,482.69	0.00
06/30/2010	EQUITIES	LAROCHE INDS INC	SPECIALTY CHEMICALS	0.00	0.00
06/30/2010	EQUITIES	LARSEN & TOUBRO INR2	INDIA	360,782.03	0.00
06/30/2010	EQUITIES	LAS VEGAS SANDS CORP	CASINOS & GAMING	10,167,883.56	-932,448.97
06/30/2010	EQUITIES	LAS VEGAS SANDS CORP	CASINOS & GAMING	10,345,180.68	-3,482,905.11
06/30/2010	EQUITIES	LAS VEGAS SANDS CORP	CASINOS & GAMING	219,761.64	111,431.81
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	32,660.46	12,838.83
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	2,113,051.50	-2,023.09
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	67,914.00	-2,605.75
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	1,610,961.24	-191,086.00
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	2,015,077.50	-364,634.99
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	550,947.18	-35,630.08
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	2,475,774.00	-526,797.19
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	336,194.88	58,065.56
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	3,041,888.64	1,111,740.10
06/30/2010	EQUITIES	LASERCARD CORP	COMPUTER STORAGE & PERIPH	-104,810.00	26,760.60
06/30/2010	EQUITIES	LATECOERE EUR2	FRANCE	14,455.24	-42,542.81
06/30/2010	EQUITIES	LATECOERE EUR2	FRANCE	491,903.13	-1,481,775.09
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	22,008.14	12,829.63
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	905,632.14	484,525.97
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	830,324.46	-67,240.68
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	750,386.00	263,867.54
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	151,900.00	-24,264.81
06/30/2010	EQUITIES	LAURENT-PERRIER EUR3.80	FRANCE	599,086.34	-5,719.59
06/30/2010	EQUITIES	LAURENTIAN BANK OF CANADA	CDN REGIONAL BANKS	591,776.24	58,310.79
06/30/2010	EQUITIES	LAURENTIAN BANK OF CANADA	CDN REGIONAL BANKS	659,750.55	18,416.64
06/30/2010	EQUITIES	LAWSON INC NPV	RETAIL TRADE	1,089,727.71	-39,818.39
06/30/2010	EQUITIES	LAWSON INC NPV	RETAIL TRADE	2,671.38	0.00
06/30/2010	EQUITIES	LAWSON INC NPV	RETAIL TRADE	229,812.14	0.00
06/30/2010	EQUITIES	LAWSON INC NPV	RETAIL TRADE	132,893.07	0.00
06/30/2010	EQUITIES	LAWSON PRODS INC	TRADING COS & DISTRIBUTOR	325,014.18	-447,226.53
06/30/2010	EQUITIES	LAWSON PRODS INC	TRADING COS & DISTRIBUTOR	3,039.42	929.01
06/30/2010	EQUITIES	LAWSON SOFTWARE INC NEW COM	APPLICATION SOFTWARE	32,798.90	9,525.16
06/30/2010	EQUITIES	LAWSON SOFTWARE INC NEW COM	APPLICATION SOFTWARE	1,321,329.20	194,818.15

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LAYNE CHRISTENSEN COMPANY	CONSTRUCTION & ENGINEERNG	833,286.18	-138,771.88
06/30/2010	EQUITIES	LAYNE CHRISTENSEN COMPANY	CONSTRUCTION & ENGINEERNG	14,149.41	1,947.22
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	3,285,383.42	-1,546,130.23
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	1,768,202.00	-702,190.56
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	451,399.00	-90,241.62
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	3,015,478.87	-1,339,959.44
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	77,218.61	1,554.59
06/30/2010	EQUITIES	LBI INTERNATIONAL NPV	SWEDEN	17,709.28	-43,267.43
06/30/2010	EQUITIES	LC DEVELOPMENT SGD0.10	SINGAPORE	13,412.36	-1,574.31
06/30/2010	EQUITIES	LCA VISION INC COM PAR \$.001	HEALTH CARE FACILITIES	110,246.00	-19,390.11
06/30/2010	EQUITIES	LCA VISION INC COM PAR \$.001	HEALTH CARE FACILITIES	112,417.68	-6,798.63
06/30/2010	EQUITIES	LDC EUR0.80	FRANCE	17,386.72	117.17
06/30/2010	EQUITIES	LEADER UNVL HLDGS BHD MY\$1	MALAYSIA	29,284.63	-13,925.13
06/30/2010	EQUITIES	LEALEA ENTERPRISE TWD10	TAIWAN	36,070.52	268.64
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	2,015,300.76	-2,146,733.63
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	1,404,903.28	-3,251,600.39
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	26,375.36	-30,352.14
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	8,130.99	0.00
06/30/2010	EQUITIES	LEAPFROG ENTERPRISES INC CL A	LEISURE PRODUCTS	9,366.60	2,712.87
06/30/2010	EQUITIES	LEAPFROG ENTERPRISES INC CL A	LEISURE PRODUCTS	200,778.90	-308,431.12
06/30/2010	EQUITIES	LEAPFROG ENTERPRISES INC CL A	LEISURE PRODUCTS	41,808.00	-28,319.20
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	1,995,334.20	-135,978.11
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	1,920,329.60	-130,753.56
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	77,785.00	-5,132.75
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	22,555.39	0.00
06/30/2010	EQUITIES	LEARNING TREE INTL INC	EDUCATION SERVICES	4,958.45	735.30
06/30/2010	EQUITIES	LEARNING TREE INTL INC	EDUCATION SERVICES	59,316.95	-1,557.45
06/30/2010	EQUITIES	LECG CORP	RESEARCH & CONSULTING SVC	1,895.40	-479.83
06/30/2010	EQUITIES	LECICO EGYPT SAE	EGYPT	217,017.52	-11,373.89
06/30/2010	EQUITIES	LECICO EGYPT SAE	EGYPT	72,464.52	0.00
06/30/2010	EQUITIES	LEE & MAN PAPER MA HKD0.10	HONG KONG	221,049.38	0.00
06/30/2010	EQUITIES	LEE ENTERPRISES INC COM	PUBLISHING	44,216.85	-6,510.37
06/30/2010	EQUITIES	LEE KIM TAH HLDGS SGD0.10	SINGAPORE	38,256.57	-9,256.59
06/30/2010	EQUITIES	LEGACY BANCORP INC CL A	THRIFTS & MTG FINANCE	523.60	0.00
06/30/2010	EQUITIES	LEGACY BANCORP INC CL A	THRIFTS & MTG FINANCE	35.00	0.00
06/30/2010	EQUITIES	LEGACY OIL + GAS INC	CDN OIL & GAS EXPL & PROD	851,258.23	9,029.86
06/30/2010	EQUITIES	LEGACY OIL + GAS INC	CDN OIL & GAS EXPL & PROD	307,589.52	0.00
06/30/2010	EQUITIES	LEGACY OIL + GAS INC	CDN OIL & GAS EXPL & PROD	657,913.71	-82,807.45
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	3,755,978.08	-186,543.01
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	2,018,334.12	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	2,812,753.98	-1,907,296.39
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	4,107,384.94	-80,777.00
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	348,477.24	0.00
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	602,342.18	0.00
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	182,455.00	8,661.57
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	6,314,907.90	-3,848,419.30
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	6,266,747.53	-9,643,646.34
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	131,245.32	41,257.67
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	47,123.77	0.00
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	12,897.45	0.00
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	110,045.74	30,279.20
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	4,868,116.98	-1,697,882.30
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	4,118,638.60	-901,384.23
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	530,058.00	-43,540.36
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	4,136,913.62	-291,543.11
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	11,818,906.56	1,092,314.21
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	1,467,162.01	209,754.24
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	8,419,866.67	0.00
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	347,833.97	0.00
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	199,245.53	0.00
06/30/2010	EQUITIES	LEIGHTON HOLDINGS LTD ORD	AUSTRALIA	165,538.34	0.00
06/30/2010	EQUITIES	LEIGHTON HOLDINGS LTD ORD	AUSTRALIA	518,027.84	0.00
06/30/2010	EQUITIES	LEIGHTON HOLDINGS LTD ORD	AUSTRALIA	288,858.54	0.00
06/30/2010	EQUITIES	LEIGHTON HOLDINGS LTD ORD	AUSTRALIA	1,218,107.14	-487,175.23
06/30/2010	EQUITIES	LEIN HWA INDUSTRIAL TWD10	TAIWAN	85,046.67	0.00
06/30/2010	EQUITIES	LEND LEASE GROUP NPV	AUSTRALIA	1,373,530.28	-996,726.11
06/30/2010	EQUITIES	LEND LEASE GROUP NPV	AUSTRALIA	294,724.08	0.00
06/30/2010	EQUITIES	LEND LEASE GROUP NPV	AUSTRALIA	167,345.13	0.00
06/30/2010	EQUITIES	LEND LEASE GROUP NPV	AUSTRALIA	7,028,519.52	267,992.33
06/30/2010	EQUITIES	LENDER PROCESSING SVCS INC COM	DATA PROCNG/OUTSRCD SVCS	98,970.91	9,040.46
06/30/2010	EQUITIES	LENDER PROCESSING SVCS INC COM	DATA PROCNG/OUTSRCD SVCS	1,408,950.00	-323,938.15
06/30/2010	EQUITIES	LENDER PROCESSING SVCS INC COM	DATA PROCNG/OUTSRCD SVCS	4,208,784.13	-36,519.21
06/30/2010	EQUITIES	LENDER PROCESSING SVCS INC COM	DATA PROCNG/OUTSRCD SVCS	4,187,775.12	-345,589.70
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	2,945,275.58	-6,110,586.65
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	3,146,789.75	-3,033,576.98
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	64,083.37	20,915.78
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	22,882.53	0.00
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	69,732.87	20,285.94
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	2,612,821.24	1,228,680.59
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	2,750,140.68	869,750.26



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	1,714,692.00	498,019.28
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	613,284.00	69,678.00
06/30/2010	EQUITIES	LENOVO GROUP LTD HKD0.025	HONG KONG	3,266,920.49	-910,319.02
06/30/2010	EQUITIES	LEONI AG NPV	GERMANY	20,191.41	10,672.26
06/30/2010	EQUITIES	LEOPALACE 21 CORP	OTHER FINANCING BUSINESS	212,001.36	-1,475,509.35
06/30/2010	EQUITIES	LEOPALACE 21 CORP	OTHER FINANCING BUSINESS	88,914.00	-845,933.42
06/30/2010	EQUITIES	LEOPALACE 21 CORP	OTHER FINANCING BUSINESS	824,906.77	-1,586,971.56
06/30/2010	EQUITIES	LEOPALACE 21 CORP	OTHER FINANCING BUSINESS	104,735.00	-37,890.02
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	120,844.94	2,105.96
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	39,028.05	0.00
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	5,339,301.70	-1,059,445.49
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	4,860,857.97	-679,988.76
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	1,896,253.38	-3,792,840.56
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	2,450,457.34	-6,552,533.48
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	11,313.36	0.00
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	55,339.30	-4,924.40
06/30/2010	EQUITIES	LEWIS GROUP LTD ZAR0.01	SOUTH AFRICA	123,478.58	0.00
06/30/2010	EQUITIES	LEXICON PHARMACEUTICALS INC	BIOTECHNOLOGY	4,460.80	592.45
06/30/2010	EQUITIES	LEXICON PHARMACEUTICALS INC	BIOTECHNOLOGY	-352,253.44	-13,409.44
06/30/2010	EQUITIES	LEXICON PHARMACEUTICALS INC	BIOTECHNOLOGY	92,149.76	-25,623.90
06/30/2010	EQUITIES	LEXINGTON REALTY TRUST	OFFICE REITS	641,232.28	-955,030.95
06/30/2010	EQUITIES	LEXINGTON REALTY TRUST	OFFICE REITS	19,423.69	6,355.48
06/30/2010	EQUITIES	LEXINGTON REALTY TRUST	OFFICE REITS	270,062.00	-27,408.42
06/30/2010	EQUITIES	LEXINGTON REALTY TRUST	OFFICE REITS	159,122.73	10,393.56
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	8,805,798.00	2,902,175.41
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	1,042,426.80	-155,207.66
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	449,505.27	-42,838.93
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	73,855.08	39,689.00
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	26,879.06	0.00
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	3,515,316.84	-2,455,775.58
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	346,815.00	165,351.89
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	4,052,120.40	-4,171,604.39
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	2,014,830.00	-248,030.39
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	4,736,898.36	130,404.30
06/30/2010	EQUITIES	LG CHEMICAL KRW5000	SOUTH KOREA	4,421,739.55	0.00
06/30/2010	EQUITIES	LG DACOM CORP KRW5000	SOUTH KOREA	484,163.06	0.00
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	558,764.24	0.00
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	2,162,124.00	72,877.07
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	875,720.62	59,525.16
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	10,056,359.50	3,806,888.23

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	4,555,760.35	278,519.45
06/30/2010	EQUITIES	LG ELECTRONICS INC	SOUTH KOREA	1,476,723.25	0.00
06/30/2010	EQUITIES	LG FASHION CORP KRW5000	SOUTH KOREA	197,193.52	0.00
06/30/2010	EQUITIES	LG HOUSEHOLD & HEALTHCARE	SOUTH KOREA	1,556,588.23	0.00
06/30/2010	EQUITIES	LG HOUSEHOLD & HEALTHCARE	SOUTH KOREA	269,693.47	120,023.92
06/30/2010	EQUITIES	LG INDL SYSTEMS KRW5000	SOUTH KOREA	241,086.08	0.00
06/30/2010	EQUITIES	LG INNOTEK CO KRW5000	SOUTH KOREA	129,485.77	0.00
06/30/2010	EQUITIES	LG INNOTEK CO KRW5000	SOUTH KOREA	1,501,505.69	334,480.10
06/30/2010	EQUITIES	LG INTL CORP KRW5000	SOUTH KOREA	285,284.40	0.00
06/30/2010	EQUITIES	LG LIFE SCIENCES KRW5000	SOUTH KOREA	185,656.11	0.00
06/30/2010	EQUITIES	LG MICRON KRW5000	SOUTH KOREA	91,788.35	0.00
06/30/2010	EQUITIES	LG UPLUS CORP	SOUTH KOREA	627,906.60	0.00
06/30/2010	EQUITIES	LHC GROUP INC COM	HEALTH CARE SERVICES	1,183,565.25	-202,582.80
06/30/2010	EQUITIES	LHC GROUP INC COM	HEALTH CARE SERVICES	642,024.00	45,894.73
06/30/2010	EQUITIES	LHC GROUP INC COM	HEALTH CARE SERVICES	14,568.75	2,761.50
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	4,206,904.95	168,359.86
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	525,469.85	0.00
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	910,469.39	0.00
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	4,179,821.87	778,992.93
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	2,554,837.13	421,118.01
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	3,060,387.94	1,163,596.19
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	17,098,450.59	4,066,941.95
06/30/2010	EQUITIES	LI HENG CHEMICAL FIBRE SGD0.1	SINGAPORE	10,472.03	-2,813.05
06/30/2010	EQUITIES	LI NING CO LTD HKD0.01	HONG KONG	152,404.92	64,895.32
06/30/2010	EQUITIES	LI NING CO LTD HKD0.01	HONG KONG	1,616,817.44	155,267.38
06/30/2010	EQUITIES	LI PENG ENTERPRISE TWD10	TAIWAN	127,196.06	-47,263.32
06/30/2010	EQUITIES	LIANHUA SUPERMARKET HLDGS CO	CHINA	183,804.50	0.00
06/30/2010	EQUITIES	LIAONING CHENGDA 'A'CNY1	CHINA	35,695.81	0.00
06/30/2010	EQUITIES	LIBBEY INC COM	HOUSEWARES & SPECIALTIES	41,821.56	-1,716.04
06/30/2010	EQUITIES	LIBBEY INC COM	HOUSEWARES & SPECIALTIES	5,192.00	-233.00
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	218,601.89	90,106.33
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	68,498.74	0.00
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	10,665,308.38	2,108,557.32
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	10,284,113.05	-10,737.09
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	701,730.00	121,396.16
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	1,481,550.00	-333,189.73
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	8,352,855.00	-6,262,300.26
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	9,281,160.00	-2,030,682.89
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	65,017.69	0.00
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	205,611.00	85,620.23

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	98,865.69	62,315.35
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	34,795.29	0.00
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	5,933,282.52	4,326,022.25
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	6,556,023.21	4,490,883.59
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	-6,858,026.67	-5,215,216.13
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	1,529,715.00	582,975.62
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	1,948,147.20	312,898.56
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	3,780,743.04	1,775,242.70
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	3,690,074.88	1,772,062.51
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	27,649.59	0.00
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	91,704.96	32,716.57
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	105,540.68	22,146.78
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	34,571.77	0.00
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	4,451,916.23	-669,217.96
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	4,274,441.33	-1,101,001.24
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	11,507,988.40	-815,696.63
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	363,630.00	37,346.89
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	6,876,712.50	-880,029.63
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	1,279,009.88	-153,721.68
06/30/2010	EQUITIES	LIC HOUSING FINANC INR10	INDIA	515,140.06	0.00
06/30/2010	EQUITIES	LIFE PARTNERS HLDGS INC COM	SPECIALIZED FINANCE	402,980.16	-10,164.46
06/30/2010	EQUITIES	LIFE PARTNERS HLDGS INC COM	SPECIALIZED FINANCE	10,025.40	3,043.19
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	272,632.50	53,297.05
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	26,415.65	0.00
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	11,649,109.50	4,087,384.20
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	12,121,184.25	4,077,760.87
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	1,493,100.00	-103,401.04
06/30/2010	EQUITIES	LIFE TIME FITNESS INC	LEISURE FACILITIES	1,634,927.91	-191,898.44
06/30/2010	EQUITIES	LIFE TIME FITNESS INC	LEISURE FACILITIES	35,573.01	15,475.77
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	53,097.40	6,205.19
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	17,676.98	0.00
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	2,827,067.60	216,796.01
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	3,001,431.80	-764,841.46
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	976,540.00	-7,003.72
06/30/2010	EQUITIES	LIFESTYLE INTERNAT HKD0.01	HONG KONG	471,391.97	-162,790.86
06/30/2010	EQUITIES	LIFESTYLE INTERNAT HKD0.01	HONG KONG	194,733.43	0.00
06/30/2010	EQUITIES	LIFESTYLE INTERNAT HKD0.01	HONG KONG	102,343.74	0.00
06/30/2010	EQUITIES	LIFESTYLE INTERNAT HKD0.01	HONG KONG	58,661.15	0.00
06/30/2010	EQUITIES	LIFETIME BRANDS INC COM	HOUSEWARES & SPECIALTIES	57,778.24	-2,292.40
06/30/2010	EQUITIES	LIFETIME BRANDS INC COM	HOUSEWARES & SPECIALTIES	59,883.52	-5,043.81

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LIFETIME BRANDS INC COM	HOUSEWARES & SPECIALTIES	6,213.50	-453.50
06/30/2010	EQUITIES	LIFEWAY FOODS INC COM	PACKAGED FOODS & MEATS	2,717.46	-298.80
06/30/2010	EQUITIES	LIFEWAY FOODS INC COM	PACKAGED FOODS & MEATS	25,109.72	-6,926.15
06/30/2010	EQUITIES	LIG NON-LIFE INSURANCE CO LTD	SOUTH KOREA	268,710.76	42,803.63
06/30/2010	EQUITIES	LIGAND PHARMACEUTICAL INC CL B	BIOTECHNOLOGY	225,276.54	-178,970.49
06/30/2010	EQUITIES	LIGAND PHARMACEUTICAL INC CL B	BIOTECHNOLOGY	251,993.08	-219,062.87
06/30/2010	EQUITIES	LIGAND PHARMACEUTICAL INC CL B	BIOTECHNOLOGY	584.00	-275.00
06/30/2010	EQUITIES	LIGAND PHARMACEUTICAL INC CL B	BIOTECHNOLOGY	6,521.82	-6,035.81
06/30/2010	EQUITIES	LIGHT S A COM NPA	BRAZIL	220,403.88	951.36
06/30/2010	EQUITIES	LIHIR GOLD LTD ORD PGK0.10	PAPUA NEW GUINEA	6,004,665.54	0.00
06/30/2010	EQUITIES	LIHIR GOLD LTD ORD PGK0.10	PAPUA NEW GUINEA	1,345,077.61	307,335.18
06/30/2010	EQUITIES	LIHIR GOLD LTD SPONSORED ADR	PAPUA NEW GUINEA	1,259,650.00	422,449.20
06/30/2010	EQUITIES	LIMELIGHT NETWORKS INC COM	INTERNET SOFTWARE & SVCS	5,882.60	-616.40
06/30/2010	EQUITIES	LIMELIGHT NETWORKS INC COM	INTERNET SOFTWARE & SVCS	186,026.25	27,540.39
06/30/2010	EQUITIES	LIMELIGHT NETWORKS INC COM	INTERNET SOFTWARE & SVCS	234,645.50	3,734.68
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	2,878,192.84	-143,009.80
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	7,876,562.30	396,542.26
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	8,800,125.59	-821,918.43
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	3,645,964.00	408,415.84
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	189,515.09	81,061.28
06/30/2010	EQUITIES	LIMONEIRA CO COM	AGRICULTURAL PRODUCTS	2,546.10	-852.99
06/30/2010	EQUITIES	LIN TV CORP CL A	BROADCASTING	218,066.28	-318,565.39
06/30/2010	EQUITIES	LIN TV CORP CL A	BROADCASTING	2,531.88	1,498.88
06/30/2010	EQUITIES	LINAMAR CORP	CDN AUTO PARTS/EQUIPMENT	125,347.01	27,946.43
06/30/2010	EQUITIES	LINAMAR CORP	CDN AUTO PARTS/EQUIPMENT	757,163.69	373,333.34
06/30/2010	EQUITIES	LINAMAR CORP	CDN AUTO PARTS/EQUIPMENT	150,755.19	101,486.77
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	92,946.09	43,340.55
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	5,232,565.78	2,000,419.25
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	4,610,519.44	917,201.33
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	3,613,486.50	63,726.00
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	2,626,808.00	166,915.74
06/30/2010	EQUITIES	LINCOLN EDL SVCS CORP	EDUCATION SERVICES	57,652.00	-8,247.96
06/30/2010	EQUITIES	LINCOLN EDL SVCS CORP	EDUCATION SERVICES	227,437.14	1,891.98
06/30/2010	EQUITIES	LINCOLN EDL SVCS CORP	EDUCATION SERVICES	3,685.61	277.15
06/30/2010	EQUITIES	LINCOLN EDL SVCS CORP	EDUCATION SERVICES	231,431.60	-37,505.55
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	497,319.00	49,128.08
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	68,496.72	13,318.97
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	3,785,674.26	594,279.59
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	1,527,846.00	-139,087.58
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	2,096,943.00	-266,779.92

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	3,256,670.40	-677,964.17
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	10,427,818.45	-8,775,057.45
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	10,785,561.57	-4,771,285.04
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	245,329.00	134,060.06
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	4,554,180.68	-1,043,436.67
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	231,726.60	61,916.59
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	76,162.02	0.00
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	1,072,014.86	-297,701.48
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	7,118,918.33	878,307.57
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	31,486,096.16	6,021,302.72
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	11,886.29	0.00
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	1,582,161.23	0.00
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	910,841.23	0.00
06/30/2010	EQUITIES	LINDSAY CORP	CONSTR,FARM MACH & HVY TR	749,405.12	9,029.08
06/30/2010	EQUITIES	LINDSAY CORP	CONSTR,FARM MACH & HVY TR	487,106.99	-129,961.06
06/30/2010	EQUITIES	LINDSAY CORP	CONSTR,FARM MACH & HVY TR	15,401.34	-537.74
06/30/2010	EQUITIES	LINDT & SPRUENGLI CHF100 REGD	SWITZERLAND	141,077.48	0.00
06/30/2010	EQUITIES	LINDT & SPRUENGLI CHF100 REGD	SWITZERLAND	243,375.29	0.00
06/30/2010	EQUITIES	LINDT & SPRUENGLI CHF100 REGD	SWITZERLAND	1,062,289.61	-171,763.79
06/30/2010	EQUITIES	LINDT SPRUENGLI PTG CERT CHF10	SWITZERLAND	793,254.51	-316,012.78
06/30/2010	EQUITIES	LINDT SPRUENGLI PTG CERT CHF10	SWITZERLAND	167,529.68	0.00
06/30/2010	EQUITIES	LINDT SPRUENGLI PTG CERT CHF10	SWITZERLAND	95,730.73	0.00
06/30/2010	EQUITIES	LINEAR TECHNOLOGY CORP COM	SEMICONDUCTORS	901,044.00	165,633.93
06/30/2010	EQUITIES	LINEAR TECHNOLOGY CORP COM	SEMICONDUCTORS	10,750,317.03	-2,078,217.81
06/30/2010	EQUITIES	LINEAR TECHNOLOGY CORP COM	SEMICONDUCTORS	9,701,073.54	-335,588.90
06/30/2010	EQUITIES	LINEAR TECHNOLOGY CORP COM	SEMICONDUCTORS	189,247.05	32,417.30
06/30/2010	EQUITIES	LING YUAN STEEL & 'A'CNY1	CHINA	14,424.55	0.00
06/30/2010	EQUITIES	LINGBAO GOLD COMPANY LIMITED	CHINA	25,270.67	0.00
06/30/2010	EQUITIES	LINGKAREN TRANS KOTA HLDGS	MALAYSIA	111,361.82	0.00
06/30/2010	EQUITIES	LINGSEN PRECISION INDUSTRIES	TAIWAN	250,676.13	43,076.45
06/30/2010	EQUITIES	LINGSEN PRECISION INDUSTRIES	TAIWAN	96,741.52	19,133.60
06/30/2010	EQUITIES	LINGSEN PRECISION INDUSTRIES	TAIWAN	200,175.84	45,652.12
06/30/2010	EQUITIES	LINK REAL ESTATE INVT	HONG KONG	288,782.30	0.00
06/30/2010	EQUITIES	LINK REAL ESTATE INVT	HONG KONG	501,560.99	0.00
06/30/2010	EQUITIES	LINK REAL ESTATE INVT	HONG KONG	2,348,627.20	314,841.06
06/30/2010	EQUITIES	LINTEC CORP Y50	OTHER PRODUCTS	719,577.95	41,474.31
06/30/2010	EQUITIES	LINTEC CORP Y50	OTHER PRODUCTS	238,224.79	0.00
06/30/2010	EQUITIES	LINTEC CORP Y50	OTHER PRODUCTS	242.06	0.00
06/30/2010	EQUITIES	LION ASIAPAC SGD0.25	SINGAPORE	16,202.28	-6,024.75
06/30/2010	EQUITIES	LION DIVERSIFIED MYR0.50	MALAYSIA	23,907.82	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LION IND CORP MYR1(AFTER	MALAYSIA	73,561.04	0.00
06/30/2010	EQUITIES	LION IND CORP MYR1(AFTER	MALAYSIA	276,904.40	-274,348.89
06/30/2010	EQUITIES	LIONBRIDGE TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	5,484.00	3,135.20
06/30/2010	EQUITIES	LIONBRIDGE TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	240,875.56	106,894.08
06/30/2010	EQUITIES	LIONS GATE ENTERTAINMENT CORP	CDN MOVIES & ENTERTAINMT	1,298,007.78	-53,184.85
06/30/2010	EQUITIES	LIONS GATE ENTERTAINMENT CORP	CDN MOVIES & ENTERTAINMT	2,617.50	-93.25
06/30/2010	EQUITIES	LIONS GATE ENTERTAINMENT CORP	CDN MOVIES & ENTERTAINMT	1,274,548.00	218,486.01
06/30/2010	EQUITIES	LIPPO KARAWACI IDR250 (POST	INDONESIA	138,306.29	0.00
06/30/2010	EQUITIES	LIPPO LTD HKD0.10	HONG KONG	76,343.73	-130,392.51
06/30/2010	EQUITIES	LIQUIDITY SVCS INC COM	INTERNET SOFTWARE & SVCS	351,021.60	65,021.57
06/30/2010	EQUITIES	LIQUIDITY SVCS INC COM	INTERNET SOFTWARE & SVCS	6,674.40	1,797.35
06/30/2010	EQUITIES	LITE-ON IT CORP TWD10	TAIWAN	489,388.92	55,956.28
06/30/2010	EQUITIES	LITE-ON IT CORP TWD10	TAIWAN	2,112,603.50	358,567.82
06/30/2010	EQUITIES	LITE-ON SEMICONDOC TWD10	TAIWAN	98,647.82	0.00
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	251,902.34	-57,163.65
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	323,716.61	-30,565.14
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	6,791,923.53	-830,965.78
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	9,650,608.53	-3,128,503.17
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	96,120.63	-17,504.61
06/30/2010	EQUITIES	LITHIA MTRS INC CL A	AUTOMOTIVE RETAIL	130,472.16	-76,947.63
06/30/2010	EQUITIES	LITHIA MTRS INC CL A	AUTOMOTIVE RETAIL	-1,148,862.00	55,580.84
06/30/2010	EQUITIES	LITTELFUSE INC	ELECTRONIC COMPONENTS	1,250,270.33	132,002.15
06/30/2010	EQUITIES	LITTELFUSE INC	ELECTRONIC COMPONENTS	31,072.63	14,347.29
06/30/2010	EQUITIES	LIU CHONG HING INVESTMENT HK\$1	HONG KONG	37,353.85	-7,919.95
06/30/2010	EQUITIES	LIVE INC PCL	THAILAND	129,872.90	0.00
06/30/2010	EQUITIES	LIVE NATION ENTERTAINMENT INC	MOVIES & ENTERTAINMENT	61,623.65	28,675.45
06/30/2010	EQUITIES	LIVE NATION ENTERTAINMENT INC	MOVIES & ENTERTAINMENT	2,257,126.85	-116,364.74
06/30/2010	EQUITIES	LIVE NATION ENTERTAINMENT INC	MOVIES & ENTERTAINMENT	54,434.05	26,695.81
06/30/2010	EQUITIES	LIVEPERSON INC COM	INTERNET SOFTWARE & SVCS	5,659.50	1,993.22
06/30/2010	EQUITIES	LIVEPERSON INC COM	INTERNET SOFTWARE & SVCS	359,271.92	83,565.34
06/30/2010	EQUITIES	LIVEPERSON INC COM	INTERNET SOFTWARE & SVCS	220,027.64	59,596.59
06/30/2010	EQUITIES	LIZ CLAIBORNE INC	APPAREL ACCESS & LUXURY	490,828.20	-2,851,501.18
06/30/2010	EQUITIES	LIZ CLAIBORNE INC	APPAREL ACCESS & LUXURY	14,255.16	-270.24
06/30/2010	EQUITIES	LIZ CLAIBORNE INC	APPAREL ACCESS & LUXURY	493,318.00	-51,325.25
06/30/2010	EQUITIES	LIZ CLAIBORNE INC	APPAREL ACCESS & LUXURY	1,232,619.80	-1,346,831.12
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	2,034,271.36	-46,425.28
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	89,941.20	17,171.78
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	3,932,059.60	1,071,874.35
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	4,361,001.04	479,976.33
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	1,446,366.32	412,962.82

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	2,822,370.03	0.00
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	1,628,888.43	0.00
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	12,875,194.16	-23,181,870.09
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	5,054,485.57	-615,135.84
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	5,413,588.63	-172,100.20
06/30/2010	EQUITIES	LLX LOGISTICA SA NPV	BRAZIL	178,997.70	0.00
06/30/2010	EQUITIES	LMI AEORSPACE INC COM	AEROSPACE & DEFENSE	714,270.61	281,601.59
06/30/2010	EQUITIES	LMI AEORSPACE INC COM	AEROSPACE & DEFENSE	78,850.00	-8,893.00
06/30/2010	EQUITIES	LMI AEORSPACE INC COM	AEROSPACE & DEFENSE	334,418.62	85,459.81
06/30/2010	EQUITIES	LMI AEORSPACE INC COM	AEROSPACE & DEFENSE	5,629.89	2,204.95
06/30/2010	EQUITIES	LOBLAW COMPANIES LTD	CDN FOOD RETAIL	205,813.36	0.00
06/30/2010	EQUITIES	LOBLAW COMPANIES LTD	CDN FOOD RETAIL	989,405.73	59,552.71
06/30/2010	EQUITIES	LOBLAW COMPANIES LTD	CDN FOOD RETAIL	1,648,512.04	-85,445.52
06/30/2010	EQUITIES	LOBLAW COMPANIES LTD	CDN FOOD RETAIL	357,867.18	0.00
06/30/2010	EQUITIES	LOCAL COM CORP COM	INTERNET SOFTWARE & SVCS	112,716.36	-11,632.53
06/30/2010	EQUITIES	LOCAL COM CORP COM	INTERNET SOFTWARE & SVCS	1,197.00	-127.75
06/30/2010	EQUITIES	LOCALIZA RENT A CAR SA COM NPV	BRAZIL	4,402,893.84	384,002.56
06/30/2010	EQUITIES	LOCALIZA RENT A CAR SA COM NPV	BRAZIL	863,570.04	316,716.53
06/30/2010	EQUITIES	LOCALIZA RENT A CAR SA COM NPV	BRAZIL	352,042.26	0.00
06/30/2010	EQUITIES	LOCALIZA RENT A CAR SA COM NPV	BRAZIL	3,159,062.41	1,393,916.93
06/30/2010	EQUITIES	LOCK&LOCK CO LTD	SOUTH KOREA	1,502,011.02	304,257.66
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	1,755,071.00	-326,279.77
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	6,310,150.00	106,011.12
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	2,562,800.00	-1,156,528.00
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	4,008,100.00	31,686.84
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	32,582,202.50	3,633,229.76
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	3,389,750.00	-145,431.65
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	33,627,586.50	2,289,725.49
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	51,170.34	0.00
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	707,377.50	-68,982.98
06/30/2010	EQUITIES	LODGENET INTERACTIVE CORP	MOVIES & ENTERTAINMENT	2,597.00	-572.12
06/30/2010	EQUITIES	LODGENET INTERACTIVE CORP	MOVIES & ENTERTAINMENT	133,882.77	-38,996.47
06/30/2010	EQUITIES	LOEWE AG NPV	GERMANY	14,082.92	-7,192.49
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	14,511,035.16	1,249,474.35
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	16,125,937.27	120,760.09
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	5,029,810.00	184,071.32
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	314,146.61	74,693.52
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	108,666.96	0.00
06/30/2010	EQUITIES	LOG-IN LOGISTICA INTERMODAL SA	BRAZIL	72,745.42	0.00
06/30/2010	EQUITIES	LOGICA ORD GBP0.10	SOFTWARE & COMP SERVICES	32,021.33	-1,428.30

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LOGICA ORD GBP0.10	SOFTWARE & COMP SERVICES	544,643.57	-29,468.72
06/30/2010	EQUITIES	LOGICA ORD GBP0.10	SOFTWARE & COMP SERVICES	194,655.36	-31,797.54
06/30/2010	EQUITIES	LOGITECH INTL SA CHF0.25(REGD)	SWITZERLAND	126,537.21	0.00
06/30/2010	EQUITIES	LOGITECH INTL SA CHF0.25(REGD)	SWITZERLAND	953,216.64	-776,258.76
06/30/2010	EQUITIES	LOGITECH INTL SA CHF0.25(REGD)	SWITZERLAND	220,088.02	0.00
06/30/2010	EQUITIES	LOGMEIN INC	INTERNET SOFTWARE & SVCS	144,422.38	33,814.96
06/30/2010	EQUITIES	LOGMEIN INC	INTERNET SOFTWARE & SVCS	131,779.52	7,399.27
06/30/2010	EQUITIES	LOGMEIN INC	INTERNET SOFTWARE & SVCS	9,180.50	-825.00
06/30/2010	EQUITIES	LOJAS RENNER SA COM NPV	BRAZIL	15,739,805.83	7,543,127.33
06/30/2010	EQUITIES	LOJAS RENNER SA COM NPV	BRAZIL	5,146,480.25	0.00
06/30/2010	EQUITIES	LOJAS RENNER SA COM NPV	BRAZIL	1,519,611.65	358,635.65
06/30/2010	EQUITIES	LOJAS RENNER SA COM NPV	BRAZIL	289,278.13	0.00
06/30/2010	EQUITIES	LONDON & STAMFORD PROPERTY LTD	REAL ESTATE INVEST & SVCS	-277,975.98	3,210.94
06/30/2010	EQUITIES	LONDON STOCK EXCHANGE GROUP	FINANCIAL SERVICES	109,598.52	0.00
06/30/2010	EQUITIES	LONDON STOCK EXCHANGE GROUP	FINANCIAL SERVICES	63,530.13	0.00
06/30/2010	EQUITIES	LONDON STOCK EXCHANGE GROUP	FINANCIAL SERVICES	505,468.90	-741,552.96
06/30/2010	EQUITIES	LONDON STOCK EXCHANGE GROUP	FINANCIAL SERVICES	189,686.78	-39,148.19
06/30/2010	EQUITIES	LONG BON INTERNATIONAL CO LTD	TAIWAN	130,438.98	-57,845.91
06/30/2010	EQUITIES	LONG BON INTERNATIONAL CO LTD	TAIWAN	39,363.24	-13,273.80
06/30/2010	EQUITIES	LONKING HOLDINGS LTD	CHINA	1,049,270.56	47,292.72
06/30/2010	EQUITIES	LONKING HOLDINGS LTD	CHINA	68,658.10	0.00
06/30/2010	EQUITIES	LONMIN ORD USD1	MINING	1,361,255.37	-1,530,568.24
06/30/2010	EQUITIES	LONMIN ORD USD1	MINING	163,830.67	0.00
06/30/2010	EQUITIES	LONMIN ORD USD1	MINING	284,419.15	0.00
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED	SWITZERLAND	268,234.36	0.00
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED	SWITZERLAND	153,144.26	0.00
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED	SWITZERLAND	370,207.85	-108,402.38
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED	SWITZERLAND	1,213,868.23	-756,752.70
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED	SWITZERLAND	4,070,529.59	-1,674,990.82
06/30/2010	EQUITIES	LOOPNET INC COM	INTERNET SOFTWARE & SVCS	515,492.64	53,452.89
06/30/2010	EQUITIES	LOOPNET INC COM	INTERNET SOFTWARE & SVCS	15,424.83	5,416.83
06/30/2010	EQUITIES	LOPEZ HOLDINGS CORP PHP1	PHILIPPINES	120,479.14	0.00
06/30/2010	EQUITIES	LORAL SPACE & COMMUNICATIONS I	COMMUNICATIONS EQUIPMENT	22,897.92	7,096.64
06/30/2010	EQUITIES	LORAL SPACE & COMMUNICATIONS I	COMMUNICATIONS EQUIPMENT	534,555.36	104,021.00
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	15,569,993.80	5,075,449.93
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	14,667,436.58	4,849,422.31
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	1,029,314.00	-2,855.59
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	114,051.79	0.00
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	1,409,440.38	-11,508.50
06/30/2010	EQUITIES	LOTTE SHOPPING CENTER CO	SOUTH KOREA	710,968.09	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LOTTOMATICA SPA EUR1	ITALY	594,519.75	0.00
06/30/2010	EQUITIES	LOUISIANA PAC CORP COM	FOREST PRODUCTS	26,853.66	10,315.98
06/30/2010	EQUITIES	LOUISIANA PAC CORP COM	FOREST PRODUCTS	565,137.75	-99,724.57
06/30/2010	EQUITIES	LOUISIANA PAC CORP COM	FOREST PRODUCTS	911,104.41	-1,610,015.22
06/30/2010	EQUITIES	LOULIS MILLS EUR0.62(REGD)	GREECE	880.83	-209.95
06/30/2010	EQUITIES	LOW & BONAR ORD GBP0.05	GENERAL INDUSTRIALS	55,389.47	-199,595.53
06/30/2010	EQUITIES	LOW KENG HUAT (SINGAPORE)	SINGAPORE	24,668.72	9,036.77
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	40,603,148.42	-8,879,526.68
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	21,441,000.00	-1,095,257.14
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	42,039,205.34	-14,364,702.86
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	210,326.00	-8,645.04
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	5,952,430.00	-342,689.91
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	931,376.62	36,032.69
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	72,696.63	0.00
06/30/2010	EQUITIES	LPI CAPITAL BHD	MALAYSIA	71,488.73	0.00
06/30/2010	EQUITIES	LPN DEVELOPMENT PUBLIC CO	THAILAND	167,318.18	0.00
06/30/2010	EQUITIES	LPS BRASIL-CONSULTORIA DE	BRAZIL	321,429.65	0.00
06/30/2010	EQUITIES	LSB INDS INC	DIVERSIFIED CHEMICALS	18,634.00	745.00
06/30/2010	EQUITIES	LSB INDS INC	DIVERSIFIED CHEMICALS	10,701.24	-1,431.12
06/30/2010	EQUITIES	LSB INDS INC	DIVERSIFIED CHEMICALS	347,164.73	-37,040.14
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	3,854,997.80	-355,254.87
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	4,344,405.60	-1,702,969.43
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	127,880.00	-56,864.90
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	100,100.60	4,787.42
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	31,280.33	0.00
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	6,258,663.40	-1,089,585.00
06/30/2010	EQUITIES	LSI INDS INC OHIO COM	ELECTRIC COMP & EQUIP	7,339.52	390.64
06/30/2010	EQUITIES	LSI INDS INC OHIO COM	ELECTRIC COMP & EQUIP	158,809.84	-161,137.53
06/30/2010	EQUITIES	LSR GROUP OAO GDR EACH REPR	RUSSIA	2,915,396.76	0.00
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	428,365.50	-25,451.91
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	127,296.15	5,886.12
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	1,002,569.43	133,325.61
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	320,655.24	-20,370.81
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	28,711.41	4,952.80
06/30/2010	EQUITIES	LTK ENGINEERING CO TWD10	TAIWAN	108,422.87	0.00
06/30/2010	EQUITIES	LTK ENGINEERING CO TWD10	TAIWAN	55,912.42	-8,035.80
06/30/2010	EQUITIES	LTX-CREDENCE CORP COM	SEMICONDUCTOR EQUIPMENT	266,201.12	-24,296.73
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	7,899,452.22	3,609,121.29
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	8,246,471.73	3,232,746.11
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	5,525,328.00	2,743,897.29

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	4,143,996.00	261,435.94
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	173,389.29	78,414.88
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	1,978,597.47	-102,237.64
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	6,272,211.00	1,820,396.40
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	1,638,324.00	196,156.80
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	2,339,831.85	500,222.86
06/30/2010	EQUITIES	LUCKY CEMENT(PAKISTAN)PKR10	PAKISTAN	59,686.84	0.00
06/30/2010	EQUITIES	LUEN THAI HLDGS ORD USD0.01	CHINA	10,928.26	-1,119.78
06/30/2010	EQUITIES	LUEN THAI HLDGS ORD USD0.01	CHINA	15,204.54	-2,218.72
06/30/2010	EQUITIES	LUFKIN INDS INC COM	OIL & GAS EQUIP/SVCS	40,159.70	17,757.20
06/30/2010	EQUITIES	LUFKIN INDS INC COM	OIL & GAS EQUIP/SVCS	2,002,214.48	793,445.67
06/30/2010	EQUITIES	LUKOIL HLDGS RUB0.025	RUSSIA	917,927.19	0.00
06/30/2010	EQUITIES	LUKOIL OAO-SPON ADR	RUSSIA	1,335,982.87	-138,501.98
06/30/2010	EQUITIES	LUKOIL OAO-SPON ADR	RUSSIA	167,533.28	0.00
06/30/2010	EQUITIES	LUKOIL OAO-SPON ADR	RUSSIA	10,525,702.39	0.00
06/30/2010	EQUITIES	LUKOIL OAO-SPON ADR	RUSSIA	9,834,734.56	-2,390,830.21
06/30/2010	EQUITIES	LULULEMON ATHLETICA COM	APPAREL ACCESS & LUXURY	2,336,485.50	-255,162.40
06/30/2010	EQUITIES	LULULEMON ATHLETICA COM	APPAREL ACCESS & LUXURY	3,074,372.00	-483,127.40
06/30/2010	EQUITIES	LUMBER LIQUIDATORS HLDGS INC	HOME IMPROVEMENT RETAIL	963,529.00	380,961.12
06/30/2010	EQUITIES	LUMBER LIQUIDATORS HLDGS INC	HOME IMPROVEMENT RETAIL	395,910.10	108,408.05
06/30/2010	EQUITIES	LUMBER LIQUIDATORS HLDGS INC	HOME IMPROVEMENT RETAIL	12,994.81	4,673.05
06/30/2010	EQUITIES	LUMBER LIQUIDATORS HLDGS INC	HOME IMPROVEMENT RETAIL	2,407,842.64	396,591.61
06/30/2010	EQUITIES	LUMINEX CORP DEL COM	LIFE SCIENCES TOOLS & SVC	25,919.56	1,150.56
06/30/2010	EQUITIES	LUMINEX CORP DEL COM	LIFE SCIENCES TOOLS & SVC	974,254.30	207,747.62
06/30/2010	EQUITIES	LUMINEX CORP DEL COM	LIFE SCIENCES TOOLS & SVC	2,491,878.60	-127,616.45
06/30/2010	EQUITIES	LUMINEX CORP DEL COM	LIFE SCIENCES TOOLS & SVC	3,244.00	-90.67
06/30/2010	EQUITIES	LUNDBECK (H) A/S DKK5	DENMARK	1,572,006.21	0.00
06/30/2010	EQUITIES	LUNDIN MINING CORP	CDN DIV METALS & MINING	601,631.77	78,781.37
06/30/2010	EQUITIES	LUNDIN MINING CORP	CDN DIV METALS & MINING	360,865.76	-307,922.96
06/30/2010	EQUITIES	LUNDIN MINING CORP	CDN DIV METALS & MINING	555,461.35	-149,202.10
06/30/2010	EQUITIES	LUPIN LTD INR1 (DEMAT T5)	INDIA	2,883,284.76	894,370.88
06/30/2010	EQUITIES	LUPIN LTD INR1 (DEMAT T5)	INDIA	251,834.92	0.00
06/30/2010	EQUITIES	LUTHAI TEXTILE 'A' CNY1	CHINA	11,550.39	0.00
06/30/2010	EQUITIES	LUTHAI TEXTILE 'B' CNY1	CHINA	136,340.24	0.00
06/30/2010	EQUITIES	LUXOTTICA GROUP EUR0.06	ITALY	1,172,937.04	-207,580.04
06/30/2010	EQUITIES	LUXOTTICA GROUP EUR0.06	ITALY	143,444.25	0.00
06/30/2010	EQUITIES	LUXOTTICA GROUP EUR0.06	ITALY	251,017.26	0.00
06/30/2010	EQUITIES	LUZHOU LAOJIAO CO LTD A	CHINA	22,408.90	0.00
06/30/2010	EQUITIES	LVMH MOET HENNESSY EUR0.30	FRANCE	10,742,417.48	2,080,606.16
06/30/2010	EQUITIES	LVMH MOET HENNESSY EUR0.30	FRANCE	2,390,380.83	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LVMH MOET HENNESSY EUR0.30	FRANCE	1,362,940.38	0.00
06/30/2010	EQUITIES	LYDALL INC	INDUSTRIAL MACHINERY	4,668.04	-321.08
06/30/2010	EQUITIES	LYDALL INC	INDUSTRIAL MACHINERY	382.00	-27.50
06/30/2010	EQUITIES	LYNAS CORP NPV POST RECONST	AUSTRALIA	-207,768.65	-19,322.54
06/30/2010	EQUITIES	LYONDELLBASELL INDU-CL A-W/I	NETHERLANDS	219,363.78	0.00
06/30/2010	EQUITIES	LYONDELLBASELL INDU-CL A-W/I	NETHERLANDS	508,613.09	0.00
06/30/2010	EQUITIES	LYONDELLBASELL INDU-CL B W/I	NETHERLANDS	219,867.04	0.00
06/30/2010	EQUITIES	LYONDELLBASELL INDU-CL B W/I	NETHERLANDS	777,901.13	0.00
06/30/2010	EQUITIES	L1 IDENTITY SOLUTIONS INC COM	ELECTRONIC EQUIP & INSTR	780,228.54	-483,922.60
06/30/2010	EQUITIES	L1 IDENTITY SOLUTIONS INC COM	ELECTRONIC EQUIP & INSTR	19,189.17	-937.20
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	11,815.60	4,490.80
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	410,131.40	16,052.27
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	16,260.00	-463.20
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	37,940.00	-14,744.38
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	454,927.70	-117,933.91
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	9,716,241.20	-938,005.49
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	10,231,293.05	907,788.01
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	2,760,875.00	340,499.39
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	190,797.70	66,535.95
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	64,795.77	0.00
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	10,512.06	0.00
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	27,165.60	-3,538.08
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	1,563,908.50	-899,531.36
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	1,471,874.25	-1,609,036.64
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	2,035,021.45	-432,428.69
06/30/2010	EQUITIES	M DIAS BRANCO SA IND COM NPV	BRAZIL	278,656.75	0.00
06/30/2010	EQUITIES	M-REAL OYJ ORD'B'EUR1.70	FINLAND	297,419.44	250,928.65
06/30/2010	EQUITIES	M-REAL OYJ ORD'B'EUR1.70	FINLAND	181,770.14	24,282.97
06/30/2010	EQUITIES	M-REAL OYJ ORD'B'EUR1.70	FINLAND	128,916.81	46,536.05
06/30/2010	EQUITIES	M-REAL OYJ ORD'B'EUR1.70	FINLAND	677,172.00	456,037.64
06/30/2010	EQUITIES	M/I HOMES INC	HOMEBUILDING	4,964.60	-983.65
06/30/2010	EQUITIES	M/I HOMES INC	HOMEBUILDING	325,812.72	-522,992.97
06/30/2010	EQUITIES	MAABAROT PRODUCTS ILS1	ISRAEL	63,936.28	0.00
06/30/2010	EQUITIES	MABUCHI MOTOR Y50	ELECTRIC APPLIANCES	842,771.64	0.00
06/30/2010	EQUITIES	MABUCHI MOTOR Y50	ELECTRIC APPLIANCES	578,742.32	-200,093.48
06/30/2010	EQUITIES	MABUCHI MOTOR Y50	ELECTRIC APPLIANCES	110,140.17	0.00
06/30/2010	EQUITIES	MABUCHI MOTOR Y50	ELECTRIC APPLIANCES	62,217.88	0.00
06/30/2010	EQUITIES	MAC GRAY CORP COM	SPECIALIZED CONSUMER SVCS	59,276.30	-4,236.50
06/30/2010	EQUITIES	MACARTHUR COAL LTD NPV	AUSTRALIA	65,237.81	0.00
06/30/2010	EQUITIES	MACARTHUR COAL LTD NPV	AUSTRALIA	389,421.49	38,545.19

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MACARTHUR COAL LTD NPV	AUSTRALIA	79,334.86	0.00
06/30/2010	EQUITIES	MACARTHUR COAL LTD NPV	AUSTRALIA	114,135.76	0.00
06/30/2010	EQUITIES	MACDONALD DETTWILER & ASSOC	CDN APPLICATION SOFTWARE	539,705.45	49,694.36
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	1,837,972.68	-405,336.51
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	5,670,774.00	-664,354.86
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	305,800.08	44,065.38
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	7,148,198.16	-769,351.06
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	6,711,554.16	-216,095.74
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	9,689,018.40	1,246,126.87
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	5,761,237.68	-2,522,989.52
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	3,732.00	-299.00
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	147,190.08	50,983.87
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	50,191.05	0.00
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	24,387.64	0.00
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	77,238.54	15,691.92
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	2,973.00	-230.00
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	3,286,681.23	-996,955.09
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	3,346,022.31	-575,907.01
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	1,141,632.00	-33,678.69
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	104,055.00	-8,749.61
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	906,675.81	-159,703.48
06/30/2010	EQUITIES	MACMAHON HLDGS NPV	AUSTRALIA	212,070.01	53,973.04
06/30/2010	EQUITIES	MACMAHON HLDGS NPV	AUSTRALIA	346,917.56	1,318.61
06/30/2010	EQUITIES	MACNICA INC NPV	ELECTRIC APPLIANCES	370,122.05	75,154.13
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	2,249,774.91	174,526.46
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	948,797.91	0.00
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	4,319,401.68	-2,697,163.81
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	8,448.19	0.00
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	542,004.46	0.00
06/30/2010	EQUITIES	MACQUARIE INTL INFRASTRUCTURE	SINGAPORE	456,131.37	165,950.71
06/30/2010	EQUITIES	MACROMILL INC NPV	SERVICES	282,295.07	61,773.84
06/30/2010	EQUITIES	MACRONIX INTERNATIONAL TW\$10	TAIWAN	8,712,067.23	3,197,496.33
06/30/2010	EQUITIES	MACRONIX INTERNATIONAL TW\$10	TAIWAN	1,223,265.35	220,160.21
06/30/2010	EQUITIES	MACRONIX INTERNATIONAL TW\$10	TAIWAN	259,138.23	14,442.78
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	5,350,625.75	-42,017.04
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	10,421,985.40	-2,620,946.98
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	10,858,949.30	-7,609,214.64
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	19,650.00	0.00
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	70,805.52	0.00
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	248,266.00	87,682.20

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	1,919,411.45	-25,517.89
06/30/2010	EQUITIES	MADECO SA NPV	CHILE	64,338.26	0.00
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	38,690.89	13,220.23
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	7,967.97	0.00
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	1,527,218.14	335,402.35
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	1,627,849.86	670,212.99
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	717,463.25	116,218.68
06/30/2010	EQUITIES	MAEDA CORP Y50	JAPAN	227.03	0.00
06/30/2010	EQUITIES	MAEDA CORP Y50	JAPAN	102,689.57	-13,797.25
06/30/2010	EQUITIES	MAEDA CORP Y50	JAPAN	365.47	0.00
06/30/2010	EQUITIES	MAEDA ROAD CONSTRUCTION Y50	CONSTRUCTION	467,616.32	-130,493.03
06/30/2010	EQUITIES	MAEDA ROAD CONSTRUCTION Y50	CONSTRUCTION	327,720.65	-13,773.11
06/30/2010	EQUITIES	MAEIL DAIRY INDUST KRW500	SOUTH KOREA	74,502.76	0.00
06/30/2010	EQUITIES	MAEZAWA KAISEI INDUSTRIES CO	CONSTRUCTION	15,278.56	-2,012.36
06/30/2010	EQUITIES	MAEZAWA KAISEI INDUSTRIES CO	CONSTRUCTION	87,971.82	-62,714.97
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	2,039,694.88	68,876.57
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	32,615.36	6,028.62
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	1,715,175.68	96,855.21
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	2,182,832.00	68,340.95
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	677,585.92	28,804.00
06/30/2010	EQUITIES	MAGMA DESIGN AUTOMATION INC	APPLICATION SOFTWARE	58,188.76	-5,292.31
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	1,432,099.94	-85,108.13
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	356,581.61	0.00
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	3,811,233.71	868,908.83
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	619,268.69	0.00
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	2,861,494.07	-167,471.92
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	732,548.82	5,761.86
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	3,418,077.71	0.00
06/30/2010	EQUITIES	MAGNA INTL INC CL A	CDN AUTO PARTS/EQUIPMENT	3,298,000.00	604,965.00
06/30/2010	EQUITIES	MAGNIFICENT ESTATES ORD	HONG KONG	6,308.85	772.92
06/30/2010	EQUITIES	MAGNIT GDR(5 GDRS REP 1 ORD)	RUSSIA	935,389.00	-92,969.23
06/30/2010	EQUITIES	MAGNIT OJSC SPONSORED GDR 144A	RUSSIA	1,062,800.23	0.00
06/30/2010	EQUITIES	MAGNIT RUB0.0100	RUSSIA	6,843,303.30	0.00
06/30/2010	EQUITIES	MAGNIT RUB0.0100	RUSSIA	440.57	0.00
06/30/2010	EQUITIES	MAGNITOGORSK IRON & STEEL	RUSSIA	3,531,212.20	-1,107,626.32
06/30/2010	EQUITIES	MAGNUM HUNTER RESOURCES CORP	OIL & GAS EXPL & PROD	108,755.84	-3,928.68
06/30/2010	EQUITIES	MAGNUM HUNTER RESOURCES CORP	OIL & GAS EXPL & PROD	220,445.96	-1,944.58
06/30/2010	EQUITIES	MAGNUM HUNTER RESOURCES CORP	OIL & GAS EXPL & PROD	436.00	-18.00
06/30/2010	EQUITIES	MAGYAR OLAJ ES GAZIPARE	HUNGARY	604,630.40	0.00
06/30/2010	EQUITIES	MAGYAR OLAJ ES GAZIPARE	HUNGARY	10,444,327.71	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MAGYAR TELEKOM HUF100 REGD	HUNGARY	238,284.30	0.00
06/30/2010	EQUITIES	MAH SING GROUP BHD MYR0.50	MALAYSIA	58,927.13	0.00
06/30/2010	EQUITIES	MAHANAGAR TELEPHONE NIGAM	INDIA	68,029.23	0.00
06/30/2010	EQUITIES	MAIDEN HOLDINGS LTD SHS	REINSURANCE	8,326.93	1,945.25
06/30/2010	EQUITIES	MAIDEN HOLDINGS LTD SHS	REINSURANCE	189,362.90	9,677.40
06/30/2010	EQUITIES	MAIDEN HOLDINGS LTD SHS	REINSURANCE	562,077.39	110,384.76
06/30/2010	EQUITIES	MAIDENFORM BRANDS INC	APPAREL ACCESS & LUXURY	-555,828.00	45,954.26
06/30/2010	EQUITIES	MAIDENFORM BRANDS INC	APPAREL ACCESS & LUXURY	481,127.16	125,403.56
06/30/2010	EQUITIES	MAIDENFORM BRANDS INC	APPAREL ACCESS & LUXURY	24,085.88	8,983.37
06/30/2010	EQUITIES	MAILIS EUR0.76	GREECE	4,009.26	-43,723.42
06/30/2010	EQUITIES	MAIN STR CAP CORP COM	ASSET MGMT & CUSTODY BNKS	4,507.13	-398.01
06/30/2010	EQUITIES	MAIN STR CAP CORP COM	ASSET MGMT & CUSTODY BNKS	73,046.37	2,485.62
06/30/2010	EQUITIES	MAINSOURCE FINL GROUP INC	REGIONAL BANKS	151,416.06	-128,481.81
06/30/2010	EQUITIES	MAINSOURCE FINL GROUP INC	REGIONAL BANKS	4,330.68	-259.72
06/30/2010	EQUITIES	MAIRE TECNIMONT SPA	ITALY	2,421,014.08	-20,252.82
06/30/2010	EQUITIES	MAKALOT INDUSTRIAL TWD10	TAIWAN	198,738.45	0.00
06/30/2010	EQUITIES	MAKHTESHIM AGAM INDS ILS1	ISRAEL	223,312.64	-16,443.82
06/30/2010	EQUITIES	MAKHTESHIM AGAM INDS ILS1	ISRAEL	65,431.47	0.00
06/30/2010	EQUITIES	MAKHTESHIM AGAM INDS ILS1	ISRAEL	37,984.58	0.00
06/30/2010	EQUITIES	MAKITA CORP Y50	MACHINERY	155,758.92	0.00
06/30/2010	EQUITIES	MAKITA CORP Y50	MACHINERY	1,224,783.04	-551,015.17
06/30/2010	EQUITIES	MAKITA CORP Y50	MACHINERY	1,260,966.90	0.00
06/30/2010	EQUITIES	MAKITA CORP Y50	MACHINERY	268,693.74	0.00
06/30/2010	EQUITIES	MAKO SURGICAL CORP	HEALTH CARE EQUIPMENT	132,891.30	18,373.59
06/30/2010	EQUITIES	MAKO SURGICAL CORP	HEALTH CARE EQUIPMENT	9,026.25	-758.50
06/30/2010	EQUITIES	MALAY BUILDING SOC MYR1	MALAYSIA	67,236.76	-13,256.16
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	499,485.41	-2,764.60
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	564,998.93	0.00
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	324,583.78	21,624.43
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	2,135,014.05	112,469.57
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	116,056.22	3,339.05
06/30/2010	EQUITIES	MALAYSIA AIRPORTS HLDGS BHD	MALAYSIA	192,076.64	0.00
06/30/2010	EQUITIES	MALAYSIAN NATL REI MYR1	MALAYSIA	153,236.55	0.00
06/30/2010	EQUITIES	MALAYSIAN PACIFIC INDS BHD	MALAYSIA	85,379.92	0.00
06/30/2010	EQUITIES	MAN GROUP	FINANCIAL SERVICES	4,378,204.27	0.00
06/30/2010	EQUITIES	MAN GROUP	FINANCIAL SERVICES	2,481,343.74	-4,134,176.38
06/30/2010	EQUITIES	MAN GROUP	FINANCIAL SERVICES	539,601.59	0.00
06/30/2010	EQUITIES	MAN GROUP	FINANCIAL SERVICES	311,385.90	0.00
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	448,321.41	0.00
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	3,616,521.94	-1,575,117.20

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	2,260,401.61	0.00
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	7,438,076.49	2,909,927.06
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	779,570.27	0.00
06/30/2010	EQUITIES	MANAGEM COM STK MD100	MOROCCO	97,351.17	0.00
06/30/2010	EQUITIES	MANAGEMENT CONSULT ORD GBP0.01	SUPPORT SERVICES	92,199.51	-78,776.00
06/30/2010	EQUITIES	MANDARIN ORIENTAL INTL ORD	SINGAPORE	3,638,040.00	1,883,383.87
06/30/2010	EQUITIES	MANHATTAN ASSOCS INC COM	APPLICATION SOFTWARE	862,315.00	261,143.91
06/30/2010	EQUITIES	MANHATTAN ASSOCS INC COM	APPLICATION SOFTWARE	311,315.00	689.30
06/30/2010	EQUITIES	MANHATTAN ASSOCS INC COM	APPLICATION SOFTWARE	1,187,956.00	298,616.51
06/30/2010	EQUITIES	MANHATTAN ASSOCS INC COM	APPLICATION SOFTWARE	29,533.60	10,727.24
06/30/2010	EQUITIES	MANI INC JPY50	PRECISION INSTRUMENTS	397,102.78	-12,872.67
06/30/2010	EQUITIES	MANILA WATER CO PHP1	PHILIPPINES	68,083.02	0.00
06/30/2010	EQUITIES	MANILA WATER CO PHP1	PHILIPPINES	1,455,474.07	102,526.44
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	769,167.56	-323,956.20
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	400,332.00	-67,894.47
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	1,591,813.26	63,120.72
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	1,743,820.60	-2,700,825.39
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	40,389.66	13,212.81
06/30/2010	EQUITIES	MANNKIND CORP	BIOTECHNOLOGY	12,217.68	-1,209.37
06/30/2010	EQUITIES	MANNKIND CORP	BIOTECHNOLOGY	607,733.73	-325,527.99
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	5,048,907.86	-332,496.52
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	5,088,374.38	-735,032.79
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	-2,698,750.00	212,237.67
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	600,202.00	-85,661.75
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	110,799.88	3,661.04
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	36,842.31	0.00
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	1,062,228.00	30,725.40
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	6,533,134.00	566,578.40
06/30/2010	EQUITIES	MANTECH INTERNATIONAL CORP	IT CONSULTNG & OTHER SVCS	1,915,650.00	-410,201.71
06/30/2010	EQUITIES	MANTECH INTERNATIONAL CORP	IT CONSULTNG & OTHER SVCS	29,543.58	3,445.93
06/30/2010	EQUITIES	MANTECH INTERNATIONAL CORP	IT CONSULTNG & OTHER SVCS	1,470,963.78	39,008.81
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATLH INS	1,300,873.12	0.00
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATLH INS	2,261,954.05	0.00
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATLH INS	537,187.72	0.00
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATLH INS	562,213.38	-113,811.75
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATLH INS	10,345,299.06	-13,221,978.83
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	677,305.18	-325,873.17
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	563,784.93	-62,841.75
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	265,178.00	0.00
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	156,338.48	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	85,365.67	0.00
06/30/2010	EQUITIES	MAP PHARMACEUTICALS INC	PHARMACEUTICALS	314,552.00	50,570.50
06/30/2010	EQUITIES	MAP PHARMACEUTICALS INC	PHARMACEUTICALS	8,291.84	727.60
06/30/2010	EQUITIES	MAPFRE SA EUR0.10	SPAIN	178,932.37	0.00
06/30/2010	EQUITIES	MAPFRE SA EUR0.10	SPAIN	103,721.63	0.00
06/30/2010	EQUITIES	MAPFRE SA EUR0.10	SPAIN	836,925.36	-282,356.31
06/30/2010	EQUITIES	MAPFRE SA EUR0.10 RFD	SPAIN	26,996.80	2,868.46
06/30/2010	EQUITIES	MAPFRE SA EUR0.10 RFD	SPAIN	3,340.45	0.00
06/30/2010	EQUITIES	MAPFRE SA EUR0.10 RFD	SPAIN	5,772.00	0.00
06/30/2010	EQUITIES	MAPLE LEAF FOODS INC	CDN PACKAGED FOODS & MEAT	149,408.55	-35,111.86
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	687,772.98	40,925.70
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	167,605.77	0.00
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	7,837,882.27	2,581,109.37
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	30,781,089.76	4,607,164.34
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	10,834,865.00	1,677,765.50
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	31,143,443.71	112,255.75
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	3,656,184.00	227,783.36
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	5,263,537.00	1,140,452.40
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	1,897,702.51	-43,666.65
06/30/2010	EQUITIES	MARCHEX INC	INTERNET SOFTWARE & SVCS	109,124.40	-27,264.02
06/30/2010	EQUITIES	MARCHEX INC	INTERNET SOFTWARE & SVCS	167,979.35	-311,564.99
06/30/2010	EQUITIES	MARCHEX INC	INTERNET SOFTWARE & SVCS	2,972.20	432.32
06/30/2010	EQUITIES	MARCUS CORP	HOTELS, RESORTS & CRUISE	7,605.84	-1,029.12
06/30/2010	EQUITIES	MARCUS CORP	HOTELS, RESORTS & CRUISE	295,076.32	-308,882.71
06/30/2010	EQUITIES	MARDIN CIMENTO TRY1	TURKEY	65,722.50	0.00
06/30/2010	EQUITIES	MARFIN INVESTMENT GROUP HLDGS	GREECE	239,134.54	-357,397.51
06/30/2010	EQUITIES	MARFIN POPULAR BANK PUBLIC CO	CYPRUS	41,438.53	-7,547.01
06/30/2010	EQUITIES	MARFRIG FRIGORIFICOS COM	BRAZIL	4,065,832.41	0.00
06/30/2010	EQUITIES	MARFRIG FRIGORIFICOS COM	BRAZIL	25,175.95	0.00
06/30/2010	EQUITIES	MARICO LTD INR1 (POST	INDIA	55,550.37	0.00
06/30/2010	EQUITIES	MARINE HARVVEST NOK.75	NORWAY	794,045.64	-224,313.65
06/30/2010	EQUITIES	MARINE HARVVEST NOK.75	NORWAY	52,114.74	-13,582.66
06/30/2010	EQUITIES	MARINE HARVVEST NOK.75	NORWAY	350,191.04	-89,103.73
06/30/2010	EQUITIES	MARINE PRODS CORP COM	LEISURE PRODUCTS	18,587.44	1,839.04
06/30/2010	EQUITIES	MARINEMAX INC COM	SPECIALTY STORES	81,163.30	-8,254.33
06/30/2010	EQUITIES	MARINEMAX INC COM	SPECIALTY STORES	199,858.12	-17,730.30
06/30/2010	EQUITIES	MARINEMAX INC COM	SPECIALTY STORES	1,214.50	-127.75
06/30/2010	EQUITIES	MARINEMAX INC COM	SPECIALTY STORES	42,903.08	-30,531.43
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	63,086.76	21,809.48
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	21,518.38	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	3,366,066.36	-517,795.80
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	3,410,250.72	759,060.10
06/30/2010	EQUITIES	MARISA LOJAS SA	BRAZIL	198,098.20	33,112.20
06/30/2010	EQUITIES	MARISA SA COM NPV	BRAZIL	376,582.64	0.00
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	4,623,660.00	362,280.02
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	4,515,200.00	-549,597.31
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	272,000.00	-2,481.17
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	34,711.14	0.00
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	117,980.00	20,806.12
06/30/2010	EQUITIES	MARKET POST TOWER	OTHER	1,325,377.70	549,508.70
06/30/2010	EQUITIES	MARKETAXESS HLDGS INC	SPECIALIZED FINANCE	387,416.26	81,253.97
06/30/2010	EQUITIES	MARKETAXESS HLDGS INC	SPECIALIZED FINANCE	675,075.66	151,798.88
06/30/2010	EQUITIES	MARKETAXESS HLDGS INC	SPECIALIZED FINANCE	18,478.60	4,914.26
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	708,021.94	0.00
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	409,021.91	0.00
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	8,762,217.12	-616,519.95
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	4,625,388.54	-395,115.93
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	3,308,839.91	-2,075,781.97
06/30/2010	EQUITIES	MARLIN BUSINESS SVCS CORP COM	SPECIALIZED FINANCE	1,511.25	-120.00
06/30/2010	EQUITIES	MAROC TELECOM MAD6	MOROCCO	1,943,604.34	-201,049.27
06/30/2010	EQUITIES	MARR EUR0.50	ITALY	297,392.05	-45,458.97
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	4,739,322.36	-437,572.11
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	268,442.04	69,508.88
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	5,792,042.70	-811,068.72
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	604,120.10	0.00
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	11,736,509.94	1,805,892.78
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	12,462,375.30	-1,296,762.75
06/30/2010	EQUITIES	MARS ENGINEERING JPY50	OTHER PRODUCTS	964.92	0.00
06/30/2010	EQUITIES	MARS ENGINEERING JPY50	OTHER PRODUCTS	486.50	0.00
06/30/2010	EQUITIES	MARS ENGINEERING JPY50	OTHER PRODUCTS	162.17	0.00
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	1,143,285.00	-74,174.10
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	268,345.00	-9,593.36
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	17,753,366.95	-4,396,401.91
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	16,282,069.65	-1,288,611.04
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	9,662.25	0.00
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	375,480.05	64,272.86
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	86,468.74	9,473.48
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	39,242.23	0.00
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	4,522,287.10	-5,368,612.73
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	4,485,259.84	-8,097,020.23

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	174,474.00	35,061.22
06/30/2010	EQUITIES	MARSHALLS GROUP ORD GBP0.25	CONSTRUCTION & MATERIALS	8,372.01	-3,764.55
06/30/2010	EQUITIES	MARSTON'S PLC ORD GBP0.07375	BEVERAGES	175,719.28	-193,148.98
06/30/2010	EQUITIES	MARTEK BIOSCIENCES CORP	BIOTECHNOLOGY	1,323,539.62	-515,352.38
06/30/2010	EQUITIES	MARTEK BIOSCIENCES CORP	BIOTECHNOLOGY	128,034.00	-49,551.87
06/30/2010	EQUITIES	MARTEK BIOSCIENCES CORP	BIOTECHNOLOGY	28,641.68	3,597.62
06/30/2010	EQUITIES	MARTEK BIOSCIENCES CORP	BIOTECHNOLOGY	400,699.00	-23,857.15
06/30/2010	EQUITIES	MARTEN TRANS LTD COM	TRUCKING	201,566.00	21,810.84
06/30/2010	EQUITIES	MARTEN TRANS LTD COM	TRUCKING	15,065.50	-88.80
06/30/2010	EQUITIES	MARTEN TRANS LTD COM	TRUCKING	1,276,016.68	243,286.75
06/30/2010	EQUITIES	MARTEN TRANS LTD COM	TRUCKING	569,018.74	168,488.73
06/30/2010	EQUITIES	MARTHA STEWART LIVING	PUBLISHING	183,806.28	-475,988.90
06/30/2010	EQUITIES	MARTHA STEWART LIVING	PUBLISHING	4,733.04	1,539.20
06/30/2010	EQUITIES	MARTIFER SGPS SA EUR0.5	PORTUGAL	16,591.27	-21,428.15
06/30/2010	EQUITIES	MARTIN MARIETTA MATLS INC COM	CONSTRUCTION MATERIALS	113,306.16	6,706.72
06/30/2010	EQUITIES	MARTIN MARIETTA MATLS INC COM	CONSTRUCTION MATERIALS	5,574,391.68	953,193.70
06/30/2010	EQUITIES	MARTIN MARIETTA MATLS INC COM	CONSTRUCTION MATERIALS	5,551,747.41	828,329.34
06/30/2010	EQUITIES	MARTIN MARIETTA MATLS INC COM	CONSTRUCTION MATERIALS	-6,708,471.00	-280,856.40
06/30/2010	EQUITIES	MARTINREA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	284,235.64	-380,830.29
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	756,208.11	0.00
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	6,922,874.16	0.00
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	838,750.15	-162,094.42
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	3,492,131.11	-2,107,799.83
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	2,496,707.66	-2,128,469.00
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	434,635.19	0.00
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	5,053,339.39	-191,981.37
06/30/2010	EQUITIES	MARUBUN CORP JPY50	SERVICES	68,248.39	-10,901.74
06/30/2010	EQUITIES	MARUDAI FOOD CO Y50	FOODS	47,372.58	2,700.41
06/30/2010	EQUITIES	MARUDAI FOOD CO Y50	FOODS	509,935.59	13,881.62
06/30/2010	EQUITIES	MARUDAI FOOD CO Y50	FOODS	335,015.82	-129,235.36
06/30/2010	EQUITIES	MARUI GROUP CO LTD Y50	RETAIL TRADE	77,858.63	0.00
06/30/2010	EQUITIES	MARUI GROUP CO LTD Y50	RETAIL TRADE	76,140.66	0.00
06/30/2010	EQUITIES	MARUI GROUP CO LTD Y50	RETAIL TRADE	134,896.02	0.00
06/30/2010	EQUITIES	MARUI GROUP CO LTD Y50	RETAIL TRADE	663,701.71	-365,727.86
06/30/2010	EQUITIES	MARUICHI STEEL TUBE Y50	METAL PRODUCTS	327,729.83	-231,475.39
06/30/2010	EQUITIES	MARUICHI STEEL TUBE Y50	METAL PRODUCTS	136,398.38	0.00
06/30/2010	EQUITIES	MARUICHI STEEL TUBE Y50	METAL PRODUCTS	78,254.04	0.00
06/30/2010	EQUITIES	MARUICHI STEEL TUBE Y50	METAL PRODUCTS	46,293.13	0.00
06/30/2010	EQUITIES	MARUTI SUZUKI INDIA LTD INR5	INDIA	232,128.02	0.00
06/30/2010	EQUITIES	MARUWA CO JPY50	PRECISION INSTRUMENTS	47,320.60	1,121.38

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MARUWN CORPORATION JPY50	OTHER PRODUCTS	22,560.74	-13,803.76
06/30/2010	EQUITIES	MARUZEN SHOWA UNYU Y50	TRANSPORTATION EQUIPMENT	89,546.84	-28,364.37
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	12,499,429.36	12,384.79
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	2,092,928.00	218,556.78
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	12,168,201.44	715,923.39
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	266,154.10	0.00
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	267,699.36	69,844.74
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	28,352.22	0.00
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	136,081.72	9,358.78
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	2,456,583.32	-2,567,337.28
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	176,464.00	15,789.47
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	5,259,132.92	-7,220,652.88
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	5,722,695.24	-10,107,284.07
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	1,924,014.67	46,696.24
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	1,147,284.85	49,905.07
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	1,708,534.17	-446,742.91
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	42,048.46	1,324.50
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	1,645,271.00	-61,706.20
06/30/2010	EQUITIES	MASISA S A COM NPV	CHILE	85,264.88	0.00
06/30/2010	EQUITIES	MASPRO DENKOH CORP Y50	INFORMATN & COMMUNICATION	94,920.33	-14,091.38
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	1,044,770.00	-170,203.60
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	4,082,370.40	-506,406.29
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	3,823,967.60	-1,198,930.13
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	84,730.30	11,461.93
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	29,570.20	0.00
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	1,351,090.00	-349,151.70
06/30/2010	EQUITIES	MASSMART ZAR0.01	SOUTH AFRICA	5,400,095.49	1,714,028.49
06/30/2010	EQUITIES	MASSMART ZAR0.01	SOUTH AFRICA	787,342.98	0.00
06/30/2010	EQUITIES	MASSMART ZAR0.01	SOUTH AFRICA	24,213,258.88	9,396,531.70
06/30/2010	EQUITIES	MASTEC INC	CONSTRUCTION & ENGINEERNG	18,800.00	5,318.60
06/30/2010	EQUITIES	MASTEC INC	CONSTRUCTION & ENGINEERNG	574,687.80	105,402.45
06/30/2010	EQUITIES	MASTEC INC	CONSTRUCTION & ENGINEERNG	16,797.80	-5,325.26
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	602,780.13	85,350.87
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	1,071,176.73	0.00
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	26,088,148.44	7,311,464.55
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	33,082,074.00	-1,626,026.94
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	26,787,102.03	10,350,820.25
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	1,715,958.00	-149,350.92
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	2,314,548.00	-380,545.81
06/30/2010	EQUITIES	MATAHARI PUTRA PRIMA TBK	INDONESIA	99,587.24	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MATRIX SVC CO	OIL & GAS EQUIP/SVCS	148,960.00	-14,380.61
06/30/2010	EQUITIES	MATRIX SVC CO	OIL & GAS EQUIP/SVCS	397,397.35	121,228.91
06/30/2010	EQUITIES	MATRIX SVC CO	OIL & GAS EQUIP/SVCS	528,631.11	-158,209.95
06/30/2010	EQUITIES	MATRIX SVC CO	OIL & GAS EQUIP/SVCS	10,715.81	-1,441.18
06/30/2010	EQUITIES	MATRIXX INITIATIVES INC	PHARMACEUTICALS	43,700.00	-5,328.62
06/30/2010	EQUITIES	MATSUDA SANGYO JPY50	FOODS	200,992.20	-26,711.33
06/30/2010	EQUITIES	MATSUI CONST CO Y50	CONSTRUCTION	83,286.25	-30,635.49
06/30/2010	EQUITIES	MATSUI SECURITIES CO NPV	SEC & COMMODITIES FUTURES	39,147.45	0.00
06/30/2010	EQUITIES	MATSUI SECURITIES CO NPV	SEC & COMMODITIES FUTURES	66,121.64	0.00
06/30/2010	EQUITIES	MATSUI SECURITIES CO NPV	SEC & COMMODITIES FUTURES	762,177.65	-108,832.64
06/30/2010	EQUITIES	MATSUI SECURITIES CO NPV	SEC & COMMODITIES FUTURES	336,891.18	-44,689.77
06/30/2010	EQUITIES	MATSUMOTOKIYOSHI HOLDINGS CO	RETAIL TRADE	600.88	0.00
06/30/2010	EQUITIES	MATSUMOTOKIYOSHI HOLDINGS CO	RETAIL TRADE	1,830,519.39	-12,036.95
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	543,812.00	31.51
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	10,483,616.20	1,794,266.00
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	11,545,276.88	592,424.55
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	249,709.16	65,620.58
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	34,059.46	0.00
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	4,225,652.00	-120,858.44
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	1,241,689.96	-122,490.72
06/30/2010	EQUITIES	MATTHEWS INTL CORP PA CL A	SPECIALIZED CONSUMER SVCS	27,845.28	275.79
06/30/2010	EQUITIES	MATTHEWS INTL CORP PA CL A	SPECIALIZED CONSUMER SVCS	1,406,874.72	-210,432.04
06/30/2010	EQUITIES	MATTSON TECHNOLOGY INC	SEMICONDUCTOR EQUIPMENT	16,444.81	-1,682.23
06/30/2010	EQUITIES	MAUREL ET PROM EUR0.77	FRANCE	-87,671.63	5,490.17
06/30/2010	EQUITIES	MAVERICK MEDIA LLC	OTHER	286,087.26	-19,014,140.74
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	441,672.00	-45,678.89
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	6,783,195.23	-67,487.70
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	7,123,332.86	42,266.97
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	153,916.00	4,366.14
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	4,792,576.18	-191,890.06
06/30/2010	EQUITIES	MAXIMUS INC COM	IT CONSULTNG & OTHER SVCS	815,619.78	293,155.20
06/30/2010	EQUITIES	MAXIMUS INC COM	IT CONSULTNG & OTHER SVCS	47,164.05	13,833.95
06/30/2010	EQUITIES	MAXIMUS INC COM	IT CONSULTNG & OTHER SVCS	1,427,363.55	611,934.46
06/30/2010	EQUITIES	MAXIS BHD 6012	MALAYSIA	9,837,148.28	234,802.50
06/30/2010	EQUITIES	MAXITRANS INDS NPV	AUSTRALIA	27,625.49	-38,014.58
06/30/2010	EQUITIES	MAXLINEAR INC	SEMICONDUCTORS	9,254.76	-788.91
06/30/2010	EQUITIES	MAXLINEAR INC	SEMICONDUCTORS	1,747.50	-152.50
06/30/2010	EQUITIES	MAXVALU TOKAI CO LTD	FOODS	3,420.73	-0.42
06/30/2010	EQUITIES	MAXWELL TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	426,120.60	4,617.07
06/30/2010	EQUITIES	MAXWELL TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	708,453.00	-157,724.86

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MAXWELL TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	10,305.60	804.21
06/30/2010	EQUITIES	MAXYGEN INC COM	BIOTECHNOLOGY	5,928.16	-856.87
06/30/2010	EQUITIES	MAXYGEN INC COM	BIOTECHNOLOGY	89,033.00	-37,287.00
06/30/2010	EQUITIES	MAXYGEN INC COM	BIOTECHNOLOGY	359,018.66	-144,767.85
06/30/2010	EQUITIES	MAYR-MELNHOF KARTON AG AUSH100	AUSTRIA	410,711.14	-55,151.04
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	-2,128,715.12	295,805.84
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	1,464,233.25	-829,959.38
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	639,240.59	0.00
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	2,964,063.75	-533,783.53
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	183,070.84	0.00
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	316,319.55	0.00
06/30/2010	EQUITIES	MB FINL INC NEW COM	REGIONAL BANKS	1,388,261.10	-210,260.64
06/30/2010	EQUITIES	MB FINL INC NEW COM	REGIONAL BANKS	879,685.65	-52,652.84
06/30/2010	EQUITIES	MB FINL INC NEW COM	REGIONAL BANKS	33,616.92	9,065.85
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	28,515.63	-4,523.87
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	8,853.31	0.00
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	1,464,462.45	-9,907,470.04
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	1,367,959.23	-5,851,902.25
06/30/2010	EQUITIES	MBK PCL ALIEN MKT THBH10	THAILAND	104,578.26	0.00
06/30/2010	EQUITIES	MCAFEE INC	SYSTEMS SOFTWARE	6,395,351.04	472,255.75
06/30/2010	EQUITIES	MCAFEE INC	SYSTEMS SOFTWARE	6,683,719.68	639,126.41
06/30/2010	EQUITIES	MCAFEE INC	SYSTEMS SOFTWARE	145,090.56	-37,358.93
06/30/2010	EQUITIES	MCCLATCHY CO (HOLDING CO)CL A	PUBLISHING	819.00	-124.50
06/30/2010	EQUITIES	MCCLATCHY CO (HOLDING CO)CL A	PUBLISHING	256,656.40	-44,964.23
06/30/2010	EQUITIES	MCCLATCHY CO (HOLDING CO)CL A	PUBLISHING	61,428.64	31,996.94
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	6,476,241.72	671,126.26
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	7,105,694.44	393,201.27
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	569,400.00	-32,238.29
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	152,789.00	30,871.75
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	26,409.42	0.00
06/30/2010	EQUITIES	MCCORMICK & SCHMICKS SEAFOOD	RESTAURANTS	1,758,210.10	-243,759.13
06/30/2010	EQUITIES	MCCORMICK & SCHMICKS SEAFOOD	RESTAURANTS	50,049.14	-6,688.82
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	7,214,274.54	-3,983,661.54
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	7,466,461.92	-4,948,768.61
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	821,000.64	197,549.14
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	10,870.69	0.00
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	163,944.54	6,357.96
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	2,205,920.43	265,329.37
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	99,514,946.86	40,105,816.50
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	96,680,363.15	34,190,461.03

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	2,878,519.00	774,964.46
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	3,023,433.00	46,073.07
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	1,185,330.65	168,613.15
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	650,197.77	34,096.69
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	709,058.75	0.00
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	910,276.87	107,787.14
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	132,204.70	0.00
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	75,676.13	0.00
06/30/2010	EQUITIES	MCG CAPITAL CORP	ASSET MGMT & CUSTODY BNKS	696,994.66	-438,263.28
06/30/2010	EQUITIES	MCG CAPITAL CORP	ASSET MGMT & CUSTODY BNKS	10,057.84	5,549.97
06/30/2010	EQUITIES	MCGRATH RENT CORP	DIVERSIFIED SUPPORT SVCS	20,114.74	3,805.73
06/30/2010	EQUITIES	MCGRATH RENT CORP	DIVERSIFIED SUPPORT SVCS	911,245.56	117,595.39
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	12,478,739.28	-4,211,008.59
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	13,114,618.86	-7,100,672.46
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	1,387,302.00	52,344.38
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	3,766,482.72	421,754.70
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	283,932.60	-24,316.90
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	27,755.94	0.00
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	107,600.81	0.00
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	558,450.62	222,832.91
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	3,670,030.00	187,293.50
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	26,313,571.50	9,648,647.47
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	12,114.00	0.00
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	6,588.00	0.00
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	25,697,006.46	12,087,937.82
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	2,432,522.82	402,467.47
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	5,218,850.00	385,088.34
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	15,067.44	0.00
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	12,276.00	0.00
06/30/2010	EQUITIES	MCMORAN EXPLORATION CO	OIL & GAS EXPL & PROD	1,148,085.18	-251,389.83
06/30/2010	EQUITIES	MCMORAN EXPLORATION CO	OIL & GAS EXPL & PROD	24,219.80	8,298.00
06/30/2010	EQUITIES	MCPHERSONS LTD NPV	AUSTRALIA	59,834.77	3,011.38
06/30/2010	EQUITIES	MDS INC	CDN LIFE SCI TOOLS & SVC	522,245.33	-262,007.34
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	449,231.25	-67,809.18
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	4,387,825.31	14,107.42
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	5,332,579.49	-675,871.00
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	123,435.19	474.88
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	35,497.49	0.00
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	134,587.50	-17,668.24
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	91,957.74	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	198,498.70	0.00
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	312,340.38	37,595.23
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	17,584,268.59	3,385,875.44
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	12,981,329.90	2,560,439.04
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	3,544,288.00	61,701.34
06/30/2010	EQUITIES	MEADOWBROOK INSURANCE GROUP IN	PROPERTY & CASUALTY INS	485,989.82	81,963.88
06/30/2010	EQUITIES	MEADOWBROOK INSURANCE GROUP IN	PROPERTY & CASUALTY INS	779,875.84	202,846.70
06/30/2010	EQUITIES	MEADOWBROOK INSURANCE GROUP IN	PROPERTY & CASUALTY INS	186,408.00	64,216.04
06/30/2010	EQUITIES	MEADOWBROOK INSURANCE GROUP IN	PROPERTY & CASUALTY INS	20,409.95	3,831.30
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	125,341.20	38,618.64
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	39,316.74	0.00
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	5,416,800.00	-1,948,917.00
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	5,451,343.20	-934,473.18
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	3,056,940.00	-511,976.04
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	2,315,304.60	-98,132.21
06/30/2010	EQUITIES	MEASUREMENT SPECIALTIES INC	ELECTRC MANUFACTNG SVCS	275,465.90	-23,110.34
06/30/2010	EQUITIES	MEASUREMENT SPECIALTIES INC	ELECTRC MANUFACTNG SVCS	8,274.80	4,819.92
06/30/2010	EQUITIES	MECALUX SA EUR1	SPAIN	6,931.29	2,638.63
06/30/2010	EQUITIES	MECHEL OAO SPONSORED	RUSSIA	79,339.68	0.00
06/30/2010	EQUITIES	MECOM GROUP PLC	MEDIA	3,062.22	201.47
06/30/2010	EQUITIES	MEDA AB SER A NPV (POST SPLIT)	SWEDEN	468,271.01	-261,222.36
06/30/2010	EQUITIES	MEDALLION FINANICAL CORP	SPECIALIZED FINANCE	126,205.20	-31,442.55
06/30/2010	EQUITIES	MEDALLION FINANICAL CORP	SPECIALIZED FINANCE	-48,180.00	9,160.16
06/30/2010	EQUITIES	MEDALLION FINANICAL CORP	SPECIALIZED FINANCE	4,197.60	-426.64
06/30/2010	EQUITIES	MEDASSETS INC COM	HEALTH CARE TECHNOLOGY	23,172.32	5,659.68
06/30/2010	EQUITIES	MEDASSETS INC COM	HEALTH CARE TECHNOLOGY	1,520,279.60	167,464.35
06/30/2010	EQUITIES	MEDASSETS INC COM	HEALTH CARE TECHNOLOGY	1,136,066.84	249,629.79
06/30/2010	EQUITIES	MEDASSETS INC COM	HEALTH CARE TECHNOLOGY	1,795,624.00	434,129.71
06/30/2010	EQUITIES	MEDCATH CORP COM	HEALTH CARE FACILITIES	253,995.90	-155,479.81
06/30/2010	EQUITIES	MEDCATH CORP COM	HEALTH CARE FACILITIES	5,619.90	-2,097.06
06/30/2010	EQUITIES	MEDCO ENERGI INTL IDR100	INDONESIA	41,535.83	0.00
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	2,390,472.00	-400,426.74
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	9,672,048.00	34,170.07
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	8,102,268.00	-383,202.23
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	790,122.60	150,048.70
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	955,456.71	0.00
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	34,923,914.64	15,308,983.81
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	37,729,800.00	5,436,453.21
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	36,153,300.24	17,068,847.39
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	4,626,940.32	956,150.74

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEDI-CLINIC CORP ZAR0.10	SOUTH AFRICA	230,976.52	0.00
06/30/2010	EQUITIES	MEDIA GEN INC CL A	PUBLISHING	32,295.84	-3,421.84
06/30/2010	EQUITIES	MEDIA GEN INC CL A	PUBLISHING	1,708.00	-185.50
06/30/2010	EQUITIES	MEDIACOM COMMUNICATIONS CORP	CABLE & SATELLITE	10,738.56	814.98
06/30/2010	EQUITIES	MEDIACOM COMMUNICATIONS CORP	CABLE & SATELLITE	501,170.88	43,483.75
06/30/2010	EQUITIES	MEDIAL SAUDE S.A. NPV	BRAZIL	113,438.11	0.00
06/30/2010	EQUITIES	MEDIASET EUR0.52	ITALY	1,678,905.16	-892,007.17
06/30/2010	EQUITIES	MEDIASET EUR0.52	ITALY	2,540,732.75	-478,056.11
06/30/2010	EQUITIES	MEDIASET EUR0.52	ITALY	207,375.96	0.00
06/30/2010	EQUITIES	MEDIASET EUR0.52	ITALY	358,340.88	0.00
06/30/2010	EQUITIES	MEDIATEK INC	TAIWAN	3,015,004.61	0.00
06/30/2010	EQUITIES	MEDIATEK INC	TAIWAN	8,190,250.50	0.00
06/30/2010	EQUITIES	MEDIATEK INC	TAIWAN	15,807,694.06	3,689,170.23
06/30/2010	EQUITIES	MEDIATEK INC	TAIWAN	5,881,014.35	1,171,533.11
06/30/2010	EQUITIES	MEDICA/FRANCE	FRANCE	-131,174.17	1,493.41
06/30/2010	EQUITIES	MEDICAL ACTION INDS INC	HEALTH CARE SUPPLIES	6,294.75	761.25
06/30/2010	EQUITIES	MEDICAL ACTION INDS INC	HEALTH CARE SUPPLIES	190,329.26	-458.81
06/30/2010	EQUITIES	MEDICAL ACTION INDS INC	HEALTH CARE SUPPLIES	7,194.00	-3,079.98
06/30/2010	EQUITIES	MEDICAL PROPERTIES TRUST INC	SPECIALIZED REITS	709,594.48	95,177.08
06/30/2010	EQUITIES	MEDICAL PROPERTIES TRUST INC	SPECIALIZED REITS	30,799.80	11,150.55
06/30/2010	EQUITIES	MEDICAL PROPERTIES TRUST INC	SPECIALIZED REITS	1,776,636.00	-51,156.48
06/30/2010	EQUITIES	MEDICAL PROPERTIES TRUST INC	SPECIALIZED REITS	222,173.08	60,302.39
06/30/2010	EQUITIES	MEDICINES CO COM	PHARMACEUTICALS	791,440.00	24,994.78
06/30/2010	EQUITIES	MEDICINES CO COM	PHARMACEUTICALS	14,474.22	-352.05
06/30/2010	EQUITIES	MEDICINES CO COM	PHARMACEUTICALS	690,455.30	-835,708.43
06/30/2010	EQUITIES	MEDICINES CO COM	PHARMACEUTICALS	95,125.00	-146,988.29
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	4,388.00	-149.00
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	1,262,778.64	143,815.87
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	1,656,009.26	-497,457.20
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	37,561.28	11,333.44
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	85,566.00	23,818.37
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	188,530.42	-29,499.69
06/30/2010	EQUITIES	MEDIDATA SOLUTIONS INC	HEALTH CARE TECHNOLOGY	1,657,569.41	-16,930.36
06/30/2010	EQUITIES	MEDIDATA SOLUTIONS INC	HEALTH CARE TECHNOLOGY	8,519.50	-460.50
06/30/2010	EQUITIES	MEDIDATA SOLUTIONS INC	HEALTH CARE TECHNOLOGY	79,479.19	-2,627.15
06/30/2010	EQUITIES	MEDIDATA SOLUTIONS INC	HEALTH CARE TECHNOLOGY	1,717,779.04	-46,274.84
06/30/2010	EQUITIES	MEDIFAST INC	PERSONAL PRODUCTS	430,365.10	249,367.60
06/30/2010	EQUITIES	MEDIFAST INC	PERSONAL PRODUCTS	659,279.95	160,347.87
06/30/2010	EQUITIES	MEDIFAST INC	PERSONAL PRODUCTS	16,193.75	85.10
06/30/2010	EQUITIES	MEDINET NASR HOUSING EGP5	EGYPT	59,563.30	0.00



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEDIOBANCA SPA EUR0.5	ITALY	1,447,000.93	-1,916,832.59
06/30/2010	EQUITIES	MEDIOBANCA SPA EUR0.5	ITALY	316,768.35	0.00
06/30/2010	EQUITIES	MEDIOBANCA SPA EUR0.5	ITALY	182,901.96	0.00
06/30/2010	EQUITIES	MEDIOLANUM NPV POST SUBD	ITALY	43,712.73	0.00
06/30/2010	EQUITIES	MEDIOLANUM NPV POST SUBD	ITALY	77,989.02	0.00
06/30/2010	EQUITIES	MEDIOLANUM NPV POST SUBD	ITALY	392,843.17	-162,361.99
06/30/2010	EQUITIES	MEDION AG NPV	GERMANY	467,146.05	192,352.10
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	1,649,796.78	-44,788.15
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	157,449.35	0.00
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	648,408.91	-202,495.33
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	120,757.15	-8,308.90
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	154,520.35	0.00
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	88,856.94	0.00
06/30/2010	EQUITIES	MEDIQ NV EUR0.25	NETHERLANDS	580,226.78	-383,685.43
06/30/2010	EQUITIES	MEDIQ NV EUR0.25	NETHERLANDS	45,237.33	13,399.66
06/30/2010	EQUITIES	MEDIVATION INC	BIOTECHNOLOGY	415,550.72	-433,497.15
06/30/2010	EQUITIES	MEDIVATION INC	BIOTECHNOLOGY	8,592.48	-13,280.79
06/30/2010	EQUITIES	MEDIVIR SER'B' SEK5	SWEDEN	-1,249.68	-5.81
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	2,215,113.13	-125,497.49
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	81,802.31	22,123.84
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	1,155.09	0.00
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	3,588,958.18	1,184,668.99
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	3,598,856.76	419,179.48
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	1,138,447.92	110,809.71
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	3,275,429.00	388,011.14
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	1,156,688.00	-24,858.76
06/30/2010	EQUITIES	MEDQUIST INC COM	HEALTH CARE TECHNOLOGY	38,774.82	4,552.85
06/30/2010	EQUITIES	MEDQUIST INC COM	HEALTH CARE TECHNOLOGY	32,802.77	-619.49
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	54,303,552.81	-11,815,002.83
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	55,682,937.18	-21,699,969.82
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	3,489,174.00	-484,205.61
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	95,668.44	0.00
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	1,252,983.42	86,710.46
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	3,376,192.95	-821,563.06
06/30/2010	EQUITIES	MEDUSA MINING LTD NPV	AUSTRALIA	550,061.25	-75,336.71
06/30/2010	EQUITIES	MEDUSA MINING LTD NPV	AUSTRALIA	157,242.24	-25,472.72
06/30/2010	EQUITIES	MEDWELL CAPITAL CORP	CDN BIOTECHNOLOGY	394,251.64	0.00
06/30/2010	EQUITIES	MEETIC EUR0.10	FRANCE	630,333.54	7,418.65
06/30/2010	EQUITIES	MEGA FINANCIAL HOLDING CO LTD	TAIWAN	927,620.97	0.00
06/30/2010	EQUITIES	MEGA URANIUM LTD	CDN COAL/CONSUMABLE FUEL	16,021.27	-26,307.10

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEGACABLE HOLDINGS SAB DE CV	MEXICO	3,654,802.97	0.00
06/30/2010	EQUITIES	MEGACABLE HOLDINGS SAB DE CV	MEXICO	244,629.29	0.00
06/30/2010	EQUITIES	MEGACHIPS CORP JPY50	ELECTRIC APPLIANCES	456.83	0.00
06/30/2010	EQUITIES	MEGANE TOP CO JPY50	RETAIL TRADE	491.23	0.00
06/30/2010	EQUITIES	MEGASTUDY KRW500	SOUTH KOREA	4,610,723.62	-1,540,299.02
06/30/2010	EQUITIES	MEGASTUDY KRW500	SOUTH KOREA	2,412,042.78	0.00
06/30/2010	EQUITIES	MEGASTUDY KRW500	SOUTH KOREA	60,553.19	0.00
06/30/2010	EQUITIES	MEGAWORLD CORP PHP1	PHILIPPINES	98,059.58	0.00
06/30/2010	EQUITIES	MEGGITT ORD5P	ELECTRONIC & ELECT EQUIP	829,887.57	41,018.15
06/30/2010	EQUITIES	MEGGITT ORD5P	ELECTRONIC & ELECT EQUIP	8,974,157.92	1,819,929.78
06/30/2010	EQUITIES	MEGGITT ORD5P	ELECTRONIC & ELECT EQUIP	1,586,466.83	703,634.47
06/30/2010	EQUITIES	MEGGITT ORD5P	ELECTRONIC & ELECT EQUIP	1,483,567.35	857,796.07
06/30/2010	EQUITIES	MEGGITT ORD5P	ELECTRONIC & ELECT EQUIP	1,344,173.50	7,469.62
06/30/2010	EQUITIES	MEGGITT ORD5P	ELECTRONIC & ELECT EQUIP	1,405,183.86	37,197.83
06/30/2010	EQUITIES	MEGMILK SNOW BRAND CO LTD	FOODS	509,468.25	54,313.55
06/30/2010	EQUITIES	MEIJI DAIRIES CORP Y50	FOODS	768.69	0.00
06/30/2010	EQUITIES	MEIJI HOLDINGS CO NPV	FOODS	1,174,269.19	-195,995.15
06/30/2010	EQUITIES	MEIJI HOLDINGS CO NPV	FOODS	142,986.86	0.00
06/30/2010	EQUITIES	MEIJI HOLDINGS CO NPV	FOODS	250,945.21	0.00
06/30/2010	EQUITIES	MEISEI INDUSTRIAL JPY50	OTHER PRODUCTS	82,992.43	-40,767.71
06/30/2010	EQUITIES	MEITEC Y50	SERVICES	-809,639.51	16,050.53
06/30/2010	EQUITIES	MELA SCIENCES INC	HEALTH CARE EQUIPMENT	5,208.00	-605.50
06/30/2010	EQUITIES	MELA SCIENCES INC	HEALTH CARE EQUIPMENT	256,486.56	-50,893.01
06/30/2010	EQUITIES	MELCO HLDGS INC NPV	OTHER PRODUCTS	312,719.33	145,521.59
06/30/2010	EQUITIES	MELCO HLDGS INC NPV	OTHER PRODUCTS	860,436.21	162,398.92
06/30/2010	EQUITIES	MELCO INTERNATIONAL	HONG KONG	104,698.12	-11,394.12
06/30/2010	EQUITIES	MELISRON ILS1	ISRAEL	94,816.49	0.00
06/30/2010	EQUITIES	MELLANOX TECHNOLOGIES LTD COM	ISRAEL	80,357.55	0.00
06/30/2010	EQUITIES	MELLANOX TECHNOLOGIES LTD SHS	ISRAEL	788,400.00	-112,333.66
06/30/2010	EQUITIES	MELLANOX TECHNOLOGIES LTD SHS	ISRAEL	1,406,133.30	266,743.46
06/30/2010	EQUITIES	MELLANOX TECHNOLOGIES LTD SHS	ISRAEL	1,460,489.10	470,128.28
06/30/2010	EQUITIES	MELROSE ORD GBP0.002	GENERAL INDUSTRIALS	623,534.00	-51,094.29
06/30/2010	EQUITIES	MELROSE ORD GBP0.002	GENERAL INDUSTRIALS	111,431.92	43,832.19
06/30/2010	EQUITIES	MELROSE RESOURCES ORD GBP0.10	OIL & GAS PRODUCERS	594,357.63	-34,608.89
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	-4,277,052.00	1,664,991.90
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	3,169,276.76	-7,626,145.06
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	2,997,009.08	-5,052,047.51
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	1,151,020.00	-849,874.04
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	77,054.12	-67,227.38
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	13,615.56	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MENS WEARHOUSE INC COM	APPAREL RETAIL	30,183.84	2,877.00
06/30/2010	EQUITIES	MENS WEARHOUSE INC COM	APPAREL RETAIL	1,236,803.04	-296,545.69
06/30/2010	EQUITIES	MENS WEARHOUSE INC COM	APPAREL RETAIL	1,549,584.00	-279,498.18
06/30/2010	EQUITIES	MENTOR GRAPHICS CORP COM	APPLICATION SOFTWARE	1,327,278.75	-100,062.00
06/30/2010	EQUITIES	MENTOR GRAPHICS CORP COM	APPLICATION SOFTWARE	26,735.85	7,824.39
06/30/2010	EQUITIES	MENTOR GRAPHICS CORP COM	APPLICATION SOFTWARE	857,538.45	-55,800.75
06/30/2010	EQUITIES	MERCADOLIBRE INC	INTERNET SOFTWARE & SVCS	1,820,752.40	1,036,123.81
06/30/2010	EQUITIES	MERCATOR LINES INR1	INDIA	132,607.74	-35,178.65
06/30/2010	EQUITIES	MERCATOR LINES INR1	INDIA	100,507.36	0.00
06/30/2010	EQUITIES	MERCATOR POSLOVNI SISTEM	SLOVENIA	504,430.97	-38,025.34
06/30/2010	EQUITIES	MERCHANTS BANCSHARES INC	REGIONAL BANKS	151,584.84	-4,986.36
06/30/2010	EQUITIES	MERCHANTS BANCSHARES INC	REGIONAL BANKS	56,327.70	523.81
06/30/2010	EQUITIES	MERCIALYS EUR1	FRANCE	926,138.74	0.00
06/30/2010	EQUITIES	MERCIAN CORP Y50	FOODS	112,815.01	-54,237.31
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	5,553,838.50	-41,823.40
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	15,907,500.00	-1,828,541.81
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	1,309,540.75	-74,460.45
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	155,196,849.47	18,605,947.84
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	152,688,246.92	28,572,350.77
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	23,606,124.45	1,108,745.62
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	11,572,494.15	1,414,556.91
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	3,461,320.20	899,104.52
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	1,138,438.10	0.00
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	241,884.04	0.00
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	5,468,198.99	-2,484,888.87
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	1,969,186.36	-1,103,295.85
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	18,118,222.64	0.00
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	12,585,197.63	-4,999,496.53
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	418,903.00	0.00
06/30/2010	EQUITIES	MERCURIES & ASSOC TWD10	TAIWAN	16,233.29	-265.28
06/30/2010	EQUITIES	MERCURIES & ASSOC TWD10	TAIWAN	1,014.58	-45.88
06/30/2010	EQUITIES	MERCURIES & ASSOC TWD10	TAIWAN	77,784.53	0.00
06/30/2010	EQUITIES	MERCURY COMPUTER SYS INC COM	ELECTRC MANUFACTNG SVCS	592,200.78	-468,926.15
06/30/2010	EQUITIES	MERCURY COMPUTER SYS INC COM	ELECTRC MANUFACTNG SVCS	5,665.59	1,975.47
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	35,928.48	7,924.38
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	11,152.52	0.00
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	1,423,464.00	-70,896.78
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	1,862,728.00	-474,082.05
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	1,902,416.56	-1,258,515.23
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	1,593,264.53	-415,277.21

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	2,688,200.02	58,119.43
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	6,388.17	0.00
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	45,387.54	5,584.14
06/30/2010	EQUITIES	MERGE HEALTHCARE INC COM	HEALTH CARE EQUIPMENT	64,339.87	-16,346.53
06/30/2010	EQUITIES	MERIDA INDUSTRY TWD10	TAIWAN	116,521.52	0.00
06/30/2010	EQUITIES	MERIDIAN BIOSCIENCE INC	HEALTH CARE SUPPLIES	1,021,326.00	-101,963.40
06/30/2010	EQUITIES	MERIDIAN BIOSCIENCE INC	HEALTH CARE SUPPLIES	25,840.00	-3,389.60
06/30/2010	EQUITIES	MERIDIAN INTST BANCORP INC COM	THRIFTS & MTG FINANCE	2,801.30	709.32
06/30/2010	EQUITIES	MERIDIAN INTST BANCORP INC COM	THRIFTS & MTG FINANCE	94,448.50	19,847.83
06/30/2010	EQUITIES	MERIDIAN INTST BANCORP INC COM	THRIFTS & MTG FINANCE	51,230.00	-1,264.09
06/30/2010	EQUITIES	MERIT MED SYS INC COM	HEALTH CARE SUPPLIES	778,495.08	156,572.79
06/30/2010	EQUITIES	MERIT MED SYS INC COM	HEALTH CARE SUPPLIES	17,066.34	2,102.76
06/30/2010	EQUITIES	MERITAGE HOMES CORP COM	HOMEBUILDING	16,931.20	-3,588.00
06/30/2010	EQUITIES	MERITAGE HOMES CORP COM	HOMEBUILDING	831,045.16	-560,910.72
06/30/2010	EQUITIES	MERITAGE HOMES CORP COM	HOMEBUILDING	1,230,768.00	-91,129.05
06/30/2010	EQUITIES	MERITAGE HOMES CORP COM	HOMEBUILDING	162,800.00	-45,287.04
06/30/2010	EQUITIES	MERITZ FIRE & MARINE INSURANCE	SOUTH KOREA	263,992.23	0.00
06/30/2010	EQUITIES	MERSEN EUR2	FRANCE	4,492,481.64	-1,236,445.68
06/30/2010	EQUITIES	MERSEN EUR2	FRANCE	1,534,499.99	89,781.61
06/30/2010	EQUITIES	MERU NETWORKS INC	COMMUNICATIONS EQUIPMENT	9,238.94	-586.66
06/30/2010	EQUITIES	MESSAGE CO NPV	SERVICES	409,610.13	134,356.68
06/30/2010	EQUITIES	MESSAGE CO NPV	SERVICES	-392,179.91	-51,036.51
06/30/2010	EQUITIES	MET PRO CORP	INDUSTRIAL MACHINERY	96,398.84	1,443.95
06/30/2010	EQUITIES	METABOLIX INC COM	BIOTECHNOLOGY	548,030.07	141,573.38
06/30/2010	EQUITIES	METABOLIX INC COM	BIOTECHNOLOGY	-695,222.73	-58,389.10
06/30/2010	EQUITIES	METABOLIX INC COM	BIOTECHNOLOGY	13,293.99	5,720.34
06/30/2010	EQUITIES	METALICO INC	ENVIRON & FACILITIES SVCS	5,818.76	2,226.81
06/30/2010	EQUITIES	METALICO INC	ENVIRON & FACILITIES SVCS	126,826.68	-16,261.99
06/30/2010	EQUITIES	METALICO INC	ENVIRON & FACILITIES SVCS	158,551.26	-80,492.26
06/30/2010	EQUITIES	METALS USA HOLDINGS CORP	STEEL	36,463.05	-2,247.05
06/30/2010	EQUITIES	METALS USA HOLDINGS CORP	STEEL	3,363.75	-187.75
06/30/2010	EQUITIES	METALURGICA GERDAU PRF NPV	BRAZIL	8,273,600.84	3,029,122.62
06/30/2010	EQUITIES	METCASH LIMITED NPV	AUSTRALIA	246,601.34	0.00
06/30/2010	EQUITIES	METCASH LIMITED NPV	AUSTRALIA	1,156,519.92	16,695.49
06/30/2010	EQUITIES	METCASH LIMITED NPV	AUSTRALIA	141,340.54	0.00
06/30/2010	EQUITIES	METHANEX CORP	CDN COMMODITY CHEMICALS	1,322,867.36	-326,136.11
06/30/2010	EQUITIES	METHANEX CORP	CDN COMMODITY CHEMICALS	1,445,099.51	-127,284.25
06/30/2010	EQUITIES	METHODE ELECTRS INC COM	ELECTRC MANUFACTNG SVCS	761,969.94	258,961.75
06/30/2010	EQUITIES	METHODE ELECTRS INC COM	ELECTRC MANUFACTNG SVCS	599,984.00	-156,857.51
06/30/2010	EQUITIES	METHODE ELECTRS INC COM	ELECTRC MANUFACTNG SVCS	15,661.92	6,415.92

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	687,987.20	142,855.70
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	158,350.19	0.00
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	31,289,484.16	1,135,690.99
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	31,073,761.28	-2,608,633.70
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	7,292,551.04	660,580.02
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	385,152.00	51,531.29
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	1,643,504.00	73,161.18
06/30/2010	EQUITIES	METOREX ZAR0.10	SOUTH AFRICA	76,120.03	0.00
06/30/2010	EQUITIES	METRO AG ORD NPV	GERMANY	3,747,250.75	177,615.85
06/30/2010	EQUITIES	METRO AG ORD NPV	GERMANY	588,855.59	0.00
06/30/2010	EQUITIES	METRO AG ORD NPV	GERMANY	2,584,863.10	-699,883.37
06/30/2010	EQUITIES	METRO AG ORD NPV	GERMANY	339,116.63	0.00
06/30/2010	EQUITIES	METRO BANCORP INC	REGIONAL BANKS	102,273.92	-10,287.55
06/30/2010	EQUITIES	METRO HLDGS SGD1	SINGAPORE	176,921.42	-46,773.25
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	373,613.12	0.00
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	215,258.51	0.00
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	318,065.25	55,093.65
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	1,780,008.67	325,716.12
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	1,009,373.59	0.00
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	1,561,997.83	-94,296.62
06/30/2010	EQUITIES	METRO LABEL CORP	OTHER	0.00	0.00
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	2,638,031.76	-2,425,091.98
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	2,903,592.51	-3,750,835.10
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	11,123.86	0.00
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	69,320.16	-74,567.84
06/30/2010	EQUITIES	METROPOLITAN BANK & TRUST CO	PHILIPPINES	310,949.74	0.00
06/30/2010	EQUITIES	METROPOLITAN BANK & TRUST CO	PHILIPPINES	849,015.21	216,183.20
06/30/2010	EQUITIES	METROPOLITAN HLTH NETWORKS INC	MANAGED HEALTH CARE	70,377.64	19,655.77
06/30/2010	EQUITIES	METROPOLITAN HOLDINGS LTD	SOUTH AFRICA	262,556.67	0.00
06/30/2010	EQUITIES	METSO OYJ EUR1.70	FINLAND	2,068,946.78	0.00
06/30/2010	EQUITIES	METSO OYJ EUR1.70	FINLAND	1,703,511.69	-511,029.96
06/30/2010	EQUITIES	METSO OYJ EUR1.70	FINLAND	365,218.45	0.00
06/30/2010	EQUITIES	METSO OYJ EUR1.70	FINLAND	216,722.82	0.00
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	2,612,142.00	131,721.01
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	5,259,000.93	1,986,898.13
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	5,475,451.50	2,185,794.75
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	114,867.27	40,913.04
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	2,567,490.00	264,198.47
06/30/2010	EQUITIES	MEXICHEM SA DE CV COM NPV	MEXICO	913,205.99	0.00
06/30/2010	EQUITIES	MEYER BURGER TECH	SWITZERLAND	1,545,490.33	137,619.65

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	857,071.00	-122,865.07
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	19,922.19	1,430.49
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	-652,653.00	196,775.32
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	1,813,781.50	-563,277.48
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	756,997.54	-783,342.51
06/30/2010	EQUITIES	MFA FINANCIAL INC	MORTGAGE REITS	1,788,158.20	-4,746.56
06/30/2010	EQUITIES	MFA FINANCIAL INC	MORTGAGE REITS	-4,475,224.00	-344,744.45
06/30/2010	EQUITIES	MFA FINANCIAL INC	MORTGAGE REITS	50,468.00	7,979.40
06/30/2010	EQUITIES	MFA FINANCIAL INC	MORTGAGE REITS	529,484.80	26,090.76
06/30/2010	EQUITIES	MGE ENERGY INC	ELECTRIC UTILITIES	28,579.72	4,155.32
06/30/2010	EQUITIES	MGE ENERGY INC	ELECTRIC UTILITIES	1,468,485.84	136,428.30
06/30/2010	EQUITIES	MGIC INVT CORP WIS COM	THRIFTS & MTG FINANCE	1,924,962.65	-3,590,191.67
06/30/2010	EQUITIES	MGIC INVT CORP WIS COM	THRIFTS & MTG FINANCE	38,267.06	9,578.69
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	77,891.20	13,139.11
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	23,192.14	0.00
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	3,564,100.80	-5,833,384.62
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	-5,063,892.00	-646,495.32
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	3,764,815.24	-9,775,521.04
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	192,800.00	25,475.35
06/30/2010	EQUITIES	MGP INGREDIENTA INC	DISTILLERS & VINTNERS	28,343.25	-2,417.77
06/30/2010	EQUITIES	MGP INGREDIENTA INC	DISTILLERS & VINTNERS	4,965.87	-468.87
06/30/2010	EQUITIES	MICHAEL BAKER CORP	CONSTRUCTION & ENGINEERNG	331,305.70	25,507.20
06/30/2010	EQUITIES	MICHAEL BAKER CORP	CONSTRUCTION & ENGINEERNG	5,863.20	-562.80
06/30/2010	EQUITIES	MICHAEL BAKER CORP	CONSTRUCTION & ENGINEERNG	516,520.00	22,860.73
06/30/2010	EQUITIES	MICHAEL PAGE INTL ORD GBP0.01	SUPPORT SERVICES	1,658,625.29	120,387.83
06/30/2010	EQUITIES	MICHANIKI SA EUR1.48(REGD)	GREECE	14,536.53	-28,787.29
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	18,200,179.78	6,348,673.59
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	1,191,988.94	0.00
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	4,262,466.97	-1,822,716.32
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	6,874,812.25	2,571,316.84
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	3,090,178.94	200,639.04
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	927,432.62	0.00
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	531,763.95	0.00
06/30/2010	EQUITIES	MICHINOKU BANK Y50	BANKS	118,514.41	-63,283.88
06/30/2010	EQUITIES	MICREL INC	SEMICONDUCTORS	19,097.68	5,440.40
06/30/2010	EQUITIES	MICREL INC	SEMICONDUCTORS	706,899.20	57,271.91
06/30/2010	EQUITIES	MICREL INC	SEMICONDUCTORS	614,403.72	127,861.17
06/30/2010	EQUITIES	MICRO FOCUS ORD GBP0.10	SOFTWARE & COMP SERVICES	866,039.63	324,076.73
06/30/2010	EQUITIES	MICRO FOCUS ORD GBP0.10	SOFTWARE & COMP SERVICES	1,225,651.84	-272,652.13
06/30/2010	EQUITIES	MICRO FOCUS ORD GBP0.10	SOFTWARE & COMP SERVICES	1,304,866.67	-21,144.24

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MICRO STAR INTL TWD10	TAIWAN	1,097,633.40	-1,873.12
06/30/2010	EQUITIES	MICRO STAR INTL TWD10	TAIWAN	258,176.86	0.00
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	3,217,840.00	603,783.47
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	399,456.00	21,104.63
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	6,988,926.56	-84,596.56
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	8,123,215.16	282,722.06
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	147,243.92	30,213.33
06/30/2010	EQUITIES	MICROMET INC COM	BIOTECHNOLOGY	11,076.00	238.46
06/30/2010	EQUITIES	MICROMET INC COM	BIOTECHNOLOGY	396,470.88	-4,606.49
06/30/2010	EQUITIES	MICROMET INC COM	BIOTECHNOLOGY	1,248.00	-495.00
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	-4,478,475.00	100,305.84
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	10,107,599.70	-1,640,225.40
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	9,830,435.16	-879,838.15
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	815,040.00	-23,620.91
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	243,068.70	106,503.60
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	75,303.01	0.00
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	1,433,910.06	-185,582.63
06/30/2010	EQUITIES	MICRONAS SEMICONDUCTOR CHF0.05	SWITZERLAND	19,812.68	4,434.65
06/30/2010	EQUITIES	MICRONAS SEMICONDUCTOR CHF0.05	SWITZERLAND	99,049.47	10,172.05
06/30/2010	EQUITIES	MICRONAS SEMICONDUCTOR CHF0.05	SWITZERLAND	96,550.29	14,370.11
06/30/2010	EQUITIES	MICRONAS SEMICONDUCTOR CHF0.05	SWITZERLAND	53,507.67	-36,109.73
06/30/2010	EQUITIES	MICRONIC LASER SYSTEM SEK1	SWEDEN	28,322.61	3,206.95
06/30/2010	EQUITIES	MICRONICS JAPAN CO JPY50	ELECTRIC APPLIANCES	100,241.84	-44,643.47
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	3,708,329.46	1,586,916.23
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	3,712,090.12	755,616.94
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	2,209,037.18	561,190.34
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	88,056.81	17,793.72
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	1,282,098.23	55,518.80
06/30/2010	EQUITIES	MICROSEMI CORP	SEMICONDUCTORS	1,333,846.36	-589,032.78
06/30/2010	EQUITIES	MICROSEMI CORP	SEMICONDUCTORS	39,120.62	3,315.76
06/30/2010	EQUITIES	MICROSEMI CORP	SEMICONDUCTORS	1,355,484.13	-199,658.73
06/30/2010	EQUITIES	MICROSEMI CORP	SEMICONDUCTORS	1,722,287.49	-61,833.26
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	244,850,169.33	-32,613,856.06
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	2,089,308.00	-679,184.00
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	8,120,229.00	-1,392,051.36
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	249,788,460.48	-24,573,424.63
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	19,710,366.00	-4,408,871.97
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	5,536,965.33	651,213.60
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	604,727.04	0.00
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	1,175,265.97	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	7,534,555.47	-1,677,802.21
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	24,764,765.61	-2,614,661.17
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	529,713.21	-143,588.75
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	13,806,000.00	-2,071,252.14
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	5,227,872.00	-179,221.49
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	11,693,221.80	-3,213,490.09
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	390,468.00	-39,679.12
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	660,792.00	-32,291.28
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	26,807.13	9,487.43
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	352,923.00	-73,918.65
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	1,183,268.22	398,935.56
06/30/2010	EQUITIES	MICROTUNE INC DEL CL COM	SEMICONDUCTORS	142,633.32	-82,483.96
06/30/2010	EQUITIES	MICROTUNE INC DEL CL COM	SEMICONDUCTORS	4,758.42	-156.38
06/30/2010	EQUITIES	MICROVISION INC WASH COM	ELECTRONIC EQUIP & INSTR	8,335.36	3,182.08
06/30/2010	EQUITIES	MICROVISION INC WASH COM	ELECTRONIC EQUIP & INSTR	335,299.92	-6,840.60
06/30/2010	EQUITIES	MICRUS ENDOVASCULAR CORP	HEALTH CARE EQUIPMENT	582,307.11	171,326.84
06/30/2010	EQUITIES	MICRUS ENDOVASCULAR CORP	HEALTH CARE EQUIPMENT	12,993.75	7,543.75
06/30/2010	EQUITIES	MICRUS ENDOVASCULAR CORP	HEALTH CARE EQUIPMENT	1,116,423.00	421,840.71
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	369,863.42	88,758.25
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	580,324.25	-452.07
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	59,756.67	17,268.75
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	2,561,456.02	477,108.40
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	144,116.00	33,750.75
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	2,002,183.00	-76,774.17
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	904,585.25	-9,377.31
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	1,750,957.93	-59,999.97
06/30/2010	EQUITIES	MID SOUTH BANCORP INC	REGIONAL BANKS	19,542.48	-4,779.08
06/30/2010	EQUITIES	MIDAS GROUP INC COM	AUTOMOTIVE RETAIL	187,101.98	-225,413.36
06/30/2010	EQUITIES	MIDAS GROUP INC COM	AUTOMOTIVE RETAIL	-101,244.00	8,668.56
06/30/2010	EQUITIES	MIDAS GROUP INC COM	AUTOMOTIVE RETAIL	4,793.75	-1,356.25
06/30/2010	EQUITIES	MIDAS HOLDINGS LIMITED SGD0.04	SINGAPORE	777,301.05	40,004.57
06/30/2010	EQUITIES	MIDAS HOLDINGS LIMITED SGD0.04	SINGAPORE	1,351,428.98	229,702.60
06/30/2010	EQUITIES	MIDDLE EAST COMPLE JOD1	JORDAN	12,336.61	0.00
06/30/2010	EQUITIES	MIDDLEBY CORP	INDUSTRIAL MACHINERY	1,571,445.36	391,159.64
06/30/2010	EQUITIES	MIDDLEBY CORP	INDUSTRIAL MACHINERY	28,403.46	4,704.54
06/30/2010	EQUITIES	MIDDLESEX WTR CO	WATER UTILITIES	6,910.60	1,194.64
06/30/2010	EQUITIES	MIDDLESEX WTR CO	WATER UTILITIES	450,884.95	-7,516.02
06/30/2010	EQUITIES	MIDLAND HOLDINGS LTD HKD0.1	HONG KONG	596,554.58	-11,506.12
06/30/2010	EQUITIES	MIDWESTONE FINL GROUP INC NEW	REGIONAL BANKS	2,043.36	-136.09
06/30/2010	EQUITIES	MIDWESTONE FINL GROUP INC NEW	REGIONAL BANKS	1,161.00	-79.50



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MIE BANK JPY50	BANKS	329.08	0.00
06/30/2010	EQUITIES	MIGAO CORP	CDN FERTILIZERS & AGRI CH	14,846.51	-432.47
06/30/2010	EQUITIES	MIGAO CORP	CDN FERTILIZERS & AGRI CH	269,428.32	-89,160.15
06/30/2010	EQUITIES	MIKRON HLDG AG CHF0.1(REGD)	SWITZERLAND	17,639.92	-15,251.06
06/30/2010	EQUITIES	MIKUNI COCA COLA Y50	FOODS	20,341.78	-238.74
06/30/2010	EQUITIES	MIKUNI CORP JPY50	OTHER PRODUCTS	20,092.67	-33,662.83
06/30/2010	EQUITIES	MILANO ASSICURAZIO EUR0.52	ITALY	357,085.92	-686,695.20
06/30/2010	EQUITIES	MILANO ASSICURAZIO EUR0.52	ITALY	417,110.35	-1,471,713.23
06/30/2010	EQUITIES	MILLENNIUM & COPTHORNE HOTELS	TRAVEL & LEISURE	790,277.35	-96,248.50
06/30/2010	EQUITIES	MILLENNIUM & COPTHORNE HOTELS	TRAVEL & LEISURE	1,041,228.54	-237,387.53
06/30/2010	EQUITIES	MILLENNIUM & COPTHORNE HOTELS	TRAVEL & LEISURE	553,434.66	48,811.31
06/30/2010	EQUITIES	MILLENNIUM & COPTHORNE HOTELS	TRAVEL & LEISURE	1,493,662.85	77,518.53
06/30/2010	EQUITIES	MILLER INDS INC TENN COM NEW	CONSTR,FARM MACH & HVY TR	64,925.40	13,410.33
06/30/2010	EQUITIES	MILLER PETE INC	OIL & GAS EXPL & PROD	220,694.40	-65,744.71
06/30/2010	EQUITIES	MILLER PETE INC	OIL & GAS EXPL & PROD	2,160.00	-633.50
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	552,035.50	0.00
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	321,722.85	0.00
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	3,656,071.72	411,037.88
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	69,930.00	0.00
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	2,484,411.15	735,053.40
06/30/2010	EQUITIES	MILLICOM INTL CELLULAR SA	LUXEMBOURG	261,045.40	55,136.05
06/30/2010	EQUITIES	MILLIPORE CORP COM	LIFE SCIENCES TOOLS & SVC	7,864,797.60	3,479,094.23
06/30/2010	EQUITIES	MILLIPORE CORP COM	LIFE SCIENCES TOOLS & SVC	8,332,884.45	3,698,499.41
06/30/2010	EQUITIES	MILLIPORE CORP COM	LIFE SCIENCES TOOLS & SVC	177,358.95	63,781.95
06/30/2010	EQUITIES	MIMASU SEMICONDUCTOR INDUSTRY	OTHER PRODUCTS	430,509.42	-50,022.34
06/30/2010	EQUITIES	MIN AIK TECHNOLOGY TWD10	TAIWAN	134,751.48	0.00
06/30/2010	EQUITIES	MINARA RESOURCES LTD	AUSTRALIA	40,045.79	-11,324.63
06/30/2010	EQUITIES	MINATO BANK JPY50	BANKS	1,378.69	87.42
06/30/2010	EQUITIES	MINDSPEED TECHNOLOGIES INC COM	SEMICONDUCTORS	281,631.49	-45,746.88
06/30/2010	EQUITIES	MINDSPEED TECHNOLOGIES INC COM	SEMICONDUCTORS	1,263,210.97	404,191.43
06/30/2010	EQUITIES	MINDSPEED TECHNOLOGIES INC COM	SEMICONDUCTORS	31,817.52	-3,591.68
06/30/2010	EQUITIES	MINDSPEED TECHNOLOGIES INC COM	SEMICONDUCTORS	5,617.50	-636.50
06/30/2010	EQUITIES	MINE SAFETY APPLIANCES CO	OFFICE SERVICES/SUPP	30,727.20	2,281.60
06/30/2010	EQUITIES	MINE SAFETY APPLIANCES CO	OFFICE SERVICES/SUPP	937,452.18	-335,110.10
06/30/2010	EQUITIES	MINE SAFETY APPLIANCES CO	OFFICE SERVICES/SUPP	104,076.00	6,040.66
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	169,939.64	0.00
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	745,228.25	0.00
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	606,577.02	-37,958.57
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	803,379.14	-260,964.64
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	1,533,291.90	25,357.30

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	97,399.63	0.00
06/30/2010	EQUITIES	MINERAL DEPOSITS NPV	AUSTRALIA	50,208.34	9,159.01
06/30/2010	EQUITIES	MINERAL RESOURCES LTD NPV	AUSTRALIA	114,645.78	4,257.74
06/30/2010	EQUITIES	MINERALS TECHNOLOGIES INC	SPECIALTY CHEMICALS	1,352,227.76	-69,814.40
06/30/2010	EQUITIES	MINERALS TECHNOLOGIES INC	SPECIALTY CHEMICALS	1,360,452.18	268,315.41
06/30/2010	EQUITIES	MINERALS TECHNOLOGIES INC	SPECIALTY CHEMICALS	33,468.16	6,997.76
06/30/2010	EQUITIES	MINERALS TECHNOLOGIES INC	SPECIALTY CHEMICALS	727,029.22	-16,039.51
06/30/2010	EQUITIES	MINISTOP CO Y50	RETAIL TRADE	9,729.91	1,620.68
06/30/2010	EQUITIES	MINMETALS LONGTENG 'A' CNY1	CHINA	37,208.08	0.00
06/30/2010	EQUITIES	MINOR INTERNATIONAL PUBLIC CO	THAILAND	291,190.21	0.00
06/30/2010	EQUITIES	MINTH GRP HKD0.10	CHINA	299,524.02	0.00
06/30/2010	EQUITIES	MINTH GRP HKD0.10	CHINA	1,246,823.29	180,689.80
06/30/2010	EQUITIES	MINTH GRP HKD0.10	CHINA	1,122,386.98	369,855.13
06/30/2010	EQUITIES	MIPS TECHNOLOGIES INC COM	SEMICONDUCTORS	296,272.69	29,950.37
06/30/2010	EQUITIES	MIPS TECHNOLOGIES INC COM	SEMICONDUCTORS	396,525.78	9,361.59
06/30/2010	EQUITIES	MIPS TECHNOLOGIES INC COM	SEMICONDUCTORS	10,046.26	3,007.98
06/30/2010	EQUITIES	MIQUEL Y COSTAS MIQUEL	SPAIN	58,287.21	-27,287.13
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	2,199,617.85	0.00
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	63,339.36	13,913.78
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	45,242.40	-4,212.84
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	3,852,321.25	259,788.76
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	3,393,180.04	-136,289.84
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	1,604.25	0.00
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	481.27	0.00
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	2,283,233.14	-153,917.21
06/30/2010	EQUITIES	MIRAE ASSET SECURITIES CO ASIA	SOUTH KOREA	48,315.90	0.00
06/30/2010	EQUITIES	MIRAIAL CO LTD NPV	ELECTRIC APPLIANCES	280.03	0.00
06/30/2010	EQUITIES	MIRAIAL CO LTD NPV	ELECTRIC APPLIANCES	1,186.95	0.00
06/30/2010	EQUITIES	MIRAMAR HOTEL & INVESTMENT CO	HONG KONG	22,890.28	-14,191.62
06/30/2010	EQUITIES	MIRANDA TECHNOLOGIES INC	CDN ELECTR EQUIP & INSTR	16,001.98	-74.13
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	270,747.84	-89,553.58
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	1,312,872.00	-502,048.35
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	3,592,512.00	-2,528,310.70
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	1,272,480.00	-495,483.95
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	2,977,465.92	-5,029,459.99
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	2,325,132.48	-3,056,133.89
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	46,358.40	-19,535.50
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	15,721.35	0.00
06/30/2010	EQUITIES	MIRLE AUTOMATION TWD10	TAIWAN	67,962.74	0.00
06/30/2010	EQUITIES	MIRVAC GROUP STAPLED SHS	AUSTRALIA	1,445,034.53	-750,025.60

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MIRVAC GROUP STAPLED SHS	AUSTRALIA	719,978.12	0.00
06/30/2010	EQUITIES	MIRVAC GROUP STAPLED SHS	AUSTRALIA	295,518.25	0.00
06/30/2010	EQUITIES	MIRVAC GROUP STAPLED SHS	AUSTRALIA	168,726.94	0.00
06/30/2010	EQUITIES	MISSION WEST PPTYS INC MD COM	OFFICE REITS	157,870.50	-18,591.79
06/30/2010	EQUITIES	MISTRAS GROUP INC	RESEARCH & CONSULTING SVC	20,175.04	-2,112.65
06/30/2010	EQUITIES	MISUMI GROUP INC Y50	SERVICES	194,155.27	50,966.91
06/30/2010	EQUITIES	MISUMI GROUP INC Y50	SERVICES	19,089,445.60	-1,133,745.04
06/30/2010	EQUITIES	MISYS ORD GBP0.01	SOFTWARE & COMP SERVICES	813,253.03	64,857.10
06/30/2010	EQUITIES	MITAC INTERNATIONAL CORP TWD10	TAIWAN	379,310.03	-114,232.58
06/30/2010	EQUITIES	MITAC TECHNOLOGY C TWD10	TAIWAN	109,616.48	0.00
06/30/2010	EQUITIES	MITCHELLS & BUTLERS ORD	TRAVEL & LEISURE	265,311.70	9,004.10
06/30/2010	EQUITIES	MITO SECURITIES CO JPY50	SEC & COMMODITIES FUTURES	53,287.60	-27,171.84
06/30/2010	EQUITIES	MITSUBA CORP JPY50	LAND TRANSPORTATION	161,148.15	-77,151.38
06/30/2010	EQUITIES	MITSUBA CORP JPY50	LAND TRANSPORTATION	98,768.22	-0.42
06/30/2010	EQUITIES	MITSUBISHI CHEMICAL HOLDINGS	CHEMICALS	281,461.17	0.00
06/30/2010	EQUITIES	MITSUBISHI CHEMICAL HOLDINGS	CHEMICALS	490,866.42	0.00
06/30/2010	EQUITIES	MITSUBISHI CHEMICAL HOLDINGS	CHEMICALS	2,218,016.73	-1,754,887.52
06/30/2010	EQUITIES	MITSUBISHI CHEMICAL HOLDINGS	CHEMICALS	901,470.16	0.00
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	1,317,633.82	0.00
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	3,418,041.73	-1,229,574.04
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	6,719.49	0.00
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	2,516,005.53	0.00
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	1,685.16	-192.39
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	11,413,940.61	-5,282,106.40
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	13,070,539.11	-1,990,005.33
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	1,709,317.85	476,503.53
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	1,449,867.21	0.00
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	771,682.17	0.00
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	1,346,853.91	0.00
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	9,271,104.12	216,649.43
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	6,186,009.75	-3,363,844.07
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	1,044,185.79	84,761.33
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	791,049.84	-180,161.69
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	1,357,431.34	0.00
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	676,795.12	-35,516.66
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	1,452,632.85	-656,493.70
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	6,612,325.49	-6,086,302.53
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	7,192,033.48	-2,809,331.96
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	1,465,323.39	0.00
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	844,005.53	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	mitsubishi estate co npv	REAL ESTATE	12,546,995.20	-1,349,343.49
06/30/2010	EQUITIES	mitsubishi gas & cheml co y50	CHEMICALS	96,278.41	0.00
06/30/2010	EQUITIES	mitsubishi gas & cheml co y50	CHEMICALS	166,889.52	0.00
06/30/2010	EQUITIES	mitsubishi gas & cheml co y50	CHEMICALS	826,824.28	-554,503.05
06/30/2010	EQUITIES	mitsubishi gas & cheml co y50	CHEMICALS	318,774.74	0.00
06/30/2010	EQUITIES	mitsubishi heavy ind npv	MACHINERY	4,329,742.48	-3,110,438.65
06/30/2010	EQUITIES	mitsubishi heavy ind npv	MACHINERY	932,699.47	0.00
06/30/2010	EQUITIES	mitsubishi heavy ind npv	MACHINERY	538,534.31	0.00
06/30/2010	EQUITIES	mitsubishi logistics corp jpy5	MARINE TRANSPORTATION	64,905.99	0.00
06/30/2010	EQUITIES	mitsubishi logistics corp jpy5	MARINE TRANSPORTATION	508,237.09	-185,020.66
06/30/2010	EQUITIES	mitsubishi logistics corp jpy5	MARINE TRANSPORTATION	114,689.06	0.00
06/30/2010	EQUITIES	mitsubishi material corp y50	NONFERROUS METALS	988,518.48	-157,640.50
06/30/2010	EQUITIES	mitsubishi material corp y50	NONFERROUS METALS	1,277,511.59	-1,222,615.74
06/30/2010	EQUITIES	mitsubishi material corp y50	NONFERROUS METALS	152,912.80	0.00
06/30/2010	EQUITIES	mitsubishi material corp y50	NONFERROUS METALS	267,805.16	0.00
06/30/2010	EQUITIES	mitsubishi motor corp y50	LAND TRANSPORTATION	249,367.27	0.00
06/30/2010	EQUITIES	mitsubishi motor corp y50	LAND TRANSPORTATION	2,020,183.08	-528,791.72
06/30/2010	EQUITIES	mitsubishi motor corp y50	LAND TRANSPORTATION	434,705.96	0.00
06/30/2010	EQUITIES	mitsubishi paper mills y50	PULP AND PAPER	185.90	0.00
06/30/2010	EQUITIES	mitsubishi rayon y50	CHEMICALS	-112,803.71	16,124.06
06/30/2010	EQUITIES	mitsubishi tanabe pharm corp	PHARMACEUTICAL	175,215.78	0.00
06/30/2010	EQUITIES	mitsubishi tanabe pharm corp	PHARMACEUTICAL	5,232,998.10	504,619.79
06/30/2010	EQUITIES	mitsubishi tanabe pharm corp	PHARMACEUTICAL	1,454,662.68	-4,727.57
06/30/2010	EQUITIES	mitsubishi tanabe pharm corp	PHARMACEUTICAL	304,759.51	0.00
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	23,512,778.34	-19,715,310.98
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	5,163,395.08	0.00
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	2,741,393.16	-304,973.63
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	9,846,818.89	-13,466,458.27
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	5,297,632.53	-962,583.95
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	4,460.19	0.00
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	501,250.43	-545,130.22
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	9,930,534.95	0.00
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	7,456,298.65	-3,465,382.14
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	9,150,830.65	-1,662,713.04
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	1,182.62	0.00
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	7,132.11	0.00
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	2,942,834.22	0.00
06/30/2010	EQUITIES	mitsubishi ufj lease & finance	OTHER FINANCING BUSINESS	100,087.34	0.00
06/30/2010	EQUITIES	mitsubishi ufj lease & finance	OTHER FINANCING BUSINESS	1,537,653.41	-103,622.09
06/30/2010	EQUITIES	mitsubishi ufj lease & finance	OTHER FINANCING BUSINESS	864,428.84	-46,755.80

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	mitsubishi UFJ LEASE & FINANCE	OTHER FINANCING BUSINESS	174,356.46	0.00
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	8,241,186.61	-6,920,786.13
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	1,054,119.11	-225,439.14
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	2,998,051.90	0.00
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	450,233.93	-217,086.54
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	13,926,283.26	-3,360,722.91
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	1,406,683.25	-220,250.79
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	333,506.61	-91,882.20
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	1,048,103.62	0.00
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	1,840,580.13	0.00
06/30/2010	EQUITIES	MITSUI & CO Y50	WHOLESALE TRADE	147,695.79	-71,284.57
06/30/2010	EQUITIES	MITSUI CHEMICALS JPY50	CHEMICALS	124,862.16	0.00
06/30/2010	EQUITIES	MITSUI CHEMICALS JPY50	CHEMICALS	2,169,906.21	222,892.12
06/30/2010	EQUITIES	MITSUI CHEMICALS JPY50	CHEMICALS	215,095.14	0.00
06/30/2010	EQUITIES	MITSUI CHEMICALS JPY50	CHEMICALS	899,851.96	-1,508,047.51
06/30/2010	EQUITIES	MITSUI ENG & SHPG Y50	MACHINERY	666,809.81	-582,843.69
06/30/2010	EQUITIES	MITSUI ENG & SHPG Y50	MACHINERY	50,970.16	0.00
06/30/2010	EQUITIES	MITSUI ENG & SHPG Y50	MACHINERY	131,531.47	0.00
06/30/2010	EQUITIES	MITSUI ENG & SHPG Y50	MACHINERY	75,269.01	0.00
06/30/2010	EQUITIES	MITSUI FUDOSAN CO Y50	REAL ESTATE	600,376.27	0.00
06/30/2010	EQUITIES	MITSUI FUDOSAN CO Y50	REAL ESTATE	5,020.79	0.00
06/30/2010	EQUITIES	MITSUI FUDOSAN CO Y50	REAL ESTATE	1,041,602.86	0.00
06/30/2010	EQUITIES	MITSUI FUDOSAN CO Y50	REAL ESTATE	783.14	0.00
06/30/2010	EQUITIES	MITSUI FUDOSAN CO Y50	REAL ESTATE	4,838,025.67	-3,878,626.39
06/30/2010	EQUITIES	MITSUI HOME CO LTD	CONSTRUCTION	14,442.31	-1,615.22
06/30/2010	EQUITIES	MITSUI MINING & SMELT CO Y50	METAL PRODUCTS	235,369.06	0.00
06/30/2010	EQUITIES	MITSUI MINING & SMELT CO Y50	METAL PRODUCTS	669,567.19	-399,253.09
06/30/2010	EQUITIES	MITSUI MINING & SMELT CO Y50	METAL PRODUCTS	77,694.27	0.00
06/30/2010	EQUITIES	MITSUI MINING & SMELT CO Y50	METAL PRODUCTS	135,526.52	0.00
06/30/2010	EQUITIES	MITSUI O.S.K. LINES JPY50	MARINE TRANSPORTATION	389,463.89	0.00
06/30/2010	EQUITIES	MITSUI O.S.K. LINES JPY50	MARINE TRANSPORTATION	3,147,454.25	-3,380,690.13
06/30/2010	EQUITIES	MITSUI O.S.K. LINES JPY50	MARINE TRANSPORTATION	6,549,412.21	634,575.93
06/30/2010	EQUITIES	MITSUI O.S.K. LINES JPY50	MARINE TRANSPORTATION	200,904.19	0.00
06/30/2010	EQUITIES	MITSUI O.S.K. LINES JPY50	MARINE TRANSPORTATION	1,027,031.31	-50,123.64
06/30/2010	EQUITIES	MITSUI O.S.K. LINES JPY50	MARINE TRANSPORTATION	676,685.17	0.00
06/30/2010	EQUITIES	MITSUI SUGAR CO Y50	OTHER PRODUCTS	403,265.91	-26,224.06
06/30/2010	EQUITIES	MITSUKOSHI LTD NPV	RETAIL TRADE	313.44	0.00
06/30/2010	EQUITIES	MITSUMI ELECTRIC CO Y50	ELECTRIC APPLIANCES	576,305.63	-618,217.60
06/30/2010	EQUITIES	MITSUMI ELECTRIC CO Y50	ELECTRIC APPLIANCES	122,241.97	0.00
06/30/2010	EQUITIES	MITSUMI ELECTRIC CO Y50	ELECTRIC APPLIANCES	928,373.48	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MITSUMI ELECTRIC CO Y50	ELECTRIC APPLIANCES	70,493.59	0.00
06/30/2010	EQUITIES	MITSUMURA PRINTING JPY50	SERVICES	48,545.15	-12,230.70
06/30/2010	EQUITIES	MITSUUROKO CO Y50	OTHER PRODUCTS	122,762.40	-31,403.94
06/30/2010	EQUITIES	MIURA KOGYO CO Y50	MACHINERY	1,497,878.25	-165,544.34
06/30/2010	EQUITIES	MIURA KOGYO CO Y50	MACHINERY	-405,645.84	39,174.09
06/30/2010	EQUITIES	MIYAZAKI BANK Y50	JAPAN	239,412.81	-117,930.89
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	18,164.09	0.00
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	1,205,895.26	0.00
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	580,383.11	0.00
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	517.45	0.00
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	1,768.89	0.00
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	4,112.85	0.00
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	2,018,830.92	0.00
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	9,324,813.01	-14,852,701.43
06/30/2010	EQUITIES	MIZUHO SECURITIES CO LTD	SEC & COMMODITIES FUTURES	475,128.26	-505,079.31
06/30/2010	EQUITIES	MIZUHO SECURITIES CO LTD	SEC & COMMODITIES FUTURES	114,049.95	0.00
06/30/2010	EQUITIES	MIZUHO SECURITIES CO LTD	SEC & COMMODITIES FUTURES	66,275.70	0.00
06/30/2010	EQUITIES	MIZUHO TRUST & BANKING CO LTD	BANKS	66,447.46	0.00
06/30/2010	EQUITIES	MIZUHO TRUST & BANKING CO LTD	BANKS	116,877.11	0.00
06/30/2010	EQUITIES	MIZUHO TRUST & BANKING CO LTD	BANKS	-942,377.67	93,956.46
06/30/2010	EQUITIES	MIZUHO TRUST & BANKING CO LTD	BANKS	536,885.53	-494,550.59
06/30/2010	EQUITIES	MKS INSTRUMENTS INC	SEMICONDUCTOR EQUIPMENT	896,126.40	-107,462.48
06/30/2010	EQUITIES	MKS INSTRUMENTS INC	SEMICONDUCTOR EQUIPMENT	1,383,688.80	139,800.78
06/30/2010	EQUITIES	MKS INSTRUMENTS INC	SEMICONDUCTOR EQUIPMENT	30,588.48	8,431.44
06/30/2010	EQUITIES	MOBILE MINI INC ARIZ COM	DIVERSIFIED SUPPORT SVCS	21,294.24	4,682.49
06/30/2010	EQUITIES	MOBILE MINI INC ARIZ COM	DIVERSIFIED SUPPORT SVCS	1,179,420.88	27,385.10
06/30/2010	EQUITIES	MOBILE TELESYSTEMS OJSC SPONS	RUSSIA	10,787,080.00	-2,264,179.02
06/30/2010	EQUITIES	MOBILE TELESYSTEMS OJSC SPONS	RUSSIA	3,770,817.93	0.00
06/30/2010	EQUITIES	MOBILE TELESYSTEMS OJSC SPONS	RUSSIA	2,076,378.69	0.00
06/30/2010	EQUITIES	MOBILE TELESYSTEMS OJSC SPONS	RUSSIA	3,966,120.00	106,279.30
06/30/2010	EQUITIES	MOBIMO HLDG AG CHF74 (REGD)	SWITZERLAND	233,964.85	41,009.27
06/30/2010	EQUITIES	MOBINIL EGP10	EGYPT	180,344.16	0.00
06/30/2010	EQUITIES	MOBINIL EGP10	EGYPT	2,993,981.84	646,097.43
06/30/2010	EQUITIES	MOBINIL EGP10	EGYPT	171,708.92	-22,192.23
06/30/2010	EQUITIES	MOBISTAR NPV	BELGIUM	75,623.80	0.00
06/30/2010	EQUITIES	MOBISTAR NPV	BELGIUM	127,785.39	0.00
06/30/2010	EQUITIES	MOBISTAR NPV	BELGIUM	676,444.36	-171,426.24
06/30/2010	EQUITIES	MODEC INC (JAPAN) NPV	CONSTRUCTION	141,788.81	-30,661.23
06/30/2010	EQUITIES	MODERN TIMES GRP (MTG) SER B	SWEDEN	142,236.86	0.00
06/30/2010	EQUITIES	MODERN TIMES GRP (MTG) SER B	SWEDEN	245,593.21	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MODERN TIMES GRP (MTG) SER B	SWEDEN	994,512.73	91,558.60
06/30/2010	EQUITIES	MODINE MANUFACTURING CO	AUTO PARTS & EQUIPMENT	290,219.52	-407,595.26
06/30/2010	EQUITIES	MODINE MANUFACTURING CO	AUTO PARTS & EQUIPMENT	9,738.24	3,866.36
06/30/2010	EQUITIES	MODUSLINK GLOBAL SOLUTIONS INC	INTERNET SOFTWARE & SVCS	11,185.65	3,040.64
06/30/2010	EQUITIES	MODUSLINK GLOBAL SOLUTIONS INC	INTERNET SOFTWARE & SVCS	479,951.82	-194,313.94
06/30/2010	EQUITIES	MODUSLINK GLOBAL SOLUTIONS INC	INTERNET SOFTWARE & SVCS	287,631.00	-144,101.70
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	3,975,857.60	-2,778,157.24
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	4,039,738.56	-1,190,549.24
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	81,773.12	14,858.01
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	23,386.73	0.00
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	3,117,857.60	-291,549.67
06/30/2010	EQUITIES	MOL MAGYAR OLAJ-ES GAZIPARI RT	HUNGARY	1,718,894.16	0.00
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	16,775.00	0.00
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	4,967,814.25	-252,617.76
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	595,917.00	-184,032.00
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	25,667.45	0.00
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	69,302.94	8,808.71
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	4,128,398.94	-724,294.54
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	4,219,809.67	-1,328,215.21
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	143,461.50	11,970.36
06/30/2010	EQUITIES	MOLINA HEALTHCARE INC	MANAGED HEALTH CARE	480,412.80	-3,736.68
06/30/2010	EQUITIES	MOLINA HEALTHCARE INC	MANAGED HEALTH CARE	20,880.00	4,079.95
06/30/2010	EQUITIES	MOLINA HEALTHCARE INC	MANAGED HEALTH CARE	899,107.20	106,936.68
06/30/2010	EQUITIES	MOLINA HEALTHCARE INC	MANAGED HEALTH CARE	872,640.00	226,122.86
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	162,365.88	-7,325.76
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	57,840.44	0.00
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	7,451,928.84	175,289.31
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	7,845,792.12	573,101.70
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	114,372.00	1,924.62
06/30/2010	EQUITIES	MOLY MINES LIMITED NPV	AUSTRALIA	9,304.26	-13,227.48
06/30/2010	EQUITIES	MOMENTA PHARMACEUTICALS INC	BIOTECHNOLOGY	4,904.00	-1,004.94
06/30/2010	EQUITIES	MOMENTA PHARMACEUTICALS INC	BIOTECHNOLOGY	-1,895,653.46	383,775.49
06/30/2010	EQUITIES	MOMENTA PHARMACEUTICALS INC	BIOTECHNOLOGY	748,166.50	-28,592.13
06/30/2010	EQUITIES	MOMENTA PHARMACEUTICALS INC	BIOTECHNOLOGY	17,617.62	3,590.84
06/30/2010	EQUITIES	MONARCH CASINO & RESORT INC	CASINOS & GAMING	9,593.11	2,839.40
06/30/2010	EQUITIES	MONARCH CASINO & RESORT INC	CASINOS & GAMING	311,345.55	-51,915.03
06/30/2010	EQUITIES	MONDI PLC ORD EUR0.20	FORESTRY & PAPER	975,466.04	-188,292.58
06/30/2010	EQUITIES	MONDI PLC ORD EUR0.20	FORESTRY & PAPER	872,143.61	-151,046.69
06/30/2010	EQUITIES	MONDI PLC ORD EUR0.20	FORESTRY & PAPER	937,498.78	385,108.45
06/30/2010	EQUITIES	MONEY PARTNERS GROUP CO LTD	OTHER FINANCING BUSINESS	700.55	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MONEYGRAM INTL INC	DATA PROCNG/OUTSRCD SVCS	83,589.10	-6,816.29
06/30/2010	EQUITIES	MONGOLIA ENERGY CO HKD0.02	HONG KONG	55,264.26	0.00
06/30/2010	EQUITIES	MONGOLIA ENERGY CO HKD0.02	HONG KONG	97,113.64	0.00
06/30/2010	EQUITIES	MONGOLIA ENERGY CO HKD0.02	HONG KONG	464,386.84	-1,384,404.59
06/30/2010	EQUITIES	MONMOUTH REAL ESTATE INVT CORP	INDUSTRIAL REITS	245,547.53	22,858.89
06/30/2010	EQUITIES	MONMOUTH REAL ESTATE INVT CORP	INDUSTRIAL REITS	11,269.75	2,202.77
06/30/2010	EQUITIES	MONOLITHIC PWR SYS INC	SEMICONDUCTORS	19,145.92	-2,637.12
06/30/2010	EQUITIES	MONOLITHIC PWR SYS INC	SEMICONDUCTORS	801,663.96	36,443.18
06/30/2010	EQUITIES	MONOLITHIC PWR SYS INC	SEMICONDUCTORS	1,008,125.56	-296,902.09
06/30/2010	EQUITIES	MONOLITHIC PWR SYS INC	SEMICONDUCTORS	715,810.94	-22,403.39
06/30/2010	EQUITIES	MONOTYPE IMAGING HLDGS INC COM	APPLICATION SOFTWARE	230,998.38	-42,742.89
06/30/2010	EQUITIES	MONOTYPE IMAGING HLDGS INC COM	APPLICATION SOFTWARE	6,442.15	2,831.40
06/30/2010	EQUITIES	MONRO MUFFLER BRAKE INC	AUTOMOTIVE RETAIL	22,532.10	7,162.90
06/30/2010	EQUITIES	MONRO MUFFLER BRAKE INC	AUTOMOTIVE RETAIL	1,088,972.44	533,463.10
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	35,298,214.00	-3,988,200.97
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	35,692,979.02	-946,300.45
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	790,639.32	-575,519.35
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	3,928,700.00	-2,741,451.42
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	1,895,020.00	-1,940,346.47
06/30/2010	EQUITIES	MONSANTO IND INR10	INDIA	1,579.70	0.00
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	48,953.30	-378.18
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	7,590.05	0.00
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	1,970,166.45	-3,421,932.57
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	-2,332,330.00	1,016,739.11
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	1,890,398.90	-1,900,761.67
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	79,220.00	-25,791.52
06/30/2010	EQUITIES	MONTPELIER RE HOLDINGS LTD CDT	REINSURANCE	1,757,775.58	-226,823.08
06/30/2010	EQUITIES	MONTPELIER RE HOLDINGS LTD CDT	REINSURANCE	48,079.02	6,145.92
06/30/2010	EQUITIES	MONTPELIER RE HOLDINGS LTD CDT	REINSURANCE	2,089,026.66	-254,546.76
06/30/2010	EQUITIES	MONTPELIER RE HOLDINGS LTD CDT	REINSURANCE	554,238.00	-103,213.26
06/30/2010	EQUITIES	MONTUPET EUR1.52	FRANCE	11,132.14	-26,448.00
06/30/2010	EQUITIES	MOODY'S CORP	SPECIALIZED FINANCE	5,540,927.28	-3,700,403.73
06/30/2010	EQUITIES	MOODY'S CORP	SPECIALIZED FINANCE	5,664,291.84	-6,245,127.22
06/30/2010	EQUITIES	MOODY'S CORP	SPECIALIZED FINANCE	126,272.88	-52,169.97
06/30/2010	EQUITIES	MOOG INC CL A	AEROSPACE & DEFENSE	57,595.01	15,028.67
06/30/2010	EQUITIES	MOOG INC CL A	AEROSPACE & DEFENSE	1,682,244.85	285,477.62
06/30/2010	EQUITIES	MORGAN SINDALL GROUP PLC	CONSTRUCTION & MATERIALS	4,390.96	-244.47
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	2,912,924.63	-704,912.94
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	44,952,362.07	-19,268,916.46
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	46,089,095.03	-39,918,200.48



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	4,389,034.21	-1,603,812.66
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	1,026,903.24	-240,155.43
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	229,361.95	0.00
06/30/2010	EQUITIES	MORGANS HOTEL GROUP CO COM	HOTELS, RESORTS & CRUISE	7,090.16	2,236.52
06/30/2010	EQUITIES	MORGANS HOTEL GROUP CO COM	HOTELS, RESORTS & CRUISE	1,646,586.48	-763,808.66
06/30/2010	EQUITIES	MORGANS HOTEL GROUP CO COM	HOTELS, RESORTS & CRUISE	-1,094,632.00	131,004.92
06/30/2010	EQUITIES	MORGANS HOTEL GROUP CO COM	HOTELS, RESORTS & CRUISE	380,780.40	-3,780.15
06/30/2010	EQUITIES	MORGUARD REIT	CDN RETAIL REITS	1,711,376.69	-25,275.57
06/30/2010	EQUITIES	MORI SEIKI Y50	MACHINERY	1,222.96	0.00
06/30/2010	EQUITIES	MORI TRUST SOGO RE MORI TRUST	REAL ESTATE	-157,102.50	2,602.27
06/30/2010	EQUITIES	MORINAGA MILK INDUSTRY CO Y50	FOODS	546,541.08	14,649.56
06/30/2010	EQUITIES	MORINAGA MILK INDUSTRY CO Y50	FOODS	143.18	0.00
06/30/2010	EQUITIES	MORNINGSTAR INC	PUBLISHING	3,425,963.96	-46,765.52
06/30/2010	EQUITIES	MORNINGSTAR INC	PUBLISHING	1,174,742.56	211.05
06/30/2010	EQUITIES	MORNINGSTAR INC	PUBLISHING	1,507,504.08	-365,402.97
06/30/2010	EQUITIES	MORNINGSTAR INC	PUBLISHING	26,149.80	953.25
06/30/2010	EQUITIES	MORPHOSYS ORD NPV	GERMANY	838,738.03	-100,587.98
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	3,448,332.51	-82,872.71
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	10,887,548.83	-544,194.71
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	12,739,590.72	-223,282.49
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	6,215,538.82	-723,022.92
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	427,697.99	0.00
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	739,352.75	0.00
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	537,308.16	-62,167.76
06/30/2010	EQUITIES	MORY INDUSTRIES JPY50	METAL PRODUCTS	21,832.98	1,838.10
06/30/2010	EQUITIES	MOSAIC CO/THE	FERTILIZERS & AGRI CHEM	8,901,550.76	1,490,071.35
06/30/2010	EQUITIES	MOSAIC CO/THE	FERTILIZERS & AGRI CHEM	9,039,617.92	1,063,400.99
06/30/2010	EQUITIES	MOSAIC CO/THE	FERTILIZERS & AGRI CHEM	192,561.20	-75,067.85
06/30/2010	EQUITIES	MOSHIMOSHI HOTLINE JPY50	RETAIL TRADE	207,684.11	-53,470.96
06/30/2010	EQUITIES	MOSTOSTAL WARSZAWA PLN1	POLAND	59,105.32	0.00
06/30/2010	EQUITIES	MOSTOSTAL ZABRZE HLDG PLN1	POLAND	36,190.32	0.00
06/30/2010	EQUITIES	MOSYS INC COM	SEMICONDUCTORS	2,700.62	-279.41
06/30/2010	EQUITIES	MOTA ENGIL SGPS EUR1	PORTUGAL	1,645.62	0.00
06/30/2010	EQUITIES	MOTHCARE ORD GBP0.50	GENERAL RETAILERS	903,861.09	254,300.80
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	7,207,860.00	2,684,553.15
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	805,154.80	374,174.70
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	20,123,810.48	-17,013,469.54
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	21,516,312.96	-25,076,059.80
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	914,104.00	-66,252.46
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	513,358.72	47,241.60

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	157,076.20	0.00
06/30/2010	EQUITIES	MOUNT GIBSON IRON LTD NPV	AUSTRALIA	976,179.15	61,572.52
06/30/2010	EQUITIES	MOVADO GROUP INC COM	APPAREL ACCESS & LUXURY	183,567.84	-114,568.63
06/30/2010	EQUITIES	MOVADO GROUP INC COM	APPAREL ACCESS & LUXURY	6,675.00	2,118.75
06/30/2010	EQUITIES	MOVADO GROUP INC COM	APPAREL ACCESS & LUXURY	57,672.00	-13,593.08
06/30/2010	EQUITIES	MOVE INC COM	INTERNET SOFTWARE & SVCS	11,582.50	160.90
06/30/2010	EQUITIES	MOVE INC COM	INTERNET SOFTWARE & SVCS	467,791.55	-303,104.27
06/30/2010	EQUITIES	MPG OFFICE TRUST INC	OFFICE REITS	68,374.48	-6,261.05
06/30/2010	EQUITIES	MPHASIS BFL INR10	INDIA	189,592.51	0.00
06/30/2010	EQUITIES	MPX ENERGIA SA COM NPV	BRAZIL	48,548.09	0.00
06/30/2010	EQUITIES	MR MAX CORPORATION JPY50	RETAIL TRADE	106,656.12	-27,364.57
06/30/2010	EQUITIES	MR PRICE GROUP ZAR0.0025	SOUTH AFRICA	275,242.21	0.00
06/30/2010	EQUITIES	MRF LIMITED	INDIA	141,682.22	0.00
06/30/2010	EQUITIES	MRV ENGENHARIA COM STK NPV	BRAZIL	714,407.86	0.00
06/30/2010	EQUITIES	MRV ENGENHARIA COM STK NPV	BRAZIL	9,819,340.55	1,802,053.15
06/30/2010	EQUITIES	MRV ENGENHARIA COM STK NPV	BRAZIL	1,458,565.05	589,596.42
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	1,032,167.30	0.00
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	86.74	-22.25
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	591,198.70	0.00
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	877.83	0.00
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	621,161.57	0.00
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	11,733,140.69	-9,556,919.74
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	4,938,181.79	-2,947,686.19
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	1,039,948.48	24,023.52
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	6,123,780.80	846,488.95
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	2,903,881.86	899,045.83
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	2,991,928.94	752,564.95
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	2,882,554.00	576,966.00
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	66,719.22	18,029.73
06/30/2010	EQUITIES	MSCI INC	SPECIALIZED FINANCE	78,555.80	12,906.32
06/30/2010	EQUITIES	MSCI INC	SPECIALIZED FINANCE	3,872,250.20	-62,523.23
06/30/2010	EQUITIES	MSCI INC	SPECIALIZED FINANCE	3,734,017.20	-37,368.18
06/30/2010	EQUITIES	MSCI INC	SPECIALIZED FINANCE	1,035,720.00	-104,356.59
06/30/2010	EQUITIES	MTD INFRAPERDANA BERHAD	MALAYSIA	19,804.44	0.00
06/30/2010	EQUITIES	MTN GROUP LTD ZAR 0.0001	SOUTH AFRICA	3,054,706.18	0.00
06/30/2010	EQUITIES	MTN GROUP LTD ZAR 0.0001	SOUTH AFRICA	6,934,359.23	-540,898.10
06/30/2010	EQUITIES	MTN GROUP LTD ZAR 0.0001	SOUTH AFRICA	3,254,324.40	-520,772.91
06/30/2010	EQUITIES	MTR CORP HKD1	HONG KONG	251,477.14	0.00
06/30/2010	EQUITIES	MTR CORP HKD1	HONG KONG	92,184.51	0.00
06/30/2010	EQUITIES	MTR CORP HKD1	HONG KONG	2,055,093.96	341,563.88

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MTR CORP HKD1	HONG KONG	434,977.38	0.00
06/30/2010	EQUITIES	MTS SYS CORP	ELECTRONIC EQUIP & INSTR	982,772.75	192,390.74
06/30/2010	EQUITIES	MTS SYS CORP	ELECTRONIC EQUIP & INSTR	23,757.25	6,162.90
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	3,952,265.08	2,500,295.02
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	766,616.07	186,955.77
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	1,258,439.64	752,671.79
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	2,371,286.82	343,919.15
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	22,085.98	13,997.03
06/30/2010	EQUITIES	MUELAPHANDA RESOUR ZAR0.1	SOUTH AFRICA	895,044.35	-138,196.42
06/30/2010	EQUITIES	MUELAPHANDA RESOUR ZAR0.1	SOUTH AFRICA	242,758.70	0.00
06/30/2010	EQUITIES	MUELLER INDS INC COM	INDUSTRIAL MACHINERY	715,097.40	56,627.35
06/30/2010	EQUITIES	MUELLER INDS INC COM	INDUSTRIAL MACHINERY	1,119,644.40	-387,952.76
06/30/2010	EQUITIES	MUELLER INDS INC COM	INDUSTRIAL MACHINERY	1,805,640.00	-713,737.96
06/30/2010	EQUITIES	MUELLER INDS INC COM	INDUSTRIAL MACHINERY	37,367.40	4,420.29
06/30/2010	EQUITIES	MUELLER WATER PRODUCTS INC	INDUSTRIAL MACHINERY	14,109.13	608.48
06/30/2010	EQUITIES	MUELLER WATER PRODUCTS INC	INDUSTRIAL MACHINERY	546,872.55	-818,012.33
06/30/2010	EQUITIES	MUELLER WATER PRODUCTS INC	INDUSTRIAL MACHINERY	387,324.00	-75,084.48
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	14,486,581.24	-2,752,443.06
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	545,788.52	62,455.94
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	28,879,224.89	1,220,098.57
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	2,210,612.95	0.00
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	5,272,915.70	-484,845.25
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	9,951,981.72	-1,918,685.44
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNGS	GERMANY	1,270,633.20	0.00
06/30/2010	EQUITIES	MUHIBBAH ENGINEERING(M) BHD	MALAYSIA	98,798.22	0.00
06/30/2010	EQUITIES	MULLEN GROUP LTD	CDN OIL & GAS EQUIP/SVCS	109,409.31	-4,692.95
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	416,881.92	-17,973.33
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	384,384.00	128,781.41
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	1,385,704.32	375,238.79
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	147,463.68	-24,027.16
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	11,406.72	2,527.84
06/30/2010	EQUITIES	MULTI-COLOR CORP	COMMERCIAL PRINTING	3,553.28	-1,294.31
06/30/2010	EQUITIES	MULTI-COLOR CORP	COMMERCIAL PRINTING	93,327.36	-42,171.20
06/30/2010	EQUITIES	MULTIMEDIA GAMES INC COM	CASINOS & GAMING	130,783.50	-15,684.64
06/30/2010	EQUITIES	MULTIMEDIA GAMES INC COM	CASINOS & GAMING	4,050.00	-410.38
06/30/2010	EQUITIES	MULTIMEDIA GAMES INC COM	CASINOS & GAMING	68,616.00	-9,739.73
06/30/2010	EQUITIES	MULTIMEDIA POLSKA SA PLN1	POLAND	94,197.49	0.00
06/30/2010	EQUITIES	MULTIPLAN EMPREENDIMENTOS IMOB	BRAZIL	180,981.49	0.00
06/30/2010	EQUITIES	MULTIPLAN EMPREENDIMENTOS IMOB	BRAZIL	8,984,397.17	1,144,154.27
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	497,016.40	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	2,962.48	0.00
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	1,894,130.74	0.00
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	2,299,581.88	-440,102.11
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	7,238.11	0.00
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	3,979,675.68	-1,851,151.13
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	862,249.84	0.00
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	2,626,150.00	74,326.54
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	4,860,855.00	-786,157.88
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	4,831,125.00	-474,164.40
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	7,065,830.00	-1,743,973.40
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	13,877,022.55	-1,208,810.50
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	13,187,633.40	424,197.09
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	290,363.00	-38,696.63
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	86,747.41	0.00
06/30/2010	EQUITIES	MURRAY & ROBERTS HLDGS ZAR0.10	SOUTH AFRICA	411,214.09	0.00
06/30/2010	EQUITIES	MUSASHI SEIMITSU IND JPY50	OTHER PRODUCTS	168,971.41	68,196.28
06/30/2010	EQUITIES	MUSASHINO BANK Y500	BANKS	477,519.53	11,151.43
06/30/2010	EQUITIES	MUSASHINO BANK Y500	BANKS	396.32	0.00
06/30/2010	EQUITIES	MUSASHINO BANK Y500	BANKS	98,284.55	739.47
06/30/2010	EQUITIES	MUSLIM COMMERCIAL BANK	PAKISTAN	572,795.24	70,989.08
06/30/2010	EQUITIES	MUSLIM COMMERCIAL BANK	PAKISTAN	524,673.15	0.00
06/30/2010	EQUITIES	MVC CAPITAL INC	ASSET MGMT & CUSTODY BNKS	343,193.96	-50,591.26
06/30/2010	EQUITIES	MVC CAPITAL INC	ASSET MGMT & CUSTODY BNKS	15,284.36	5,901.40
06/30/2010	EQUITIES	MWB GROUP HLDGS PLC UTS(1 ORD	REAL ESTATE INVEST & SVCS	31,939.94	-253,393.87
06/30/2010	EQUITIES	MWI VETERINARY SUPPLY INC	HEALTH CARE DISTRIBUTORS	22,466.22	9,713.31
06/30/2010	EQUITIES	MWI VETERINARY SUPPLY INC	HEALTH CARE DISTRIBUTORS	763,801.22	261,468.71
06/30/2010	EQUITIES	MYERS INDS INC	METAL & GLASS CONTAINERS	271,507.10	-64,513.09
06/30/2010	EQUITIES	MYERS INDS INC	METAL & GLASS CONTAINERS	90,438.95	-13,317.74
06/30/2010	EQUITIES	MYERS INDS INC	METAL & GLASS CONTAINERS	9,476.11	-2,277.52
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	165,202.80	35,701.25
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	8,379.23	0.00
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	307,440.90	0.00
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	8,342,255.76	701,195.47
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	7,907,463.12	1,041,698.55
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	2,387,304.00	52,905.86
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	7,035,543.36	-414,955.48
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	2,281,502.64	499,457.96
06/30/2010	EQUITIES	MYR GROUP INC/DELAWARE	CONSTRUCTION & ENGINEERNG	297,983.26	-57,380.47
06/30/2010	EQUITIES	MYR GROUP INC/DELAWARE	CONSTRUCTION & ENGINEERNG	1,266,353.75	48,349.92
06/30/2010	EQUITIES	MYR GROUP INC/DELAWARE	CONSTRUCTION & ENGINEERNG	6,676.00	-1,747.14

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	49,753.60	-57,609.60
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	2,083,103.10	-2,673,117.10
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	1,103,833.25	-146,296.67
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	1,941,750.85	-507,539.85
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	907,465.00	-632,537.58
06/30/2010	EQUITIES	M1 LTD	SINGAPORE	455,253.92	-3,330.17
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	66,180.91	0.00
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	116,849.44	0.00
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	2,766,327.27	0.00
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	567,082.61	127,010.83
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	540,011.45	-115,933.89
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	830,127.70	-264,936.50
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	12,967,600.92	-3,717,226.16
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	179,598.08	0.00
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	376,441.67	0.00
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	102,118.20	0.00
06/30/2010	EQUITIES	NABI BIOPHARMACEUTICALS	BIOTECHNOLOGY	745,127.68	-508,960.02
06/30/2010	EQUITIES	NABI BIOPHARMACEUTICALS	BIOTECHNOLOGY	96,832.00	34,887.02
06/30/2010	EQUITIES	NABI BIOPHARMACEUTICALS	BIOTECHNOLOGY	11,608.96	5,889.84
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	31,308.88	0.00
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	7,309,745.10	-5,521,265.79
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	4,429,615.14	-349,031.19
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	6,986,981.94	-3,878,717.11
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	155,408.40	4,762.80
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	3,550,430.00	716,726.37
06/30/2010	EQUITIES	NABTESCO CORP NPV	MACHINERY	2,337,830.73	843,816.30
06/30/2010	EQUITIES	NABTESCO CORP NPV	MACHINERY	1,496,033.46	477,484.91
06/30/2010	EQUITIES	NABTESCO CORP NPV	MACHINERY	2,010,294.96	903,827.98
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	841,888.60	400,875.43
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	1,437,912.00	-716,802.40
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	825,556.76	40,612.47
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	23,787.68	14,372.84
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	399,420.00	-55,566.82
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	776,916.28	278,332.91
06/30/2010	EQUITIES	NAEEM HOLDING	EGYPT	64,771.46	0.00
06/30/2010	EQUITIES	NAGACORP LTD	HONG KONG	245,540.65	-48,218.51
06/30/2010	EQUITIES	NAGAILEBEN CO JPY 50	WHOLESALE TRADE	1,420,685.96	156,070.83
06/30/2010	EQUITIES	NAGANO BANK JPY50	BANKS	61,475.87	-36,417.98
06/30/2010	EQUITIES	NAGANO KEIKI JPY50	PRECISION INSTRUMENTS	-11,987.80	5,958.82
06/30/2010	EQUITIES	NAGARJUNA CONSTRUCTION INR2	INDIA	118,966.01	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NAGASE & COMPANY Y50	SERVICES	459,351.30	0.00
06/30/2010	EQUITIES	NAGASE & COMPANY Y50	SERVICES	62,786.76	-6,367.97
06/30/2010	EQUITIES	NAGASE & COMPANY Y50	SERVICES	188,360.27	-26,224.51
06/30/2010	EQUITIES	NAKABAYASHI CO JPY50	OTHER PRODUCTS	59,645.16	-10,880.75
06/30/2010	EQUITIES	NAKAYAMA STEEL WORKS Y50	IRON AND STEEL	139,014.92	-89,485.67
06/30/2010	EQUITIES	NAKAYO TELECOM JPY50	OTHER PRODUCTS	31,461.18	-26,247.42
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	213,610.00	-42,880.39
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	3,773,667.87	578,130.75
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	919,385.21	228,212.99
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	4,130,956.76	-34,553.63
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	98,409.62	17,907.73
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	3,650,159.50	-577,887.26
06/30/2010	EQUITIES	NAM TAI ELECTRS INC COM PAR	HONG KONG	319,452.44	-500,150.31
06/30/2010	EQUITIES	NAMCO BANDAI HOLDINGS INC NPV	OTHER PRODUCTS	752,925.76	-536,651.84
06/30/2010	EQUITIES	NAMCO BANDAI HOLDINGS INC NPV	OTHER PRODUCTS	1,571.02	0.00
06/30/2010	EQUITIES	NAMCO BANDAI HOLDINGS INC NPV	OTHER PRODUCTS	144,487.39	0.00
06/30/2010	EQUITIES	NAMCO BANDAI HOLDINGS INC NPV	OTHER PRODUCTS	84,723.19	0.00
06/30/2010	EQUITIES	NAMHAE CHEMICAL CORP KRW1000	SOUTH KOREA	96,196.29	0.00
06/30/2010	EQUITIES	NAMPAK ZAR0.05 (POST-RECON)	SOUTH AFRICA	286,761.04	0.00
06/30/2010	EQUITIES	NAMURA SHIPBUILDING CO Y50	LAND TRANSPORTATION	34,241.16	-1,364.98
06/30/2010	EQUITIES	NAMURA SHIPBUILDING CO Y50	LAND TRANSPORTATION	64,487.51	-10,938.32
06/30/2010	EQUITIES	NAMURA SHIPBUILDING CO Y50	LAND TRANSPORTATION	642,264.95	12,572.93
06/30/2010	EQUITIES	NANJING XINGANG TE 'A' CNY1	CHINA	16,014.15	0.00
06/30/2010	EQUITIES	NANOMETRICS INC	SEMICONDUCTOR EQUIPMENT	184,041.60	-14,849.18
06/30/2010	EQUITIES	NANOMETRICS INC	SEMICONDUCTOR EQUIPMENT	7,315.25	-508.00
06/30/2010	EQUITIES	NANOSPHERE INC COM	BIOTECHNOLOGY	47,297.28	-28,651.16
06/30/2010	EQUITIES	NANOSPHERE INC COM	BIOTECHNOLOGY	30,546.16	-274.77
06/30/2010	EQUITIES	NANOSPHERE INC COM	BIOTECHNOLOGY	-148,928.88	50,842.38
06/30/2010	EQUITIES	NANTEX INDUSTRY TWD10	TAIWAN	75,896.45	0.00
06/30/2010	EQUITIES	NARA BANCORP INC	REGIONAL BANKS	628,346.91	-163,895.62
06/30/2010	EQUITIES	NARA BANCORP INC	REGIONAL BANKS	12,982.20	6,131.22
06/30/2010	EQUITIES	NASB FINL INC COM	THRIFTS & MTG FINANCE	17,346.75	-17,896.35
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	3,864,643.02	-1,500,169.45
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	3,786,251.00	-2,536,801.89
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	3,735,578.00	-364,464.38
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	80,347.82	-8,924.24
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	22,718.69	0.00
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	2,133,600.00	-1,712,922.56
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	68,320.00	10,683.84
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	225,456.00	-62,172.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	21,725.76	3,707.00
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	23,912.00	-1,484.84
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	1,091,856.08	109,277.46
06/30/2010	EQUITIES	NASPERS N ZAR0.02	SOUTH AFRICA	15,705,577.50	5,000,597.35
06/30/2010	EQUITIES	NASPERS N ZAR0.02	SOUTH AFRICA	1,995,907.03	0.00
06/30/2010	EQUITIES	NATIONAL BANK OF ABU DHABI	UNITED ARAB EMIRATES	914,178.47	40,330.72
06/30/2010	EQUITIES	NATIONAL BANK OF CANADA	CDN DIVERSIFIED BANKS	742,651.40	0.00
06/30/2010	EQUITIES	NATIONAL BANK OF CANADA	CDN DIVERSIFIED BANKS	1,692,612.31	0.00
06/30/2010	EQUITIES	NATIONAL BANK OF CANADA	CDN DIVERSIFIED BANKS	3,408,979.64	86,002.72
06/30/2010	EQUITIES	NATIONAL BANK OF CANADA	CDN DIVERSIFIED BANKS	426,798.39	0.00
06/30/2010	EQUITIES	NATIONAL BANKSHARES INC VA	REGIONAL BANKS	162,437.92	-8,544.12
06/30/2010	EQUITIES	NATIONAL BANKSHARES INC VA	REGIONAL BANKS	35,496.95	-1,699.38
06/30/2010	EQUITIES	NATIONAL BANKSHARES INC VA	REGIONAL BANKS	4,846.00	-310.90
06/30/2010	EQUITIES	NATIONAL BEVERAGE CORP COM	SOFT DRINKS	3,598.04	386.76
06/30/2010	EQUITIES	NATIONAL BEVERAGE CORP COM	SOFT DRINKS	86,610.84	12,189.49
06/30/2010	EQUITIES	NATIONAL BK OF GREECE	GREECE	367,442.85	0.00
06/30/2010	EQUITIES	NATIONAL BK OF GREECE	GREECE	622,296.71	0.00
06/30/2010	EQUITIES	NATIONAL BK OF GREECE	GREECE	2,717,769.17	-8,411,634.65
06/30/2010	EQUITIES	NATIONAL CINEMEDIA INC COM	ADVERTISING	1,548,663.62	431,572.51
06/30/2010	EQUITIES	NATIONAL CINEMEDIA INC COM	ADVERTISING	1,201,519.20	258,302.62
06/30/2010	EQUITIES	NATIONAL CINEMEDIA INC COM	ADVERTISING	24,773.42	5,843.98
06/30/2010	EQUITIES	NATIONAL DEV BK	SRI LANKA	1,531,587.13	731,720.19
06/30/2010	EQUITIES	NATIONAL DEV BK	SRI LANKA	1,016,089.42	311,109.79
06/30/2010	EQUITIES	NATIONAL DEVELOPMENT BANK	EGYPT	35,497.16	0.00
06/30/2010	EQUITIES	NATIONAL FINL PARTNERS CORP	INSURANCE BROKERS	88,809.30	-8,155.23
06/30/2010	EQUITIES	NATIONAL FINL PARTNERS CORP	INSURANCE BROKERS	10,131.49	3,519.18
06/30/2010	EQUITIES	NATIONAL FINL PARTNERS CORP	INSURANCE BROKERS	505,636.58	-1,001,253.57
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	4,903,917.80	1,026,541.76
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	5,082,762.33	1,369,461.65
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	1,890,602.50	-153,583.89
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	116,487.00	35,809.20
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	34,861.51	0.00
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	2,304,760.83	0.00
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	1,336,306.85	0.00
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	5,081,627.71	1,260,364.37
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	10,719,998.83	-3,594,808.22
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	7,437,872.45	-840,969.33
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	12,747,937.03	2,182,356.36
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	3,292,828.00	0.00
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	474,971.83	-114,055.31

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	251,872.86	55,053.62
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	1,463,922.95	337,191.35
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	133,059.00	52,571.25
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	1,623,319.80	372,600.21
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	31,464.54	10,170.60
06/30/2010	EQUITIES	NATIONAL HEALTHCARE CORP COM	HEALTH CARE FACILITIES	15,876.18	-1,275.88
06/30/2010	EQUITIES	NATIONAL HEALTHCARE CORP COM	HEALTH CARE FACILITIES	632,719.62	59,553.55
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	2,667,168.28	539,940.34
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	2,669,869.58	244,653.03
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	1,458,702.00	-106,908.86
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	55,996.36	19,593.44
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	1,044,989.96	-16,441.00
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	2,434,348.00	162,146.88
06/30/2010	EQUITIES	NATIONAL INTST CORP	PROPERTY & CASUALTY INS	5,311.76	1,072.00
06/30/2010	EQUITIES	NATIONAL INTST CORP	PROPERTY & CASUALTY INS	113,588.42	-5,738.02
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	19,849,672.24	1,766,544.91
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	20,570,069.12	-3,738,382.84
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	548,928.93	-288,160.00
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	5,774,022.00	-1,445,816.20
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	432,919.37	-46,545.15
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	143,641.27	0.00
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	2,816,571.90	-644,123.52
06/30/2010	EQUITIES	NATIONAL PENN BANCHARS INC	REGIONAL BANKS	22,904.11	1,292.26
06/30/2010	EQUITIES	NATIONAL PENN BANCHARS INC	REGIONAL BANKS	1,033,948.38	-754,201.26
06/30/2010	EQUITIES	NATIONAL PRESTO INDS INC	HOUSEWARES & SPECIALTIES	968,158.36	469,963.95
06/30/2010	EQUITIES	NATIONAL PRESTO INDS INC	HOUSEWARES & SPECIALTIES	16,621.94	2,715.43
06/30/2010	EQUITIES	NATIONAL RESEARCH CORP COM	HEALTH CARE SERVICES	2,411.00	-183.80
06/30/2010	EQUITIES	NATIONAL RESEARCH CORP COM	HEALTH CARE SERVICES	13,284.61	-214.89
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	2,218,825.60	248,776.74
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	1,142,752.00	-72,852.41
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	759,126.08	-8,940.75
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	68,951.04	16,015.68
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	2,161,152.00	218,120.02
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	439,905.92	78,487.25
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	103,161.26	685.71
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	2,827.87	0.00
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	176.00	0.00
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	4,973,797.14	-2,702,640.68
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	3,950,701.08	-803,899.59
06/30/2010	EQUITIES	NATIONAL SOCIETE GENERALE	EGYPT	327,250.92	-3,682.55



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NATIONAL WESTN LIFE INS CO	LIFE & HEALTH INSURANCE	653,354.52	-13,230.19
06/30/2010	EQUITIES	NATIONAL WESTN LIFE INS CO	LIFE & HEALTH INSURANCE	13,595.64	2,233.90
06/30/2010	EQUITIES	NATIONALE A PORTEFEUILLE NPV	BELGIUM	61,919.52	0.00
06/30/2010	EQUITIES	NATIONALE A PORTEFEUILLE NPV	BELGIUM	100,830.91	0.00
06/30/2010	EQUITIES	NATIONALE A PORTEFEUILLE NPV	BELGIUM	359,391.78	-125,196.39
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	4,948,564.88	401,583.98
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	10,037,062.00	1,815,820.54
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	1,621,990.65	73,456.58
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	754,747.00	50,903.28
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	5,428,955.98	1,411,248.80
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	5,263,483.96	860,410.14
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	6,056,862.56	873,873.27
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	3,577.00	307.00
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	127,985.06	37,068.08
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	44,075.82	0.00
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	195,889.07	0.00
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	344,838.72	0.00
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	3,289,537.84	0.00
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	11,874,488.65	313,367.07
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	1,532,200.95	-1,165,876.96
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	17,305,310.86	-6,094,454.59
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	527,570.76	-82,155.46
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	6,177,005.41	-588,966.61
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	10,150,825.68	0.00
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	11,525,140.64	-497,801.75
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	3,787,805.99	0.00
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	2,159,464.06	0.00
06/30/2010	EQUITIES	NATURA COSMETICOS COM NPV	BRAZIL	1,739,698.01	0.00
06/30/2010	EQUITIES	NATURAL GAS SVCS GROUP INC	OIL & GAS EQUIP/SVCS	48,370.61	711.11
06/30/2010	EQUITIES	NATURAL GAS SVCS GROUP INC	OIL & GAS EQUIP/SVCS	231,685.69	-12,737.69
06/30/2010	EQUITIES	NATURAL GAS SVCS GROUP INC	OIL & GAS EQUIP/SVCS	10,817.95	950.95
06/30/2010	EQUITIES	NATUS MED INC DEL COM	HEALTH CARE EQUIPMENT	13,862.79	5,058.10
06/30/2010	EQUITIES	NATUS MED INC DEL COM	HEALTH CARE EQUIPMENT	1,001,053.08	205,206.87
06/30/2010	EQUITIES	NATUS MED INC DEL COM	HEALTH CARE EQUIPMENT	1,470,416.85	172,425.12
06/30/2010	EQUITIES	NAUTILUS MINERALS INC	CDN DIV METALS & MINING	24,233.44	6,564.33
06/30/2010	EQUITIES	NAVA BHARAT VENTURES LTD INR2	INDIA	265,543.00	0.00
06/30/2010	EQUITIES	NAVIGANT CONSULTING INC COM	RESEARCH & CONSULTING SVC	1,353,448.20	-515,777.69
06/30/2010	EQUITIES	NAVIGANT CONSULTING INC COM	RESEARCH & CONSULTING SVC	646,943.88	-649,100.42
06/30/2010	EQUITIES	NAVIGANT CONSULTING INC COM	RESEARCH & CONSULTING SVC	21,330.90	-3,575.70
06/30/2010	EQUITIES	NAVIGATORS GROUP INC	PROPERTY & CASUALTY INS	22,045.68	-1,779.52

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NAVIGATORS GROUP INC	PROPERTY & CASUALTY INS	693,287.28	-22,968.21
06/30/2010	EQUITIES	NAVIGATORS GROUP INC	PROPERTY & CASUALTY INS	763,126.02	-139,566.41
06/30/2010	EQUITIES	NAVISTAR INTL CORP NEW COM	CONSTR,FARM MACH & HVY TR	4,455,207.60	410,095.45
06/30/2010	EQUITIES	NAVISTAR INTL CORP NEW COM	CONSTR,FARM MACH & HVY TR	4,703,520.00	550,283.21
06/30/2010	EQUITIES	NAVISTAR INTL CORP NEW COM	CONSTR,FARM MACH & HVY TR	103,812.00	9,791.66
06/30/2010	EQUITIES	NBT BANCORP INC	REGIONAL BANKS	27,587.42	-1,513.76
06/30/2010	EQUITIES	NBT BANCORP INC	REGIONAL BANKS	995,270.80	-122,450.94
06/30/2010	EQUITIES	NBT BANCORP INC	REGIONAL BANKS	16,336.00	-4,197.11
06/30/2010	EQUITIES	NBT BANCORP INC	REGIONAL BANKS	289,964.00	-34,117.40
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	2,610,743.64	-394,507.92
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	2,542,043.44	404,654.25
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	1,540,653.00	-210,251.24
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	57,612.94	15,296.82
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	20,052.38	0.00
06/30/2010	EQUITIES	NCC SER B SEK8	SWEDEN	935,398.62	134,231.20
06/30/2010	EQUITIES	NCC SER B SEK8	SWEDEN	1,228,334.62	-506,920.38
06/30/2010	EQUITIES	NCC SER B SEK8	SWEDEN	972,699.70	286,884.67
06/30/2010	EQUITIES	NCI BUILDING SYSTEMS INC NEW	BUILDING PRODUCTS	3,289.41	-3,388.29
06/30/2010	EQUITIES	NCI BUILDING SYSTEMS INC NEW	BUILDING PRODUCTS	93,559.86	-588,352.85
06/30/2010	EQUITIES	NCI INC CL A	IT CONSULTNG & OTHER SVCS	256,192.68	-69,716.30
06/30/2010	EQUITIES	NCI INC CL A	IT CONSULTNG & OTHER SVCS	6,051.44	-739.68
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	69,229.44	7,654.08
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	2,429,950.92	-118,695.51
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	2,579,414.76	-1,458,727.28
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	1,391,376.00	-317,278.15
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	59,388.00	-8,764.88
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	3,261,988.92	-494,408.96
06/30/2010	EQUITIES	NCSoft CORPORATION KRW500	SOUTH KOREA	350,981.49	0.00
06/30/2010	EQUITIES	NEC CAPITAL SOLUTIONS LTD NPV	MACHINERY	172,633.40	-99,372.91
06/30/2010	EQUITIES	NEC CAPITAL SOLUTIONS LTD NPV	MACHINERY	127.04	0.00
06/30/2010	EQUITIES	NEC CORP NPV	ELECTRIC APPLIANCES	346,192.54	0.00
06/30/2010	EQUITIES	NEC CORP NPV	ELECTRIC APPLIANCES	603,132.85	0.00
06/30/2010	EQUITIES	NEC CORP NPV	ELECTRIC APPLIANCES	2,798,949.05	-1,894,673.27
06/30/2010	EQUITIES	NEC FIELDING. LTD NPV	SERVICES	101,580.97	-22,653.48
06/30/2010	EQUITIES	NEC MOBILING LTD NPV	INFORMATN & COMMUNICATION	112,249.97	10,330.43
06/30/2010	EQUITIES	NEC MOBILING LTD NPV	INFORMATN & COMMUNICATION	61,470.22	-1,937.95
06/30/2010	EQUITIES	NEC SYS INT & CONS Y50	MACHINERY	38,780.65	5,063.44
06/30/2010	EQUITIES	NEC SYS INT & CONS Y50	MACHINERY	754,870.96	-100,099.06
06/30/2010	EQUITIES	NEC SYS INT & CONS Y50	MACHINERY	429,089.16	-6,275.08
06/30/2010	EQUITIES	NEDBANK GROUP LTD	SOUTH AFRICA	752,576.74	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NEENAH PAPER INC	PAPER PRODUCTS	119,572.20	-4,554.84
06/30/2010	EQUITIES	NEENAH PAPER INC	PAPER PRODUCTS	13,084.50	7,250.10
06/30/2010	EQUITIES	NEENAH PAPER INC	PAPER PRODUCTS	357,472.20	-171,699.11
06/30/2010	EQUITIES	NEKTAR THERAPEUTICS	PHARMACEUTICALS	1,757,089.40	248,189.69
06/30/2010	EQUITIES	NEKTAR THERAPEUTICS	PHARMACEUTICALS	37,764.10	17,129.86
06/30/2010	EQUITIES	NELNET INC CL A	CONSUMER FINANCE	9,717.12	5,544.00
06/30/2010	EQUITIES	NELNET INC CL A	CONSUMER FINANCE	450,882.08	4,195.64
06/30/2010	EQUITIES	NELNET INC CL A	CONSUMER FINANCE	-1,230,064.00	-6,520.42
06/30/2010	EQUITIES	NELNET INC CL A	CONSUMER FINANCE	1,281,445.20	390,238.39
06/30/2010	EQUITIES	NEOGEN CORP	HEALTH CARE SUPPLIES	1,473,127.50	451,409.82
06/30/2010	EQUITIES	NEOGEN CORP	HEALTH CARE SUPPLIES	815,651.55	239,699.27
06/30/2010	EQUITIES	NEOGEN CORP	HEALTH CARE SUPPLIES	24,408.85	10,778.62
06/30/2010	EQUITIES	NEOPOST FRF4	FRANCE	114,020.42	0.00
06/30/2010	EQUITIES	NEOPOST FRF4	FRANCE	201,496.59	0.00
06/30/2010	EQUITIES	NEOPOST FRF4	FRANCE	937,560.04	-691,177.18
06/30/2010	EQUITIES	NEOPOST FRF4	FRANCE	5,381,166.03	-2,575,692.59
06/30/2010	EQUITIES	NEOSTEM INC COM NEW	PHARMACEUTICALS	6,112.20	-797.93
06/30/2010	EQUITIES	NEOSTEM INC COM NEW	PHARMACEUTICALS	47,082.24	-15,642.06
06/30/2010	EQUITIES	NEOWIZ CORPORATION KRW500	SOUTH KOREA	63,036.17	-57,009.09
06/30/2010	EQUITIES	NEOWIZ GAMES CO LTD KRW500	SOUTH KOREA	179,141.10	0.00
06/30/2010	EQUITIES	NEPTUNE MARINE SER NPV	AUSTRALIA	12,702.35	-7,307.84
06/30/2010	EQUITIES	NEPTUNE ORIENT LNS SG\$1	SINGAPORE	564,071.34	-246,753.72
06/30/2010	EQUITIES	NEPTUNE ORIENT LNS SG\$1	SINGAPORE	113,908.11	0.00
06/30/2010	EQUITIES	NEPTUNE ORIENT LNS SG\$1	SINGAPORE	65,038.76	0.00
06/30/2010	EQUITIES	NESTE OIL OYJ EUR3.4	FINLAND	97,115.63	0.00
06/30/2010	EQUITIES	NESTE OIL OYJ EUR3.4	FINLAND	765,236.74	-694,460.36
06/30/2010	EQUITIES	NESTE OIL OYJ EUR3.4	FINLAND	163,970.58	0.00
06/30/2010	EQUITIES	NESTLE FOODS NIGER NGN0.50	NIGERIA	268,918.51	120,179.40
06/30/2010	EQUITIES	NESTLE FOODS NIGER NGN0.50	NIGERIA	1,638,624.54	627,721.75
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	17,368,943.29	4,275,572.81
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	1,600.00	0.00
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	14,725,980.68	0.00
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	8,513,963.45	0.00
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	26,778.84	0.00
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	30,634,215.59	9,493,924.93
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	20,486,904.61	6,712,977.78
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	30,871,446.46	0.00
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	14,217,874.79	1,372,554.60
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	1,950,948.20	590,651.88
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	45,031,082.21	7,543,710.92

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	932,918.96	191,017.58
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	30,787,819.27	7,680,802.50
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	68,384,575.92	2,053,703.36
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	12,473,790.14	4,406,849.80
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	12,231,650.20	4,078,543.92
06/30/2010	EQUITIES	NET ONE SYSTEMS CO JPY5000	SERVICES	545,824.39	-95,505.57
06/30/2010	EQUITIES	NET ONE SYSTEMS CO JPY5000	SERVICES	1,762,578.63	-420,255.00
06/30/2010	EQUITIES	NET SERVICOS DE COMUNICACAO SA	BRAZIL	2,197,720.39	-678,459.92
06/30/2010	EQUITIES	NET SERVICOS DE COMUNICACAO SA	BRAZIL	755,554.89	0.00
06/30/2010	EQUITIES	NET 1 UEPS TECHNOLOGIES INC	APPLICATION SOFTWARE	149,146.02	-66,141.27
06/30/2010	EQUITIES	NET 1 UEPS TECHNOLOGIES INC	APPLICATION SOFTWARE	297,702.00	-83,985.90
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	17,989,837.32	4,902,568.20
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	18,329,880.66	7,292,121.45
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	3,902,626.00	1,114,877.98
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	392,613.13	181,232.01
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	903,521.25	0.00
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	7,262,764.60	109,990.45
06/30/2010	EQUITIES	NETEZZA CORP	COMPUTER STORAGE & PERIPH	3,918,854.88	873,303.10
06/30/2010	EQUITIES	NETEZZA CORP	COMPUTER STORAGE & PERIPH	13,789.44	3,864.24
06/30/2010	EQUITIES	NETEZZA CORP	COMPUTER STORAGE & PERIPH	569,347.92	166,740.42
06/30/2010	EQUITIES	NETEZZA CORP	COMPUTER STORAGE & PERIPH	1,039,351.68	15,748.74
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	2,618,465.00	2,125,145.39
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	7,572,905.00	5,269,542.27
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	6,410,675.95	3,880,427.41
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	6,647,098.35	5,069,915.29
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	134,400.05	85,601.37
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	3,973,113.20	2,216,602.22
06/30/2010	EQUITIES	NETFORENSICS INC COMMON SHS	OTHER	0.00	0.00
06/30/2010	EQUITIES	NETGEAR INC	COMMUNICATIONS EQUIPMENT	933,495.84	152,909.52
06/30/2010	EQUITIES	NETGEAR INC	COMMUNICATIONS EQUIPMENT	21,746.96	4,571.25
06/30/2010	EQUITIES	NETGEAR INC	COMMUNICATIONS EQUIPMENT	2,206,790.16	-822,107.42
06/30/2010	EQUITIES	NETGEAR INC	COMMUNICATIONS EQUIPMENT	463,840.00	11,623.91
06/30/2010	EQUITIES	NETGEM NPV	FRANCE	123,203.69	-3,614.33
06/30/2010	EQUITIES	NETGEM NPV	FRANCE	23,837.41	-985.00
06/30/2010	EQUITIES	NETGEM NPV	FRANCE	84,252.79	-7,666.29
06/30/2010	EQUITIES	NETHERLANDS EQUITY FUTURES	NETHERLANDS	-739.95	0.00
06/30/2010	EQUITIES	NETHERLANDS EQUITY FUTURES	NETHERLANDS	-1,395.88	0.00
06/30/2010	EQUITIES	NETIA SA PLN1	POLAND	93,322.66	11,710.34
06/30/2010	EQUITIES	NETIA SA PLN1	POLAND	67,643.31	0.00
06/30/2010	EQUITIES	NETLOGIC MICROSYSTEMS INC	SEMICONDUCTORS	935,680.00	92,523.04

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NETLOGIC MICROSYSTEMS INC	SEMICONDUCTORS	1,635,753.60	579,060.23
06/30/2010	EQUITIES	NETLOGIC MICROSYSTEMS INC	SEMICONDUCTORS	1,340,715.20	725,581.59
06/30/2010	EQUITIES	NETLOGIC MICROSYSTEMS INC	SEMICONDUCTORS	49,776.00	11,112.75
06/30/2010	EQUITIES	NETSCOUT SYSTEMS INC	APPLICATION SOFTWARE	16,367.22	5,789.53
06/30/2010	EQUITIES	NETSCOUT SYSTEMS INC	APPLICATION SOFTWARE	1,664,735.40	511,138.77
06/30/2010	EQUITIES	NETSCOUT SYSTEMS INC	APPLICATION SOFTWARE	594,723.06	147,061.39
06/30/2010	EQUITIES	NETSUITE INC COM	SYSTEMS SOFTWARE	79,935.36	-2,512.88
06/30/2010	EQUITIES	NETSUITE INC COM	SYSTEMS SOFTWARE	1,984.48	175.84
06/30/2010	EQUITIES	NETWORK ENGINES INC COM	COMMUNICATIONS EQUIPMENT	50,159.39	-4,412.55
06/30/2010	EQUITIES	NETWORK EQUIP TECHNOLOGIES	COMMUNICATIONS EQUIPMENT	49,488.20	-33,189.77
06/30/2010	EQUITIES	NEURALSTEM INC COM	BIOTECHNOLOGY	12,240.00	-2,097.45
06/30/2010	EQUITIES	NEUROCRINE BIOSCIENCES INC COM	BIOTECHNOLOGY	405,132.00	-1,440,854.78
06/30/2010	EQUITIES	NEUROCRINE BIOSCIENCES INC COM	BIOTECHNOLOGY	10,007.20	4,628.33
06/30/2010	EQUITIES	NEUROGESX INC COM	BIOTECHNOLOGY	1,823.25	-181.13
06/30/2010	EQUITIES	NEUROGESX INC COM	BIOTECHNOLOGY	45,448.65	-490.61
06/30/2010	EQUITIES	NEUROGESX INC COM	BIOTECHNOLOGY	21,587.28	-9,848.74
06/30/2010	EQUITIES	NEUSTAR INC CL A	DATA PROCNG/OUTSRCD SVCS	2,138,190.90	-882,150.51
06/30/2010	EQUITIES	NEUSTAR INC CL A	DATA PROCNG/OUTSRCD SVCS	5,478,734.00	897,044.44
06/30/2010	EQUITIES	NEUSTAR INC CL A	DATA PROCNG/OUTSRCD SVCS	2,015,007.02	-583,861.37
06/30/2010	EQUITIES	NEUSTAR INC CL A	DATA PROCNG/OUTSRCD SVCS	51,673.72	2,455.88
06/30/2010	EQUITIES	NEUTRAL TANDEM INC	ALTERNATIVE CARRIERS	11,418.75	-17,001.96
06/30/2010	EQUITIES	NEUTRAL TANDEM INC	ALTERNATIVE CARRIERS	531,292.50	-552,167.53
06/30/2010	EQUITIES	NEUTRAL TANDEM INC	ALTERNATIVE CARRIERS	10,125.00	-4,494.96
06/30/2010	EQUITIES	NEUTRAL TANDEM INC	ALTERNATIVE CARRIERS	563,625.00	-726,267.09
06/30/2010	EQUITIES	NEW CASTLE INVT CORP NEW	MORTGAGE REITS	-115,776.00	13,863.94
06/30/2010	EQUITIES	NEW CASTLE INVT CORP NEW	MORTGAGE REITS	64,604.08	-11,529.90
06/30/2010	EQUITIES	NEW CENTURY GROUP HONG KONG	HONG KONG	13,971.74	906.18
06/30/2010	EQUITIES	NEW CITY RESIDENCE NEW CITY	OTHER FINANCING BUSINESS	1,857.20	0.00
06/30/2010	EQUITIES	NEW GOLD INC	CDN GOLD	948,595.49	400,149.83
06/30/2010	EQUITIES	NEW HOPE CORP NPV	AUSTRALIA	32,185.24	80.44
06/30/2010	EQUITIES	NEW HOPE CORP NPV	AUSTRALIA	1,629,317.38	10,253.73
06/30/2010	EQUITIES	NEW JERSEY RES CORP	GAS UTILITIES	2,150,276.62	62,576.97
06/30/2010	EQUITIES	NEW JERSEY RES CORP	GAS UTILITIES	51,265.68	3,561.74
06/30/2010	EQUITIES	NEW JERSEY RES CORP	GAS UTILITIES	448,997.32	5,019.09
06/30/2010	EQUITIES	NEW ORIENTAL ED & TECHNOLOGY	CHINA	1,695,259.29	0.00
06/30/2010	EQUITIES	NEW PERSPECTIVE FD INC COM	MULTINATL EQUITY FUNDS	156,134,025.83	-28,757,219.13
06/30/2010	EQUITIES	NEW WAVE GROUP AB SEK3 SER 'B'	SWEDEN	68,798.48	12,296.95
06/30/2010	EQUITIES	NEW WAVE GROUP AB SEK3 SER 'B'	SWEDEN	255,056.67	-15,758.05
06/30/2010	EQUITIES	NEW WORLD DEVELOPMENT CO HK\$1	HONG KONG	1,639,524.08	-668,739.98
06/30/2010	EQUITIES	NEW WORLD DEVELOPMENT CO HK\$1	HONG KONG	538,671.12	0.00

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NEW WORLD DEVELOPMENT CO HK\$1	HONG KONG	213,538.53	0.00
06/30/2010	EQUITIES	NEW WORLD DEVELOPMENT CO HK\$1	HONG KONG	371,291.79	0.00
06/30/2010	EQUITIES	NEW WORLD RESOURCE BV CLS'A'	NETHERLANDS	5,422.76	0.00
06/30/2010	EQUITIES	NEW YORK & CO INC	APPAREL RETAIL	30,569.21	-53,310.41
06/30/2010	EQUITIES	NEW YORK & CO INC	APPAREL RETAIL	1,793.07	-814.32
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	184,660.11	61,916.16
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	68,927.40	0.00
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	7,676,229.00	-153,816.19
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	8,366,463.54	-1,017,967.61
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	2,310,351.00	-120,223.02
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	900,945.27	-79,297.35
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	185,110.00	-55,049.53
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	1,633,016.20	-4,047,132.00
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	1,439,706.00	-3,962,103.87
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	12,158.05	0.00
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	42,947.25	10,227.90
06/30/2010	EQUITIES	NEW ZEALAND OIL & GAS LIMITED	NEW ZEALAND	80,867.27	-24,493.44
06/30/2010	EQUITIES	NEWALLIANCE BANCSHARES INC	THRIFTS & MTG FINANCE	53,202.66	-4,916.18
06/30/2010	EQUITIES	NEWALLIANCE BANCSHARES INC	THRIFTS & MTG FINANCE	1,392,741.61	-244,319.63
06/30/2010	EQUITIES	NEWALLIANCE BANCSHARES INC	THRIFTS & MTG FINANCE	920,968.76	-41,109.84
06/30/2010	EQUITIES	NEWALTA CORPORATION	CDN ENVIRON & FACIL SVCS	43,591.00	5,573.95
06/30/2010	EQUITIES	NEWCREST MINING LTD ORD NPV	AUSTRALIA	1,263,215.85	0.00
06/30/2010	EQUITIES	NEWCREST MINING LTD ORD NPV	AUSTRALIA	5,888,974.55	1,597,856.79
06/30/2010	EQUITIES	NEWCREST MINING LTD ORD NPV	AUSTRALIA	720,768.35	0.00
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	1,351,272.00	-45,009.72
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	4,393,478.64	-540,261.86
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	6,165,753.12	-1,797,670.81
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	5,436,388.32	-846,501.10
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	132,257.76	30,715.60
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	41,908.88	0.00
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	67,564.27	0.00
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	210,098.00	58,695.00
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	9,111,901.40	2,787,725.28
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	9,616,429.76	2,040,276.27
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	289,393.50	-20,378.49
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	1,673,308.30	553,516.95
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	35,535.23	6,103.35
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	1,223,345.25	-299,781.78
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	1,701,195.31	61,713.69
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	1,543,432.00	-307,066.81

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NEWMONT MINING CORP HOLDING CO	GOLD	7,686,753.48	2,186,059.01
06/30/2010	EQUITIES	NEWMONT MINING CORP HOLDING CO	GOLD	963,329.22	246,297.38
06/30/2010	EQUITIES	NEWMONT MINING CORP HOLDING CO	GOLD	43,702,659.00	12,862,040.65
06/30/2010	EQUITIES	NEWMONT MINING CORP HOLDING CO	GOLD	43,134,157.08	12,180,077.35
06/30/2010	EQUITIES	NEWOCEAN GREEN ENE HKD0.10	HONG KONG	111,527.32	13,476.18
06/30/2010	EQUITIES	NEWOCEAN GREEN ENE HKD0.10	HONG KONG	26,972.64	419.66
06/30/2010	EQUITIES	NEWPARK RESOURCES INC	OIL & GAS EQUIP/SVCS	186,945.00	15,545.77
06/30/2010	EQUITIES	NEWPARK RESOURCES INC	OIL & GAS EQUIP/SVCS	890,759.65	145,029.64
06/30/2010	EQUITIES	NEWPARK RESOURCES INC	OIL & GAS EQUIP/SVCS	27,025.35	13,981.71
06/30/2010	EQUITIES	NEWPORT CORP COM	ELECTRONIC EQUIP & INSTR	12,756.48	4,565.52
06/30/2010	EQUITIES	NEWPORT CORP COM	ELECTRONIC EQUIP & INSTR	548,256.84	-108,293.04
06/30/2010	EQUITIES	NEWS CORP LTD ADR NEW COM	MOVIES & ENTERTAINMENT	1,132.28	0.00
06/30/2010	EQUITIES	NEWS CORP LTD SPON ADR REPSTG	AUSTRALIA	1,497.87	0.00
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	8,790,600.00	-4,332,472.09
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	38,955,908.68	-5,047,673.34
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	38,887,138.68	-12,283,898.12
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	2,265,224.00	72,638.91
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	883,305.80	195,652.40
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	224,105.19	0.00
06/30/2010	EQUITIES	NEWSTAR FINL INC COM	SPECIALIZED FINANCE	7,886.40	4,352.40
06/30/2010	EQUITIES	NEWSTAR FINL INC COM	SPECIALIZED FINANCE	-255,036.00	-44,406.55
06/30/2010	EQUITIES	NEWSTAR FINL INC COM	SPECIALIZED FINANCE	228,533.88	62,555.01
06/30/2010	EQUITIES	NEXANS EUR1	FRANCE	4,019,951.75	-1,789,118.89
06/30/2010	EQUITIES	NEXANS EUR1	FRANCE	748,523.19	-600,675.45
06/30/2010	EQUITIES	NEXEN INC	CDN OIL & GAS EXPL & PROD	4,203,609.71	-1,245,923.39
06/30/2010	EQUITIES	NEXEN INC	CDN OIL & GAS EXPL & PROD	915,236.65	0.00
06/30/2010	EQUITIES	NEXEN INC	CDN OIL & GAS EXPL & PROD	243,558.52	0.00
06/30/2010	EQUITIES	NEXEN INC	CDN OIL & GAS EXPL & PROD	525,884.56	0.00
06/30/2010	EQUITIES	NEXEN TIRE CP KRW5000	SOUTH KOREA	264,401.07	0.00
06/30/2010	EQUITIES	NEXITY EUR5	FRANCE	161,904.61	135,903.87
06/30/2010	EQUITIES	NEXSTAR BROADCASTING GROUP INC	BROADCASTING	2,198.76	-510.58
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	506,233.59	0.00
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	293,552.38	0.00
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	1,023,871.23	-110,381.13
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	2,220,885.46	434,812.41
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	2,565,368.66	-12,149.21
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	1,857,892.89	762,254.79
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	465,498.88	0.00
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	400,031.40	-55,488.79
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	8,586,636.00	-33,332.81

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	28,487,347.36	2,495,296.27
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	28,783,808.16	1,231,538.45
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	612,376.84	-70,704.67
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	209,593.84	0.00
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	201,971.81	0.00
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	62,909.39	0.00
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	4,729,347.97	-1,981,940.11
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	1,624,673.87	-1,124,420.90
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	350,481.71	0.00
06/30/2010	EQUITIES	NGP CAPITAL RESOURCES CO COM	ASSET MGMT & CUSTODY BNKS	153,956.50	-18,856.08
06/30/2010	EQUITIES	NGP CAPITAL RESOURCES CO COM	ASSET MGMT & CUSTODY BNKS	246,836.86	-103,088.73
06/30/2010	EQUITIES	NGP CAPITAL RESOURCES CO COM	ASSET MGMT & CUSTODY BNKS	8,022.62	26.98
06/30/2010	EQUITIES	NH HOTELES S.A.	SPAIN	159,218.63	-175,028.72
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	258,300.55	0.00
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	637,978.76	51,184.47
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	119,085.18	0.00
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	573,099.18	-81,858.96
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	69,093.92	0.00
06/30/2010	EQUITIES	NHN CORP	SOUTH KOREA	852,588.11	0.00
06/30/2010	EQUITIES	NHN CORP	SOUTH KOREA	4,079,312.61	-90,314.77
06/30/2010	EQUITIES	NHN CORP	SOUTH KOREA	12,580,170.60	529,548.54
06/30/2010	EQUITIES	NIC INC	INTERNET SOFTWARE & SVCS	437,155.59	-33,756.24
06/30/2010	EQUITIES	NIC INC	INTERNET SOFTWARE & SVCS	-510,896.23	14,854.73
06/30/2010	EQUITIES	NIC INC	INTERNET SOFTWARE & SVCS	10,377.79	1,491.25
06/30/2010	EQUITIES	NICE SYSTEMS LTD SPONSORED ADR	ISRAEL	2,118,652.33	-366,355.78
06/30/2010	EQUITIES	NICE SYSTEMS LTD SPONSORED ADR	ISRAEL	361,320.75	29,601.88
06/30/2010	EQUITIES	NICE SYSTEMS SHK1	ISRAEL	73,394.71	0.00
06/30/2010	EQUITIES	NICE SYSTEMS SHK1	ISRAEL	526,304.88	-90,373.93
06/30/2010	EQUITIES	NICE SYSTEMS SHK1	ISRAEL	129,370.03	0.00
06/30/2010	EQUITIES	NICHIA STEEL WORKS LTD Y50	METAL PRODUCTS	85,297.77	-87,909.83
06/30/2010	EQUITIES	NICHIAS CORP JPY50	CONSTRUCTION	89,004.41	-1,867.84
06/30/2010	EQUITIES	NICHIBAN CO LTD JPY50	CHEMICALS	30,206.80	-7,943.26
06/30/2010	EQUITIES	NICHIHA CORP Y50	GLASS & CERAMIC PRODUCTS	541,275.85	-31,268.76
06/30/2010	EQUITIES	NICHII GAKKAN CO JPY50	SERVICES	88,708.33	-6,566.83
06/30/2010	EQUITIES	NICHIKO PHARM JPY50	PHARMACEUTICAL	-741,421.99	-106,962.58
06/30/2010	EQUITIES	NICHIKO PHARM JPY50	PHARMACEUTICAL	1,840,432.99	279,481.66
06/30/2010	EQUITIES	NICHIKO PHARM JPY50	PHARMACEUTICAL	461,477.67	71,793.86
06/30/2010	EQUITIES	NICHIKO PHARM JPY50	PHARMACEUTICAL	1,504,492.26	186,503.42
06/30/2010	EQUITIES	NICHIREI Y50	FOODS	700.08	0.00
06/30/2010	EQUITIES	NICHIREI Y50	FOODS	97,829.69	5,957.23



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NICHIREKI CO Y50	CONSTRUCTION	45,428.86	3,165.84
06/30/2010	EQUITIES	NICHIREKI CO Y50	CONSTRUCTION	18,171.54	-2,304.33
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	757,852.50	53,572.28
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	55,958.19	13,741.96
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	2,334,062.81	463,237.02
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	1,119,450.56	-76,726.06
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	2,977,950.68	259,134.59
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	465,677.85	0.00
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	4,606.28	0.00
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	810,670.30	0.00
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	637,516.11	48,609.84
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	3,999,481.52	0.00
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	3,679,523.24	237,132.15
06/30/2010	EQUITIES	NIEN HSING TEXTILE TWD10	TAIWAN	37,985.42	0.00
06/30/2010	EQUITIES	NIFCO INC Y50	CHEMICALS	1,268,188.32	311,959.90
06/30/2010	EQUITIES	NIFCO INC Y50	CHEMICALS	4,466,284.48	-268,559.13
06/30/2010	EQUITIES	NIFCO INC Y50	CHEMICALS	1,644,154.06	431,829.81
06/30/2010	EQUITIES	NIFTY CORP NPV	SERVICES	23,506.61	-969.31
06/30/2010	EQUITIES	NIGERIAN BREWERIES NGN0.50	NIGERIA	2,904,517.57	0.00
06/30/2010	EQUITIES	NIGERIAN BREWERIES NGN0.50	NIGERIA	1,520,009.64	100,848.87
06/30/2010	EQUITIES	NIHON KODEN CORP Y50	ELECTRIC APPLIANCES	91,698.50	-9,654.02
06/30/2010	EQUITIES	NIHON KODEN CORP Y50	ELECTRIC APPLIANCES	900,142.39	-121,903.23
06/30/2010	EQUITIES	NIHON KODEN CORP Y50	ELECTRIC APPLIANCES	359.22	0.00
06/30/2010	EQUITIES	NIHON M&A CENTER INC NPV	OTHER FINANCING BUSINESS	96,373.60	11,873.36
06/30/2010	EQUITIES	NIHON SHOKUHIN KAK JPY50	FOODS	36,230.08	-18,279.02
06/30/2010	EQUITIES	NIHON UNISYS Y50	JAPAN	639,444.80	-129,883.48
06/30/2010	EQUITIES	NIHON YAMAMURA GLASS CO	GLASS & CERAMIC PRODUCTS	51,316.53	-7,781.92
06/30/2010	EQUITIES	NIHON YAMAMURA GLASS CO	GLASS & CERAMIC PRODUCTS	99,932.20	-24,275.03
06/30/2010	EQUITIES	NIHON YAMAMURA GLASS CO	GLASS & CERAMIC PRODUCTS	173,007.57	-18,901.00
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	8,527,882.20	1,826,872.80
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	8,262,226.32	-2,323,737.35
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	4,650,360.00	2,357,641.00
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	2,136,564.00	-136,970.16
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	171,380.40	64,548.69
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	11,698.16	0.00
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	6,239,254.68	896,285.59
06/30/2010	EQUITIES	NIIT TECHNOLOGIES INR10	INDIA	415,646.75	54,164.92
06/30/2010	EQUITIES	NIIT TECHNOLOGIES INR10	INDIA	121,847.36	0.00
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	11,868,499.90	-1,074,802.72
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	1,875,155.18	82,418.33

## Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	1,019,848.66	0.00
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	754,768.14	146,597.62
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	752,802.00	156,628.82
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	31,878,105.00	7,796,384.59
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	35,408,397.49	10,896,642.57
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	34,178,054.65	9,873,220.40
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	374,270.74	0.00
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	-1,425,974.65	-351,185.17
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	215,413.44	0.00
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,699,426.25	332,272.66
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,220,853.50	-92,207.70
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	430.73	0.00
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	129,397.18	0.00
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	2,261,670.37	-1,886,151.40
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	495,527.86	0.00
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	680.02	0.00
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	283,719.40	0.00
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	1,526,137.39	0.00
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	13,857,894.75	-48,616.35
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	22,958,356.99	2,598,540.77
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	7,435.08	0.00
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	2,598,415.35	0.00
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	5,955,475.22	217,187.29
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	3,700,045.67	1,870,104.18
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	11,788,471.98	-8,916,450.33
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	15,610.58	0.00
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	5,882,028.12	0.00
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	2,774,355.53	-235,743.90
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	895,110.63	-106,496.15
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	12,502,573.68	5,134,392.19
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	22,829.70	0.00
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	17,955.25	0.00
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	157,339.81	-30,978.17
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	382,595.09	-82,394.84
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	844.84	0.00
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	59,938.98	1,018.68
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	1,635,302.08	-187,061.06
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	436.35	0.00
06/30/2010	EQUITIES	NIPPON SEIKI CO Y50	PRECISION INSTRUMENTS	1,513,280.95	-106,237.90
06/30/2010	EQUITIES	NIPPON SEIKI CO Y50	PRECISION INSTRUMENTS	232,489.15	-631.48

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIPPON BEET SUGAR MFG CO Y50	FOODS	235,445.36	-54,441.64
06/30/2010	EQUITIES	NIPPON BEET SUGAR MFG CO Y50	FOODS	90,789.92	-15,197.14
06/30/2010	EQUITIES	NIPPON BUILDING FUND INC	OTHER FINANCING BUSINESS	1,031,331.83	0.00
06/30/2010	EQUITIES	NIPPON BUILDING FUND INC	OTHER FINANCING BUSINESS	1,790,837.96	-1,158,871.43
06/30/2010	EQUITIES	NIPPON BUILDING FUND INC	OTHER FINANCING BUSINESS	216,253.12	0.00
06/30/2010	EQUITIES	NIPPON BUILDING FUND INC	OTHER FINANCING BUSINESS	370,867.29	0.00
06/30/2010	EQUITIES	NIPPON CHEMI-CON Y50	ELECTRIC APPLIANCES	965,193.81	138,868.98
06/30/2010	EQUITIES	NIPPON CHEMICAL INDUSTRIAL CO	CHEMICALS	138,174.04	-68,892.79
06/30/2010	EQUITIES	NIPPON CONCRETE JPY50	OTHER PRODUCTS	42,038.65	-27,429.41
06/30/2010	EQUITIES	NIPPON CONCRETE JPY50	OTHER PRODUCTS	11,210.31	-5,646.07
06/30/2010	EQUITIES	NIPPON DENSETSU KOGYO CO LTD	CONSTRUCTION	327,243.76	13,332.15
06/30/2010	EQUITIES	NIPPON DENWA SHSET Y50	CONSTRUCTION	51,712.06	-12,879.50
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	204,135.85	0.00
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	355,259.25	0.00
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	10,511,911.32	0.00
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	1,000,093.80	-335,308.87
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	1,615,406.27	-436,934.59
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	1,631,814.90	-502,045.53
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	138.43	0.00
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	1,094,972.91	0.00
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	340,499.14	0.00
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	196,386.47	0.00
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	200,384.23	-5,034.09
06/30/2010	EQUITIES	NIPPON FLOUR MILLS CO Y50	JAPAN	846,434.86	28,060.29
06/30/2010	EQUITIES	NIPPON FLOUR MILLS CO Y50	JAPAN	155,655.44	4,215.71
06/30/2010	EQUITIES	NIPPON HUME CORP JPY50	METAL PRODUCTS	64,068.26	-33,170.40
06/30/2010	EQUITIES	NIPPON JOGESUIDO S NPV	SERVICES	45,882.21	-3,507.07
06/30/2010	EQUITIES	NIPPON KOEI CO Y50	OTHER PRODUCTS	129,541.20	-20,588.47
06/30/2010	EQUITIES	NIPPON KONPO NPV	LAND TRANSPORTATION	70,245.23	2,307.60
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	264,084.08	442.61
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	115,643.55	0.00
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	961,625.50	-103,388.02
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	248,931.78	0.00
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	201,938.18	0.00
06/30/2010	EQUITIES	NIPPON MINING HLDG NPV	OIL AND COAL PRODUCTS	1,756.13	0.00
06/30/2010	EQUITIES	NIPPON OIL CORP JPY50	OIL AND COAL PRODUCTS	4,596.00	0.00
06/30/2010	EQUITIES	NIPPON OIL CORP JPY50	OIL AND COAL PRODUCTS	2,001.36	0.00
06/30/2010	EQUITIES	NIPPON OIL CORP JPY50	OIL AND COAL PRODUCTS	672.39	0.00
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	141,395.13	0.00
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	1,288,438.45	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	1,089,447.63	-262,985.51
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	477.79	0.00
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	243,395.06	0.00
06/30/2010	EQUITIES	NIPPON PISTON RING Y50	OTHER PRODUCTS	70,177.42	-23,577.85
06/30/2010	EQUITIES	NIPPON ROAD CO Y50	CONSTRUCTION	121,278.79	2,330.79
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	348.85	0.00
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	139,673.74	0.00
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	689,239.69	-796,308.87
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	659.74	0.00
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	3,538.37	0.00
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	80,124.86	0.00
06/30/2010	EQUITIES	NIPPON SHINYAKU CO Y50	PHARMACEUTICAL	590.91	0.00
06/30/2010	EQUITIES	NIPPON SHINYAKU CO Y50	PHARMACEUTICAL	548,079.22	-17,768.05
06/30/2010	EQUITIES	NIPPON SHOKUBAI CO Y50	CHEMICALS	1,375,077.54	0.00
06/30/2010	EQUITIES	NIPPON SHOKUBAI CO Y50	CHEMICALS	832,738.17	-929.93
06/30/2010	EQUITIES	NIPPON SODA CO Y50	CHEMICALS	73,341.62	-4,498.98
06/30/2010	EQUITIES	NIPPON SODA CO Y50	CHEMICALS	1,314.72	0.00
06/30/2010	EQUITIES	NIPPON STEEL CORP NPV	IRON AND STEEL	6,942,669.26	-6,975,516.80
06/30/2010	EQUITIES	NIPPON STEEL CORP NPV	IRON AND STEEL	1,502,339.38	0.00
06/30/2010	EQUITIES	NIPPON STEEL CORP NPV	IRON AND STEEL	862,938.52	0.00
06/30/2010	EQUITIES	NIPPON STEEL TRADING CO NPV	RETAIL TRADE	43,033.11	-1,408.42
06/30/2010	EQUITIES	NIPPON STEEL TRADING CO NPV	RETAIL TRADE	39,959.32	-4,154.80
06/30/2010	EQUITIES	NIPPON STEEL TRADING CO NPV	RETAIL TRADE	193,649.00	-758.26
06/30/2010	EQUITIES	NIPPON SUISAN KAISHA Y50	FISH AGRICULTURE & FOREST	823,474.97	49,666.82
06/30/2010	EQUITIES	NIPPON SYNTHETIC CHEM INDUSTRY	CHEMICALS	239,077.86	-16,039.11
06/30/2010	EQUITIES	NIPPON SYNTHETIC CHEM INDUSTRY	CHEMICALS	1,090.86	0.00
06/30/2010	EQUITIES	NIPPON SYNTHETIC CHEM INDUSTRY	CHEMICALS	676,415.42	242,061.75
06/30/2010	EQUITIES	NIPPON SYSTEM DEV Y50	OTHER PRODUCTS	1,933.54	0.00
06/30/2010	EQUITIES	NIPPON SYSTEM DEV Y50	OTHER PRODUCTS	1,737.15	0.00
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	1,078,852.44	0.00
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	8,508,156.72	-2,446,393.93
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	7,196,985.69	-1,814,645.54
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	3,652,423.45	-337,497.93
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	1,880,820.51	0.00
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	6,585,885.44	-1,699,431.25
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	1,456,164.55	-394,777.48
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	10,099,370.02	0.00
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	2,225,381.41	-188,951.43
06/30/2010	EQUITIES	NIPPON THOMPSON CO Y50	MACHINERY	1,753,719.19	431,690.68
06/30/2010	EQUITIES	NIPPON THOMPSON CO Y50	MACHINERY	-636,885.53	-31,472.40

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIPPON THOMPSON CO Y50	MACHINERY	115.69	0.00
06/30/2010	EQUITIES	NIPPON YAKIN KOGYO JPY50	IRON AND STEEL	-1,834,979.29	289,724.14
06/30/2010	EQUITIES	NIPPON YUSEN KK Y50	MARINE TRANSPORTATION	376,035.82	0.00
06/30/2010	EQUITIES	NIPPON YUSEN KK Y50	MARINE TRANSPORTATION	2,203,139.80	-2,590,446.61
06/30/2010	EQUITIES	NIPPON YUSEN KK Y50	MARINE TRANSPORTATION	498,160.63	0.00
06/30/2010	EQUITIES	NIPPON YUSEN KK Y50	MARINE TRANSPORTATION	285,099.37	0.00
06/30/2010	EQUITIES	NIPPONKOA INSURANCE CO JPY50	INSURANCE	1,746.64	0.00
06/30/2010	EQUITIES	NIREFS ACQUACULTURE SA	GREECE	12,991.38	-80,620.43
06/30/2010	EQUITIES	NISCAYAH AB SER B NPV	SWEDEN	826,943.27	-426,486.89
06/30/2010	EQUITIES	NISHAT TEXTILE MILLS ORD	PAKISTAN	194,260.59	17,390.84
06/30/2010	EQUITIES	NISHI-NIPPON CITY BANK LTD NPV	BANKS	100,019.42	0.00
06/30/2010	EQUITIES	NISHI-NIPPON CITY BANK LTD NPV	BANKS	583,321.13	0.00
06/30/2010	EQUITIES	NISHI-NIPPON CITY BANK LTD NPV	BANKS	175,687.39	0.00
06/30/2010	EQUITIES	NISHI-NIPPON CITY BANK LTD NPV	BANKS	825,401.75	288.49
06/30/2010	EQUITIES	NISHIMATSU CONSTRUCTION CO Y50	CONSTRUCTION	53,904.40	8,903.33
06/30/2010	EQUITIES	NISHIMATSU CONSTRUCTION CO Y50	CONSTRUCTION	833,721.33	-280,439.89
06/30/2010	EQUITIES	NISHIMATSUYA CHAIN CO LTD	RETAIL TRADE	491,065.66	-139,014.20
06/30/2010	EQUITIES	NISHIO RENT ALL CO Y50	OTHER PRODUCTS	15,540.74	-4,897.35
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	1,222,901.00	-163,657.89
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	594,500.00	-215,118.80
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	4,507,716.50	125,511.09
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	5,173,266.50	-473,315.43
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	1,351,400.00	-93,364.40
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	5,198,989.50	-1,156,167.44
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	6,116,361.00	-2,157,665.39
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	167,823.00	46,296.00
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	41,961.68	0.00
06/30/2010	EQUITIES	NISSAN CHEMICAL INDUSTRIES Y50	CHEMICALS	139,258.43	0.00
06/30/2010	EQUITIES	NISSAN CHEMICAL INDUSTRIES Y50	CHEMICALS	80,962.70	0.00
06/30/2010	EQUITIES	NISSAN CHEMICAL INDUSTRIES Y50	CHEMICALS	135,830.17	0.00
06/30/2010	EQUITIES	NISSAN CHEMICAL INDUSTRIES Y50	CHEMICALS	681,229.52	-201,335.60
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	6,980,865.67	-2,971,128.03
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	2,284,981.36	384,511.15
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	6,916,425.39	0.00
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	543,302.07	-30,244.27
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	888,105.27	0.00
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	1,547,618.92	0.00
06/30/2010	EQUITIES	NISSAN SHATAI CO Y50	OTHER PRODUCTS	6,622.22	138.02
06/30/2010	EQUITIES	NISSAY DOWA GENERAL INS CO LTD	INSURANCE	499.94	0.00
06/30/2010	EQUITIES	NISSEI PLASTIC IND JPY50	MACHINERY	30,511.92	-20,271.77

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NISSEN CO Y50	RETAIL TRADE	14,807.50	-4,044.66
06/30/2010	EQUITIES	NISSEN CO Y50	RETAIL TRADE	78.12	0.00
06/30/2010	EQUITIES	NISSEN CO Y50	RETAIL TRADE	-228,521.00	-1,536.38
06/30/2010	EQUITIES	NISSHA PRINTING Y50	SERVICES	325.71	0.00
06/30/2010	EQUITIES	NISSHA PRINTING Y50	SERVICES	282,183.30	-219,442.86
06/30/2010	EQUITIES	NISSHA PRINTING Y50	SERVICES	36,687.71	0.00
06/30/2010	EQUITIES	NISSHA PRINTING Y50	SERVICES	65,466.82	0.00
06/30/2010	EQUITIES	NISSHIN FUDOSAN CO LTD JPY50	CONSTRUCTION	172,194.60	-16,154.57
06/30/2010	EQUITIES	NISSHIN FUDOSAN CO LTD JPY50	CONSTRUCTION	66,278.68	-3,127.35
06/30/2010	EQUITIES	NISSHIN OILLIO GROUP LTD/THE	FOODS	1,040.23	0.00
06/30/2010	EQUITIES	NISSHIN OILLIO GROUP LTD/THE	FOODS	379.70	0.00
06/30/2010	EQUITIES	NISSHIN SEIFUN GROUP INC	FOODS	110,195.28	0.00
06/30/2010	EQUITIES	NISSHIN SEIFUN GROUP INC	FOODS	189,035.95	0.00
06/30/2010	EQUITIES	NISSHIN SEIFUN GROUP INC	FOODS	1,130,745.59	0.00
06/30/2010	EQUITIES	NISSHIN SEIFUN GROUP INC	FOODS	934,598.49	-57,022.87
06/30/2010	EQUITIES	NISSHIN STEEL CO Y50	IRON AND STEEL	483,894.11	-538,542.56
06/30/2010	EQUITIES	NISSHIN STEEL CO Y50	IRON AND STEEL	549.18	0.00
06/30/2010	EQUITIES	NISSHIN STEEL CO Y50	IRON AND STEEL	56,976.25	0.00
06/30/2010	EQUITIES	NISSHIN STEEL CO Y50	IRON AND STEEL	100,686.68	0.00
06/30/2010	EQUITIES	NISSHINBO HOLDINGS INC Y50	TEXTILES AND APPARELS	63,957.36	0.00
06/30/2010	EQUITIES	NISSHINBO HOLDINGS INC Y50	TEXTILES AND APPARELS	109,658.65	0.00
06/30/2010	EQUITIES	NISSHINBO HOLDINGS INC Y50	TEXTILES AND APPARELS	505,088.71	-126,937.00
06/30/2010	EQUITIES	NISSIN FOODS HOLDINGS CO LTD	FOODS	838,313.37	-70,234.85
06/30/2010	EQUITIES	NISSIN FOODS HOLDINGS CO LTD	FOODS	122,051.12	0.00
06/30/2010	EQUITIES	NISSIN FOODS HOLDINGS CO LTD	FOODS	208,545.70	0.00
06/30/2010	EQUITIES	NISSIN KOGYO JPY50	LAND TRANSPORTATION	601,234.04	-82,263.30
06/30/2010	EQUITIES	NISSIN SUGAR MFG JPY50	OTHER PRODUCTS	67,282.86	-5,807.44
06/30/2010	EQUITIES	NISSIN SUGAR MFG JPY50	OTHER PRODUCTS	24,409.54	-4,379.70
06/30/2010	EQUITIES	NISSUI PHARM CO JPY50	JAPAN	36,223.30	-6,857.27
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	162,708.64	0.00
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	1,975,738.24	311,407.87
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	285,803.61	0.00
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	3,133,828.70	165,043.78
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	11,428,749.07	1,086,329.93
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	1,309,878.52	304,166.49
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	1,993,545.60	484,659.39
06/30/2010	EQUITIES	NITSBA HLDGS ILS1	ISRAEL	80,097.51	0.00
06/30/2010	EQUITIES	NITTAN VALUE CO JPY50	METAL PRODUCTS	39,977.40	-55,580.84
06/30/2010	EQUITIES	NITTETSU MINING CO Y50	MINING	175,347.44	-264,616.09
06/30/2010	EQUITIES	NITTETSU MINING CO Y50	MINING	508,851.39	-169,620.44

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NITTETSU MINING CO Y50	MINING	68,708.33	-22,632.16
06/30/2010	EQUITIES	NITTO BOSEKI CO LTD Y50	TEXTILES AND APPARELS	0.03	0.00
06/30/2010	EQUITIES	NITTO BOSEKI CO LTD Y50	TEXTILES AND APPARELS	-276,053.79	-11,600.10
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	8,359,843.01	0.00
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	2,167,739.65	-1,097,919.82
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	8,164,250.91	-2,325,604.36
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	5,762.01	0.00
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	276,364.41	0.00
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	481,511.80	0.00
06/30/2010	EQUITIES	NITTO SEIKO CO JPY50	METAL PRODUCTS	41,869.79	-27,803.45
06/30/2010	EQUITIES	NK CO LTD	SOUTH KOREA	148,988.30	0.00
06/30/2010	EQUITIES	NKSJ HOLDINGS INC	INSURANCE	3,619,127.60	-2,609,585.02
06/30/2010	EQUITIES	NKSJ HOLDINGS INC	INSURANCE	83.49	0.00
06/30/2010	EQUITIES	NKSJ HOLDINGS INC	INSURANCE	747,655.30	0.00
06/30/2010	EQUITIES	NKSJ HOLDINGS INC	INSURANCE	426,940.60	0.00
06/30/2010	EQUITIES	NL INDS INC NEW	COMMODITY CHEMICALS	139,354.50	-282,646.74
06/30/2010	EQUITIES	NL INDS INC NEW	COMMODITY CHEMICALS	5,361.90	-2,054.09
06/30/2010	EQUITIES	NN INC COM	INDUSTRIAL MACHINERY	313,820.00	-671,535.56
06/30/2010	EQUITIES	NOBEL BIOCARE AG CHF0.40(BR)	SWITZERLAND	839,602.43	-1,308,685.96
06/30/2010	EQUITIES	NOBEL BIOCARE AG CHF0.40(BR)	SWITZERLAND	109,020.92	0.00
06/30/2010	EQUITIES	NOBEL BIOCARE AG CHF0.40(BR)	SWITZERLAND	189,657.32	0.00
06/30/2010	EQUITIES	NOBLE BANK SA PLN1.00 (BR)	POLAND	39,274.20	0.00
06/30/2010	EQUITIES	NOBLE CORPORATION BAAR	SWITZERLAND	2,077,152.00	188,453.60
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	2,323,790.94	-151,930.70
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	14,784,409.47	4,531,243.31
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	15,380,349.21	4,224,230.64
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	328,255.53	19,533.19
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	109,206.06	0.00
06/30/2010	EQUITIES	NOBLE GROUP HKD0.25	SINGAPORE	186,399.39	0.00
06/30/2010	EQUITIES	NOBLE GROUP HKD0.25	SINGAPORE	325,500.19	0.00
06/30/2010	EQUITIES	NOBLE GROUP HKD0.25	SINGAPORE	1,511,232.37	362,003.90
06/30/2010	EQUITIES	NOBLE GROUP HKD0.25	SINGAPORE	1,244,248.92	-315,829.59
06/30/2010	EQUITIES	NOEVIR CO LTD NPV	OTHER PRODUCTS	46,332.92	-2,683.42
06/30/2010	EQUITIES	NOJIMA CORP JPY50	RETAIL TRADE	13,591.37	-4,262.37
06/30/2010	EQUITIES	NOJIMA CORP JPY50	RETAIL TRADE	36,660.92	-14,080.61
06/30/2010	EQUITIES	NOK CORPORATION Y50	RUBBER PRODUCTS	634,478.48	-259,488.24
06/30/2010	EQUITIES	NOK CORPORATION Y50	RUBBER PRODUCTS	145,428.81	0.00
06/30/2010	EQUITIES	NOK CORPORATION Y50	RUBBER PRODUCTS	245,803.23	0.00
06/30/2010	EQUITIES	NOK CORPORATION Y50	RUBBER PRODUCTS	85,008.83	0.00
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	1,628,656.34	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	2,720,143.27	0.00
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	371,962.64	-754,168.83
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	11,319,644.36	-6,005,499.14
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	12,302,432.51	-33,586,685.11
06/30/2010	EQUITIES	NOKIAN RENKAAT OYJ (NOKIA TYRE	FINLAND	1,110,381.89	-71,065.49
06/30/2010	EQUITIES	NOKIAN RENKAAT OYJ (NOKIA TYRE	FINLAND	235,037.06	0.00
06/30/2010	EQUITIES	NOKIAN RENKAAT OYJ (NOKIA TYRE	FINLAND	137,710.55	0.00
06/30/2010	EQUITIES	NOKIAN RENKAAT OYJ (NOKIA TYRE	FINLAND	3,312,955.24	258,885.88
06/30/2010	EQUITIES	NOLATO AB SER'B'SEK5	SWEDEN	189,771.27	45,345.83
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	985,831.78	0.00
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	1,719,064.83	0.00
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	7,894,512.41	-8,587,592.82
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	1,044,423.10	-367,492.83
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	421,084.87	-585,180.14
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	4,019,094.83	-4,355,076.34
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	1,126,862.79	0.00
06/30/2010	EQUITIES	NOMURA REAL ESTATE NOMURA	REAL ESTATE	388,533.13	0.00
06/30/2010	EQUITIES	NOMURA REAL ESTATE NOMURA	REAL ESTATE	622,587.02	-511,750.99
06/30/2010	EQUITIES	NOMURA REAL ESTATE NOMURA	REAL ESTATE	72,053.32	0.00
06/30/2010	EQUITIES	NOMURA REAL ESTATE NOMURA	REAL ESTATE	126,363.16	0.00
06/30/2010	EQUITIES	NOMURA RESEARCH INSTITUTE NPV	SERVICES	189,044.09	0.00
06/30/2010	EQUITIES	NOMURA RESEARCH INSTITUTE NPV	SERVICES	109,795.55	0.00
06/30/2010	EQUITIES	NOMURA RESEARCH INSTITUTE NPV	SERVICES	833,137.44	-442,250.70
06/30/2010	EQUITIES	NOMURA RESEARCH INSTITUTE NPV	SERVICES	6,653.52	0.00
06/30/2010	EQUITIES	NOMURA RL EST INC NPV	REAL ESTATE	455,190.42	-324,526.45
06/30/2010	EQUITIES	NOMURA RL EST INC NPV	REAL ESTATE	115,382.53	-37,552.35
06/30/2010	EQUITIES	NOMURA RL EST INC NPV	REAL ESTATE	60,474.91	0.00
06/30/2010	EQUITIES	NOMURA RL EST INC NPV	REAL ESTATE	106,604.78	0.00
06/30/2010	EQUITIES	NONG SHIM CO KRW5000	SOUTH KOREA	95,063.44	0.00
06/30/2010	EQUITIES	NONG SHIM HLDGS CO KRW5000	SOUTH KOREA	121,514.57	0.00
06/30/2010	EQUITIES	NORANDA ALUMINUM HOLDING	ALUMINUM	27,623.28	-4,579.11
06/30/2010	EQUITIES	NORBORD INC	CDN FOREST PRODUCTS	412,449.37	-225,288.25
06/30/2010	EQUITIES	NORDEA BANK AB EUR0.39632	SWEDEN	1,373,594.16	0.00
06/30/2010	EQUITIES	NORDEA BANK AB EUR0.39632	SWEDEN	2,393,254.16	0.00
06/30/2010	EQUITIES	NORDEA BANK AB EUR0.39632	SWEDEN	10,726,096.93	-991,370.41
06/30/2010	EQUITIES	NORDIC AMER TANKER SHIPPING	OIL & GAS STORAGE & TRANS	48,286.71	-7,802.96
06/30/2010	EQUITIES	NORDIC AMER TANKER SHIPPING	OIL & GAS STORAGE & TRANS	1,745,147.43	-335,569.77
06/30/2010	EQUITIES	NORDJYSKE BANK A/SDKK10	DENMARK	20,965.74	-23,168.29
06/30/2010	EQUITIES	NORDSON CORP	INDUSTRIAL MACHINERY	555,192.00	-54,660.87
06/30/2010	EQUITIES	NORDSON CORP	INDUSTRIAL MACHINERY	3,014,972.96	836,997.75



Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NORDSON CORP	INDUSTRIAL MACHINERY	62,753.52	20,981.25
06/30/2010	EQUITIES	NORDSTROM INC	DEPARTMENT STORES	174,437.61	61,288.89
06/30/2010	EQUITIES	NORDSTROM INC	DEPARTMENT STORES	8,057,800.80	2,279,481.30
06/30/2010	EQUITIES	NORDSTROM INC	DEPARTMENT STORES	7,739,795.79	-70,018.96
06/30/2010	EQUITIES	NORDSTROM INC	DEPARTMENT STORES	173,826.00	43,437.82
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	1,968,155.00	-98,265.21
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	7,816,387.00	1,540,290.33
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	27,619,792.85	6,533,987.63
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	27,038,842.30	6,735,520.33
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	611,189.05	208,760.52
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	203,500.26	0.00
06/30/2010	EQUITIES	NORITSU KOIKI CO JPY50	PRECISION INSTRUMENTS	106,957.85	-193,768.88
06/30/2010	EQUITIES	NORITSU KOIKI CO JPY50	PRECISION INSTRUMENTS	44,242.29	-1,332.99
06/30/2010	EQUITIES	NORITZ CORP Y50	OTHER PRODUCTS	390,654.11	69,481.06
06/30/2010	EQUITIES	NORITZ CORP Y50	OTHER PRODUCTS	784,632.92	134,391.60
06/30/2010	EQUITIES	NORKOM GROUP	IRELAND	151,759.23	-15,001.12
06/30/2010	EQUITIES	NORRESUNDBY BANK DKK10(REGD)	DENMARK	25,672.42	-24,669.65
06/30/2010	EQUITIES	NORSK HYDRO ASA - RTS	NORWAY	5,456.06	0.00
06/30/2010	EQUITIES	NORSK HYDRO ASA - RTS	NORWAY	9,379.43	0.00
06/30/2010	EQUITIES	NORSK HYDRO ASA - RTS	NORWAY	45,715.16	45,715.16
06/30/2010	EQUITIES	NORSK HYDRO ASA NOK3.6666	NORWAY	1,331,170.86	-6,662,127.34
06/30/2010	EQUITIES	NORSK HYDRO ASA NOK3.6666	NORWAY	272,869.17	0.00
06/30/2010	EQUITIES	NORSK HYDRO ASA NOK3.6666	NORWAY	158,731.65	0.00
06/30/2010	EQUITIES	NORSKE SKOGSINDUSTRIER NOK10	NORWAY	111,663.37	-166,928.02
06/30/2010	EQUITIES	NORSKE SKOGSINDUSTRIER NOK10	NORWAY	263,922.87	-163,802.36
06/30/2010	EQUITIES	NORSKE SKOGSINDUSTRIER NOK10	NORWAY	41,520.44	-119,206.99
06/30/2010	EQUITIES	NORSKE SKOGSINDUSTRIER NOK10	NORWAY	245,899.56	-569,403.03
06/30/2010	EQUITIES	NORTEK INC	BUILDING PRODUCTS	6,605.93	0.00
06/30/2010	EQUITIES	NORTEK INC COM NEW	BUILDING PRODUCTS	32,660.42	0.00
06/30/2010	EQUITIES	NORTEK INC COM NEW	BUILDING PRODUCTS	32,166.60	0.00
06/30/2010	EQUITIES	NORTH AMERN ENERGY PARTNERS	CDN OIL & GAS EQUIP/SVCS	208,308.53	-20,043.94
06/30/2010	EQUITIES	NORTH AMERN ENERGY PARTNERS	CDN OIL & GAS EQUIP/SVCS	1,745,532.06	-179,218.26
06/30/2010	EQUITIES	NORTH CHINA PHARMACEUTICAL CO	CHINA	34,246.93	0.00
06/30/2010	EQUITIES	NORTH-WEST TELECOM ORD RUB1	RUSSIA	82,905.90	0.00
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	6,115,200.00	-335,348.28
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	1,034,488.00	-83,027.00
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	6,176,606.80	1,085,832.25
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	5,979,162.28	1,053,284.96
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	858,676.00	-6,668.38
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	158,103.40	30,280.40

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	46,888.14	0.00
06/30/2010	EQUITIES	NORTHERN DYNASTY MINERALS LTD	CDN DIV METALS & MINING	-690,310.18	115,596.12
06/30/2010	EQUITIES	NORTHERN OFFSHORE USD0.25	NORWAY	146,167.75	12,840.16
06/30/2010	EQUITIES	NORTHERN OFFSHORE USD0.25	NORWAY	343,730.78	22,222.89
06/30/2010	EQUITIES	NORTHERN OFFSHORE USD0.25	NORWAY	20,821.88	-1,615.62
06/30/2010	EQUITIES	NORTHERN OIL & GAS INC NEV COM	OIL & GAS EXPL & PROD	572,522.76	130,236.35
06/30/2010	EQUITIES	NORTHERN OIL & GAS INC NEV COM	OIL & GAS EXPL & PROD	2,070,154.68	1,204,646.57
06/30/2010	EQUITIES	NORTHERN OIL & GAS INC NEV COM	OIL & GAS EXPL & PROD	19,311.36	5,223.20
06/30/2010	EQUITIES	NORTHERN PROPERTY REIT	CDN RESIDENTIAL REITS	2,480,216.43	4,162.87
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	17,537,176.84	-1,992,997.09
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	15,877,702.30	-1,288,072.33
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	351,952.22	-50,160.15
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	70,364.94	0.00
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	6,860.00	0.00
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	6,300.00	0.00
06/30/2010	EQUITIES	NORTHFIELD BANCORP INC NEW COM	REGIONAL BANKS	9,280.70	1,694.55
06/30/2010	EQUITIES	NORTHFIELD BANCORP INC NEW COM	REGIONAL BANKS	107,630.16	8,676.83
06/30/2010	EQUITIES	NORTHGATE	FINANCIAL SERVICES	74,892.10	-229,762.90
06/30/2010	EQUITIES	NORTHGATE MINERALS CORP	CDN GOLD	95,450.05	38,151.49
06/30/2010	EQUITIES	NORTHGATE MINERALS CORP	CDN GOLD	555,001.16	49,631.07
06/30/2010	EQUITIES	NORTHGATE MINERALS CORP	CDN GOLD	103,631.49	18,999.56
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	3,478,716.00	-1,222,136.36
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	5,159,551.00	1,100,811.98
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	2,952,498.96	-94,442.86
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	4,954,040.00	1,223,950.00
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	4,872,380.00	-2,330,580.00
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	23,933,674.96	-1,335,361.53
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	23,947,720.48	1,795,353.99
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	751,272.00	-69,899.28
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	6,924,060.28	649,811.36
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	503,787.76	58,182.93
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	169,971.94	0.00
06/30/2010	EQUITIES	NORTHSTAR RLTY FIN CORP	MORTGAGE REITS	2,832.87	-594.16
06/30/2010	EQUITIES	NORTHSTAR RLTY FIN CORP	MORTGAGE REITS	280,317.96	-516,032.19
06/30/2010	EQUITIES	NORTHSTAR RLTY FIN CORP	MORTGAGE REITS	-679,159.89	251,480.94
06/30/2010	EQUITIES	NORTHSTAR RLTY FIN CORP	MORTGAGE REITS	57,138.00	-18,317.55
06/30/2010	EQUITIES	NORTHWEST BANCSHARES INC	THRIFTS & MTG FINANCE	2,413,207.71	24,633.86
06/30/2010	EQUITIES	NORTHWEST BANCSHARES INC	THRIFTS & MTG FINANCE	691,996.57	-28,257.86
06/30/2010	EQUITIES	NORTHWEST BANCSHARES INC	THRIFTS & MTG FINANCE	1,104,859.22	142,683.41
06/30/2010	EQUITIES	NORTHWEST BANCSHARES INC	THRIFTS & MTG FINANCE	2,959.26	929.66

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NORTHWEST NAT GAS CO COM	GAS UTILITIES	38,385.17	1,709.14
06/30/2010	EQUITIES	NORTHWEST NAT GAS CO COM	GAS UTILITIES	1,748,376.96	283,503.98
06/30/2010	EQUITIES	NORTHWEST NAT GAS CO COM	GAS UTILITIES	653,550.00	6,875.08
06/30/2010	EQUITIES	NORTHWEST PIPE CO	CONSTRUCTION & ENGINEERNG	271,130.00	-304,496.43
06/30/2010	EQUITIES	NORTHWEST PIPE CO	CONSTRUCTION & ENGINEERNG	6,783.00	-6,857.97
06/30/2010	EQUITIES	NORTHWEST PIPE CO	CONSTRUCTION & ENGINEERNG	60,800.00	-14,564.48
06/30/2010	EQUITIES	NORTHWESTERN CORP	MULTI-UTILITIES	217,460.00	14,773.49
06/30/2010	EQUITIES	NORTHWESTERN CORP	MULTI-UTILITIES	39,797.80	7,245.63
06/30/2010	EQUITIES	NORTHWESTERN CORP	MULTI-UTILITIES	1,404,320.00	-39,843.19
06/30/2010	EQUITIES	NORTHWESTERN CORP	MULTI-UTILITIES	112,660.00	8,339.85
06/30/2010	EQUITIES	NORWEGIAN AIR SHUT NOK0.10	NORWAY	604,660.20	-272,843.09
06/30/2010	EQUITIES	NORWEGIAN AIR SHUT NOK0.10	NORWAY	364,609.84	-137,946.51
06/30/2010	EQUITIES	NORWEGIAN ENERGY COMPANY ASA	NORWAY	264,540.62	-207,128.33
06/30/2010	EQUITIES	NOVAE GROUP ORD GBP1	NONLIFE INSURANCE	255,775.66	-22,624.78
06/30/2010	EQUITIES	NOVAMED INC	HEALTH CARE FACILITIES	8.30	-3.87
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	15,827,143.31	1,270,555.70
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	5,220,868.39	0.00
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	9,029,847.60	0.00
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	12,053,853.43	-3,135,225.27
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	14,803,867.01	-149,692.75
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	21,069,268.38	-1,249,579.35
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	42,084,140.82	-7,028,108.74
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	1,330,963.83	-157,640.43
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	4,150,305.69	166,404.93
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	7,929,250.42	-616,505.67
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	47,088,920.36	-2,546,409.52
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	22,015,556.34	-5,020,939.98
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	26,558,478.11	0.00
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	185.47	0.00
06/30/2010	EQUITIES	NOVATEK MICROELECTRONICS TWD10	TAIWAN	0.76	0.00
06/30/2010	EQUITIES	NOVATEK OAO GDR EACH REPR	RUSSIA	916,381.88	0.00
06/30/2010	EQUITIES	NOVATEK OAO GDR EACH REPR	RUSSIA	11,782,527.74	5,546,562.64
06/30/2010	EQUITIES	NOVATEK OAO GDR EACH REPR	RUSSIA	6,764,846.75	0.00
06/30/2010	EQUITIES	NOVATEL WIRELESS INC COM NEW	COMPUTER STORAGE & PERIPH	424,186.00	-490,339.49
06/30/2010	EQUITIES	NOVATEL WIRELESS INC COM NEW	COMPUTER STORAGE & PERIPH	462,862.12	-482,726.75
06/30/2010	EQUITIES	NOVATEL WIRELESS INC COM NEW	COMPUTER STORAGE & PERIPH	8,719.06	-6,820.90
06/30/2010	EQUITIES	NOVAVAX IND	BIOTECHNOLOGY	6,375.46	-365.34
06/30/2010	EQUITIES	NOVAVAX IND	BIOTECHNOLOGY	369,726.77	-259,080.77
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	2,906,393.52	-116,918.83
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	3,002,851.28	213,205.13

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	65,944.80	15,209.10
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	20,687.99	0.00
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	2,503.68	0.00
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	67,482.96	16,104.72
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	4,223,581.20	64,948.60
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	4,331,614.80	946,388.93
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	271,352.00	63,200.39
06/30/2010	EQUITIES	NOVO NORDISK A S ADR	DENMARK	34,433,500.00	12,118,633.24
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	19,353,370.59	8,411,931.76
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	1,825,994.33	0.00
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	14,909,082.72	6,160,403.00
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	14,355,537.32	6,054,629.61
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	2,279,017.82	1,234,151.37
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	456.09	0.00
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	3,128,516.22	0.00
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	7,869,314.48	3,645,065.85
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	879,270.26	473,430.16
06/30/2010	EQUITIES	NOVOLIPET STEEL-GDR REG S	RUSSIA	5,374,925.86	-154,769.98
06/30/2010	EQUITIES	NOVOLIPET STEEL-GDR REG S	RUSSIA	817,626.98	0.00
06/30/2010	EQUITIES	NOVOROSSIYSK COML SEA PORT PUB	RUSSIA	764,335.69	0.00
06/30/2010	EQUITIES	NOVOROSSIYSK SEA TRADE PORT	RUSSIA	4,497,902.18	0.00
06/30/2010	EQUITIES	NOVOROSSIYSK SEA TRADE PORT	RUSSIA	726,000.00	-7,750.98
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	255,958.91	0.00
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	11,562,662.92	3,604,780.30
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	2,020,886.98	278,634.18
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	383,201.26	45,192.03
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	436,984.44	0.00
06/30/2010	EQUITIES	NPS PHARMACEUTICALS INC	BIOTECHNOLOGY	578,118.80	183,126.62
06/30/2010	EQUITIES	NPS PHARMACEUTICALS INC	BIOTECHNOLOGY	574,956.76	32,727.90
06/30/2010	EQUITIES	NPS PHARMACEUTICALS INC	BIOTECHNOLOGY	70,196.00	5,277.64
06/30/2010	EQUITIES	NPS PHARMACEUTICALS INC	BIOTECHNOLOGY	10,948.00	3,088.21
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	180,984.93	19,497.84
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	56,134.00	0.00
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	8,484,360.57	-816,231.20
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	7,998,927.30	-355,907.93
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	258,762.00	-29,656.08
06/30/2010	EQUITIES	NRW HOLDINGS LIMITED NPV	AUSTRALIA	351,061.68	-175,179.16
06/30/2010	EQUITIES	NS SOLUTIONS CORP NPV	SERVICES	41,364.00	3,752.46
06/30/2010	EQUITIES	NS SOLUTIONS CORP NPV	SERVICES	778,037.07	39,005.09
06/30/2010	EQUITIES	NSK LTD ORD	MACHINERY	273,262.01	0.00

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NSK LTD ORD	MACHINERY	157,767.21	0.00
06/30/2010	EQUITIES	NSK LTD ORD	MACHINERY	1,567,973.79	6,458.94
06/30/2010	EQUITIES	NSK LTD ORD	MACHINERY	1,349,592.06	-199,650.37
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	1,225,000.00	98,618.72
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	458,500.00	8,976.79
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	4,873,155.00	805,965.33
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	5,123,055.00	832,115.69
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	38,983.43	0.00
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	107,275.00	17,531.80
06/30/2010	EQUITIES	NT EAFE AND CANADA	MULTINATL EQUITY FUNDS	1,721.20	-7,275.10
06/30/2010	EQUITIES	NTE FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	NTELOS HLDGS CORP COM	WIRELESS TELECOMM SVCS	305,480.48	-25,158.27
06/30/2010	EQUITIES	NTELOS HLDGS CORP COM	WIRELESS TELECOMM SVCS	5,244.00	-3,553.19
06/30/2010	EQUITIES	NTELOS HLDGS CORP COM	WIRELESS TELECOMM SVCS	1,000,502.76	-79,013.75
06/30/2010	EQUITIES	NTELOS HLDGS CORP COM	WIRELESS TELECOMM SVCS	16,431.20	-248.58
06/30/2010	EQUITIES	NTN CORP Y50	MACHINERY	177,071.14	0.00
06/30/2010	EQUITIES	NTN CORP Y50	MACHINERY	101,997.34	0.00
06/30/2010	EQUITIES	NTN CORP Y50	MACHINERY	348,504.50	0.00
06/30/2010	EQUITIES	NTN CORP Y50	MACHINERY	740,241.84	-526,471.32
06/30/2010	EQUITIES	NTPC LTD	INDIA	148,403.17	0.00
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	1,921,851.74	-684,527.87
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	1,391,004.64	1,674.46
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	1,514,222.29	0.00
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	309,526.50	-21,760.22
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	413,442.32	0.00
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	5,526,726.21	632,066.54
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	238,387.84	0.00
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	1,180,521.87	0.00
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	13,534.55	0.00
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	2,058,844.79	0.00
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	3,244.57	0.00
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	712,462.34	-107,087.92
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	9,957.74	0.00
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	9,317,966.64	-1,734,569.67
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	7,999,195.93	-1,696,779.75
06/30/2010	EQUITIES	NTT URBAN DEVELOPMENT CORP NPV	REAL ESTATE	364,995.68	-497,581.05
06/30/2010	EQUITIES	NTT URBAN DEVELOPMENT CORP NPV	REAL ESTATE	47,402.64	0.00
06/30/2010	EQUITIES	NTT URBAN DEVELOPMENT CORP NPV	REAL ESTATE	82,222.72	0.00
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	1,306,307.07	767,414.25
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	1,781,398.08	510,373.51

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	48,738.15	20,820.75
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	3,373,402.95	-94,547.77
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	1,168,818.12	222,380.73
06/30/2010	EQUITIES	NUANCE COMMUNICATIONS INC	APPLICATION SOFTWARE	802,815.00	284,948.05
06/30/2010	EQUITIES	NUANCE COMMUNICATIONS INC	APPLICATION SOFTWARE	106,100.15	20,592.39
06/30/2010	EQUITIES	NUANCE COMMUNICATIONS INC	APPLICATION SOFTWARE	4,785,136.20	1,484,802.18
06/30/2010	EQUITIES	NUANCE COMMUNICATIONS INC	APPLICATION SOFTWARE	4,843,665.45	103,832.19
06/30/2010	EQUITIES	NUCOR CORP	STEEL	17,524,592.40	-165,231.07
06/30/2010	EQUITIES	NUCOR CORP	STEEL	16,811,684.40	1,951,089.58
06/30/2010	EQUITIES	NUCOR CORP	STEEL	4,918,872.00	210,786.58
06/30/2010	EQUITIES	NUCOR CORP	STEEL	378,053.76	-34,077.16
06/30/2010	EQUITIES	NUCOR CORP	STEEL	72,092.15	0.00
06/30/2010	EQUITIES	NUCOR CORP	STEEL	2,204,296.08	-165,071.20
06/30/2010	EQUITIES	NUFARM NPV	AUSTRALIA	53,521.11	-11,389.67
06/30/2010	EQUITIES	NUPLEX INDUSTRIES NPV	NEW ZEALAND	204,877.53	-42,139.81
06/30/2010	EQUITIES	NUTRACEUTICAL INTL CORP COM	PERSONAL PRODUCTS	93,803.22	24,488.84
06/30/2010	EQUITIES	NUTRACEUTICAL INTL CORP COM	PERSONAL PRODUCTS	2,289.00	-24.00
06/30/2010	EQUITIES	NUTRECO NV	NETHERLANDS	1,520,531.49	-21,136.55
06/30/2010	EQUITIES	NUTRECO NV	NETHERLANDS	1,103,359.05	231,027.59
06/30/2010	EQUITIES	NUTRI SYSTEMS INC COM NEW	INTERNET RETAIL	1,283,080.08	-159,069.51
06/30/2010	EQUITIES	NUTRI SYSTEMS INC COM NEW	INTERNET RETAIL	28,697.94	11,229.78
06/30/2010	EQUITIES	NUVASIVE INC	HEALTH CARE EQUIPMENT	46,381.68	-1,046.55
06/30/2010	EQUITIES	NUVASIVE INC	HEALTH CARE EQUIPMENT	2,143,379.70	229,045.11
06/30/2010	EQUITIES	NUVASIVE INC	HEALTH CARE EQUIPMENT	2,179,123.38	-917,555.53
06/30/2010	EQUITIES	NUVASIVE INC	HEALTH CARE EQUIPMENT	2,695,562.82	175,536.74
06/30/2010	EQUITIES	NUVISTA ENERGY LTD	CDN OIL & GAS EXPL & PROD	30,736.16	-4,966.12
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	5,530,339.56	140,360.50
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	3,483,926.38	265,736.84
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	3,749,911.20	-468,574.77
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	3,204,053.00	-903,429.00
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	2,913,527.00	646,354.00
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	110,718.75	16,218.75
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	29,105.55	0.00
06/30/2010	EQUITIES	NVE CORP	SEMICONDUCTORS	7,791.87	909.32
06/30/2010	EQUITIES	NVE CORP	SEMICONDUCTORS	147,523.17	-11,036.33
06/30/2010	EQUITIES	NVE CORP	SEMICONDUCTORS	263,400.03	20,442.95
06/30/2010	EQUITIES	NVIDIA CORP COM	SEMICONDUCTORS	8,504,797.27	607,707.46
06/30/2010	EQUITIES	NVIDIA CORP COM	SEMICONDUCTORS	8,140,259.43	-2,627,014.58
06/30/2010	EQUITIES	NVIDIA CORP COM	SEMICONDUCTORS	161,318.00	-24,842.58
06/30/2010	EQUITIES	NVIDIA CORP COM	SEMICONDUCTORS	185,679.06	-5,917.98

Total

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	117,250.37	31,378.70
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	262,012.00	-4,186.70
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	5,166,876.64	-115,209.03
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	4,969,057.58	559,916.41
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	589,527.00	272,945.91
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	1,834,084.00	853,343.96
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	8,006,055.59	-268,431.67
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	308,396.27	0.00
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	650,980.14	-70,527.57
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	78,756.59	0.00
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	136,973.09	0.00
06/30/2010	EQUITIES	NXSTAGE MEDICAL INC COM	HEALTH CARE EQUIPMENT	671,361.60	365,306.31
06/30/2010	EQUITIES	NXSTAGE MEDICAL INC COM	HEALTH CARE EQUIPMENT	-225,568.00	-12,485.85
06/30/2010	EQUITIES	NXSTAGE MEDICAL INC COM	HEALTH CARE EQUIPMENT	16,709.84	11,984.43
06/30/2010	EQUITIES	NYMAGIC INC	PROPERTY & CASUALTY INS	3,470.81	819.82
06/30/2010	EQUITIES	NYMAGIC INC	PROPERTY & CASUALTY INS	71,587.88	7,472.61
06/30/2010	EQUITIES	NYMAGIC INC	PROPERTY & CASUALTY INS	45,876.74	-5,510.72
06/30/2010	EQUITIES	NYMOX PHARMACEUTICAL CORP COM	CDN BIOTECHNOLOGY	936.00	9.51
06/30/2010	EQUITIES	NYRSTAR NV	BELGIUM	2,078,933.85	654,683.63
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	7,038,797.76	-70,518.03
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	10,861,850.34	-10,852,789.59
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	10,822,035.51	-16,219,106.46
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	7,346,817.00	2,752,065.00
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	4,989,978.00	400,385.20
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	223,968.78	2,837.10
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	58,607.12	0.00
06/30/2010	EQUITIES	O CHARLEYS INC	RESTAURANTS	3,031.60	-1,721.72
06/30/2010	EQUITIES	O CHARLEYS INC	RESTAURANTS	237,630.80	-263,266.11
06/30/2010	EQUITIES	O M GROUP INC COM	SPECIALTY CHEMICALS	1,071,528.74	-309,592.54
06/30/2010	EQUITIES	O M GROUP INC COM	SPECIALTY CHEMICALS	22,428.40	-2,180.80
06/30/2010	EQUITIES	O M GROUP INC COM	SPECIALTY CHEMICALS	391,304.00	-95,490.78
06/30/2010	EQUITIES	O-NET COMMUNICATIONS GROUP	CHINA	18,375.14	2,961.54
06/30/2010	EQUITIES	O-TA PRECISION IND TWD10	TAIWAN	88,437.21	0.00
06/30/2010	EQUITIES	O'REILLY AUTOMOTIVE INC	AUTOMOTIVE RETAIL	9,086,766.04	3,747,284.64
06/30/2010	EQUITIES	O'REILLY AUTOMOTIVE INC	AUTOMOTIVE RETAIL	9,103,364.48	3,487,702.68
06/30/2010	EQUITIES	O'REILLY AUTOMOTIVE INC	AUTOMOTIVE RETAIL	199,704.44	44,883.43
06/30/2010	EQUITIES	OANDO PLC NGN0.50	NIGERIA	171,592.41	39,079.11
06/30/2010	EQUITIES	OASIS PETROLEUM INC	OIL & GAS EXPL & PROD	1,231,920.00	-60,829.62
06/30/2010	EQUITIES	OASIS PETROLEUM INC	OIL & GAS EXPL & PROD	1,508,725.00	-88,005.73
06/30/2010	EQUITIES	OBAGI MED PRODS INC COM	PHARMACEUTICALS	1,392,632.40	-118,969.25

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	4,999,420.33	-690.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	9,998,646.76	-2,320.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	35,004,844.30	-2,520.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	25,000,979.17	-5,875.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	29,995,940.28	-6,960.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	55,011,758.76	-5,390.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	15,002,076.13	-1,080.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	25,000,979.17	-5,875.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	30,001,175.00	-7,050.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	49,997,208.33	-15,250.00
06/30/2010	CASH & TEMPORARY	ABBEY NATL TRSY SVCS INSTL C/D	CERTIFICATES OF DEPOSIT	24,999,912.50	-1,600.00
06/30/2010	CASH & TEMPORARY	ALPINE SECR CORP DISC	COMMERCIAL PAPER	149,992,125.00	875.07
06/30/2010	CASH & TEMPORARY	ALPINE SECR CORP DISC	COMMERCIAL PAPER	23,156,652.65	-180.08
06/30/2010	CASH & TEMPORARY	AMERICAN NURSING MONEY MARKET	OTHER	787,488.00	0.00
06/30/2010	CASH & TEMPORARY	ASB FIN LTD IB NT	COMMERCIAL PAPER	50,003,772.90	19,650.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD DISC	NEW ZEALAND	49,975,695.00	37,695.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD DISC	NEW ZEALAND	24,988,732.50	22,899.17
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	29,999,155.00	-1,020.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	29,995,598.33	-4,410.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	35,008,752.21	-6,790.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,999,014.17	-1,190.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,994,864.72	-5,145.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	45,011,252.84	-8,730.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	34,999,014.17	-1,190.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	COMMERCIAL PAPER	24,996,331.94	-3,675.00
06/30/2010	CASH & TEMPORARY	ASB FINANCE LTD IB NT	NEW ZEALAND	10,002,500.63	-1,940.00
06/30/2010	CASH & TEMPORARY	ATLANTIC ASSET DISC	COMMERCIAL PAPER	199,846,480.00	13,147.20
06/30/2010	CASH & TEMPORARY	ATLANTIC ASSET DISC	COMMERCIAL PAPER	61,433,718.75	10,494.83
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN DOLLARS)	AUSTRALIA	-9,305,229.90	0.00
06/30/2010	CASH & TEMPORARY	AUD (AUSTRALIAN) INTEREST	AUSTRALIA	-1,535.11	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	214.20	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA	AUSTRALIA	3,243,935.22	0.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK DISC	AUSTRALIA	99,980,360.00	59,526.67
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	29,987,706.67	-12,360.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	10,996,438.91	-4,532.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	NEW ZEALAND	24,998,675.40	-2,100.00
06/30/2010	CASH & TEMPORARY	AUSTRALIA & NZ BK IB NT	AUSTRALIA	49,983,813.22	-20,600.00
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	96,055,029.33	-4,704.00
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	50,031,355.00	-1,999.01
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	5,004,478.83	-108.42



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	500,327.98	-10.31
06/30/2010	CASH & TEMPORARY	BANCO BILBAO VIZCAYA INSTL C/D	CERTIFICATES OF DEPOSIT	4,002,292.89	-196.00
06/30/2010	CASH & TEMPORARY	BANK NOVA SCOTIA DISC	COMMERCIAL PAPER	6,747,484.08	3,572.63
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA BAN	COMMERCIAL PAPER	4,972,255.56	968.99
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA N A	COMMERCIAL PAPER	100,045,266.66	-13,400.00
06/30/2010	CASH & TEMPORARY	BANK OF AMERICA NA	COMMERCIAL PAPER	25,006,812.20	5,250.00
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	49,966,043.25	-38,100.00
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	137,976,060.84	-37,260.00
06/30/2010	CASH & TEMPORARY	BANK OF MONTREAL CHI INSTL C/D	CERTIFICATES OF DEPOSIT	11,997,918.33	-3,240.00
06/30/2010	CASH & TEMPORARY	BANK OF NOVA SCOTIA INSTL C/D	CERTIFICATES OF DEPOSIT	29,999,991.60	-16,470.00
06/30/2010	CASH & TEMPORARY	BANK OF NOVA SCOTIA INSTL C/D	CERTIFICATES OF DEPOSIT	49,999,986.00	-27,450.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	50,021,422.78	2,895.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	100,012,212.22	-10.00
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	11,004,713.01	636.90
06/30/2010	CASH & TEMPORARY	BANK TOKYO MITSUBISHI INSTL CD	CERTIFICATES OF DEPOSIT	2,001,166.24	-78.20
06/30/2010	CASH & TEMPORARY	BANKAMERICA CORP DISC	COMMERCIAL PAPER	4,996,889.00	3,014.00
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	74,957,925.00	16,331.25
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	18,199,190.10	9,104.04
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	34,989,010.00	18,546.11
06/30/2010	CASH & TEMPORARY	BANQUE ET CAISSE DISC	SWITZERLAND	49,985,700.00	26,366.67
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	94,500,564.37	-15,120.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,126,858.89	-31,905.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	3,000,239.76	-1,122.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,999,021.19	-1,626.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	25,000,510.23	-7,750.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	25,000,510.23	-7,750.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	5,000,102.05	-1,550.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC	YANKEE	29,996,429.72	-12,900.00
06/30/2010	CASH & TEMPORARY	BARCLAYS BANK PLC INSTL C/D	CERTIFICATES OF DEPOSIT	49,992,869.44	-7,450.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	96,833.89	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	187,444.48	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	2,648,960.26	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS GLOBAL INV. MONEY MKT	US CASH FUNDS	381.99	0.00
06/30/2010	CASH & TEMPORARY	BARCLAYS US FDG DISC	COMMERCIAL PAPER	29,970,033.00	9,899.67
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	12,324,589.58	3,102.20
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	49,987,205.00	3,705.00
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	39,956,668.00	11,668.00
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	39,978,128.00	20,050.22
06/30/2010	CASH & TEMPORARY	BG ENERGY FIN INC DISC	COMMERCIAL PAPER	9,993,940.00	1,315.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	2.00	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	2.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	6.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	7.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND	OTHER	14.00	0.00
06/30/2010	CASH & TEMPORARY	BGI MONEY MARKET FUND FOR EBT	US CASH FUNDS	2,991,135.25	0.00
06/30/2010	CASH & TEMPORARY	BGI UNINVESTED CASH	OTHER	0.14	0.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	45,000,050.00	0.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	510,000,566.67	0.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	750,000,833.33	0.00
06/30/2010	CASH & TEMPORARY	BK OF AMERICA TRI REPO	REPURCHASE AGREEMENTS	300,000,333.33	0.00
06/30/2010	CASH & TEMPORARY	BLACKROCK INC DISC	COMMERCIAL PAPER	24,999,860.00	9,547.50
06/30/2010	CASH & TEMPORARY	BNP PARIBAS FIN DISC	COMMERCIAL PAPER	199,749,320.00	42,653.36
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	49,994,822.22	-5,400.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	49,994,822.22	-5,400.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	9,003,970.50	558.00
06/30/2010	CASH & TEMPORARY	BNP PARIBAS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	4,002,519.47	-147.20
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD DISC	NEW ZEALAND	74,975,722.50	44,722.50
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD DISC	NEW ZEALAND	49,975,695.00	37,028.33
06/30/2010	CASH & TEMPORARY	BNZ INTL FDG LTD IB NT	NEW ZEALAND	49,986,866.67	-18,300.00
06/30/2010	CASH & TEMPORARY	BOTSWANA	BOTSWANA	61,884.14	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	5,512,174.92	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL	BRAZIL	142,238.09	0.00
06/30/2010	CASH & TEMPORARY	BRAZIL CASH	BRAZIL	6,592.75	0.00
06/30/2010	CASH & TEMPORARY	BRL (BRAZILIAN REAL)	BRAZIL	1,565,547.35	0.00
06/30/2010	CASH & TEMPORARY	CAD (CANADIAN DOLLARS)	CANADA CASH	-9,969,302.68	0.00
06/30/2010	CASH & TEMPORARY	CALYON NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	29,999,675.95	-2,160.00
06/30/2010	CASH & TEMPORARY	CALYON NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	10,005,661.35	-1,000.00
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	39,332.15	-27,859.11
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	79,344.23	-56,199.81
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	2,763,006.40	-1,957,047.72
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	420.36	-297.74
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	3,555,388.72	-853,828.05
06/30/2010	CASH & TEMPORARY	CAMPMM RESTRICTED	OTHER	33,647.75	-23,832.82
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	248,035.39	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	9,126.15	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	16,330,980.01	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	85,841.87	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	57,377.91	0.00
06/30/2010	CASH & TEMPORARY	CAMPMM-FLORIDA	OTHER	2,316,009.86	0.00
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	5,083.94	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	CANADA CASH	CANADA CASH	3,627,693.15	0.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	1,999,956.43	-370.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	9,995,562.66	-5,870.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,988,906.65	-14,675.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,997,572.15	-7,050.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	199,995,642.56	-37,000.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,001,991.50	-7,425.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,996,611.04	-5,800.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,995,144.29	-14,100.00
06/30/2010	CASH & TEMPORARY	CANADIAN IMP BK NY INSTL C/D	CERTIFICATES OF DEPOSIT	49,993,708.33	-16,500.00
06/30/2010	CASH & TEMPORARY	CANADIAN INTEREST	OTHER BONDS < 1 YR	-21,334.43	0.00
06/30/2010	CASH & TEMPORARY	CHARIOT FDG LLC DISC	COMMERCIAL PAPER	30,999,913.20	-86.80
06/30/2010	CASH & TEMPORARY	CHARIOT FDG LLC DISC	COMMERCIAL PAPER	49,999,030.00	1,113.57
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC)	SWITZERLAND	1,212,373.11	0.00
06/30/2010	CASH & TEMPORARY	CHF (SWISS FRANC) INTEREST	SWITZERLAND	-1,232.65	0.00
06/30/2010	CASH & TEMPORARY	CHILE CASH	CHILE	133,488.84	0.00
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,022,377.78	14,600.00
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,029,161.67	-5.00
06/30/2010	CASH & TEMPORARY	CITIBANK NA NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,022,377.78	14,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,001,473.10	-3,060.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,998,629.96	-3,025.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	EURO	50,002,594.06	-4,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	EURO	50,002,594.06	-4,600.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,001,227.58	-2,550.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK AG NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,000,491.03	-1,020.00
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	13,998,658.80	8,633.80
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	74,999,167.50	21,667.50
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	49,999,720.00	1,956.11
06/30/2010	CASH & TEMPORARY	COMMERZBANK US DISC	COMMERCIAL PAPER	39,989,764.00	-569.33
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	24,988,533.33	-11,550.00
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	9,995,413.33	-4,620.00
06/30/2010	CASH & TEMPORARY	COMMONWEALTH BK OF AUS IB NT	AUSTRALIA	64,970,186.67	-30,030.00
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	1,999,372.00	-5.90
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	49,957,835.00	17,890.56
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	33,476,556.70	20,292.81
06/30/2010	CASH & TEMPORARY	COMWLTH BK AUST DISC	AUSTRALIA	74,980,627.50	37,502.50
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	10,002,729.33	-4,554.00
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	50,013,646.67	-22,770.00
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE CORP INSTL C/D	CERTIFICATES OF DEPOSIT	200,101,260.00	-28,740.00
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	49,995,335.00	27,973.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	44,959,500.00	30,000.00
06/30/2010	CASH & TEMPORARY	CREDIT AGRICOLE DISC	COMMERCIAL PAPER	49,999,530.00	15,363.33
06/30/2010	CASH & TEMPORARY	CROATIA	CROATIA	252,749.35	0.00
06/30/2010	CASH & TEMPORARY	CSFB DEBIT INTEREST	OTHER	-845.59	0.00
06/30/2010	CASH & TEMPORARY	CSFB REBATE INTEREST	OTHER	-29.21	0.00
06/30/2010	CASH & TEMPORARY	CYPRESS CASH	OTHER	167,651.53	0.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	278,095.37	0.00
06/30/2010	CASH & TEMPORARY	CZECH REPUBLIC	CZECH REPUBLIC	21,617.02	0.00
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	119,982,900.00	899.22
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	5,450,951.58	-73.12
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	34,023,676.43	1,871.00
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	26,742,856.36	-529.61
06/30/2010	CASH & TEMPORARY	DANSKE CORP DISC	COMMERCIAL PAPER	64,993,064.50	19,281.17
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	235.92	0.00
06/30/2010	CASH & TEMPORARY	DENMARK	DENMARK	832,421.63	0.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG N Y INSTL C/D	CERTIFICATES OF DEPOSIT	50,030,550.00	550.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG NY INSTL C/D	EURO	34,997,290.90	-14,840.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK AG NY INSTL C/D	EURO	24,998,064.93	-10,600.00
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	58,199,973.44	11,508.02
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	12,997,013.90	2,827.79
06/30/2010	CASH & TEMPORARY	DEUTSCHE BANK LLC DISC	COMMERCIAL PAPER	9,748,959.68	2,079.68
06/30/2010	CASH & TEMPORARY	DKK INTEREST	DENMARK	-3,793.16	0.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,977,619.44	-22,700.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	29,993,995.00	-6,030.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	24,989,669.44	-10,400.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,989,991.67	-10,050.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	24,989,669.44	-10,400.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK ASA IB NT	NORWAY	49,989,991.67	-10,050.00
06/30/2010	CASH & TEMPORARY	DNB NOR BANK DISC	NORWAY	9,990,400.00	2,666.67
06/30/2010	CASH & TEMPORARY	DREYFUS CASH MGMT FUND	US CASH FUNDS	505,647.87	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	606,100.17	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	1,450,904.25	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	3,808,389.92	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	11,746,678.02	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	5,290,221.55	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	214,247.04	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	57,119,291.69	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS GOVT CASH MGMT FUND	US CASH FUNDS	2,312,506.24	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS INSTL CASH ADVANTAGE	US CASH FUNDS	5,103,073.56	0.00
06/30/2010	CASH & TEMPORARY	DREYFUS TREAS & AGENCY CASH	US CASH FUNDS	263,855.99	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	EB TEMPORARY INVESTMENT FD II	OTHER	1,896,074.99	0.00
06/30/2010	CASH & TEMPORARY	EB TEMPORARY INVESTMENT FD II	OTHER	26,971.90	0.00
06/30/2010	CASH & TEMPORARY	EGP (EGYPTIAN POUND)	EGYPT	-616.34	0.00
06/30/2010	CASH & TEMPORARY	EGYPT	EGYPT	48,487.97	0.00
06/30/2010	CASH & TEMPORARY	EGYPT CASH	EGYPT	2.64	0.00
06/30/2010	CASH & TEMPORARY	EUR (EURO)	EURO	-68,003,309.27	0.00
06/30/2010	CASH & TEMPORARY	EUR INTEREST	EURO	-36,262.37	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	10,735,574.34	0.00
06/30/2010	CASH & TEMPORARY	EURO	EURO	23,492.99	0.00
06/30/2010	CASH & TEMPORARY	EURO\$ 1YR MID CRV FUT SEP 11	PUTS	67,425.00	-20,897.40
06/30/2010	CASH & TEMPORARY	EURO\$ 1YR MID CRV FUT SEP 11	PUTS	-32,625.00	9,552.60
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	51,005,519.42	-538.98
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	79,498,179.45	2,044.39
06/30/2010	CASH & TEMPORARY	FALCON ASSET SEC DISC	COMMERCIAL PAPER	124,997,575.00	2,783.92
06/30/2010	CASH & TEMPORARY	FCAR OWNER TR I DISC	COMMERCIAL PAPER	21,374,846.10	-153.90
06/30/2010	CASH & TEMPORARY	FCAR OWNER TR I DISC	COMMERCIAL PAPER	9,999,928.00	-72.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	100,254,783.34	36,514.20
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	65,004,875.00	6,500.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	50,053,512.78	13,235.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	54,634,526.61	5,429.73
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	16,721,254.00	1,672.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	50,053,512.78	13,235.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS BD	AGENCY	10,001,744.00	994.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	16,148,901.80	5,932.14
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	8,799,472.00	3,447.35
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	6,699,618.10	2,794.32
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,099,901.60	1,647.51
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,099,926.20	1,542.28
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	7,199,877.60	2,607.60
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,891,968.19	1,060.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,149,996.85	1,156.12
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	4,203,541.85	2,811.45
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,149,800.05	1,204.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,499,770.00	2,767.22
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	999,920.00	989.44
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,999,835.00	1,732.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	11,502,723.93	3,572.43
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,999,912.00	1,560.33
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	2,699,016.75	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,199,139.56	0.00

Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	3,799,094.33	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CONS DISC	AGENCY	24,994,725.00	27,586.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN BK CORP DISC	AGENCY	1,798,630.20	366.70
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	11,699,333.10	6,115.21
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,199,830.40	1,343.29
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,999,140.00	2,270.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,749,617.50	2,792.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,699,199.60	9,037.85
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,799,489.60	3,366.43
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,099,832.00	1,269.33
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,922.00	979.22
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,019,858.60	919.10
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,166,469.15	5,324.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	6,449,625.90	4,183.90
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	9,582,779.59	2,943.57
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,899,897.10	3,555.77
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,999,910.00	1,880.83
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,749,868.75	3,064.25
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,199,988.00	459.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,724,977.10	1,858.49
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,994,745.00	1,029.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,448,510.85	518.29
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,958,981.52	420.08
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	12,487,925.00	1,490.98
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,233.00	583.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	4,747,682.00	1,688.38
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	26,986,959.00	22,602.06
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,998,168.00	2,039.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,498,411.00	2,548.78
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	32,386,100.40	23,803.18
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,499,400.00	743.33
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,499,662.50	918.12
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	15,015,876.05	6,362.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	22,675,713.48	19,164.60
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	14,297,497.50	11,853.11
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,799,859.60	883.10
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,199,792.00	1,273.72
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	19,195,948.80	23,282.13
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	6,698,606.40	7,991.93
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	16,362,628.60	17,687.73

Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,811.00	576.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,099,890.00	663.06
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	5,999,448.00	6,233.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	34,695,877.09	25,812.98
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	54,995,160.00	54,972.50
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,962,928.89	2,480.36
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	22,899,519.10	8,440.96
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	8,731,862.75	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,798,462.50	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	7,242,996.50	729.83
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	3,511,287.19	2,503.53
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,233.00	708.56
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,508.00	423.58
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	24,987,800.00	32,371.59
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	2,498,792.50	3,063.19
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	49,977,300.00	46,050.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,999,142.00	1,150.46
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,999,200.00	616.67
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,604.00	1,045.67
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	999,756.00	941.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	1,799,589.60	1,201.60
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LN MTG CORP DISC	AGENCY	324,925.90	246.57
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LOAN BANK	AGENCY	50,041,036.67	36,870.00
06/30/2010	CASH & TEMPORARY	FEDERAL HOME LOAN BANK	AGENCY	25,020,518.33	18,435.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL ASSN DISC	AGENCY	5,111,606.38	2,513.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	4,233,610.47	1,765.75
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	14,523,838.00	14,613.76
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,269,678.69	611.79
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	16,071,913.60	13,206.86
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,099,976.90	675.15
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	14,985,330.00	2,725.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	19,983,780.00	11,974.45
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	4,298,353.10	1,604.04
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	13,610,686.95	6,037.94
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,299,957.10	873.77
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,299,802.00	3,056.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,299,423.08	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	10,995,963.89	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,298,577.80	277.19
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	29,975,670.00	18,445.00

Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,718,458.56	5,719.18
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,859,293.44	2,748.60
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	73,967,958.00	64,314.20
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	1,499,400.00	1,336.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	999,753.00	651.33
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	7,298,598.40	5,042.07
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	3,247,701.18	1,745.62
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	18,099,583.70	7,829.26
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC	AGENCY	2,499,770.00	2,429.30
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	5,003,485.00	4,810.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	9,999,120.00	9,186.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISC NT	AGENCY	27,000,267.00	5,086.90
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,877,037.50	807.90
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	16,491,882.00	3,881.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,692,480.18	3,878.56
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	4,999,000.00	2,466.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	51,588,390.00	23,190.51
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,693,816.81	2,067.80
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,549,961.75	765.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	9,502,838.45	3,614.10
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,999,870.00	745.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	6,434,633.21	2,648.16
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	6,499,642.50	2,740.83
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,148,886.10	1,202.36
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	12,499,150.00	9,864.58
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	19,817,711.77	13,288.08
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	14,931,013.20	9,702.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	999,769.00	678.72
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,099,302.50	1,695.96
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,689,789.67	1,765.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,049,942.25	481.25
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	5,070,731.24	2,325.06
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	2,198,301.60	1,616.88
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	16,491,882.00	3,881.17
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,099,468.70	290.95
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	1,998,130.00	3,310.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	998,949.00	212.89
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	3,995,916.00	832.67
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	5,995,529.45	0.00
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	15,504,736.42	5,207.01



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	FEDERAL NATL MTG ASSN DISCOUNT	AGENCY	4,170,397.51	0.00
06/30/2010	CASH & TEMPORARY	FEDERATED PRIME OBLIGATION FD	US CASH FUNDS	250,225,942.53	0.00
06/30/2010	CASH & TEMPORARY	FEDERATED PRIME OBLIGATION FD	US CASH FUNDS	11,009,941.47	0.00
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	6,672,941.58	-3,659,204.11
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	66,729,415.87	-36,592,041.15
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	23,355,295.54	-12,807,214.39
06/30/2010	CASH & TEMPORARY	FLORIDA EAST FUNDING LLC	COMMERCIAL PAPER	166,823,539.71	22,439,443.82
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING I LLC PROM	COMMERCIAL PAPER	17,950,275.29	-536,873.36
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING I LLC PROM	COMMERCIAL PAPER	34,481,390.63	-102,875,377.99
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING II	COMMERCIAL PAPER	65,474,895.06	-67,344,875.80
06/30/2010	CASH & TEMPORARY	FLORIDA FUNDING II	COMMERCIAL PAPER	95,262,313.23	19,572,477.10
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	94,457,852.08	1,602,999.85
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	113,169,516.58	-108,039,334.43
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	31,961,630.74	-18,457,259.31
06/30/2010	CASH & TEMPORARY	FLORIDA WEST FUNDING LLC	COMMERCIAL PAPER	5,812,790.90	-5,549,286.41
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,989,616.67	-10,675.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,994,405.56	-5,650.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,989,616.67	-10,675.00
06/30/2010	CASH & TEMPORARY	FORTIS BANK NY INSTL C/D	CERTIFICATES OF DEPOSIT	24,994,405.56	-5,650.00
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	14,996,880.00	1,917.50
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	24,993,542.50	3,820.28
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	9,997,920.00	1,278.33
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	74,999,647.50	-248.33
06/30/2010	CASH & TEMPORARY	FORTIS FDG LLC DISC	COMMERCIAL PAPER	99,993,700.00	29,255.56
06/30/2010	CASH & TEMPORARY	FRS STIP ADJUSTMENT	OTHER	2,639,027.02	2,639,027.02
06/30/2010	CASH & TEMPORARY	FRS STIP FLORIDA	OTHER	6,698,377,158.81	0.00
06/30/2010	CASH & TEMPORARY	GBP (GREAT BRITISH POUNDS)	UNITED KINGDOM CASH	5,843,876.53	0.00
06/30/2010	CASH & TEMPORARY	GBP INTEREST	OTHER BONDS < 1 YR	-21,323.63	0.00
06/30/2010	CASH & TEMPORARY	GENERAL ELEC CAP DISC	COMMERCIAL PAPER	49,998,125.00	8,958.33
06/30/2010	CASH & TEMPORARY	GENERAL ELEC CAP DISC	COMMERCIAL PAPER	49,999,190.00	10,440.00
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS GROUP INC	COMMERCIAL PAPER	49,909,875.00	-112,000.00
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS GROUP INC	COMMERCIAL PAPER	4,990,987.50	-11,200.00
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS TRI REPO	REPURCHASE AGREEMENTS	525,000,437.50	0.00
06/30/2010	CASH & TEMPORARY	GOLDMAN SACHS TRI REPO	REPURCHASE AGREEMENTS	585,763,488.14	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG DOLLARS)	HONG KONG	-163,087.46	0.00
06/30/2010	CASH & TEMPORARY	HKD (HONG KONG) INTEREST	HONG KONG	-876.72	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	2,454.73	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG	HONG KONG	7,001,507.22	0.00
06/30/2010	CASH & TEMPORARY	HONG KONG CASH	HONG KONG	9.31	0.00
06/30/2010	CASH & TEMPORARY	HRK (CROATIA KUNA)	CROATIA	-2,895.76	0.00

Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	HSBC TRI-PARTY REPO	REPURCHASES	300,000,416.67	0.00
06/30/2010	CASH & TEMPORARY	HUNGARY	HUNGARY	680.98	0.00
06/30/2010	CASH & TEMPORARY	HUNGARY	HUNGARY	2,230.63	0.00
06/30/2010	CASH & TEMPORARY	IDR (INDONESIAN RUPIAH)	INDONESIA	683.66	0.00
06/30/2010	CASH & TEMPORARY	ILS (ISRAELI SHEKEL)	ISRAEL	-500,850.97	0.00
06/30/2010	CASH & TEMPORARY	INDIA	INDIA	176,080.39	0.00
06/30/2010	CASH & TEMPORARY	INDONESIA	INDONESIA	76,250.16	0.00
06/30/2010	CASH & TEMPORARY	INR (INDIAN RUPEE)	INDIA	-58,038.69	0.00
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	74,999,580.00	20,580.00
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	49,985,835.00	27,612.78
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	49,998,055.00	1,068.89
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	99,999,440.00	30,917.78
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	8,351,953.23	2,045.87
06/30/2010	CASH & TEMPORARY	INTESA FDG LLC DISC	COMMERCIAL PAPER	29,989,500.00	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	2,108.97	0.00
06/30/2010	CASH & TEMPORARY	ISRAEL	ISRAEL	545,926.41	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	39,417,080.50	0.00
06/30/2010	CASH & TEMPORARY	JAPAN	JAPAN	121,553.84	0.00
06/30/2010	CASH & TEMPORARY	JORDAN	JORDAN	189.54	0.00
06/30/2010	CASH & TEMPORARY	JPY (JAPANESE YEN)	JAPAN	-66,355,763.75	0.00
06/30/2010	CASH & TEMPORARY	KENYA	KENYA	628,288.12	0.00
06/30/2010	CASH & TEMPORARY	KRW (SOUTH KOREAN WON)	SOUTH KOREA	-15,163.39	0.00
06/30/2010	CASH & TEMPORARY	LEHMAN PROXY GOLDMAN-PAY	OTHER	-1,483,288.83	0.00
06/30/2010	CASH & TEMPORARY	LEHMAN PROXY WAMCO - REC	OTHER	0.00	-2,033,523.55
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LIMITED IB NT	COMMERCIAL PAPER	49,985,875.00	-14,500.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	39,998,973.89	-3,040.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	39,996,200.00	-4,000.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	AUSTRALIA	49,994,794.44	-5,400.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,994,050.00	-6,125.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	9,999,743.47	-760.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,996,675.00	-3,500.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	AUSTRALIA	29,996,876.67	-3,240.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BANK LTD IB NT	COMMERCIAL PAPER	34,994,050.00	-6,125.00
06/30/2010	CASH & TEMPORARY	MACQUARIE BK LTD DISC	COMMERCIAL PAPER	74,978,985.00	4,985.00
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	24,053.18	0.00
06/30/2010	CASH & TEMPORARY	MALAYSIA	MALAYSIA	313,574.76	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	2,180,549.00	0.00
06/30/2010	CASH & TEMPORARY	MEXICO	MEXICO	1,510.68	0.00
06/30/2010	CASH & TEMPORARY	MIZUHO CORP BK N Y INSTL C/D	CERTIFICATES OF DEPOSIT	9,998,253.33	-2,580.00
06/30/2010	CASH & TEMPORARY	MIZUHO CORP BK N Y INSTL C/D	CERTIFICATES OF DEPOSIT	149,973,800.01	-38,700.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	MONEY MARKET PLUS FUND	OTHER	882,130,058.58	0.00
06/30/2010	CASH & TEMPORARY	MONEY MKT OBLIGS TR PRIME CASH	US CASH FUNDS	250,383,966.72	0.00
06/30/2010	CASH & TEMPORARY	MONEY MKT OBLIGS TR PRIME CASH	US CASH FUNDS	11,011,097.70	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	65,000,054.17	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	435,000,362.50	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	240,279,200.23	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	178,329,148.61	0.00
06/30/2010	CASH & TEMPORARY	MORGAN STAN TRI REPO	REPURCHASE AGREEMENTS	380,000,316.67	0.00
06/30/2010	CASH & TEMPORARY	MOROCCO	MOROCCO	271.14	0.00
06/30/2010	CASH & TEMPORARY	MOROCCO	MOROCCO	131,378.52	0.00
06/30/2010	CASH & TEMPORARY	MXN (MEXICAN PESO)	MEXICO	-1,097,383.27	0.00
06/30/2010	CASH & TEMPORARY	NATEXIS BANQUES DISC	COMMERCIAL PAPER	49,998,335.00	19,876.67
06/30/2010	CASH & TEMPORARY	NATEXIS BANQUES DISC	COMMERCIAL PAPER	49,985,835.00	5,765.56
06/30/2010	CASH & TEMPORARY	NATIONAL AUST FDG DISC	COMMERCIAL PAPER	74,991,877.50	49,627.50
06/30/2010	CASH & TEMPORARY	NATIONAL AUST FDG DISC	COMMERCIAL PAPER	49,997,280.00	32,321.67
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,990,819.44	-9,500.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	34,994,143.33	-6,090.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	34,995,658.06	-4,585.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	44,992,470.00	-7,830.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	14,998,139.17	-1,965.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	4,999,163.33	-870.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,991,633.33	-8,700.00
06/30/2010	CASH & TEMPORARY	NATIONAL BK CANADA NY IB NT	COMMERCIAL PAPER	49,993,797.22	-6,550.00
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	74,968,732.50	53,065.83
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	55,995,492.00	37,927.56
06/30/2010	CASH & TEMPORARY	NATIONWIDE BLDG DISC	COMMERCIAL PAPER	49,948,960.00	51,737.78
06/30/2010	CASH & TEMPORARY	NATIXIS NY BRH INSTL C/D	CERTIFICATES OF DEPOSIT	25,025,107.29	1,800.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,992,715.28	-7,375.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,998,981.94	-1,150.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,991,248.61	-8,800.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,993,162.50	-7,025.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,996,062.50	-4,125.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	49,992,036.11	-8,200.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	4,998,632.50	-1,405.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	4,999,212.50	-825.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,993,162.50	-7,025.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	24,996,062.50	-4,125.00
06/30/2010	CASH & TEMPORARY	NATIXIS US FINANCE CO IB NT	COMMERCIAL PAPER	49,986,775.00	-13,600.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	973.95	0.00
06/30/2010	CASH & TEMPORARY	NEW ZEALAND	NEW ZEALAND	50,066.39	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	NOK (NORWEGIAN KRONE)	NORWAY	1,848,563.81	0.00
06/30/2010	CASH & TEMPORARY	NOK INTEREST	NORWAY	-135.98	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	1,189,773.76	0.00
06/30/2010	CASH & TEMPORARY	NORWAY	NORWAY	6,802.64	0.00
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	3,680,469.62	1,074.62
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	6,314,973.02	3,650.37
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	24,992,150.00	29,858.33
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	74,987,805.00	42,700.83
06/30/2010	CASH & TEMPORARY	NRW BANK DISC	EURO	74,990,497.50	9,226.67
06/30/2010	CASH & TEMPORARY	NZD (NEW ZEALAND DOLLAR)	NEW ZEALAND	5,456,462.39	0.00
06/30/2010	CASH & TEMPORARY	PERU	PERU	501.46	0.00
06/30/2010	CASH & TEMPORARY	PHILIPPINES	PHILIPPINES	3,775.93	0.00
06/30/2010	CASH & TEMPORARY	PHILIPPINES	PHILIPPINES	95,992.02	0.00
06/30/2010	CASH & TEMPORARY	POLAND	POLAND	6,438.41	0.00
06/30/2010	CASH & TEMPORARY	POLAND	POLAND	2,192.04	0.00
06/30/2010	CASH & TEMPORARY	RABOBANK NEDERLD NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,005,328.75	-10,140.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	29,999,355.00	-4,200.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	99,997,850.00	-14,000.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NB NO AMER FIN NT	COMMERCIAL PAPER	49,998,925.00	-7,000.00
06/30/2010	CASH & TEMPORARY	RBS FINANCE NV DISC	COMMERCIAL PAPER	7,999,584.00	295.09
06/30/2010	CASH & TEMPORARY	ROMANIA	ROMANIA	14.88	0.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND DISC	COMMERCIAL PAPER	49,996,350.00	11,850.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND IB NT	COMMERCIAL PAPER	34,998,970.42	-3,290.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND IB NT	COMMERCIAL PAPER	14,999,558.75	-1,410.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,083,682.86	62,300.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	30,009,460.75	0.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,003,523.58	370.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	100,035,235.83	3,700.00
06/30/2010	CASH & TEMPORARY	ROYAL BK SCOTLAND NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,017,617.92	1,850.00
06/30/2010	CASH & TEMPORARY	SALISBURY REC CO DISC	COMMERCIAL PAPER	49,973,050.00	383.38
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	3,248,984.73	641.75
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	49,998,345.00	9,220.00
06/30/2010	CASH & TEMPORARY	SCOTIABANC INC DISC	COMMERCIAL PAPER	31,999,575.96	5,278.39
06/30/2010	CASH & TEMPORARY	SEK (SWEDISH KRONA)	SWEDEN	-5,791,608.20	0.00
06/30/2010	CASH & TEMPORARY	SEK INTEREST	SWEDEN	-662.62	0.00
06/30/2010	CASH & TEMPORARY	SGD (SINGAPORE DOLLARS)	SINGAPORE	433,272.40	0.00
06/30/2010	CASH & TEMPORARY	SGD INTEREST	SINGAPORE	-147.88	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	64,250.33	0.00
06/30/2010	CASH & TEMPORARY	SINGAPORE	SINGAPORE	23,812.88	0.00
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	49,955,920.00	18,031.11

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	23,999,071.20	6,511.20
06/30/2010	CASH & TEMPORARY	SOCIETE DE PRISE DISC	EURO	25,999,139.40	6,939.40
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	13,278,107.60	3,430.67
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	2,997,297.60	697.60
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	998,650.00	-410.84
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	10,985,150.00	-4,516.04
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	24,974,480.00	-8,561.95
06/30/2010	CASH & TEMPORARY	SOCIETE GEN N A DISC	COMMERCIAL PAPER	183,834,252.80	42,786.32
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	50,025,378.33	-7,205.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	24,997,865.28	-10,600.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,011,105.48	-8,675.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	25,011,105.48	-8,675.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	24,997,865.28	-10,600.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	EURO	49,992,587.75	-9,200.00
06/30/2010	CASH & TEMPORARY	SOCIETE GENERALE NY INSTL C/D	CERTIFICATES OF DEPOSIT	10,005,075.67	-1,441.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	47,773.84	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA	SOUTH AFRICA	144,416.70	0.00
06/30/2010	CASH & TEMPORARY	SOUTH AFRICA CASH	SOUTH AFRICA	14.83	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	26,137.66	0.00
06/30/2010	CASH & TEMPORARY	SOUTH KOREA	SOUTH KOREA	569,063.39	0.00
06/30/2010	CASH & TEMPORARY	SRI LANKA	SRI LANKA	0.72	0.00
06/30/2010	CASH & TEMPORARY	STATE BD OF FLA DREYFUS	US CASH FUNDS	3,294,712.48	0.00
06/30/2010	CASH & TEMPORARY	STATE STREET BK & TR INSTL C/D	CERTIFICATES OF DEPOSIT	3,001,785.57	-693.60
06/30/2010	CASH & TEMPORARY	STATE STREET BK & TR INSTL C/D	CERTIFICATES OF DEPOSIT	47,027,973.88	-10,866.40
06/30/2010	CASH & TEMPORARY	STOCK LOAN FEES FOR CR SUISSE	OTHER	-723,797.12	0.00
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	25,983,425.00	1,126.53
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	14,987,841.00	91.00
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	149,912,700.00	7,658.58
06/30/2010	CASH & TEMPORARY	STRAIGHT A FDG DISC	COMMERCIAL PAPER	16,441,420.80	548.07
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	31,580.39	0.00
06/30/2010	CASH & TEMPORARY	SWEDEN	SWEDEN	494,764.11	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	1,444,834.29	0.00
06/30/2010	CASH & TEMPORARY	SWITZERLAND	SWITZERLAND	20,397.43	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	1,985.34	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN	TAIWAN	12,683,794.49	0.00
06/30/2010	CASH & TEMPORARY	TAIWAN CASH	TAIWAN	2,089.85	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	10,655.75	0.00
06/30/2010	CASH & TEMPORARY	THAILAND	THAILAND	2,043,257.44	0.00
06/30/2010	CASH & TEMPORARY	THB (THAI BAHT)	THAILAND	-1,971,648.59	0.00
06/30/2010	CASH & TEMPORARY	TORONTO DOMINION BANK NY C/D	CERTIFICATES OF DEPOSIT	10,999,866.78	-2,486.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	TORONTO DOMINION BANK NY C/D	CERTIFICATES OF DEPOSIT	99,998,788.88	-22,600.00
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	139,997,606.00	6,861.76
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	84,978,359.00	37,009.00
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	7,004,344.33	4,625.32
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	8,999,846.10	441.10
06/30/2010	CASH & TEMPORARY	TOYOTA MTR CR CP DISC	COMMERCIAL PAPER	2,699,880.12	240.87
06/30/2010	CASH & TEMPORARY	TUNISIA	TUNISIA	0.59	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	1,285,074.30	0.00
06/30/2010	CASH & TEMPORARY	TURKEY	TURKEY	27,831.45	0.00
06/30/2010	CASH & TEMPORARY	TWD (TAIWAN DOLLAR)	TAIWAN	-583,389.59	0.00
06/30/2010	CASH & TEMPORARY	U S TREASURY BILL	TREASURY	29,304,602.04	2,251.70
06/30/2010	CASH & TEMPORARY	U S TREASURY BILL	TREASURY	112,034.74	0.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,087,319.22	5,409.50
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	5,004,129.53	-2,335.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	24,999,336.62	-7,625.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	75,061,943.00	-35,025.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	39,998,938.59	-12,200.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	SWITZERLAND	39,978,659.83	-29,960.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	45,037,165.80	-21,015.00
06/30/2010	CASH & TEMPORARY	UBS AG STAMFORD BRH INSTL C/D	CERTIFICATES OF DEPOSIT	50,002,744.44	-13,450.00
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	74,974,200.00	41,283.33
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	49,997,400.00	39,740.28
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	59,975,250.00	0.00
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	12,998,754.60	4,117.10
06/30/2010	CASH & TEMPORARY	UNICREDITO IT IRE DISC	EURO	9,999,042.00	3,167.00
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	30,022,666.00	-84.00
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	25,004,372.78	1,595.00
06/30/2010	CASH & TEMPORARY	UNICREDITO ITALIANO INSTL C/D	CERTIFICATES OF DEPOSIT	49,999,653.91	-7,100.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	760.35	0.00
06/30/2010	CASH & TEMPORARY	UNITED KINGDOM CASH	UNITED KINGDOM CASH	8,310,905.24	0.00
06/30/2010	CASH & TEMPORARY	UNITED STATES CASH	US CASH	33,226,937.13	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	56,149,462.78	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-553,734.86	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-3,564.20	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	84,676.00	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	60,781.05	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	12,305.40	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	940,977.59	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	16,402.21	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	1,583.38	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	-106,429.41	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	3,854,644.81	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	24,150.39	0.00
06/30/2010	CASH & TEMPORARY	US CASH	US CASH	24,232,405.53	0.00
06/30/2010	CASH & TEMPORARY	US CASH OTHER	OTHER	11,217,304.27	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	33,603.25	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-124,409.67	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-7,209.79	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-14,307.94	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-87,718.39	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-16,812.04	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-57,471.84	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-10,908.17	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-19,386.12	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-133,374.20	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-736.18	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-955.46	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-6,101.99	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-3,464.69	0.00
06/30/2010	CASH & TEMPORARY	USD (UNITED STATES DOLLAR)	US CASH	-2,987,448,976.68	0.00
06/30/2010	CASH & TEMPORARY	WESTERN ASSET SH TERM INV FD	US CASH FUNDS	2,006,087.26	0.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING CORP	YANKEE	11,999,812.73	-2,856.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING CORP	YANKEE	74,998,829.58	-17,850.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	29,995,070.00	-5,130.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	4,999,178.33	-855.00
06/30/2010	CASH & TEMPORARY	WESTPAC BANKING IB NT	AUSTRALIA	49,991,783.33	-8,550.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	29,996,044.17	-6,510.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	34,995,384.87	-7,595.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	COMMERCIAL PAPER	49,992,447.22	-7,650.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECS NZ LTD IB NT	NEW ZEALAND	55,992,615.78	-12,152.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPAC SECZ NZ LTD IB NT	COMMERCIAL PAPER	35,005,324.38	-7,910.00
06/30/2010	CASH & TEMPORARY	WESTPACTRUST SEC DISC	COMMERCIAL PAPER	34,994,606.50	20,856.50
06/30/2010	CASH & TEMPORARY	ZAR (SOUTH AFRICAN RAND)	SOUTH AFRICA	316,078.26	0.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-41,400.00	-41,400.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-943,417.82	-943,417.82
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	270,266.24	270,266.24
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-44,700.00	-44,700.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-795,489.18	-795,489.18

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	803,843.39	803,843.39
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-44,450.00	-44,450.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-831,764.18	-831,764.18
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-1,049,967.82	-1,049,967.82
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE (CME)	US FINCL FUTURES	-136,559.44	-136,559.44
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	CALLS	-257,456.25	-65,802.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	CALLS	-193,093.75	-36,537.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	PUTS	-54,725.00	127,166.25
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE MAR 11	PUTS	-61,281.25	123,025.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	CALLS	-254,106.25	50,245.00
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	CALLS	198,487.50	84,997.50
06/30/2010	CASH & TEMPORARY	90DAY EURODOLLAR FUTURE SEP 10	PUTS	-29,625.00	51,547.50
06/30/2010	CONVERTIBLES	BANK AMER CORP NON CUMULATIVE	OTHER DIVERS FINCL SVCS	814,427.19	0.00
06/30/2010	CONVERTIBLES	CITIGROUP INC PFD	DIVERSIFIED BANKS	240,695.98	0.00
06/30/2010	CONVERTIBLES	EDISON SCHOOL HOLDING LLC	OTHER DIVERS FINCL SVCS	7,500,000.00	0.00
06/30/2010	CONVERTIBLES	FORTRESS TECHNOLOGIES INC CONV	OTHER	26,940,537.44	7,971,726.44
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP DEB SR	AUTOMOBILE MANUFACTURERS	9.23	0.00
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP DEB SR CVT	AUTOMOBILE MANUFACTURERS	1,625.09	0.00
06/30/2010	CONVERTIBLES	GENERAL MTRS CORP SR DEB CONV	US CONVERTIBLES	176.65	0.00
06/30/2010	CONVERTIBLES	HIGH END SYSTEMS-GEN ESCROW	US CONVERTIBLES	0.00	0.00
06/30/2010	CONVERTIBLES	INVERNESS MED INNOVATIONS INC	HEALTH CARE SUPPLIES	8,406.11	-903.93
06/30/2010	CONVERTIBLES	INVERNESS MED INNOVATIONS INC	HEALTH CARE SUPPLIES	597,986.28	-87,119.32
06/30/2010	CONVERTIBLES	LUPATECH SA	BRAZIL	221,871.96	206.44
06/30/2010	CONVERTIBLES	PADCOM HLDGS INC SER A-1	OTHER	25,276,425.94	-1,996,663.68
06/30/2010	CONVERTIBLES	PENINSULA GAMING PARTNERS LLC	CASINOS & GAMING	0.00	0.00
06/30/2010	CONVERTIBLES	TRANSOCEAN INC	OIL & GAS DRILLING	12,567,558.34	-1,154,070.00
06/30/2010	EQUITIES	A H BELO CORP COM CL A	PUBLISHING	2,324.00	-206.50
06/30/2010	EQUITIES	A H BELO CORP COM CL A	PUBLISHING	143,523.60	-11,002.85
06/30/2010	EQUITIES	A P MOLLER - MAERSK A/S	DENMARK	10,196,272.38	671,254.22
06/30/2010	EQUITIES	A P MOLLER - MAERSK A/S	DENMARK	542,970.13	0.00
06/30/2010	EQUITIES	A S CREATION TAPE ORD NPV	GERMANY	41,171.51	-25,791.54
06/30/2010	EQUITIES	A-TEC-INDUSTRIES AG	AUSTRIA	23,225.67	-9,081.23
06/30/2010	EQUITIES	AAC ACOUSTIC TECH HLDG USD0.01	CHINA	2,358,757.69	-78,435.94
06/30/2010	EQUITIES	AALBERTS INDUSTRIES EUR0.25	NETHERLANDS	2,363,271.10	377,589.82
06/30/2010	EQUITIES	AAON INC PAR \$0.004	BUILDING PRODUCTS	1,197,304.92	397,517.80
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	2,894,848.20	-460,922.22
06/30/2010	EQUITIES	AAR CORP	AEROSPACE & DEFENSE	15,199.92	1,498.20
06/30/2010	EQUITIES	AAREAL BANK AG EUR26	GERMANY	1,246,409.97	-958,652.85
06/30/2010	EQUITIES	AARHUSKARLSHAMN AB SEK10	SWEDEN	973,784.38	-296,455.57
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	8,647,048.02	-498,218.99



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	40,381.85	-8,376.44
06/30/2010	EQUITIES	AARON'S INC	HOMEFURNISHING RETAIL	5,545.54	0.00
06/30/2010	EQUITIES	AASTRA TECHNOLOGIES LTD	CDN COMMUNICATIONS EQUIP	363,619.25	92,438.77
06/30/2010	EQUITIES	ABAN LLOYD CHILES INR2 POST	INDIA	56,391.57	0.00
06/30/2010	EQUITIES	ABAXIS INC	HEALTH CARE EQUIPMENT	845,134.91	-1,414.60
06/30/2010	EQUITIES	ABAXIS INC	HEALTH CARE EQUIPMENT	18,922.69	2,621.49
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	49,252,740.98	628,178.84
06/30/2010	EQUITIES	ABB LTD CHF1.03 (REGD)	SWITZERLAND	1,970,355.83	0.00
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	652,949.13	0.00
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	73,354.44	0.00
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	2,257,322.12	115,164.26
06/30/2010	EQUITIES	ABBOTT LABORATORIES	PHARMACEUTICALS	210,835,963.04	3,502,393.08
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	49,750.54	0.00
06/30/2010	EQUITIES	ABC-MART INC NPV	WHOLESALE TRADE	5,630,950.97	1,317,323.61
06/30/2010	EQUITIES	ABCAM ORD GBP0.01	HEALTHCARE EQUIP & SVCS	1,017,490.88	155,136.09
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	6,347.01	0.00
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	10,138,564.26	-4,723,215.51
06/30/2010	EQUITIES	ABERCROMBIE & FITCH CO	APPAREL RETAIL	79,579.17	5,367.51
06/30/2010	EQUITIES	ABERTISINFRAESTRUCTURAS SA	SPAIN	220,066.15	0.00
06/30/2010	EQUITIES	ABERTISINFRAESTRUCTURAS SA	SPAIN	4,745,443.83	-963,739.10
06/30/2010	EQUITIES	ABILITY ENTERPRISE TWD10	TAIWAN	66,624.46	0.00
06/30/2010	EQUITIES	ABINGTON BANCORP INC PENN COM	THRIFTS & MTG FINANCE	4,115.84	226.56
06/30/2010	EQUITIES	ABINGTON BANCORP INC PENN COM	THRIFTS & MTG FINANCE	297,029.36	-726.02
06/30/2010	EQUITIES	ABIOMED INC	HEALTH CARE EQUIPMENT	554,025.12	-97,603.74
06/30/2010	EQUITIES	ABIOMED INC	HEALTH CARE EQUIPMENT	13,842.40	3,431.14
06/30/2010	EQUITIES	ABLE INC JPY50	REAL ESTATE	17,300.26	-4,768.61
06/30/2010	EQUITIES	ABM INDS INC	ENVIRON & FACILITIES SVCS	25,027.90	5,590.77
06/30/2010	EQUITIES	ABM INDS INC	ENVIRON & FACILITIES SVCS	3,348,593.19	235,190.64
06/30/2010	EQUITIES	ABOITIZ POWER CORPORATION PHP1	PHILIPPINES	245,470.93	0.00
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	3,474,004.94	-174,047.86
06/30/2010	EQUITIES	ABOVENET INC	ALTERNATIVE CARRIERS	15,333.50	-551.25
06/30/2010	EQUITIES	ABRAXAS PETE CORP	OIL & GAS EXPL & PROD	164,483.20	-1,903.28
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	-723,598.40	-604,237.42
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	5,565.00	906.00
06/30/2010	EQUITIES	ABRAXIS BIOSCIENCE INC NEW COM	BIOTECHNOLOGY	3,128.16	0.00
06/30/2010	EQUITIES	ABSA GROUP ZAR2	SOUTH AFRICA	13,101,642.69	1,111,661.70
06/30/2010	EQUITIES	ACACIA RESH CORP AR ACACIA	RESEARCH & CONSULTING SVC	1,193,199.73	212,416.14
06/30/2010	EQUITIES	ACACIA RESH CORP AR ACACIA	RESEARCH & CONSULTING SVC	13,874.25	5,104.68
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	11,169.00	2,332.35
06/30/2010	EQUITIES	ACADIA RLTY TR COM	RETAIL REITS	3,931,607.80	-99,757.13

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ACANDO AB SER B NPV (POST	SWEDEN	14,311.36	3,811.33
06/30/2010	EQUITIES	ACANDO AB SER B NPV (POST	SWEDEN	16,832.18	1,693.44
06/30/2010	EQUITIES	ACBEL POLYTECH INC TWD10	TAIWAN	106,159.54	0.00
06/30/2010	EQUITIES	ACCELL GROUP EUR0.02	NETHERLANDS	373,527.74	28,590.28
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	89,908,905.45	-2,324,416.54
06/30/2010	EQUITIES	ACCENTURE PLC IRELAND SHS CL A	IRELAND	732,417.50	-32,666.30
06/30/2010	EQUITIES	ACCCERLRYS INC	LIFE SCIENCES TOOLS & SVC	7,559.40	609.10
06/30/2010	EQUITIES	ACCCERLRYS INC	LIFE SCIENCES TOOLS & SVC	419,604.75	47,073.56
06/30/2010	EQUITIES	ACCESS BANK NIGERIA NGN0.50	NIGERIA	319,463.33	96,671.19
06/30/2010	EQUITIES	ACCESSKENYA	KENYA	1,191.85	0.00
06/30/2010	EQUITIES	ACCIONA SA EUR1.00	SPAIN	1,025,903.45	-1,545,053.99
06/30/2010	EQUITIES	ACCIONA SA EUR1.00	SPAIN	100,034.60	0.00
06/30/2010	EQUITIES	ACCO BRANDS CORP	OFFICE SERVICES/SUPP	396,111.19	-544,789.67
06/30/2010	EQUITIES	ACCO BRANDS CORP	OFFICE SERVICES/SUPP	11,037.88	4,424.00
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	346,547.74	0.00
06/30/2010	EQUITIES	ACCOR EUR3	FRANCE	27,688,657.14	2,870,692.81
06/30/2010	EQUITIES	ACCORDIA GOLF CO LTD NPV	SERVICES	444.57	0.00
06/30/2010	EQUITIES	ACCRETIVE HEALTH INC	HEALTH CARE SERVICES	43,447.32	-206.24
06/30/2010	EQUITIES	ACCURAY INC DEL COM	HEALTH CARE EQUIPMENT	1,989,682.89	88,316.54
06/30/2010	EQUITIES	ACCURAY INC DEL COM	HEALTH CARE EQUIPMENT	10,448.88	757.69
06/30/2010	EQUITIES	ACE DIGITECH CO KRW500	SOUTH KOREA	145,825.32	0.00
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	153,253.55	0.00
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	509,652.00	-14,951.50
06/30/2010	EQUITIES	ACE LIMITED SHS	SWITZERLAND	61,389,282.24	1,274,005.23
06/30/2010	EQUITIES	ACEGAS EUR5.16	ITALY	3,138.49	-934.98
06/30/2010	EQUITIES	ACER INC	TAIWAN	12,195,074.65	1,874,991.00
06/30/2010	EQUITIES	ACER LABORATORIES INC	TAIWAN	79,064.30	0.00
06/30/2010	EQUITIES	ACERGY SA COM STK USD2	LUXEMBOURG	4,954,524.26	1,850,722.00
06/30/2010	EQUITIES	ACERINOX SA EUR0.25	SPAIN	805,908.10	-207,711.50
06/30/2010	EQUITIES	ACERINOX SA EUR0.25	SPAIN	80,189.09	0.00
06/30/2010	EQUITIES	ACETO CORP	TRADING COS & DISTRIBUTOR	259,861.23	-78,198.01
06/30/2010	EQUITIES	ACETO CORP	TRADING COS & DISTRIBUTOR	6,205.59	-171.01
06/30/2010	EQUITIES	ACI WORLDWIDE INC COM	APPLICATION SOFTWARE	18,107.10	4,317.73
06/30/2010	EQUITIES	ACI WORLDWIDE INC COM	APPLICATION SOFTWARE	933,508.62	144,525.17
06/30/2010	EQUITIES	ACKERMANS NPV POST SPLIT	BELGIUM	89,764.35	-25,602.36
06/30/2010	EQUITIES	ACME PACKET INC COM	COMMUNICATIONS EQUIPMENT	5,477,821.44	3,564,244.79
06/30/2010	EQUITIES	ACME PACKET INC COM	COMMUNICATIONS EQUIPMENT	31,906.56	17,918.62
06/30/2010	EQUITIES	ACOM CO Y50	BANKS	272,949.36	-338,080.16
06/30/2010	EQUITIES	ACOM CO Y50	BANKS	25,495.90	0.00
06/30/2010	EQUITIES	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	43,802.88	8,567.21

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	-500,373.24	-319,571.51
06/30/2010	EQUITIES	ACRODEA INC NPV	OTHER PRODUCTS	49,971.75	-30,326.86
06/30/2010	EQUITIES	ACS ACTIVIDADES CO EUR0.5	SPAIN	2,632,464.97	-358,248.46
06/30/2010	EQUITIES	ACS ACTIVIDADES CO EUR0.5	SPAIN	267,928.43	0.00
06/30/2010	EQUITIES	ACTEL CORP COM	SEMICONDUCTORS	694,664.52	-34,763.25
06/30/2010	EQUITIES	ACTEL CORP COM	SEMICONDUCTORS	8,615.04	1,225.26
06/30/2010	EQUITIES	ACTELION CHF0.5 (REGD)(POST	SWITZERLAND	193,879.34	0.00
06/30/2010	EQUITIES	ACTELION CHF0.5 (REGD)(POST	SWITZERLAND	1,847,893.93	-395,464.43
06/30/2010	EQUITIES	ACTIVE BIOTECH AB SEK10	SWEDEN	-191,401.79	-6,138.05
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	17,388,622.62	3,841,208.93
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	191,725.73	-17,363.15
06/30/2010	EQUITIES	ACTIVISION BLIZZARD INC	HOME ENTERTAINMNT SFTWRE	40,757.33	0.00
06/30/2010	EQUITIES	ACTRADE FINL TECHNOLOGIES LTD	SPECIALIZED FINANCE	0.00	-0.03
06/30/2010	EQUITIES	ACTUANT CORP CL A NEW	INDUSTRIAL MACHINERY	5,927,571.02	112,046.92
06/30/2010	EQUITIES	ACTUANT CORP CL A NEW	INDUSTRIAL MACHINERY	34,119.96	12,357.84
06/30/2010	EQUITIES	ACTUATE CORP COM	APPLICATION SOFTWARE	9,798.90	-815.88
06/30/2010	EQUITIES	ACTUATE CORP COM	APPLICATION SOFTWARE	2,086,854.20	-76,818.55
06/30/2010	EQUITIES	ACUCAR GUARANI NPV	BRAZIL	224,376.12	0.00
06/30/2010	EQUITIES	ACUITY BRANDS INC	ELECTRIC COMP & EQUIP	2,247,410.88	602,468.72
06/30/2010	EQUITIES	ACUITY BRANDS INC	ELECTRIC COMP & EQUIP	50,859.24	13,267.02
06/30/2010	EQUITIES	ACURA PHARMACEUTICALS INC COM	PHARMACEUTICALS	1,398.07	-2,776.33
06/30/2010	EQUITIES	ACURA PHARMACEUTICALS INC COM	PHARMACEUTICALS	8,621.85	-11,862.70
06/30/2010	EQUITIES	ACXIOM CORP COM	IT CONSULTNG & OTHER SVCS	1,901,047.59	168,640.67
06/30/2010	EQUITIES	ACXIOM CORP COM	IT CONSULTNG & OTHER SVCS	26,148.20	7,476.00
06/30/2010	EQUITIES	ADAMJEE INSURANCE CO ORD	PAKISTAN	38,790.50	0.00
06/30/2010	EQUITIES	ADARO ENERGY TBK IDR100	INDONESIA	1,119,835.38	-93,567.51
06/30/2010	EQUITIES	ADC TELECOMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	24,712.35	809.68
06/30/2010	EQUITIES	ADC TELECOMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	2,138,955.78	-591,719.58
06/30/2010	EQUITIES	ADCOCK INGRAM HOLDINGS LTD	SOUTH AFRICA	301,901.17	0.00
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	27,212,106.58	-1,498,568.70
06/30/2010	EQUITIES	ADECCO SA CHF1 (REGD)	SWITZERLAND	300,392.92	0.00
06/30/2010	EQUITIES	ADEKA CORPORATION	CHEMICALS	34,132.67	140.32
06/30/2010	EQUITIES	ADELAIDE BRIGHTON CEMENT HLDGS	AUSTRALIA	830,207.09	-78,282.98
06/30/2010	EQUITIES	ADERANS HOLDINGS	OTHER PRODUCTS	-87,386.15	7,885.32
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	68,526,988.78	10,705,574.85
06/30/2010	EQUITIES	ADIDAS AG NPV	GERMANY	519,115.83	0.00
06/30/2010	EQUITIES	ADITYA BIRLA MINERALS NPV	AUSTRALIA	12,155.36	747.95
06/30/2010	EQUITIES	ADITYA BIRLA MINERALS NPV	AUSTRALIA	21,684.19	-12,333.10
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	2,280,559.04	315,073.34
06/30/2010	EQUITIES	ADMINISTAFF INC COM	HUMAN RESOURCE & EMP SVCS	21,574.88	1,678.84

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ADMIRAL GROUP ORD GBP0.001	NONLIFE INSURANCE	7,916,973.80	1,919,820.67
06/30/2010	EQUITIES	ADMIRAL GROUP ORD GBP0.001	NONLIFE INSURANCE	211,752.88	0.00
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	797,861.41	0.00
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	442,173.90	-20,985.88
06/30/2010	EQUITIES	ADOBE SYS INC DEL COM	APPLICATION SOFTWARE	61,295,372.37	-7,129,113.19
06/30/2010	EQUITIES	ADOLFO DOMINQUEZ EUR0.6	SPAIN	47,077.07	-8,867.52
06/30/2010	EQUITIES	ADP PROMESSES EUR3	FRANCE	955,166.81	-306,967.93
06/30/2010	EQUITIES	ADP PROMESSES EUR3	FRANCE	96,435.39	0.00
06/30/2010	EQUITIES	ADPT CORP	COMPUTER STORAGE & PERIPH	579,838.04	-618,502.37
06/30/2010	EQUITIES	ADPT CORP	COMPUTER STORAGE & PERIPH	13,880.67	960.60
06/30/2010	EQUITIES	ADTRAN INC	COMMUNICATIONS EQUIPMENT	45,540.90	11,756.80
06/30/2010	EQUITIES	ADTRAN INC	COMMUNICATIONS EQUIPMENT	4,688,149.32	863,970.42
06/30/2010	EQUITIES	ADTRANS GROUP LTD NPV	AUSTRALIA	5,288.78	-18.57
06/30/2010	EQUITIES	ADVA AG NPU	GERMANY	387,470.00	35,180.45
06/30/2010	EQUITIES	ADVA AG NPU	GERMANY	26,512.85	15,586.54
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	753,865.42	-593,351.40
06/30/2010	EQUITIES	ADVANCE AMER CASH ADVANCE CTRS	CONSUMER FINANCE	6,186.74	-104.86
06/30/2010	EQUITIES	ADVANCED ANALOGIC TECHNOLOGIES	SEMICONDUCTORS	5,598.45	-2,118.49
06/30/2010	EQUITIES	ADVANCED ANALOGIC TECHNOLOGIES	SEMICONDUCTORS	427,542.94	-99,527.85
06/30/2010	EQUITIES	ADVANCED AUTO PTS INC	AUTOMOTIVE RETAIL	22,617,043.18	4,056,821.36
06/30/2010	EQUITIES	ADVANCED AUTO PTS INC	AUTOMOTIVE RETAIL	126,880.00	15,225.75
06/30/2010	EQUITIES	ADVANCED BATTERY TECHNOLOGIES	ELECTRIC COMP & EQUIP	7,501.36	-1,298.03
06/30/2010	EQUITIES	ADVANCED BATTERY TECHNOLOGIES	ELECTRIC COMP & EQUIP	421,808.00	-67,186.25
06/30/2010	EQUITIES	ADVANCED DIGITAL BROAD CAST	SWITZERLAND	15,714.45	-7,052.94
06/30/2010	EQUITIES	ADVANCED ENERGY INDS INC	SEMICONDUCTOR EQUIPMENT	2,308,676.50	263,328.08
06/30/2010	EQUITIES	ADVANCED ENERGY INDS INC	SEMICONDUCTOR EQUIPMENT	12,474.35	2,042.53
06/30/2010	EQUITIES	ADVANCED INFO SVC PUB CO NON	THAILAND	77,215.56	0.00
06/30/2010	EQUITIES	ADVANCED INFO SVCS PUBLIC CO	THAILAND	727,820.63	0.00
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	28,474.42	0.00
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	155,037.60	55,279.80
06/30/2010	EQUITIES	ADVANCED MICRO DEVICES INC COM	SEMICONDUCTORS	17,139,260.28	-13,266,921.72
06/30/2010	EQUITIES	ADVANCED SEMI ENGR TWD10 (ASE)	TAIWAN	915,903.46	-3,518.99
06/30/2010	EQUITIES	ADVANTAGE OIL & GAS LTD	CDN OIL & GAS EXPL & PROD	238,046.39	-2,450.66
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	-2,503,286.36	-400,072.36
06/30/2010	EQUITIES	ADVANTEST NPV	ELECTRIC APPLIANCES	170,860.82	0.00
06/30/2010	EQUITIES	ADVENT SOFTWARE INC	APPLICATION SOFTWARE	1,297,176.08	310,143.42
06/30/2010	EQUITIES	ADVENT SOFTWARE INC	APPLICATION SOFTWARE	24,184.40	8,291.50
06/30/2010	EQUITIES	ADVISORY BOARD CO	RESEARCH & CONSULTING SVC	17,957.28	5,856.99
06/30/2010	EQUITIES	ADVISORY BOARD CO	RESEARCH & CONSULTING SVC	8,317,098.96	3,202,502.57
06/30/2010	EQUITIES	AECI ORD R1	SOUTH AFRICA	78,870.47	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWAF	CONSTRUCTION & ENGINEERNG	6,454,793.78	-1,955,419.32
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWAF	CONSTRUCTION & ENGINEERNG	78,565.42	-26,983.44
06/30/2010	EQUITIES	AECOM TECHNOLOGY CORP DELAWAF	CONSTRUCTION & ENGINEERNG	16,884.78	0.00
06/30/2010	EQUITIES	AECON GROUP INC	CDN CONSTRUCTION & ENG	-1,129,294.69	61,750.19
06/30/2010	EQUITIES	AEGEAN MARINE PETROLEUM	GREECE	1,698,759.54	318,132.16
06/30/2010	EQUITIES	AEGIS GROUP ORD 5P	MEDIA	1,550,091.07	241,312.77
06/30/2010	EQUITIES	AEGON NV EUR0.12	NETHERLANDS	8,451,167.83	-6,087,902.20
06/30/2010	EQUITIES	AEGON NV EUR0.12	NETHERLANDS	436,035.27	0.00
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	323,607.20	0.00
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	226,398.46	12,706.32
06/30/2010	EQUITIES	AEON CO LTD NPV	RETAIL TRADE	5,399,976.99	-1,100,257.83
06/30/2010	EQUITIES	AEON CREDIT SERVICE CO Y50	OTHER FINANCING BUSINESS	383,570.31	-120,234.52
06/30/2010	EQUITIES	AEON CREDIT SERVICE CO Y50	OTHER FINANCING BUSINESS	35,697.42	0.00
06/30/2010	EQUITIES	AEON DELIGHT CO LTD	SERVICES	627,053.91	-20,169.85
06/30/2010	EQUITIES	AEON FANTASY CO NPV	OTHER PRODUCTS	159,763.82	-28,254.08
06/30/2010	EQUITIES	AEON FANTASY CO NPV	OTHER PRODUCTS	18,730.93	-6,021.56
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	82,897.52	0.00
06/30/2010	EQUITIES	AEON MALL CO NPV	REAL ESTATE	18,217,927.61	1,224,254.64
06/30/2010	EQUITIES	AEP INDS INC	METAL & GLASS CONTAINERS	299,550.72	-109,909.47
06/30/2010	EQUITIES	AEP INDS INC	METAL & GLASS CONTAINERS	6,399.84	-809.36
06/30/2010	EQUITIES	AER LINGUS GROUP PLC ORD EUR0.	IRELAND	31,608.52	-17,438.94
06/30/2010	EQUITIES	AERCAP HOLDINGS N V SHS	NETHERLANDS	129,635.82	-9,990.83
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	18,459,568.32	2,508,895.25
06/30/2010	EQUITIES	AEROPOSTALE INC	APPAREL RETAIL	89,242.24	17,906.61
06/30/2010	EQUITIES	AEROSPACE INFORMATION	CHINA	14,308.84	0.00
06/30/2010	EQUITIES	AEROVIRONMENT INC	AEROSPACE & DEFENSE	6,519.00	-2,845.12
06/30/2010	EQUITIES	AEROVIRONMENT INC	AEROSPACE & DEFENSE	1,319,380.41	-425,316.02
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	22,109,351.88	-10,931,470.53
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	211,947.12	8,487.06
06/30/2010	EQUITIES	AES CORP COM	INDEP PWR PROD/ENRGY TRAD	64,146.19	0.00
06/30/2010	EQUITIES	AES TIETE SA COM NPV	BRAZIL	1,192,310.68	409,792.08
06/30/2010	EQUITIES	AES TIETE SA-PREF	BRAZIL	4,483,550.97	1,124,219.53
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	49,685,490.14	-7,906,994.96
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	348,057.72	5,673.42
06/30/2010	EQUITIES	AETNA INC COM NEW	MANAGED HEALTH CARE	116,191.01	0.00
06/30/2010	EQUITIES	AEVUM LIMITED NPV	AUSTRALIA	82,206.24	-128,774.26
06/30/2010	EQUITIES	AF AB SER B NPV	SWEDEN	631,025.45	224,962.38
06/30/2010	EQUITIES	AFC ENTERPRISES INC COM	RESTAURANTS	422,494.80	-25,016.92
06/30/2010	EQUITIES	AFC ENTERPRISES INC COM	RESTAURANTS	3,294.20	857.14
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	78,210.99	8,262.54

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AFFILIATED MANAGERS GROUP INC	ASSET MGMT & CUSTODY BNKS	12,037,443.14	-349,070.50
06/30/2010	EQUITIES	AFFIN HOLDINGS BERHAD	MALAYSIA	807,003.81	34,444.50
06/30/2010	EQUITIES	AFFIN HOLDINGS BERHAD	MALAYSIA	97,528.65	26,559.17
06/30/2010	EQUITIES	AFFYMAX INC	BIOTECHNOLOGY	695,354.40	-310,835.62
06/30/2010	EQUITIES	AFFYMAX INC	BIOTECHNOLOGY	2,673.06	-6,011.54
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	15,121.70	2,626.82
06/30/2010	EQUITIES	AFFYMETRIX INC OC-CAP STK	LIFE SCIENCES TOOLS & SVC	2,968,561.40	-1,270,212.30
06/30/2010	EQUITIES	AFG (ARBONIA FORSTER HLDGS AG)	SWITZERLAND	214,236.56	-37,153.09
06/30/2010	EQUITIES	AFIRMA GPO INMOBILIARIO EUR0.2	SPAIN	119.16	-57.13
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	11,395.96	0.00
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	64,604,385.49	3,720,273.05
06/30/2010	EQUITIES	AFLAC INC	LIFE & HEALTH INSURANCE	637,788.49	135,105.74
06/30/2010	EQUITIES	AFP PROVIDA NPV	CHILE	175,064.83	0.00
06/30/2010	EQUITIES	AFREN ORD GBP0	OIL & GAS PRODUCERS	2,102,759.24	-257,924.34
06/30/2010	EQUITIES	AFRICAN BANK INVESTMENTS	SOUTH AFRICA	16,370,604.75	3,912,730.56
06/30/2010	EQUITIES	AFRICAN MINERALS LTD COM STK	MINING	-305,330.07	5,635.29
06/30/2010	EQUITIES	AFRICAN OXYGEN ZAR0.05	SOUTH AFRICA	106,653.13	0.00
06/30/2010	EQUITIES	AFRICAN RAINBOW MINNERALS LTD	SOUTH AFRICA	1,290,870.66	-92,874.14
06/30/2010	EQUITIES	AGA MEDICAL HOLDINGS INC	HEALTH CARE SUPPLIES	17,918.28	-2,086.23
06/30/2010	EQUITIES	AGA RANGEMASTER GROUP PLC ORD	HSHLD GOODS & HOME CONSTR	101,732.33	-959,832.67
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	25,998.53	0.00
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	14,081,495.49	-33,698.25
06/30/2010	EQUITIES	AGCO CORP	CONSTR,FARM MACH & HVY TR	81,071.82	-1,232.46
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	264,767.33	0.00
06/30/2010	EQUITIES	AGEAS NPV	BELGIUM	4,294,712.62	-19,035,783.74
06/30/2010	EQUITIES	AGEAS VVPR STRIP	BELGIUM	0.01	0.01
06/30/2010	EQUITIES	AGF MANAGEMENT LTD	CDN ASSET MGMT/CUSTODY BK	43,119.20	489.98
06/30/2010	EQUITIES	AGFA GEVAERT NV ORD NPV	BELGIUM	2,118,494.56	174,686.13
06/30/2010	EQUITIES	AGFA GEVAERT NV ORD NPV	BELGIUM	66,657.40	20,217.63
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	277,949.38	0.00
06/30/2010	EQUITIES	AGGREKO ORD 20P	SUPPORT SERVICES	8,277,888.02	3,695,108.06
06/30/2010	EQUITIES	AGILE PROPERTY HLD HKD0.10	CHINA	792,936.05	95,381.80
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	495,592.67	0.00
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	35,563,257.58	3,008,284.18
06/30/2010	EQUITIES	AGILENT TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	316,909.21	117,489.38
06/30/2010	EQUITIES	AGILYSYS INC	TECHNOLOGY DISTRIBUTORS	5,833.68	-313.92
06/30/2010	EQUITIES	AGILYSYS INC	TECHNOLOGY DISTRIBUTORS	364,665.21	-441,587.42
06/30/2010	EQUITIES	AGL ENERGY NPV	AUSTRALIA	280,334.21	0.00
06/30/2010	EQUITIES	AGL ENERGY NPV	AUSTRALIA	2,698,158.04	-68,176.69
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	28,939.23	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	9,613,085.04	491,636.57
06/30/2010	EQUITIES	AGL RES INC	GAS UTILITIES	81,168.12	17,130.96
06/30/2010	EQUITIES	AGNICO-EAGLE MINES LTD	CDN GOLD	4,705,973.71	758,474.72
06/30/2010	EQUITIES	AGNICO-EAGLE MINES LTD	CDN GOLD	485,747.64	0.00
06/30/2010	EQUITIES	AGORA PLN1	POLAND	59,190.64	0.00
06/30/2010	EQUITIES	AGRA EMPREENDIMENTOS	BRAZIL	128,217.12	0.00
06/30/2010	EQUITIES	AGRANA BETEILIGUNG NPV	AUSTRIA	298,527.34	-20,794.41
06/30/2010	EQUITIES	AGREE REALTY CORP	RETAIL REITS	861,454.50	-68,027.23
06/30/2010	EQUITIES	AGREE REALTY CORP	RETAIL REITS	5,194.94	1,028.26
06/30/2010	EQUITIES	AGRIUM INC	CDN FERTILIZERS & AGRI CH	3,847,228.61	-189,696.39
06/30/2010	EQUITIES	AGRIUM INC	CDN FERTILIZERS & AGRI CH	390,998.38	0.00
06/30/2010	EQUITIES	AHLSTROM OYJ SER'B' EUR1.5	FINLAND	8,490.52	-2,790.34
06/30/2010	EQUITIES	AHRESTY CORP JPY50	METAL PRODUCTS	27,799.75	11,404.40
06/30/2010	EQUITIES	AHRESTY CORP JPY50	METAL PRODUCTS	238,151.20	100,361.36
06/30/2010	EQUITIES	AICHI BANK Y500	BANKS	485,618.66	-212,040.15
06/30/2010	EQUITIES	AICHI MACHINE IND JPY50	OTHER PRODUCTS	246,807.55	-71,273.18
06/30/2010	EQUITIES	AIDA ENGINEERING Y50	MACHINERY	225,391.57	-155,610.16
06/30/2010	EQUITIES	AIFUL CORP JPY50	OTHER FINANCING BUSINESS	576,468.32	-6,311,675.71
06/30/2010	EQUITIES	AIFUL CORP JPY50	OTHER FINANCING BUSINESS	63,179.46	-450,939.81
06/30/2010	EQUITIES	AIGAN CO LTD JPY50	RETAIL TRADE	54,124.76	-39,018.94
06/30/2010	EQUITIES	AIN PHARMACIEZ INC	FOODS	791,127.36	304,206.25
06/30/2010	EQUITIES	AIN PHARMACIEZ INC NPV	PHARMACEUTICAL	44,764.73	29,832.96
06/30/2010	EQUITIES	AIOI INSURANCE CO LTD	INSURANCE	4,295.41	0.00
06/30/2010	EQUITIES	AIPHONE Y50	INFORMATN & COMMUNICATION	203,869.36	-38,994.60
06/30/2010	EQUITIES	AIR CHINA LTD ORD CNY1	CHINA	167,450.25	0.00
06/30/2010	EQUITIES	AIR FRANCE KLM EUR8.5	FRANCE	-2,674,918.26	-946,767.92
06/30/2010	EQUITIES	AIR FRANCE KLM EUR8.5	FRANCE	81,650.32	0.00
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	1,458,621.66	0.00
06/30/2010	EQUITIES	AIR LIQUIDE(L')	FRANCE	40,254,091.74	7,284,886.75
06/30/2010	EQUITIES	AIR METHODS CORP	HEALTH CARE SERVICES	1,382,304.00	117,175.57
06/30/2010	EQUITIES	AIR METHODS CORP	HEALTH CARE SERVICES	10,323.25	1,020.18
06/30/2010	EQUITIES	AIR NEW ZEALAND NPV	NEW ZEALAND	190,620.69	-185,582.47
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	415,830.40	16,100.41
06/30/2010	EQUITIES	AIR PRODUCTS & CHEMICALS INC	INDUSTRIAL GASES	43,755,244.50	866,538.18
06/30/2010	EQUITIES	AIR TRANS SVCS GROUP INC COM	AIR FREIGHT & LOGISTICS	893,713.80	304,814.58
06/30/2010	EQUITIES	AIR TRANS SVCS GROUP INC COM	AIR FREIGHT & LOGISTICS	6,188.00	2,598.03
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	3,298,960.90	-42,137.10
06/30/2010	EQUITIES	AIR.WATER INC JPY50	CHEMICALS	80,758.52	0.00
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	9,182.25	1,570.80
06/30/2010	EQUITIES	AIRCASTLE LTD SHS	TRADING COS & DISTRIBUTOR	1,276,487.10	-676,364.15

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AIRGAS INC	INDUSTRIAL GASES	14,542,857.60	6,127,333.45
06/30/2010	EQUITIES	AIRGAS INC	INDUSTRIAL GASES	166,385.00	54,115.25
06/30/2010	EQUITIES	AIRPORT CITY ILS1	ISRAEL	63,854.75	0.00
06/30/2010	EQUITIES	AIRPORT FACILITIES CO Y50	SERVICES	12,300.83	-6,329.72
06/30/2010	EQUITIES	AIRPORT FACILITIES CO Y50	SERVICES	4,920.33	-2,738.91
06/30/2010	EQUITIES	AIRTRAN HLDGS INC	AIRLINES	-1,589,102.50	-506,606.00
06/30/2010	EQUITIES	AIRTRAN HLDGS INC	AIRLINES	18,497.90	-1,716.30
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	5,402,380.33	-941,177.47
06/30/2010	EQUITIES	AISIN SEIKI CO Y50	LAND TRANSPORTATION	263,793.45	0.00
06/30/2010	EQUITIES	AITKEN SPENCE & CO LTD SHS	SRI LANKA	4,404,279.32	3,220,752.84
06/30/2010	EQUITIES	AIXTRON AG	GERMANY	891,122.85	482,301.18
06/30/2010	EQUITIES	AIXTRON ORD NPV	GERMANY	4,353,783.66	2,789,400.86
06/30/2010	EQUITIES	AJ LUCAS GR NPV	AUSTRALIA	27,217.58	-17,759.55
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	4,054,325.00	-1,067,053.07
06/30/2010	EQUITIES	AJINOMOTO CO INC	FOODS	307,106.04	0.00
06/30/2010	EQUITIES	AJISEN(CHINA)HLDGS LTD HKD0.10	HONG KONG	803,552.11	159,273.30
06/30/2010	EQUITIES	AK ENERJI TRY1	TURKEY	18,673.82	0.00
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	11,400.60	0.00
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	5,917,302.56	-4,464,254.25
06/30/2010	EQUITIES	AK STL HLDG CORP COM	STEEL	41,660.40	-5,766.75
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	223,946.40	101,419.20
06/30/2010	EQUITIES	AKAMAI TECHNOLOGIES INC	INTERNET SOFTWARE & SVCS	21,556,747.79	10,252,189.36
06/30/2010	EQUITIES	AKAN NARUTUN RESOURCES BHD	MALAYSIA	11,609.62	0.00
06/30/2010	EQUITIES	AKBANK TRY1	TURKEY	23,332,460.78	9,619,632.66
06/30/2010	EQUITIES	AKER ASA SER 'A' NOK28	NORWAY	114,269.62	-57,130.09
06/30/2010	EQUITIES	AKER SOLUTIONS NOK2 (POST	NORWAY	2,022,176.57	252,655.86
06/30/2010	EQUITIES	AKER SOLUTIONS NOK2 (POST	NORWAY	96,848.46	0.00
06/30/2010	EQUITIES	AKITA BANK Y50	BANKS	335,452.14	-130,437.81
06/30/2010	EQUITIES	AKITA DRILLING LTD	CDN OIL & GAS DRILLING	14,988.94	-15,555.12
06/30/2010	EQUITIES	AKORN INC	PHARMACEUTICALS	264,823.02	-12,212.98
06/30/2010	EQUITIES	AKR CORPORINDO TBK IDR100	INDONESIA	107,868.82	0.00
06/30/2010	EQUITIES	AKSA TRY1	TURKEY	968,020.65	93,512.32
06/30/2010	EQUITIES	AKSIGORTA TRY1	TURKEY	79,157.52	0.00
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	44,852,663.99	5,483,694.09
06/30/2010	EQUITIES	AKZO NOBEL NV EUR2	NETHERLANDS	626,761.71	0.00
06/30/2010	EQUITIES	AL EZZ STEEL REBAR ORD EGP10	EGYPT	5,237,227.43	1,599,017.49
06/30/2010	EQUITIES	AL-ROV ISRAEL ILS1	ISRAEL	129,855.19	-1,738.70
06/30/2010	EQUITIES	ALADDIN KNOWLEDGE SYS LTD	ISRAEL	82,769.37	0.00
06/30/2010	EQUITIES	ALAMO GROUP INC	CONSTR,FARM MACH & HVY TR	60,781.70	20,820.13
06/30/2010	EQUITIES	ALAMO GROUP INC	CONSTR,FARM MACH & HVY TR	16,904.30	8,351.97



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALAMOS GOLD INC	CDN GOLD	3,379,256.58	1,219,778.61
06/30/2010	EQUITIES	ALAPIS HOLDING INDUSTRIAL AND	GREECE	108,236.89	-599,909.28
06/30/2010	EQUITIES	ALARKO HOLDING TRY1	TURKEY	57,469.36	0.00
06/30/2010	EQUITIES	ALASKA AIR GROUP INC	AIRLINES	2,749,366.75	939,866.96
06/30/2010	EQUITIES	ALASKA AIR GROUP INC	AIRLINES	48,276.30	32,026.68
06/30/2010	EQUITIES	ALASKA COMMNS SYS GRP INC COM	INTEGRATED TELECOMM SVCS	22,058.47	3,539.06
06/30/2010	EQUITIES	ALASKA COMMNS SYS GRP INC COM	INTEGRATED TELECOMM SVCS	1,058,728.22	-42,420.00
06/30/2010	EQUITIES	ALBANY INTL CORP CL A	INDUSTRIAL MACHINERY	581,043.75	-220,952.49
06/30/2010	EQUITIES	ALBANY INTL CORP CL A	INDUSTRIAL MACHINERY	18,772.81	4,465.88
06/30/2010	EQUITIES	ALBANY MOLECULAR RESEARCH INC	LIFE SCIENCES TOOLS & SVC	4,048.11	-2,787.48
06/30/2010	EQUITIES	ALBANY MOLECULAR RESEARCH INC	LIFE SCIENCES TOOLS & SVC	501,247.01	-395,025.07
06/30/2010	EQUITIES	ALBEMARLE CORP	SPECIALTY CHEMICALS	10,521,330.51	4,066,273.35
06/30/2010	EQUITIES	ALBEMARLE CORP	SPECIALTY CHEMICALS	120,244.95	37,109.10
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	75,526.92	11,402.92
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	5,910,387.84	-657,903.63
06/30/2010	EQUITIES	ALBERTO CULVER CO NEW COM	PERSONAL PRODUCTS	18,803.61	0.00
06/30/2010	EQUITIES	ALCATEL LUCENT EUR2 SER'A'	FRANCE	303,302.66	0.00
06/30/2010	EQUITIES	ALCATEL LUCENT EUR2 SER'A'	FRANCE	3,038,418.81	-4,802,813.79
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	91,035.44	0.00
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	33,013,851.70	-40,387,892.90
06/30/2010	EQUITIES	ALCOA INC	ALUMINUM	330,219.50	33,153.25
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	326,018.00	-6,244.02
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	19,239,211.32	-410,684.92
06/30/2010	EQUITIES	ALCON INC COM SHS	SWITZERLAND	610,262.30	0.00
06/30/2010	EQUITIES	ALDAR PROPERTIES AED1	UNITED ARAB EMIRATES	442,085.44	-258,701.84
06/30/2010	EQUITIES	ALESCO CORPN NPV	AUSTRALIA	47,225.19	-63,876.95
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	13,090.23	0.00
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	3,978,816.46	-1,281,495.90
06/30/2010	EQUITIES	ALEXANDER & BALDWIN INC	MARINE	32,698.44	7,334.64
06/30/2010	EQUITIES	ALEXANDERS INC	RETAIL REITS	26,959.88	4,433.09
06/30/2010	EQUITIES	ALEXANDERS INC	RETAIL REITS	1,434,023.28	213,209.76
06/30/2010	EQUITIES	ALEXANDRIA MINERAL OILS	EGYPT	29,238.18	0.00
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	22,553,092.62	79,867.95
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	101,187.36	38,585.19
06/30/2010	EQUITIES	ALEXANDRIA REAL ESTATE	OFFICE REITS	29,628.17	0.00
06/30/2010	EQUITIES	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	148,758.14	45,130.18
06/30/2010	EQUITIES	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	12,904,794.24	3,859,005.89
06/30/2010	EQUITIES	ALEXZA PHARMACEUTICALS INC COM	PHARMACEUTICALS	103,705.44	6,166.50
06/30/2010	EQUITIES	ALFA LAVAL AB ORD NPV	SWEDEN	2,254,017.74	297,315.32
06/30/2010	EQUITIES	ALFA LAVAL AB ORD NPV	SWEDEN	227,127.90	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	200,554.62	21,280.28
06/30/2010	EQUITIES	ALFA SAB SE 'A' NPV(CPO)	MEXICO	5,191,177.76	648,491.33
06/30/2010	EQUITIES	ALFRESA HLDGS NPV	PHARMACEUTICAL	94,960.21	0.00
06/30/2010	EQUITIES	ALFRESA HLDGS NPV	PHARMACEUTICAL	5,495,267.99	152,410.16
06/30/2010	EQUITIES	ALGONQUIN POWER & UTIL CORP	CDN INDEP PWR PRD/EN TRAD	5,419.25	-101.55
06/30/2010	EQUITIES	ALICO INC	AGRICULTURAL PRODUCTS	296,464.98	-336,013.36
06/30/2010	EQUITIES	ALIGN TECHNOLOGY INC COM	HEALTH CARE SUPPLIES	1,464,977.53	449,503.21
06/30/2010	EQUITIES	ALIGN TECHNOLOGY INC COM	HEALTH CARE SUPPLIES	27,806.90	5,348.20
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	7,299,451.23	837,650.11
06/30/2010	EQUITIES	ALIMENTATION COUCHE-TARD INC	CDN FOOD RETAIL	104,862.96	0.00
06/30/2010	EQUITIES	ALKERMES INC COM	BIOTECHNOLOGY	3,307,927.65	656,013.41
06/30/2010	EQUITIES	ALKERMES INC COM	BIOTECHNOLOGY	41,072.55	13,591.88
06/30/2010	EQUITIES	ALL AMERICA LATINA UNITS	BRAZIL	1,646,884.88	326,553.79
06/30/2010	EQUITIES	ALL NIPPON AIRWAYS Y50	AIR TRANSPORTATION	134,545.75	0.00
06/30/2010	EQUITIES	ALL NIPPON AIRWAYS Y50	AIR TRANSPORTATION	1,371,858.57	-376,422.98
06/30/2010	EQUITIES	ALLAHABAD BANK INR10	INDIA	1,987,600.08	381,579.77
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	20,492.07	0.00
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	4,608,916.20	550,875.44
06/30/2010	EQUITIES	ALLEGHANY CORP DEL	PROPERTY & CASUALTY INS	56,313.60	8,740.89
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	108,921.56	-15,959.01
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	10,307,222.20	-2,982,121.03
06/30/2010	EQUITIES	ALLEGHENY ENERGY INC COM	ELECTRIC UTILITIES	35,861.61	0.00
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	17,919,972.99	3,867,066.20
06/30/2010	EQUITIES	ALLEGHENY TECHNOLOGIES INC	STEEL	136,900.62	37,299.92
06/30/2010	EQUITIES	ALLEGIAN T TRAVEL CO COM	AIRLINES	12,636.24	790.32
06/30/2010	EQUITIES	ALLEGIAN T TRAVEL CO COM	AIRLINES	2,298,557.67	22,870.29
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	91,468,141.74	17,593,338.52
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	556,674.30	139,407.45
06/30/2010	EQUITIES	ALLERGAN INC/UNITED STATES	PHARMACEUTICALS	34,685.21	0.00
06/30/2010	EQUITIES	ALLETE INC	ELECTRIC UTILITIES	1,435,375.04	14,374.53
06/30/2010	EQUITIES	ALLGREEN PPTYS SGD0.50	SINGAPORE	1,183,382.28	198,914.06
06/30/2010	EQUITIES	ALLIANCE DATA SYSTEMS CORP	DATA PROCNG/OUTSRCD SVCS	12,272,904.96	2,085,361.06
06/30/2010	EQUITIES	ALLIANCE DATA SYSTEMS CORP	DATA PROCNG/OUTSRCD SVCS	102,314.88	30,901.10
06/30/2010	EQUITIES	ALLIANCE FINL CORP COM	REGIONAL BANKS	156,433.68	-2,898.97
06/30/2010	EQUITIES	ALLIANCE GLOBAL GP PHP1	PHILIPPINES	129,405.24	0.00
06/30/2010	EQUITIES	ALLIANCE HEALTHCARE SERVICES I	HEALTH CARE SERVICES	170,956.64	-157,137.03
06/30/2010	EQUITIES	ALLIANCE OIL COMPANY LTD	CYPRUS	785,324.63	-152,585.41
06/30/2010	EQUITIES	ALLIANCE ONE INTL INC	TOBACCO	932,595.40	-339,554.16
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	15,893,455.86	688,644.60
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	121,405.50	31,709.25

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALLIANT ENERGY CORP COM	MULTI-UTILITIES	36,631.88	0.00
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	1,324.74	0.00
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	53,309.54	-20,449.80
06/30/2010	EQUITIES	ALLIANT TECHSYSTEMS INC COM	AEROSPACE & DEFENSE	5,382,339.68	-1,561,876.04
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	1,054,514.33	-36,650.76
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	2,315,530.17	0.00
06/30/2010	EQUITIES	ALLIANZ SE (SOCIETAS EUROPEAE)	GERMANY	33,201,928.51	-14,461,083.40
06/30/2010	EQUITIES	ALLIED GROUP HKD2	HONG KONG	134,323.88	-36,872.08
06/30/2010	EQUITIES	ALLIED HEALTHCARE INTL INC	HEALTH CARE SERVICES	45,279.44	-2,590.53
06/30/2010	EQUITIES	ALLIED IRISH BKS EUR0.32	IRELAND	3,648,766.58	-21,085,827.64
06/30/2010	EQUITIES	ALLIED NEV GOLD CORP COM	GOLD	-1,441,402.56	-590,601.00
06/30/2010	EQUITIES	ALLIED NEV GOLD CORP COM	GOLD	42,410.40	17,061.70
06/30/2010	EQUITIES	ALLIED PROPERTIES (HK) HKD2	HONG KONG	50,276.42	17,757.52
06/30/2010	EQUITIES	ALLIED PROPERTIES REIT	CDN OFFICE REITS	456,585.55	-11,941.09
06/30/2010	EQUITIES	ALLIED TECHNOLOGIES ZAR0.005	SOUTH AFRICA	93,202.45	0.00
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	8,520,185.76	-42,474.84
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	78,280.50	13,989.75
06/30/2010	EQUITIES	ALLIED WORLD ASSURANCE COMPANY	PROPERTY & CASUALTY INS	23,740.20	0.00
06/30/2010	EQUITIES	ALLIS CHALMERS ENERGY INC	OIL & GAS EQUIP/SVCS	3,497.88	-1,630.08
06/30/2010	EQUITIES	ALLIS CHALMERS ENERGY INC	OIL & GAS EQUIP/SVCS	106,001.42	-482,929.88
06/30/2010	EQUITIES	ALLOS THERAPEUTICS INC COM	BIOTECHNOLOGY	-3,350,376.02	546,894.66
06/30/2010	EQUITIES	ALLOS THERAPEUTICS INC COM	BIOTECHNOLOGY	13,694.42	-2,681.05
06/30/2010	EQUITIES	ALLREAL HOLDING AG CHF10	SWITZERLAND	895,947.51	-84,920.03
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	36,466.50	8,380.50
06/30/2010	EQUITIES	ALLSCRIPTS-MISYS HEALTHCARE	HEALTH CARE TECHNOLOGY	8,572,235.70	-114,747.60
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	51,934,629.82	-23,077,825.00
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	490,096.83	65,522.97
06/30/2010	EQUITIES	ALLSTATE CORP/THE	PROPERTY & CASUALTY INS	161,445.86	0.00
06/30/2010	EQUITIES	ALM BRAND DKK80(REGD)	DENMARK	17,652.66	-8,353.92
06/30/2010	EQUITIES	ALMACENES EXITO SHS COP10	COLOMBIA	83,723.41	0.00
06/30/2010	EQUITIES	ALMENDRAL SA COM NPV	CHILE	131,851.02	0.00
06/30/2010	EQUITIES	ALMOST FAMILY INC COM	HEALTH CARE SERVICES	709,742.67	96,656.98
06/30/2010	EQUITIES	ALMOST FAMILY INC COM	HEALTH CARE SERVICES	15,473.99	3,024.47
06/30/2010	EQUITIES	ALNYLAM PHARMACEUTICALS INC	BIOTECHNOLOGY	21,313.38	-8,059.92
06/30/2010	EQUITIES	ALNYLAM PHARMACEUTICALS INC	BIOTECHNOLOGY	816,622.38	-171,190.35
06/30/2010	EQUITIES	ALOKA CO LTD JPY50	PHARMACEUTICAL	134,889.81	-49,783.21
06/30/2010	EQUITIES	ALON USA ENERGY INC	OIL & GAS REFINING & MKTG	67,454.16	-129,370.05
06/30/2010	EQUITIES	ALON USA ENERGY INC	OIL & GAS REFINING & MKTG	3,408.96	-3,194.56
06/30/2010	EQUITIES	ALONI HETZ ILS1	ISRAEL	161,454.38	0.00
06/30/2010	EQUITIES	ALPEN CO LTD NPV	BANKS	150,419.32	-4,481.45

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ALPHA & OMEGA SEMICONDUCTOR	SEMICONDUCTORS	10,371.31	-69.39
06/30/2010	EQUITIES	ALPHA BANK (REGD)EUR4.7	GREECE	1,166,380.93	-3,415,879.98
06/30/2010	EQUITIES	ALPHA BANK (REGD)EUR4.7	GREECE	139,220.21	0.00
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	36,431.78	0.00
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	14,035,965.09	-6,252,911.16
06/30/2010	EQUITIES	ALPHA NAT RES INC	COAL & CONSUMABLE FUEL	131,652.69	20,992.03
06/30/2010	EQUITIES	ALPHA NETWORKS INC TWD10	TAIWAN	51,502.45	0.00
06/30/2010	EQUITIES	ALPHA PRO TECH LTD	APPAREL ACCESS & LUXURY	-211,825.00	57,424.62
06/30/2010	EQUITIES	ALPHA SYSTEMS INC JPY50	SERVICES	289.52	0.00
06/30/2010	EQUITIES	ALPHATEC HLDGS INC COM	HEALTH CARE EQUIPMENT	170,204.48	19,754.88
06/30/2010	EQUITIES	ALPHATEC HLDGS INC COM	HEALTH CARE EQUIPMENT	3,433.60	1,805.60
06/30/2010	EQUITIES	ALPS ELECTRIC CO LTD	ELECTRIC APPLIANCES	1,039,353.60	265,336.30
06/30/2010	EQUITIES	ALSTOM EUR7 (POST	FRANCE	859,800.88	0.00
06/30/2010	EQUITIES	ALSTOM EUR7 (POST	FRANCE	489,754.99	0.00
06/30/2010	EQUITIES	ALTADIS SA SER 'A' EUR0.10	SPAIN	334.84	0.00
06/30/2010	EQUITIES	ALTEK CORP TWD10	TAIWAN	591,617.89	-27,903.21
06/30/2010	EQUITIES	ALTEN NPV	FRANCE	4,671,587.57	956,304.39
06/30/2010	EQUITIES	ALTERA CORP COM	SEMICONDUCTORS	223,786.20	74,055.63
06/30/2010	EQUITIES	ALTERA CORP COM	SEMICONDUCTORS	22,578,092.40	4,474,895.38
06/30/2010	EQUITIES	ALTERRA CAPITAL HOLDINGS LTD	REINSURANCE	3,782,723.94	-277,505.56
06/30/2010	EQUITIES	ALTERRA CAPITAL HOLDINGS LTD	REINSURANCE	34,705.44	4,445.48
06/30/2010	EQUITIES	ALTIUS MINERALS CORP	CDN DIV METALS & MINING	33,568.91	14,522.12
06/30/2010	EQUITIES	ALTRA HOLDINGS INC	INDUSTRIAL MACHINERY	1,132,141.08	314,360.71
06/30/2010	EQUITIES	ALTRA HOLDINGS INC	INDUSTRIAL MACHINERY	9,595.74	2,979.65
06/30/2010	EQUITIES	ALTRI SGPS S.A.	PORTUGAL	441,157.72	-48,218.90
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	180,402.54	0.00
06/30/2010	EQUITIES	ALTRIA GROUP INC	TOBACCO	125,216,279.83	29,770,589.39
06/30/2010	EQUITIES	ALUMINA LTD NPV	AUSTRALIA	158,179.67	0.00
06/30/2010	EQUITIES	ALUMINA LTD NPV	AUSTRALIA	1,507,091.71	-1,882,707.92
06/30/2010	EQUITIES	AMADA Y50	MACHINERY	1,195,359.42	-460,960.62
06/30/2010	EQUITIES	AMADA Y50	MACHINERY	121,497.91	0.00
06/30/2010	EQUITIES	AMADEUS ENERGY NPV	AUSTRALIA	20,822.89	-70,685.82
06/30/2010	EQUITIES	AMADEUS IT HOLDING SA-A SHS	SPAIN	10,240,818.10	932,811.76
06/30/2010	EQUITIES	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	-1,374,618.30	-85,581.51
06/30/2010	EQUITIES	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	24,560.25	-11,638.95
06/30/2010	EQUITIES	AMAGERBANKEN DKK20	DENMARK	62,325.04	-507,439.23
06/30/2010	EQUITIES	AMALGAMATED HLDGS LTD ORD NPV	AUSTRALIA	151,334.34	-1,387.51
06/30/2010	EQUITIES	AMAX HOLDINGS LTD HKD0.01	HONG KONG	26,643.89	-40,092.42
06/30/2010	EQUITIES	AMAX HOLDINGS LTD HKD0.01	HONG KONG	20,031.72	-26,661.85
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	1,418,894.59	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	110,363,088.96	50,233,158.29
06/30/2010	EQUITIES	AMAZON.COM INC	INTERNET RETAIL	1,201,641.48	299,403.75
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	108,141.31	31,334.07
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	22,156,236.28	-4,548,191.43
06/30/2010	EQUITIES	AMB PPTYS CORP COM	INDUSTRIAL REITS	37,489.49	0.00
06/30/2010	EQUITIES	AMBAC FINANCIAL GROUP INC	PROPERTY & CASUALTY INS	166,569.37	-6,988,182.73
06/30/2010	EQUITIES	AMBAC FINANCIAL GROUP INC	PROPERTY & CASUALTY INS	5,559.66	-4,978.80
06/30/2010	EQUITIES	AMBASSADORS GROUP INC	HOTELS, RESORTS & CRUISE	7,948.16	-408.32
06/30/2010	EQUITIES	AMBASSADORS GROUP INC	HOTELS, RESORTS & CRUISE	306,117.06	-102,425.15
06/30/2010	EQUITIES	AMCOL INTERNATIONAL CORP	DIV METALS & MINING	734,814.08	11,361.16
06/30/2010	EQUITIES	AMCOL INTERNATIONAL CORP	DIV METALS & MINING	23,016.96	2,575.80
06/30/2010	EQUITIES	AMCOM TELECOMMUNICATIONS NPV	AUSTRALIA	52,605.07	22,045.08
06/30/2010	EQUITIES	AMCOR LIMITED NPV	AUSTRALIA	3,871,628.33	57,508.23
06/30/2010	EQUITIES	AMCOR LIMITED NPV	AUSTRALIA	330,975.94	0.00
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	41,366.49	0.00
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	179,599.65	36,990.17
06/30/2010	EQUITIES	AMDOCS LTD COM	IT CONSULTNG & OTHER SVCS	28,685,304.90	-3,346,732.82
06/30/2010	EQUITIES	AMEC ORD 50P	CONSTRUCTION & MATERIALS	209,143.35	0.00
06/30/2010	EQUITIES	AMEC ORD 50P	CONSTRUCTION & MATERIALS	2,080,457.76	349,292.30
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	4,531,108.50	312,019.88
06/30/2010	EQUITIES	AMEDISYS INC	HEALTH CARE SERVICES	46,212.47	11,316.84
06/30/2010	EQUITIES	AMER SPORTS CORPORATION 'A'	FINLAND	82,895.06	10,864.84
06/30/2010	EQUITIES	AMERCO INC COM	TRUCKING	719,833.80	3,106.72
06/30/2010	EQUITIES	AMERCO INC COM	TRUCKING	14,147.85	5,065.47
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	160,566.35	6,214.60
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	21,980,237.85	-11,684,681.83
06/30/2010	EQUITIES	AMEREN CORP	MULTI-UTILITIES	58,714.46	0.00
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV	MEXICO	34,976,192.48	49,360.63
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV SER	MEXICO	27,322,050.64	4,412,375.99
06/30/2010	EQUITIES	AMERICA MOVIL SAB DE CV SER	MEXICO	878,219.01	-5,740.03
06/30/2010	EQUITIES	AMERICA SERVICE GROUP INC	MANAGED HEALTH CARE	155,419.20	6,699.05
06/30/2010	EQUITIES	AMERICAN APPAREL INC COM	APPAREL ACCESS & LUXURY	50,837.40	-94,632.00
06/30/2010	EQUITIES	AMERICAN AXLE & MFG HLDGS INC	AUTO PARTS & EQUIPMENT	581,173.71	-787,621.47
06/30/2010	EQUITIES	AMERICAN AXLE & MFG HLDGS INC	AUTO PARTS & EQUIPMENT	14,425.44	10,270.08
06/30/2010	EQUITIES	AMERICAN BANKNOTE SA COM NPV	BRAZIL	124,004.57	0.00
06/30/2010	EQUITIES	AMERICAN BEACON SCV MTU	US EQUITY FUNDS	100,784,840.03	-4,698,036.72
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	8,901,943.42	149,493.32
06/30/2010	EQUITIES	AMERICAN CAMPUS CMNTYS INC	RESIDENTIAL REITS	41,589.96	8,641.08
06/30/2010	EQUITIES	AMERICAN CAP AGY CORP	MORTGAGE REITS	26,150.80	467.29
06/30/2010	EQUITIES	AMERICAN CAP AGY CORP	MORTGAGE REITS	2,098,156.58	153,820.42

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERICAN CAP LTD COM	ASSET MGMT & CUSTODY BNKS	3,454,074.66	-3,023,409.85
06/30/2010	EQUITIES	AMERICAN CAP LTD COM	ASSET MGMT & CUSTODY BNKS	43,804.16	15,223.01
06/30/2010	EQUITIES	AMERICAN COML LINES INC	MARINE	6,190.25	1,617.00
06/30/2010	EQUITIES	AMERICAN COML LINES INC	MARINE	377,515.21	-743,238.55
06/30/2010	EQUITIES	AMERICAN DENTAL PARTNERS INC	HEALTH CARE SERVICES	171,792.46	-4,545.00
06/30/2010	EQUITIES	AMERICAN DENTAL PARTNERS INC	HEALTH CARE SERVICES	2,422.00	-19.00
06/30/2010	EQUITIES	AMERICAN DG ENERGY INC COM	INDEP PWR PROD/ENRGY TRAD	709.08	-154.56
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	5,814,715.93	-2,204,491.81
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	70,946.52	-15,433.56
06/30/2010	EQUITIES	AMERICAN EAGLE OUTFITTERS INC	APPAREL RETAIL	19,346.12	0.00
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	160,336.66	0.00
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	477,490.90	100,532.86
06/30/2010	EQUITIES	AMERICAN ELECTRIC POWER CO INC	ELECTRIC UTILITIES	61,033,724.70	-10,482.36
06/30/2010	EQUITIES	AMERICAN EQUITY INVT LIFE	LIFE & HEALTH INSURANCE	925,910.40	81,099.54
06/30/2010	EQUITIES	AMERICAN EQUITY INVT LIFE	LIFE & HEALTH INSURANCE	16,635.84	7,334.60
06/30/2010	EQUITIES	AMERICAN EUROPAC MTU	US EQUITY FUNDS	155,392,899.93	-9,455,133.27
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	1,315,720.96	529,756.01
06/30/2010	EQUITIES	AMERICAN EXPRESS CO	CONSUMER FINANCE	143,108,183.60	-619,650.56
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	14,734,714.16	2,544,426.27
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	69,529.40	15,931.70
06/30/2010	EQUITIES	AMERICAN FINANCIAL GROUP INC/O	MULTI-LINE INSURANCE	24,260.04	0.00
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	23,927.40	15,521.16
06/30/2010	EQUITIES	AMERICAN GREETINGS CORP CL A	HOUSEWARES & SPECIALTIES	2,183,396.05	1,664,303.77
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	13,040,086.08	-236,348,955.03
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	129,287.76	2,938.96
06/30/2010	EQUITIES	AMERICAN INTL GROUP INC COM	MULTI-LINE INSURANCE	42,848.40	0.00
06/30/2010	EQUITIES	AMERICAN ISRAELI PAPER MILLS	ISRAEL	143,747.83	0.00
06/30/2010	EQUITIES	AMERICAN ITALIAN PASTA CO CL A	PACKAGED FOODS & MEATS	3,133,023.33	1,155,338.10
06/30/2010	EQUITIES	AMERICAN ITALIAN PASTA CO CL A	PACKAGED FOODS & MEATS	26,435.00	11,514.08
06/30/2010	EQUITIES	AMERICAN MED SYS HLDGS INC COM	HEALTH CARE EQUIPMENT	54,879.72	17,958.88
06/30/2010	EQUITIES	AMERICAN MED SYS HLDGS INC COM	HEALTH CARE EQUIPMENT	4,320,633.24	728,328.44
06/30/2010	EQUITIES	AMERICAN NATL BANKSHARES INC	REGIONAL BANKS	74,736.66	960.54
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	3,436,528.74	-97,841.74
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	42,509.25	3,690.75
06/30/2010	EQUITIES	AMERICAN NATL INS CO	MULTI-LINE INSURANCE	5,594.00	0.00
06/30/2010	EQUITIES	AMERICAN OIL & GAS INC NEV NEW	OIL & GAS EXPL & PROD	6,751.00	-524.24
06/30/2010	EQUITIES	AMERICAN OIL & GAS INC NEV NEW	OIL & GAS EXPL & PROD	1,559,669.40	439,375.92
06/30/2010	EQUITIES	AMERICAN PHYSICIANS SVC GROUP	PROPERTY & CASUALTY INS	134,181.60	9,564.02
06/30/2010	EQUITIES	AMERICAN PHYSICIANS CAP INC	PROPERTY & CASUALTY INS	1,344,967.45	383,372.39
06/30/2010	EQUITIES	AMERICAN PUB ED INC COM	EDUCATION SERVICES	1,033,024.30	131,968.25

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERICAN PUB ED INC COM	EDUCATION SERVICES	17,480.00	2,370.84
06/30/2010	EQUITIES	AMERICAN RAILCAR INDS INC COM	CONSTR,FARM MACH & HVY TR	228,191.20	-63,484.07
06/30/2010	EQUITIES	AMERICAN REPOGRAPHICS CO	OFFICE SERVICES/SUPP	782,679.42	-547,212.26
06/30/2010	EQUITIES	AMERICAN REPOGRAPHICS CO	OFFICE SERVICES/SUPP	6,180.84	155.76
06/30/2010	EQUITIES	AMERICAN SAFETY INS HLDGS LTD	PROPERTY & CASUALTY INS	1,965.00	-95.00
06/30/2010	EQUITIES	AMERICAN SAFETY INS HLDGS LTD	PROPERTY & CASUALTY INS	353,118.36	13,297.31
06/30/2010	EQUITIES	AMERICAN SCIENCE & ENGR INC	AEROSPACE & DEFENSE	1,088,888.48	264,980.73
06/30/2010	EQUITIES	AMERICAN SCIENCE & ENGR INC	AEROSPACE & DEFENSE	19,585.97	3,705.94
06/30/2010	EQUITIES	AMERICAN SOFTWARE INC	APPLICATION SOFTWARE	64,472.10	-16,227.70
06/30/2010	EQUITIES	AMERICAN STS WTR CO COM	WATER UTILITIES	837,447.80	113,363.24
06/30/2010	EQUITIES	AMERICAN SUPERCONDUCTOR CORP	ELECTRIC COMP & EQUIP	3,501,300.96	342,577.00
06/30/2010	EQUITIES	AMERICAN SUPERCONDUCTOR CORP	ELECTRIC COMP & EQUIP	37,019.03	305.14
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	540,141.00	168,354.06
06/30/2010	EQUITIES	AMERICAN TOWER CORP	WIRELESS TELECOMM SVCS	55,960,619.00	23,776,132.81
06/30/2010	EQUITIES	AMERICAN VANGUARD CORP	FERTILIZERS & AGRI CHEM	117,316.42	-88,885.08
06/30/2010	EQUITIES	AMERICAN WOODMARK CORP	BUILDING PRODUCTS	327,276.90	-314,574.42
06/30/2010	EQUITIES	AMERICAN WOODMARK CORP	BUILDING PRODUCTS	4,394.70	-717.03
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	2,060.00	-44.00
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	5,855,673.60	-63,636.87
06/30/2010	EQUITIES	AMERICAN WTR WKS CO INC NEW	WATER UTILITIES	36,831.50	0.00
06/30/2010	EQUITIES	AMERICAS CAR MART INC	AUTOMOTIVE RETAIL	447,349.84	88,693.95
06/30/2010	EQUITIES	AMERICAS CAR MART INC	AUTOMOTIVE RETAIL	10,341.91	2,255.45
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	51,070.66	19,508.88
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	6,993,583.02	-258,879.00
06/30/2010	EQUITIES	AMERICREDIT CORP COM	CONSUMER FINANCE	11,741.80	0.00
06/30/2010	EQUITIES	AMERIGO RESOURCES LTD	CDN DIV METALS & MINING	27,048.42	-73,370.96
06/30/2010	EQUITIES	AMERIGON INC CL A NEW	AUTO PARTS & EQUIPMENT	964,573.38	-304,396.59
06/30/2010	EQUITIES	AMERIGON INC CL A NEW	AUTO PARTS & EQUIPMENT	8,649.36	2,658.14
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	60,217.92	6,711.48
06/30/2010	EQUITIES	AMERIGROUP CORP	MANAGED HEALTH CARE	9,803,373.44	690,232.12
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	37,109,809.47	3,505,865.72
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	282,464.34	57,760.54
06/30/2010	EQUITIES	AMERIPRISE FINANCIAL INC	ASSET MGMT & CUSTODY BNKS	77,059.51	0.00
06/30/2010	EQUITIES	AMERIS BANCORP COM	REGIONAL BANKS	4,319.17	1,718.55
06/30/2010	EQUITIES	AMERIS BANCORP COM	REGIONAL BANKS	123,110.77	5,738.28
06/30/2010	EQUITIES	AMERISAFE INC JONES DAY COM	PROPERTY & CASUALTY INS	577,272.15	22,185.38
06/30/2010	EQUITIES	AMERISAFE INC JONES DAY COM	PROPERTY & CASUALTY INS	12,285.00	1,203.65
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	286,861.25	120,933.47
06/30/2010	EQUITIES	AMERISOURCEBERGEN CORP COM	HEALTH CARE DISTRIBUTORS	46,875,319.00	20,483,808.29
06/30/2010	EQUITIES	AMERISTAR CASINOS INC	CASINOS & GAMING	1,034,411.16	54,948.40

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AMERISTAR CASINOS INC	CASINOS & GAMING	17,499.72	-4,610.72
06/30/2010	EQUITIES	AMERON INTERNATIONAL CORP	BUILDING PRODUCTS	15,504.81	1,513.73
06/30/2010	EQUITIES	AMERON INTERNATIONAL CORP	BUILDING PRODUCTS	810,473.22	149,432.77
06/30/2010	EQUITIES	AMES NATL CORP	REGIONAL BANKS	42,421.34	-10,268.83
06/30/2010	EQUITIES	AMETEK INC	ELECTRIC COMP & EQUIP	11,638,119.90	3,521,152.94
06/30/2010	EQUITIES	AMETEK INC	ELECTRIC COMP & EQUIP	135,385.80	31,427.04
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	1,578,368.20	69,188.86
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	188,579,626.40	-12,968,425.69
06/30/2010	EQUITIES	AMGEN INC	BIOTECHNOLOGY	522,314.68	0.00
06/30/2010	EQUITIES	AMIL PARTICIPACOES SA NPV	BRAZIL	4,864,588.65	0.00
06/30/2010	EQUITIES	AMIYAKI TEI CO LTD NPV	SERVICES	81,534.64	-5,779.24
06/30/2010	EQUITIES	AMKOR TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	-571,155.58	495,854.07
06/30/2010	EQUITIES	AMKOR TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	19,913.14	3,975.40
06/30/2010	EQUITIES	AMLIN ORD GBP0.28125	NONLIFE INSURANCE	7,613,470.91	1,108,760.13
06/30/2010	EQUITIES	AMMB HOLDINGS BHD MYR1	MALAYSIA	8,430,168.00	788,642.69
06/30/2010	EQUITIES	AMN HEALTHCARE SVCS INC	HEALTH CARE SERVICES	6,126.12	204.75
06/30/2010	EQUITIES	AMN HEALTHCARE SVCS INC	HEALTH CARE SERVICES	1,495,483.88	-685,294.13
06/30/2010	EQUITIES	AMOREPACIFIC CORP KRW5000	SOUTH KOREA	708,650.58	0.00
06/30/2010	EQUITIES	AMOT ILS1	ISRAEL	173,010.36	0.00
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	15,573,390.62	-6,077,667.18
06/30/2010	EQUITIES	AMP LIMITED AUS0.40	AUSTRALIA	453,424.74	0.00
06/30/2010	EQUITIES	AMPCO PITTSBURGH CORP	INDUSTRIAL MACHINERY	180,804.40	-41,528.30
06/30/2010	EQUITIES	AMPCO PITTSBURGH CORP	INDUSTRIAL MACHINERY	5,353.31	-1,282.43
06/30/2010	EQUITIES	AMPHENOL CORP NEW CL A	ELECTRONIC COMPONENTS	217,932.32	35,161.64
06/30/2010	EQUITIES	AMPHENOL CORP NEW CL A	ELECTRONIC COMPONENTS	18,905,000.83	7,241,242.89
06/30/2010	EQUITIES	AMPLIFON EUR0.02	ITALY	2,595,939.98	695,093.59
06/30/2010	EQUITIES	AMR CORP	AIRLINES	15,926.56	0.00
06/30/2010	EQUITIES	AMR CORP	AIRLINES	199,657.44	-4,101,148.22
06/30/2010	EQUITIES	AMR CORP	AIRLINES	64,294.74	23,138.52
06/30/2010	EQUITIES	AMSURG CORP COM	HEALTH CARE FACILITIES	13,186.80	-214.60
06/30/2010	EQUITIES	AMSURG CORP COM	HEALTH CARE FACILITIES	972,098.82	-160,390.54
06/30/2010	EQUITIES	AMTEX AUTO INR2	INDIA	151,718.78	0.00
06/30/2010	EQUITIES	AMTRAN TECHNOLOGY TWD10	TAIWAN	1,190,276.00	409,606.33
06/30/2010	EQUITIES	AMTRUST FINL SVCS INC COM	PROPERTY & CASUALTY INS	1,353,716.35	78,415.58
06/30/2010	EQUITIES	AMTRUST FINL SVCS INC COM	PROPERTY & CASUALTY INS	9,688.00	277.60
06/30/2010	EQUITIES	AMVIG HOLDINGS LIMITED HKD0.01	HONG KONG	2,580,661.45	-1,968,507.25
06/30/2010	EQUITIES	AMWAY(MALAYSIA)HLD MYR1	MALAYSIA	78,568.06	0.00
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	90,465.60	33,335.65
06/30/2010	EQUITIES	AMYLIN PHARMACEUTICALS INC	BIOTECHNOLOGY	8,242,164.40	-3,635,119.56
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	59,406,918.93	-14,838,732.39



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	571,557.33	-142,606.30
06/30/2010	EQUITIES	ANADARKO PETROLEUM CORP	OIL & GAS EXPL & PROD	185,088.00	0.00
06/30/2010	EQUITIES	ANADIGICS INC	SEMICONDUCTORS	8,541.24	872.03
06/30/2010	EQUITIES	ANADIGICS INC	SEMICONDUCTORS	642,921.24	-153,929.77
06/30/2010	EQUITIES	ANADOLU EFES TRY1	TURKEY	17,277,890.48	1,934,811.88
06/30/2010	EQUITIES	ANADOLU SIGORTA TRY1	TURKEY	496,052.03	121,562.65
06/30/2010	EQUITIES	ANALOG DEVICES INC	SEMICONDUCTORS	23,472,969.38	-5,476,442.38
06/30/2010	EQUITIES	ANALOG DEVICES INC	SEMICONDUCTORS	250,182.80	35,201.60
06/30/2010	EQUITIES	ANALOGIC CORP COM PAR \$0.05	HEALTH CARE EQUIPMENT	28,050.15	5,295.15
06/30/2010	EQUITIES	ANALOGIC CORP COM PAR \$0.05	HEALTH CARE EQUIPMENT	3,467,956.35	-207,794.87
06/30/2010	EQUITIES	ANAREN INC	COMMUNICATIONS EQUIPMENT	461,616.12	27,544.82
06/30/2010	EQUITIES	ANAREN INC	COMMUNICATIONS EQUIPMENT	6,349.50	-382.50
06/30/2010	EQUITIES	ANCESTRY.COM INC	INTERNET SOFTWARE & SVCS	3,083.50	-113.75
06/30/2010	EQUITIES	ANCESTRY.COM INC	INTERNET SOFTWARE & SVCS	90,831.10	-3,196.62
06/30/2010	EQUITIES	ANDERSON ENERGY LTD	CDN OIL & GAS EXPL & PROD	29,981.65	-72,374.61
06/30/2010	EQUITIES	ANDERSONS INC COM	FOOD DISTRIBUTORS	3,157,606.96	38,051.31
06/30/2010	EQUITIES	ANDERSONS INC COM	FOOD DISTRIBUTORS	25,915.24	4,324.67
06/30/2010	EQUITIES	ANDHRA BANK INR10	INDIA	625,824.61	27,742.61
06/30/2010	EQUITIES	ANDO CORP JPY50	CONSTRUCTION	61,221.60	-31,879.17
06/30/2010	EQUITIES	ANDRITZ AG NPV (POST SPLIT)	AUSTRIA	2,642,092.15	1,093,132.19
06/30/2010	EQUITIES	ANEK LINES SA EUR1.0 (REGD)	GREECE	5,909.84	-21,476.52
06/30/2010	EQUITIES	ANEKA TAMBANG TBK IDR500	INDONESIA	765,667.56	0.00
06/30/2010	EQUITIES	ANGIODYNAMICS INC	HEALTH CARE EQUIPMENT	14,337.00	1,231.82
06/30/2010	EQUITIES	ANGIODYNAMICS INC	HEALTH CARE EQUIPMENT	702,395.00	-67,967.28
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	50,945,746.81	5,188,562.55
06/30/2010	EQUITIES	ANGLO AMERICAN	MINING	2,337,320.56	0.00
06/30/2010	EQUITIES	ANGLO AMERICAN PLATINUM CORP	SOUTH AFRICA	1,156,213.91	0.00
06/30/2010	EQUITIES	ANGLO AMERICAN USD0.54 (POST	MINING	38,627,538.10	0.00
06/30/2010	EQUITIES	ANGLO FERROUS BRAZIL SA	BRAZIL	1,065,353.76	0.00
06/30/2010	EQUITIES	ANGLO IRISH BANK EUR0.16	IRELAND	10.47	0.00
06/30/2010	EQUITIES	ANGLO IRISH BANK EUR0.16	IRELAND	49.52	-5,402,593.54
06/30/2010	EQUITIES	ANGLO PACIFIC GRP ORD GBP0.02	MINING	114,685.17	57,559.87
06/30/2010	EQUITIES	ANGLOGOLD ASHANTI LIMITED	SOUTH AFRICA	3,100,691.35	242,817.51
06/30/2010	EQUITIES	ANGLOGOLD ASHANTI LTD ADR NEW	SOUTH AFRICA	1,977,033.71	0.00
06/30/2010	EQUITIES	ANHANGUERA EDUCATIONAL	BRAZIL	158,107.28	0.00
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	38,954,034.48	14,526,685.99
06/30/2010	EQUITIES	ANHEUSER-BUSCH INBEV NV	BELGIUM	1,843,266.43	0.00
06/30/2010	EQUITIES	ANHUI CONCH CEMENT 'A'CNY1	CHINA	25,878.34	0.00
06/30/2010	EQUITIES	ANHUI CONCH CEMENT H CNY1	CHINA	15,603,031.54	-507,093.18
06/30/2010	EQUITIES	ANHUI EXPRESSWAY CO	CHINA	207,285.29	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ANHUI TONGDU COPPR 'A'CNY1	CHINA	30,760.98	0.00
06/30/2010	EQUITIES	ANITE	SOFTWARE & COMP SERVICES	3,120.31	122.24
06/30/2010	EQUITIES	ANITE	SOFTWARE & COMP SERVICES	23,917.19	2,849.20
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	5,158,434.00	-150,638.84
06/30/2010	EQUITIES	ANIXTER INTL INC COM	TECHNOLOGY DISTRIBUTORS	39,447.60	2,602.06
06/30/2010	EQUITIES	ANN JOO RESOURCES MYR1	MALAYSIA	51,451.98	0.00
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	103,574.10	0.00
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	337,076.15	63,709.85
06/30/2010	EQUITIES	ANNALY CAPITAL MANAGEMENT INC	MORTGAGE REITS	30,265,616.37	1,017,945.56
06/30/2010	EQUITIES	ANNTAYLOR STORES CORP	APPAREL RETAIL	1,298,964.26	-291,096.08
06/30/2010	EQUITIES	ANNTAYLOR STORES CORP	APPAREL RETAIL	29,139.57	15,832.44
06/30/2010	EQUITIES	ANSALDO STS EUR0.5	ITALY	3,314,199.23	291,442.91
06/30/2010	EQUITIES	ANSELL LTD NPV	AUSTRALIA	2,153,444.51	-4,874.64
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	117,206.73	34,292.43
06/30/2010	EQUITIES	ANSYS INC	APPLICATION SOFTWARE	16,542,174.08	2,585,722.54
06/30/2010	EQUITIES	ANTA SPORTS PRODUCTS	CHINA	121,716.09	0.00
06/30/2010	EQUITIES	ANTARES PHARMA INC COM	HEALTH CARE EQUIPMENT	104,429.60	-6,450.49
06/30/2010	EQUITIES	ANTENA 3 DE TELEVISION EUR0.75	SPAIN	414.63	0.00
06/30/2010	EQUITIES	ANTHERA PHARMACEUTICALS INC	BIOTECHNOLOGY	3,425.04	-764.50
06/30/2010	EQUITIES	ANTOFAGASTA ORD GBP0.05	GENERAL INDUSTRIALS	2,306,287.84	311,693.88
06/30/2010	EQUITIES	ANTOFAGASTA ORD GBP0.05	GENERAL INDUSTRIALS	233,999.02	0.00
06/30/2010	EQUITIES	ANTRIM ENERGY INC	CDN OIL & GAS EXPL & PROD	53,413.64	21,676.29
06/30/2010	EQUITIES	ANVIL MINING LTD	CDN DIV METALS & MINING	23,450.81	-54,403.82
06/30/2010	EQUITIES	ANWORTH MORTGAGE ASSET CORP	MORTGAGE REITS	-1,425,602.00	-363,355.65
06/30/2010	EQUITIES	ANWORTH MORTGAGE ASSET CORP	MORTGAGE REITS	16,340.40	1,331.10
06/30/2010	EQUITIES	AO TATNEFT GDR EACH REPR 20	RUSSIA	1,292,090.43	0.00
06/30/2010	EQUITIES	AOC HOLDINGS INC NPV	OIL AND COAL PRODUCTS	21,683.80	-2,599.13
06/30/2010	EQUITIES	AOKI HOLDINGS INC Y50	RETAIL TRADE	407,103.56	10,559.42
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	22,955.60	0.00
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	76,361.67	14,864.39
06/30/2010	EQUITIES	AOL INC	INTERNET SOFTWARE & SVCS	9,768,056.76	-1,683,995.48
06/30/2010	EQUITIES	AOMORI BANK Y50	BANKS	19,693.75	498.24
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	103,668.83	0.00
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	28,425,308.16	5,997,814.82
06/30/2010	EQUITIES	AON CORP COM	INSURANCE BROKERS	306,945.28	15,380.34
06/30/2010	EQUITIES	AOXING PHARMACEUTICAL CO INC	PHARMACEUTICALS	3,351.28	-922.84
06/30/2010	EQUITIES	AOYAMA TRADING Y50	RETAIL TRADE	1,512,343.40	51,293.27
06/30/2010	EQUITIES	AOZORA BANK NPV	BANKS	399,749.34	-193,034.00
06/30/2010	EQUITIES	AOZORA BANK NPV	BANKS	32,859.09	0.00
06/30/2010	EQUITIES	AP MOLLER MAERSK A/S	DENMARK	219,006.90	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AP MOLLER MAERSK A/S	DENMARK	2,016,256.02	-617,364.97
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	1,067,330.70	-28,607.35
06/30/2010	EQUITIES	APAC TELESERVICES INC COM	OFFICE SERVICES/SUPP	4,560.00	299.50
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	873,976.39	26,216.84
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	122,824,959.38	14,993,720.67
06/30/2010	EQUITIES	APACHE CORP	OIL & GAS EXPL & PROD	294,337.82	0.00
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	11,756.15	0.00
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	9,796,222.54	-3,183,936.19
06/30/2010	EQUITIES	APARTMENT INVT & MGMT CO CL A	RESIDENTIAL REITS	64,502.10	33,998.27
06/30/2010	EQUITIES	APCO OIL & GAS INTERNATIONAL	OIL & GAS EXPL & PROD	78,147.24	5,280.96
06/30/2010	EQUITIES	APN NEWS & MEDIA ORD A\$0.40	AUSTRALIA	300,943.40	12,657.33
06/30/2010	EQUITIES	APOGEE ENTERPRISES INC	BUILDING PRODUCTS	1,634,376.96	-374,502.70
06/30/2010	EQUITIES	APOGEE ENTERPRISES INC	BUILDING PRODUCTS	10,180.20	-1,710.93
06/30/2010	EQUITIES	APOLLO COMMERCIAL REAL ESTAT	MORTGAGE REITS	21,853.00	-1,933.50
06/30/2010	EQUITIES	APOLLO COMMERCIAL REAL ESTAT	MORTGAGE REITS	538,273.01	-48,766.72
06/30/2010	EQUITIES	APOLLO GROUP INC	EDUCATION SERVICES	17,812,130.35	-10,622,109.11
06/30/2010	EQUITIES	APOLLO GROUP INC	EDUCATION SERVICES	164,953.48	-62,447.18
06/30/2010	EQUITIES	APOLLO HOSPITALS INR10	INDIA	47,321.29	0.00
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	52,211.13	16,886.11
06/30/2010	EQUITIES	APOLLO INVESTMENT CORP	ASSET MGMT & CUSTODY BNKS	7,689,248.49	-1,590,088.15
06/30/2010	EQUITIES	APOLLO TYRES LIMITED	INDIA	1,575,395.37	517,960.31
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	2,353,348.48	0.00
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	773,824,750.63	479,186,680.73
06/30/2010	EQUITIES	APPLE INC	COMPUTER HARDWARE	7,180,426.91	3,260,976.75
06/30/2010	EQUITIES	APPLIED ENERGETICS INC COM	AEROSPACE & DEFENSE	6,060.52	-1,584.56
06/30/2010	EQUITIES	APPLIED INDL TECH INC COM	TRADING COS & DISTRIBUTOR	2,331,921.36	490,125.78
06/30/2010	EQUITIES	APPLIED INDL TECH INC COM	TRADING COS & DISTRIBUTOR	28,915.44	6,075.44
06/30/2010	EQUITIES	APPLIED MATERIALS INC	SEMICONDUCTOR EQUIPMENT	515,609.92	40,322.24
06/30/2010	EQUITIES	APPLIED MATERIALS INC	SEMICONDUCTOR EQUIPMENT	51,035,225.18	-13,018,085.69
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	4,073,156.80	749,633.76
06/30/2010	EQUITIES	APPLIED MICRO CIRCUITS CORP	SEMICONDUCTORS	20,760.88	5,546.80
06/30/2010	EQUITIES	APPLIED SIGNAL TECHNOLOGY INC	AEROSPACE & DEFENSE	7,860.00	-2,215.88
06/30/2010	EQUITIES	APPLIED SIGNAL TECHNOLOGY INC	AEROSPACE & DEFENSE	784,663.80	-61,630.30
06/30/2010	EQUITIES	APPROACH RES INC COM	OIL & GAS EXPL & PROD	131,339.20	-168,067.49
06/30/2010	EQUITIES	APPROACH RES INC COM	OIL & GAS EXPL & PROD	2,456.16	-346.29
06/30/2010	EQUITIES	APRIL GROUP EURO.4	FRANCE	362,570.40	-227,798.11
06/30/2010	EQUITIES	APT SATELLITE HLDG HKD0.10	CHINA	26,813.40	-5,247.70
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	26,599.24	0.00
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	85,435.38	16,084.08
06/30/2010	EQUITIES	APTARGROUP INC COM	METAL & GLASS CONTAINERS	6,870,948.50	927,863.82

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	6,556,557.28	-149,226.84
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	90,309.44	6,282.84
06/30/2010	EQUITIES	AQUA AMER INC	WATER UTILITIES	25,026.58	0.00
06/30/2010	EQUITIES	AQUARIUS PLATINUM USD0.15	AUSTRALIA	1,106,016.24	36,777.99
06/30/2010	EQUITIES	ARAB BANK ORD JOD1	JORDAN	553,423.86	-284,223.81
06/30/2010	EQUITIES	ARAB COTTON GINNING CO EGP5	EGYPT	38,552.99	0.00
06/30/2010	EQUITIES	ARAKAWA CHEMICAL JPY50	CHEMICALS	102,491.81	-30,291.48
06/30/2010	EQUITIES	ARAKAWA CHEMICAL JPY50	CHEMICALS	84,529.33	-1,591.05
06/30/2010	EQUITIES	ARAYA INDUSTRIAL JPY50	OTHER PRODUCTS	54,650.24	-63,029.02
06/30/2010	EQUITIES	ARBITRON INC COM	ADVERTISING	969,217.05	-183,936.45
06/30/2010	EQUITIES	ARBITRON INC COM	ADVERTISING	17,033.26	3,382.82
06/30/2010	EQUITIES	ARC ENERGY TRUST	CDN OIL & GAS EXPL & PROD	1,124,735.93	92,886.19
06/30/2010	EQUITIES	ARC ENERGY TRUST	CDN OIL & GAS EXPL & PROD	117,454.03	0.00
06/30/2010	EQUITIES	ARC LAND SAKAMOTO Y50	RETAIL TRADE	23,433.16	4,818.02
06/30/2010	EQUITIES	ARC LAND SAKAMOTO Y50	RETAIL TRADE	186,000.68	20,265.65
06/30/2010	EQUITIES	ARCELIK TRY1	TURKEY	8,028,014.88	2,013,277.03
06/30/2010	EQUITIES	ARCELORMITTAL	LUXEMBOURG	21,554,813.76	-14,024,576.90
06/30/2010	EQUITIES	ARCELORMITTAL	LUXEMBOURG	1,193,748.65	0.00
06/30/2010	EQUITIES	ARCELORMITTAL SOUTH AFRICA LTD	SOUTH AFRICA	5,037,810.40	-2,224,489.34
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	15,750,194.00	1,722,420.03
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	126,426.50	18,650.31
06/30/2010	EQUITIES	ARCH CAPITAL GROUP LTD SHS	REINSURANCE	37,747.76	0.00
06/30/2010	EQUITIES	ARCH CHEMICAL INC COM	SPECIALTY CHEMICALS	14,509.28	2,142.88
06/30/2010	EQUITIES	ARCH CHEMICAL INC COM	SPECIALTY CHEMICALS	987,338.06	85,130.53
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	8,733,991.28	-1,842,492.68
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	92,809.85	11,478.25
06/30/2010	EQUITIES	ARCH COAL INC	COAL & CONSUMABLE FUEL	9,577.90	0.00
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	172,111.94	0.00
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	523,758.70	-17,850.80
06/30/2010	EQUITIES	ARCHER DANIELS MIDLAND CO COM	AGRICULTURAL PRODUCTS	64,868,799.54	-615,143.33
06/30/2010	EQUITIES	ARCHIPELAGO LEARNING INC	INTERNET SOFTWARE & SVCS	7,018.02	-793.96
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	3,829,764.72	145,230.92
06/30/2010	EQUITIES	ARCSIGHT INC	SYSTEMS SOFTWARE	12,717.52	3,651.84
06/30/2010	EQUITIES	ARCTIC CAT INC	LEISURE PRODUCTS	6,021.71	-221.37
06/30/2010	EQUITIES	ARDEA BIOSCIENCES INC	PHARMACEUTICALS	499,669.68	109,329.41
06/30/2010	EQUITIES	ARDEA BIOSCIENCES INC	PHARMACEUTICALS	15,420.00	3,283.75
06/30/2010	EQUITIES	ARDEN GROUP INC CL A	FOOD RETAIL	35,600.48	-12,172.52
06/30/2010	EQUITIES	ARDENTEC CORPORATION TWD10	TAIWAN	326,337.82	24,969.78
06/30/2010	EQUITIES	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	656,826.50	-544,436.50
06/30/2010	EQUITIES	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	11,957.65	-2,951.73

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ARENA RES INC	OIL & GAS EXPL & PROD	48,105.20	-3,543.80
06/30/2010	EQUITIES	ARENA RES INC	OIL & GAS EXPL & PROD	2,440,318.10	538,132.97
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	7,681,027.83	-2,598,940.75
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	78,212.26	25,819.18
06/30/2010	EQUITIES	ARES CAP CORP	ASSET MGMT & CUSTODY BNKS	25,169.07	0.00
06/30/2010	EQUITIES	ARGAN INC	CONSTRUCTION & ENGINEERNG	25,668.23	-8,170.52
06/30/2010	EQUITIES	ARGO GROUP INTERNATIONAL	PROPERTY & CASUALTY INS	3,535,745.15	-50,074.71
06/30/2010	EQUITIES	ARGO GROUP INTERNATIONAL	PROPERTY & CASUALTY INS	25,083.80	2,119.25
06/30/2010	EQUITIES	ARGON ST INC	AEROSPACE & DEFENSE	18,379.44	7,621.92
06/30/2010	EQUITIES	ARGON ST INC	AEROSPACE & DEFENSE	742,035.60	220,396.61
06/30/2010	EQUITIES	ARIAD PHARMACEUTICALS INC DEL	BIOTECHNOLOGY	557,948.28	-238,012.68
06/30/2010	EQUITIES	ARIAD PHARMACEUTICALS INC DEL	BIOTECHNOLOGY	7,690.14	3,205.60
06/30/2010	EQUITIES	ARIAKE JAPAN CO (OTC) Y50	FOODS	2,407,531.94	-42,295.85
06/30/2010	EQUITIES	ARIBA INC	SYSTEMS SOFTWARE	44,014.59	18,361.65
06/30/2010	EQUITIES	ARIBA INC	SYSTEMS SOFTWARE	2,102,951.16	723,815.90
06/30/2010	EQUITIES	ARISAWA MFG CO Y50	CHEMICALS	32,715.56	-2,695.56
06/30/2010	EQUITIES	ARISTOCRAT LEISURE NPV	AUSTRALIA	633,468.91	-903,991.31
06/30/2010	EQUITIES	ARISTOCRAT LEISURE NPV	AUSTRALIA	61,972.87	0.00
06/30/2010	EQUITIES	ARKANSAS BEST CORP	TRUCKING	2,387,412.00	-910,864.25
06/30/2010	EQUITIES	ARKANSAS BEST CORP	TRUCKING	16,019.00	-5,139.91
06/30/2010	EQUITIES	ARKEMA EUR10	FRANCE	522,988.91	95,854.11
06/30/2010	EQUITIES	ARKEMA EUR10	FRANCE	2,033,475.46	89,381.28
06/30/2010	EQUITIES	ARLINGTON ASSET INVESTMNT CORP	ASSET MGMT & CUSTODY BNKS	2,877.00	-115.50
06/30/2010	EQUITIES	ARLINGTON ASSET INVESTMNT CORP	ASSET MGMT & CUSTODY BNKS	13,924.68	-536.73
06/30/2010	EQUITIES	ARM HOLDINGS ORD GBP0.0005	TECHNOLOGY HARDWRE & EQUI	2,531,150.64	263,245.96
06/30/2010	EQUITIES	ARM HOLDINGS ORD GBP0.0005	TECHNOLOGY HARDWRE & EQUI	274,940.94	0.00
06/30/2010	EQUITIES	ARM HOLDINGS PLC SPONSORED ADR	TECHNOLOGY HARDWRE & EQUI	1,062,952.80	549,478.02
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	2,788,632.00	-410,959.48
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	21,246.72	8,335.36
06/30/2010	EQUITIES	ARMSTRONG WORLD INDS INC NEW	BUILDING PRODUCTS	5,622.09	0.00
06/30/2010	EQUITIES	ARNEST ONE CORP NPV	REAL ESTATE	98,248.12	8,084.97
06/30/2010	EQUITIES	ARNEST ONE CORP NPV	REAL ESTATE	1,465,029.34	-798.97
06/30/2010	EQUITIES	ARONKASEI CO JPY50	OTHER PRODUCTS	69,568.67	-28,651.26
06/30/2010	EQUITIES	ARQULE INC	BIOTECHNOLOGY	5,151.40	-407.24
06/30/2010	EQUITIES	ARQULE INC	BIOTECHNOLOGY	293,346.00	-12,459.83
06/30/2010	EQUITIES	ARRAY BIOPHARMA INC COM	BIOTECHNOLOGY	686,750.20	-148,181.48
06/30/2010	EQUITIES	ARRAY BIOPHARMA INC COM	BIOTECHNOLOGY	5,319.20	-191.56
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	41,952.23	-4,611.04
06/30/2010	EQUITIES	ARRIS GROUP INC COM	COMMUNICATIONS EQUIPMENT	8,132,659.38	-336,917.82
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	8,570,643.90	-1,675,020.78

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	88,997.70	-2,667.94
06/30/2010	EQUITIES	ARROW ELECTRS INC COM	TECHNOLOGY DISTRIBUTORS	25,317.58	0.00
06/30/2010	EQUITIES	ARROW ENERGY NPV	AUSTRALIA	116,788.98	0.00
06/30/2010	EQUITIES	ARROW ENERGY NPV	AUSTRALIA	1,217,330.45	214,719.57
06/30/2010	EQUITIES	ARROW FINL CORP	REGIONAL BANKS	371,193.90	-44,311.89
06/30/2010	EQUITIES	ART TECHNOLOGY GRP INC OC-COM	INTERNET SOFTWARE & SVCS	2,437,331.40	-169,855.25
06/30/2010	EQUITIES	ART TECHNOLOGY GRP INC OC-COM	INTERNET SOFTWARE & SVCS	15,219.00	-377.04
06/30/2010	EQUITIES	ARTESIAN RES CORP CL A	WATER UTILITIES	117,811.72	6,361.82
06/30/2010	EQUITIES	ARTHROCARE CORP COM	HEALTH CARE EQUIPMENT	87,429.00	-3,858.46
06/30/2010	EQUITIES	ARTHROCARE CORP COM	HEALTH CARE EQUIPMENT	20,385.00	-982.75
06/30/2010	EQUITIES	ARTIO GLOBAL INVESTORS INC	ASSET MGMT & CUSTODY BNKS	13,772.50	-1,700.50
06/30/2010	EQUITIES	ARTIO GLOBAL INVESTORS INC	ASSET MGMT & CUSTODY BNKS	1,308,151.40	-404,529.61
06/30/2010	EQUITIES	ARTNATURE INC NPV	OTHER PRODUCTS	18,107.13	-1,816.97
06/30/2010	EQUITIES	ARTS OPTICAL INTL HLDGS HKD0.1	HONG KONG	1,039,622.96	269,997.44
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	1,392,088.16	1,168,517.47
06/30/2010	EQUITIES	ARUBA NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	31,498.88	16,603.44
06/30/2010	EQUITIES	ARVINMERITOR INC COM	CONSTR,FARM MACH & HVY TR	35,317.60	19,588.21
06/30/2010	EQUITIES	ARVINMERITOR INC COM	CONSTR,FARM MACH & HVY TR	2,097,938.80	-234,549.56
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	3,611,491.11	-271,078.01
06/30/2010	EQUITIES	ARYZTA AG CHF0.02 (REGD)	SWITZERLAND	157,653.53	0.00
06/30/2010	EQUITIES	ASAHI BREWERIES NPV	FOODS	334,707.91	0.00
06/30/2010	EQUITIES	ASAHI BREWERIES NPV	FOODS	4,285,145.66	-253,778.28
06/30/2010	EQUITIES	ASAHI CO LTD NPV	RETAIL TRADE	597,694.66	-140,721.50
06/30/2010	EQUITIES	ASAHI DIAMOND INDL Y50	MACHINERY	669,126.46	-73,432.56
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	12,615,837.34	-2,369,503.14
06/30/2010	EQUITIES	ASAHI GLASS CO Y50	GLASS & CERAMIC PRODUCTS	489,892.89	0.00
06/30/2010	EQUITIES	ASAHI INTECC CO LT NPV	PRECISION INSTRUMENTS	120,841.04	44,781.60
06/30/2010	EQUITIES	ASAHI KASEI CORP JPY50	CHEMICALS	5,105,395.68	-1,253,103.83
06/30/2010	EQUITIES	ASAHI KASEI CORP JPY50	CHEMICALS	336,277.89	0.00
06/30/2010	EQUITIES	ASAHI KOGYOSHA CO JPY50	CONSTRUCTION	35,292.12	-8,864.08
06/30/2010	EQUITIES	ASANUMA CORP JPY50	CONSTRUCTION	15,538.48	-24,864.51
06/30/2010	EQUITIES	ASATSU-DK INC Y50	INFORMATN & COMMUNICATION	2,853,597.29	-507,854.65
06/30/2010	EQUITIES	ASBURY AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	-1,085,820.26	382,558.01
06/30/2010	EQUITIES	ASBURY AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	8,632.26	1,081.08
06/30/2010	EQUITIES	ASCENDAS REAL ESTATE INV TRUST	SINGAPORE	2,910,322.82	-246,953.72
06/30/2010	EQUITIES	ASCENDAS REAL ESTATE INV TRUST	SINGAPORE	98,035.54	0.00
06/30/2010	EQUITIES	ASCENT MEDIA GROUP CORP COM	MOVIES & ENTERTAINMENT	12,478.44	-1,971.06
06/30/2010	EQUITIES	ASCENT MEDIA GROUP CORP COM	MOVIES & ENTERTAINMENT	548,925.06	27,836.59
06/30/2010	EQUITIES	ASCIANO GROUP NPV(STAPLED)	AUSTRALIA	201,408.54	0.00
06/30/2010	EQUITIES	ASCIANO GROUP NPV(STAPLED)	AUSTRALIA	2,604,899.77	79,188.69

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASHFORD HOSPITALITY TR INC	SPECIALIZED REITS	950,920.90	-226,026.86
06/30/2010	EQUITIES	ASHFORD HOSPITALITY TR INC	SPECIALIZED REITS	18,398.30	8,082.20
06/30/2010	EQUITIES	ASHIMORI INDUSTRY JPY50	OTHER PRODUCTS	48,638.27	-22,318.03
06/30/2010	EQUITIES	ASHKOK LEYLAND INR1	INDIA	335,726.61	0.00
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	34,414.15	0.00
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	111,175.90	49,049.60
06/30/2010	EQUITIES	ASHLAND INC NEW	DIVERSIFIED CHEMICALS	15,577,020.14	972,878.12
06/30/2010	EQUITIES	ASHMORE GRP ORD GBP0.0001 (WI)	FINANCIAL SERVICES	843,201.33	356,739.82
06/30/2010	EQUITIES	ASHTREAD GROUP ORD 10P	CONSTRUCTION & MATERIALS	1,973,238.66	114,664.63
06/30/2010	EQUITIES	ASIA CEMENT CHINA HOLDINGS COR	CHINA	77,284.71	0.00
06/30/2010	EQUITIES	ASIA CEMENT CO KRW5000	SOUTH KOREA	114,588.38	0.00
06/30/2010	EQUITIES	ASIA CEMENT TW\$10	TAIWAN	825,945.13	0.00
06/30/2010	EQUITIES	ASIA ENVIRONMENT H SGD0.05	SINGAPORE	11,460.50	-12,971.13
06/30/2010	EQUITIES	ASIA FINANCIAL HLDGS ORD HKD1	HONG KONG	9,549.06	-18.17
06/30/2010	EQUITIES	ASIA OPTICAL CO IN TWD10	TAIWAN	606,881.11	-123,591.34
06/30/2010	EQUITIES	ASIA POLYMER	TAIWAN	369,874.72	-19,653.88
06/30/2010	EQUITIES	ASIA STANDARD HTL HKD0.02	HONG KONG	34,067.98	-45,795.62
06/30/2010	EQUITIES	ASIA STD INTL GP HKD0.01	HONG KONG	1,682.26	-28.57
06/30/2010	EQUITIES	ASIA STD INTL GP HKD0.01	HONG KONG	22,205.81	5,048.85
06/30/2010	EQUITIES	ASIA VITAL COMPONE TWD10	TAIWAN	154,618.86	2,621.44
06/30/2010	EQUITIES	ASIAN BAMBOO AG NPV (BR)	GERMANY	429,949.43	-31,391.42
06/30/2010	EQUITIES	ASIANFO-LINKAGE INC RR	APPLICATION SOFTWARE	378,178.00	172,301.08
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	3,785,086.56	-792,796.08
06/30/2010	EQUITIES	ASICS CORP JPY50	OTHER PRODUCTS	70,612.40	0.00
06/30/2010	EQUITIES	ASKA PHARMACEUTICAL CO LTD NPV	PHARMACEUTICAL	133,122.38	-33,152.29
06/30/2010	EQUITIES	ASL MARINE HLDGS SGD0.1	SINGAPORE	20,213.45	-2,878.36
06/30/2010	EQUITIES	ASM INTL EUR0.04	NETHERLANDS	1,158,574.33	-213,117.62
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HK\$0.10	HONG KONG	2,589,301.46	12,588.49
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HK\$0.10	HONG KONG	79,438.26	0.00
06/30/2010	EQUITIES	ASM PACIFIC TECHNOLOGY HKD0.10	HONG KONG	172,019.51	46,861.72
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	63,420,866.72	21,583,448.94
06/30/2010	EQUITIES	ASML HLDG NV EUR0.09	NETHERLANDS	620,427.39	0.00
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	19,735.76	0.00
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	12,352,335.64	91,164.57
06/30/2010	EQUITIES	ASPEN INSURANCE HOLDINGS	PROPERTY & CASUALTY INS	66,872.22	6,838.59
06/30/2010	EQUITIES	ASPEN PHARMACARE HLDGS	SOUTH AFRICA	10,984,204.90	4,086,781.30
06/30/2010	EQUITIES	ASPEN TECHNOLOGY INC COM	APPLICATION SOFTWARE	10,247.88	-591.36
06/30/2010	EQUITIES	ASPENBIO PHARMA INC	BIOTECHNOLOGY	6,924.68	-985.00
06/30/2010	EQUITIES	ASSA ABLOY SER B NPV	SWEDEN	8,008,049.25	713,740.34
06/30/2010	EQUITIES	ASSA ABLOY SER B NPV	SWEDEN	322,305.62	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASSECO POLAND SA PLN1	POLAND	62,868.77	0.00
06/30/2010	EQUITIES	ASSEENONSCREEN HLDGS ORD	MEDIA	2,285,276.29	1,260,537.38
06/30/2010	EQUITIES	ASSET ACCEP CAP CORP	SPECIALIZED FINANCE	104,356.98	-214,901.45
06/30/2010	EQUITIES	ASSET ACCEP CAP CORP	SPECIALIZED FINANCE	1,672.56	-1,381.68
06/30/2010	EQUITIES	ASSET MANAGERS HOLDINGS CO LTD	SEC & COMMODITIES FUTURES	179,045.99	-68,978.81
06/30/2010	EQUITIES	ASSICURAZIONI GENERALI EUR1	ITALY	10,409,722.74	-7,969,833.10
06/30/2010	EQUITIES	ASSICURAZIONI GENERALI EUR1	ITALY	1,053,840.20	0.00
06/30/2010	EQUITIES	ASSISTED LIVING CONCEPTS INC	HEALTH CARE FACILITIES	2,219.25	-105.75
06/30/2010	EQUITIES	ASSISTED LIVING CONCEPTS INC	HEALTH CARE FACILITIES	281,696.80	63,864.52
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	3,294,985.34	-3,965,781.90
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	67,650.68	-2,816.42
06/30/2010	EQUITIES	ASSOCIATED BANC CORP COM	REGIONAL BANKS	21,871.79	0.00
06/30/2010	EQUITIES	ASSOCIATED BRITISH FOODS ORD	FOOD PRODUCERS	264,394.89	0.00
06/30/2010	EQUITIES	ASSOCIATED BRITISH FOODS ORD	FOOD PRODUCERS	4,073,766.78	744,659.48
06/30/2010	EQUITIES	ASSOCIATED ESTATES RLTY CORP	RESIDENTIAL REITS	19,748.75	10,669.29
06/30/2010	EQUITIES	ASSOCIATED ESTATES RLTY CORP	RESIDENTIAL REITS	998,328.45	166,216.04
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	31,650,147.60	2,546,197.27
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	121,554.10	43,086.90
06/30/2010	EQUITIES	ASSURANT INC	MULTI-LINE INSURANCE	40,509.60	0.00
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	25,633.04	0.00
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	66,376.54	-14,371.91
06/30/2010	EQUITIES	ASSURED GUARANTY LTD SHS	PROPERTY & CASUALTY INS	3,233,660.14	-847,023.33
06/30/2010	EQUITIES	ASTA FDG INC COM	SPECIALIZED FINANCE	26,244.33	2,034.13
06/30/2010	EQUITIES	ASTA FDG INC COM	SPECIALIZED FINANCE	1,480.50	111.00
06/30/2010	EQUITIES	ASTALDI EUR1	ITALY	1,377,102.96	-265,984.77
06/30/2010	EQUITIES	ASTEC INDS INC	CONSTR,FARM MACH & HVY TR	14,280.95	-901.25
06/30/2010	EQUITIES	ASTEC INDS INC	CONSTR,FARM MACH & HVY TR	783,843.91	184,230.45
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	33,830,754.07	-6,531,228.78
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	1,145,451.47	-150,610.08
06/30/2010	EQUITIES	ASTELLAS PHARMA INC Y50	PHARMACEUTICAL	771,392.22	0.00
06/30/2010	EQUITIES	ASTORIA FINANCIAL CORP	THRIFTS & MTG FINANCE	1,743,460.80	-542,256.54
06/30/2010	EQUITIES	ASTORIA FINANCIAL CORP	THRIFTS & MTG FINANCE	39,394.88	18,552.24
06/30/2010	EQUITIES	ASTRA INTERNATIONAL TBK PT	INDONESIA	31,514,383.42	17,063,060.65
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	74,343,649.92	12,595,812.95
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	3,478,730.90	0.00
06/30/2010	EQUITIES	ASTRAZENECA ORD USD0.25	PHARMACEUTICALS & BIOTECH	1,763,230.30	572,946.39
06/30/2010	EQUITIES	ASTRON LTD NPV	AUSTRALIA	6,164.47	-264.69
06/30/2010	EQUITIES	ASTRONICS CORP	AEROSPACE & DEFENSE	2,045.00	-183.75
06/30/2010	EQUITIES	ASTRONICS CORP	AEROSPACE & DEFENSE	2,163,250.08	140,330.90
06/30/2010	EQUITIES	ASUNARO AOKI CONSTRUCTION	CONSTRUCTION	144,554.64	-49,500.98



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ASUSTEK COMPUTER INC TWD10	TAIWAN	20,669,740.44	86,266.97
06/30/2010	EQUITIES	ASX LTD NPV	AUSTRALIA	2,151,197.73	-949,347.38
06/30/2010	EQUITIES	ASX LTD NPV	AUSTRALIA	213,476.97	0.00
06/30/2010	EQUITIES	ASYA KATILIM BANKASI A S COM	TURKEY	220,713.06	0.00
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	1,481,693.88	0.00
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	504,574,734.85	-41,024,184.89
06/30/2010	EQUITIES	AT&T INC	INTEGRATED TELECOMM SVCS	4,493,800.49	22,355.18
06/30/2010	EQUITIES	ATC TECHNOLOGY CORP COM	DIVERSIFIED SUPPORT SVCS	11,171.16	1,053.36
06/30/2010	EQUITIES	ATC TECHNOLOGY CORP COM	DIVERSIFIED SUPPORT SVCS	1,068,772.12	-182,724.26
06/30/2010	EQUITIES	ATCO LTD	CDN MULTI-UTILITIES	837,628.34	78,794.53
06/30/2010	EQUITIES	ATEA ASA NOK10	NORWAY	1,606,375.99	377,268.64
06/30/2010	EQUITIES	ATEA ASA NOK10	NORWAY	146,083.05	52,769.39
06/30/2010	EQUITIES	ATHABASCA OIL SANDS CORP	CDN OIL & GAS EXPL & PROD	101,520.04	0.00
06/30/2010	EQUITIES	ATHABASCA OIL SANDS CORP	CDN OIL & GAS EXPL & PROD	998,782.97	-317,034.54
06/30/2010	EQUITIES	ATHENAHEALTH INC COM	HEALTH CARE TECHNOLOGY	2,742,839.97	-614,719.71
06/30/2010	EQUITIES	ATHENAHEALTH INC COM	HEALTH CARE TECHNOLOGY	28,560.09	-6,856.67
06/30/2010	EQUITIES	ATHENS MEDICAL CENTRE	GREECE	4,878.78	-8,608.40
06/30/2010	EQUITIES	ATHEROS COMMUNICATIONS INC	SEMICONDUCTORS	54,116.10	18,711.23
06/30/2010	EQUITIES	ATHEROS COMMUNICATIONS INC	SEMICONDUCTORS	4,419,453.96	564,832.58
06/30/2010	EQUITIES	ATKINS (WS) ORD 0.5P	SUPPORT SERVICES	548,841.47	41,502.45
06/30/2010	EQUITIES	ATLANTA (CIE ASSUR &	MOROCCO	45,313.15	0.00
06/30/2010	EQUITIES	ATLANTIA SPA	ITALY	2,031,360.36	-619,204.12
06/30/2010	EQUITIES	ATLANTIA SPA	ITALY	219,129.20	0.00
06/30/2010	EQUITIES	ATLANTIC GRUPA HRK40	CROATIA	234,723.58	48,395.62
06/30/2010	EQUITIES	ATLANTIC TELE-NETWORK INC COM	INTEGRATED TELECOMM SVCS	348,185.00	64,005.60
06/30/2010	EQUITIES	ATLANTIC TELE-NETWORK INC COM	INTEGRATED TELECOMM SVCS	14,400.50	6,495.84
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	26,125.00	9,357.27
06/30/2010	EQUITIES	ATLAS AIR WORLDWIDE HLDGS INC	AIR FREIGHT & LOGISTICS	2,778,892.50	2,495,150.27
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	48,150,811.03	16,893,109.31
06/30/2010	EQUITIES	ATLAS COPCO AB SER A NPV	SWEDEN	507,233.93	0.00
06/30/2010	EQUITIES	ATLAS COPCO AB SER'B'NPV (POST	SWEDEN	266,239.64	0.00
06/30/2010	EQUITIES	ATLAS COPCO AB SER'B'NPV (POST	SWEDEN	3,362,479.40	331,059.42
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	2,587,377.67	436,404.11
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	60,609.73	8,521.76
06/30/2010	EQUITIES	ATLAS ENERGY INC	OIL & GAS EXPL & PROD	5,787.27	0.00
06/30/2010	EQUITIES	ATLAS PIPELINE PARTNERSHIP LP	OIL & GAS STORAGE & TRANS	187,404.00	-10,152.02
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	6,279,124.80	627,780.14
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	67,502.40	15,188.04
06/30/2010	EQUITIES	ATMEL CORP COM	SEMICONDUCTORS	2,057.10	0.00
06/30/2010	EQUITIES	ATMI INC	SEMICONDUCTOR EQUIPMENT	12,297.60	-865.45

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ATMI INC	SEMICONDUCTOR EQUIPMENT	245,820.24	-151,915.67
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	8,666,833.76	134,818.38
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	71,439.68	8,956.38
06/30/2010	EQUITIES	ATMOS ENERGY CORP	GAS UTILITIES	26,085.98	0.00
06/30/2010	EQUITIES	ATOS ORIGIN EUR1	FRANCE	92,330.98	0.00
06/30/2010	EQUITIES	ATOS ORIGIN EUR1	FRANCE	1,696,126.14	-114,239.10
06/30/2010	EQUITIES	ATP OIL & GAS CORP/UNITED STAT	OIL & GAS EXPL & PROD	17,346.42	1,150.75
06/30/2010	EQUITIES	ATP OIL & GAS CORP/UNITED STAT	OIL & GAS EXPL & PROD	1,040,562.81	-261,380.51
06/30/2010	EQUITIES	ATRIA OYJ SER'A'EUR1.70	FINLAND	52,965.04	-3,951.42
06/30/2010	EQUITIES	ATRION CORP	HEALTH CARE SUPPLIES	158,683.75	-1,238.98
06/30/2010	EQUITIES	ATRION CORP	HEALTH CARE SUPPLIES	12,019.45	2,115.53
06/30/2010	EQUITIES	ATRIUM CO LTD NPV	REAL ESTATE	863.83	0.00
06/30/2010	EQUITIES	ATRIUM INNOVATIONS INC	CDN PERSONAL PRODUCTS	804,846.37	69,778.89
06/30/2010	EQUITIES	ATS AUTOMATION TOOLING SYSTEM	CDN INDUSTRIAL MACHINERY	66,931.73	-2,834.88
06/30/2010	EQUITIES	ATS MED INC	HEALTH CARE EQUIPMENT	918,388.04	41,067.86
06/30/2010	EQUITIES	ATSUGI NYLON INDL Y50	TEXTILES AND APPARELS	169,235.05	-41,041.49
06/30/2010	EQUITIES	ATSUGI NYLON INDL Y50	TEXTILES AND APPARELS	31,144.76	-5,621.49
06/30/2010	EQUITIES	ATTIJARIWafa BANK MAD10	MOROCCO	1,392,235.32	244,309.02
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	5,118,291.20	-1,264,920.49
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	48,258.32	1,664.08
06/30/2010	EQUITIES	ATWOOD OCEANIC INC	OIL & GAS DRILLING	11,844.15	0.00
06/30/2010	EQUITIES	AU OPTRONICS CORP	TAIWAN	1,463,820.87	0.00
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	2,540,182.94	-1,158,346.70
06/30/2010	EQUITIES	AUCKLAND INTL AIRPORT NPV	NEW ZEALAND	64,633.08	0.00
06/30/2010	EQUITIES	AUDICODES LTD	ISRAEL	38,658.22	0.00
06/30/2010	EQUITIES	AUDIOVOX CORP CL A	DISTRIBUTORS	290,942.40	-182,646.18
06/30/2010	EQUITIES	AUDIOVOX CORP CL A	DISTRIBUTORS	5,174.40	1,084.16
06/30/2010	EQUITIES	AUDIX CORP TWD10	TAIWAN	42,599.94	1,132.21
06/30/2010	EQUITIES	AUGUSTA TECHNOLOGIE AG NPV	GERMANY	105,666.76	-55,612.71
06/30/2010	EQUITIES	AUREA EUR6.86	FRANCE	402,521.08	-373,854.86
06/30/2010	EQUITIES	AUROBINDO PHARMA INR5	INDIA	431,025.03	0.00
06/30/2010	EQUITIES	AURUBIS AG ORD NPV	GERMANY	2,595,922.91	244,606.84
06/30/2010	EQUITIES	AURUBIS AG ORD NPV	GERMANY	208,497.73	9,776.60
06/30/2010	EQUITIES	AUSDRILL LIMITED NPV	AUSTRALIA	583,962.71	-122,031.47
06/30/2010	EQUITIES	AUST INFRAST FD NPV (STAPLED)	AUSTRALIA	400,497.29	-65,418.90
06/30/2010	EQUITIES	AUSTereo GROUP LTD	AUSTRALIA	52,612.68	6,198.28
06/30/2010	EQUITIES	AUSTEVOLL SEAFOOD NOK0.50	NORWAY	356,227.37	-8,154.90
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	63,009,689.72	-755,411.00
06/30/2010	EQUITIES	AUSTRALIA & NEW ZEALAND BANK	AUSTRALIA	2,380,772.28	0.00
06/30/2010	EQUITIES	AUSTRALIA EQUITY FUTURES	AUSTRALIA	-17,246.04	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AUSTRALIA EQUITY FUTURES	AUSTRALIA	-33,913.06	0.00
06/30/2010	EQUITIES	AUSTRALIAN AGRICUL NPV	AUSTRALIA	180,570.54	-151,223.22
06/30/2010	EQUITIES	AUSTRALIAN PHARMAC NPV	AUSTRALIA	55,159.63	-193,786.64
06/30/2010	EQUITIES	AUSTRIAMICROSYSTEM NPV(BR)	AUSTRIA	1,703,793.86	655,769.70
06/30/2010	EQUITIES	AUTO HALL MAD10	MOROCCO	137,876.68	0.00
06/30/2010	EQUITIES	AUTOBACS SEVEN Y50	WHOLESALE TRADE	1,261,916.85	121,904.99
06/30/2010	EQUITIES	AUTODESK INC COM	APPLICATION SOFTWARE	17,446,510.20	-2,388,274.21
06/30/2010	EQUITIES	AUTODESK INC COM	APPLICATION SOFTWARE	172,249.56	18,776.84
06/30/2010	EQUITIES	AUTOGRILL SPA SHS EUR0.52	ITALY	612,250.47	-200,562.76
06/30/2010	EQUITIES	AUTOGRILL SPA SHS EUR0.52	ITALY	70,542.84	0.00
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	27,957.13	0.00
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	128,572.95	60,457.50
06/30/2010	EQUITIES	AUTOLIV INC	AUTO PARTS & EQUIPMENT	16,756,400.10	2,521,157.50
06/30/2010	EQUITIES	AUTOMATIC DATA PROCESSING INC	DATA PROCNG/OUTSRCD SVCS	60,030,065.44	1,710,116.07
06/30/2010	EQUITIES	AUTOMATIC DATA PROCESSING INC	DATA PROCNG/OUTSRCD SVCS	631,536.64	40,916.31
06/30/2010	EQUITIES	AUTOMOTIVE HOLDINGS GROUP	AUSTRALIA	22,805.55	2,830.24
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	9,517.67	0.00
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	50,193.00	9,832.68
06/30/2010	EQUITIES	AUTONATION INC COM	AUTOMOTIVE RETAIL	5,299,437.00	405,004.23
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	300,765.98	0.00
06/30/2010	EQUITIES	AUTONOMY CORP ORD GBP0.003333	SOFTWARE & COMP SERVICES	19,035,900.40	3,570,593.31
06/30/2010	EQUITIES	AUTOST TORINO MILA ITL1000	ITALY	473,427.10	-32,189.95
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	26,140,347.36	8,176,908.65
06/30/2010	EQUITIES	AUTOZONE INC COM	AUTOMOTIVE RETAIL	140,857.38	26,149.93
06/30/2010	EQUITIES	AUXILIUM PHARMACEUTICALS INC	PHARMACEUTICALS	34,944.50	-2,502.52
06/30/2010	EQUITIES	AUXILIUM PHARMACEUTICALS INC	PHARMACEUTICALS	1,602,629.50	552.74
06/30/2010	EQUITIES	AV JENNING LIMITED NPV	AUSTRALIA	27,593.58	-49,426.90
06/30/2010	EQUITIES	AVAGO TECHNOLOGIES LTD SHS	SINGAPORE	858,447.72	-18,656.77
06/30/2010	EQUITIES	AVAGO TECHNOLOGIES LTD SHS	SINGAPORE	44,226.00	-942.00
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	250,832.51	86,565.59
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	64,688,017.69	11,474,305.05
06/30/2010	EQUITIES	AVALONBAY CMNTYS INC COM	RESIDENTIAL REITS	81,106.15	0.00
06/30/2010	EQUITIES	AVANIR PHARMACEUTICALS CL A	PHARMACEUTICALS	238,287.83	25,319.50
06/30/2010	EQUITIES	AVANIR PHARMACEUTICALS CL A	PHARMACEUTICALS	3,598.00	383.51
06/30/2010	EQUITIES	AVANZA HOLDING BANK AB SEK2.50	SWEDEN	-92,103.70	1,036.92
06/30/2010	EQUITIES	AVATAR HLDGS INC COM	REAL ESTATE DEVELOPMENT	270,936.68	-229,714.52
06/30/2010	EQUITIES	AVATAR HLDGS INC COM	REAL ESTATE DEVELOPMENT	5,619.74	89.69
06/30/2010	EQUITIES	AVENG ZAR0.05	SOUTH AFRICA	4,986,712.32	-282,365.09
06/30/2010	EQUITIES	AVEO PHARMACEUTICALS INC	BIOTECHNOLOGY	4,256.14	-99.99
06/30/2010	EQUITIES	AVERMEDIA TECHNOLOGIES INC	TAIWAN	136,169.43	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	35,165.57	0.00
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	22,683,362.31	-6,139,943.06
06/30/2010	EQUITIES	AVERY DENNISON CORP	OFFICE SERVICES/SUPP	115,410.96	18,642.48
06/30/2010	EQUITIES	AVEVA GROUP ORD GBP0.0333	SOFTWARE & COMP SERVICES	2,070,471.92	289,043.47
06/30/2010	EQUITIES	AVI BIPHARMA INC	BIOTECHNOLOGY	3,381.00	-289.65
06/30/2010	EQUITIES	AVI BIPHARMA INC	BIOTECHNOLOGY	138,922.07	-13,740.64
06/30/2010	EQUITIES	AVI LTD ZAR0.05	SOUTH AFRICA	146,291.17	0.00
06/30/2010	EQUITIES	AVIAT NETWORKS INC	COMMUNICATIONS EQUIPMENT	779,455.38	-611,329.53
06/30/2010	EQUITIES	AVIAT NETWORKS INC	COMMUNICATIONS EQUIPMENT	9,692.10	-5,583.90
06/30/2010	EQUITIES	AVID TECHNOLOGY INC	COMPUTER HARDWARE	9,420.20	-1,154.40
06/30/2010	EQUITIES	AVID TECHNOLOGY INC	COMPUTER HARDWARE	668,503.22	-972,963.93
06/30/2010	EQUITIES	AVIS BUDGET GROUP INC COM	TRUCKING	3,078,658.38	-1,622,202.35
06/30/2010	EQUITIES	AVIS BUDGET GROUP INC COM	TRUCKING	30,392.90	15,250.15
06/30/2010	EQUITIES	AVISTA CORP	MULTI-UTILITIES	27,791.19	5,578.16
06/30/2010	EQUITIES	AVISTA CORP	MULTI-UTILITIES	2,552,297.58	-238,375.69
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	22,630,554.25	-22,761,664.22
06/30/2010	EQUITIES	AVIVA PLC GBP0.25	LIFE ASSURANCE	658,095.96	0.00
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	37,543.96	0.00
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	23,918,253.17	853,841.97
06/30/2010	EQUITIES	AVNET INC	TECHNOLOGY DISTRIBUTORS	122,213.59	7,197.98
06/30/2010	EQUITIES	AVOCA RESOURCES NPV	AUSTRALIA	545,212.45	112,106.44
06/30/2010	EQUITIES	AVON PRODS INC COM	PERSONAL PRODUCTS	359,022.00	6,909.48
06/30/2010	EQUITIES	AVON PRODS INC COM	PERSONAL PRODUCTS	33,118,613.50	-12,633,035.13
06/30/2010	EQUITIES	AVUZA LIMITED NPV	SOUTH AFRICA	32,791.09	0.00
06/30/2010	EQUITIES	AVX CORP	ELECTRONIC COMPONENTS	7,094,946.96	-318,985.99
06/30/2010	EQUITIES	AVX CORP	ELECTRONIC COMPONENTS	5,608.38	0.00
06/30/2010	EQUITIES	AWA BANK JPY50	BANKS	906,143.75	22,897.78
06/30/2010	EQUITIES	AWB (B SHARES) NPV	AUSTRALIA	190,385.38	-23,522.90
06/30/2010	EQUITIES	AWE LTD NPV	AUSTRALIA	327,915.29	-193,102.27
06/30/2010	EQUITIES	AXA ASIA PAC HLDS NPV	AUSTRALIA	3,050,291.05	-336,449.10
06/30/2010	EQUITIES	AXA ASIA PAC HLDS NPV	AUSTRALIA	240,197.50	0.00
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	1,354,792.09	0.00
06/30/2010	EQUITIES	AXA EUR2.29	FRANCE	30,535,934.61	-16,061,327.74
06/30/2010	EQUITIES	AXCELIS TECHNOLOGIES INC COM	SEMICONDUCTOR EQUIPMENT	9,975.80	-1,409.48
06/30/2010	EQUITIES	AXEL SPRINGER AG	GERMANY	1,058,089.98	369,354.08
06/30/2010	EQUITIES	AXELL CORP NPV	PRECISION INSTRUMENTS	564,159.75	-169,436.95
06/30/2010	EQUITIES	AXFOOD AB SEK5	SWEDEN	463,396.94	-19,442.73
06/30/2010	EQUITIES	AXIATA GROUP BERHAD	MALAYSIA	667,518.65	-1,836.38
06/30/2010	EQUITIES	AXIS AB SEK0.01	SWEDEN	422,266.77	-97,375.20
06/30/2010	EQUITIES	AXIS BANK INR10	INDIA	9,076,773.57	1,019,918.32

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	28,162.25	0.00
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	19,969,804.81	-2,976,644.23
06/30/2010	EQUITIES	AXIS CAPITAL HLDGS LTD SHS	PROPERTY & CASUALTY INS	131,811.72	28,317.72
06/30/2010	EQUITIES	AXT INC COM	SEMICONDUCTOR EQUIPMENT	31,037.82	86.02
06/30/2010	EQUITIES	AXTEL SAB DE CV NPV	MEXICO	70,344.16	0.00
06/30/2010	EQUITIES	AYALA CORP PHP50	PHILIPPINES	508,591.70	0.00
06/30/2010	EQUITIES	AYALA LAND INC PHP1	PHILIPPINES	13,157,804.42	3,768,741.66
06/30/2010	EQUITIES	AYGAZ TRY1	TURKEY	6,180,524.22	3,534,171.34
06/30/2010	EQUITIES	AZIMUT HLDG SPA ORD EUR0.22	ITALY	980,181.49	49,551.82
06/30/2010	EQUITIES	AZORIM INVEST DEVELOP & CONST	ISRAEL	69,992.05	0.00
06/30/2010	EQUITIES	AZZ INC COM	HEAVY ELECTRICAL EQ	1,446,642.11	52,376.28
06/30/2010	EQUITIES	AZZ INC COM	HEAVY ELECTRICAL EQ	16,031.72	1,713.48
06/30/2010	EQUITIES	A123 SYSTEMS INC	ELECTRIC COMP & EQUIP	14,616.50	-2,277.99
06/30/2010	EQUITIES	A123 SYSTEMS INC	ELECTRIC COMP & EQUIP	1,144,443.66	-482,767.81
06/30/2010	EQUITIES	A2A SPA EUR0.52	ITALY	830,437.03	-890,495.22
06/30/2010	EQUITIES	A2A SPA EUR0.52	ITALY	82,441.57	0.00
06/30/2010	EQUITIES	B & G FOODS HLDGS CORP CL A	PACKAGED FOODS & MEATS	347,071.20	29,962.96
06/30/2010	EQUITIES	B & G FOODS HLDGS CORP CL A	PACKAGED FOODS & MEATS	10,993.80	3,220.28
06/30/2010	EQUITIES	B&BN TOOLS AB 'B' SEK10	SWEDEN	75,109.29	31,112.73
06/30/2010	EQUITIES	BAADER BANK AG	GERMANY	75,216.88	-21,077.57
06/30/2010	EQUITIES	BABCOCK INTL GROUP ORD GBP0.60	INDUSTRIAL ENGINEERING	5,010,241.74	188,157.30
06/30/2010	EQUITIES	BADGER METER INC	INDUSTRIAL MACHINERY	775,541.05	113,004.48
06/30/2010	EQUITIES	BADGER METER INC	INDUSTRIAL MACHINERY	20,312.25	-840.00
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	34,657,298.71	-823,570.83
06/30/2010	EQUITIES	BAE SYSTEMS ORD GBP0.025	AEROSPACE & DEFENCE	837,785.51	0.00
06/30/2010	EQUITIES	BAFFINLAND IRON MINES CORP	CDN STEEL	16,122.43	-1,107.34
06/30/2010	EQUITIES	BAGFAS TRY1	TURKEY	61,840.68	0.00
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	453,219.03	0.00
06/30/2010	EQUITIES	BAIDU INC/CHINA	CHINA	49,357,251.12	12,249,708.83
06/30/2010	EQUITIES	BAJA AUTO LTD INR10	INDIA	197,659.32	0.00
06/30/2010	EQUITIES	BAJA MINING CORP	CDN DIV METALS & MINING	25,379.95	4,039.95
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	60,386,203.23	-12,488,138.15
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	565,850.84	39,461.81
06/30/2010	EQUITIES	BAKER HUGHES INC	OIL & GAS EQUIP/SVCS	134,224.44	0.00
06/30/2010	EQUITIES	BAKER TECHNOLOGY NPV	SINGAPORE	33,722.51	9,850.81
06/30/2010	EQUITIES	BALCHEM CORP	SPECIALTY CHEMICALS	13,250.00	4,396.60
06/30/2010	EQUITIES	BALCHEM CORP	SPECIALTY CHEMICALS	1,191,750.00	377,998.88
06/30/2010	EQUITIES	BALDA AG NPV	GERMANY	35,170.63	11,344.07
06/30/2010	EQUITIES	BALDA AG NPV	GERMANY	87,603.90	-8,349.99
06/30/2010	EQUITIES	BALDOR ELEC CO	ELECTRIC COMP & EQUIP	2,366,515.67	706,917.01

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BALDOR ELEC CO	ELECTRIC COMP & EQUIP	56,767.50	21,328.92
06/30/2010	EQUITIES	BALDWIN & LYONS INC CL B	PROPERTY & CASUALTY INS	105,596.26	-9,011.85
06/30/2010	EQUITIES	BALFOUR BEATTY ORD GBP0.50	ELECTRONIC & ELECT EQUIP	1,273,272.08	-573,824.15
06/30/2010	EQUITIES	BALFOUR BEATTY ORD GBP0.50	ELECTRONIC & ELECT EQUIP	128,298.24	0.00
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	39,508.95	0.00
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	18,057,875.13	3,687,519.18
06/30/2010	EQUITIES	BALL CORP COM	METAL & GLASS CONTAINERS	149,456.07	39,436.26
06/30/2010	EQUITIES	BALLANTYNE STRONG INC	MOVIES & ENTERTAINMENT	796,168.32	55,519.46
06/30/2010	EQUITIES	BALLARD POWER SYSTEMS INC	CDN AUTO PARTS/EQUIPMENT	34,956.01	187.88
06/30/2010	EQUITIES	BALLARPUR INDUSTRIES INR10	INDIA	48,878.01	0.00
06/30/2010	EQUITIES	BALLY TECHNOLOGIES INC COM	CASINOS & GAMING	3,459,025.27	818,972.51
06/30/2010	EQUITIES	BALLY TECHNOLOGIES INC COM	CASINOS & GAMING	62,285.97	9,845.76
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	4,318,273.76	-614,879.68
06/30/2010	EQUITIES	BALOISE HOLDING AG	SWITZERLAND	176,612.78	0.00
06/30/2010	EQUITIES	BALRAMPUR CHINI MILLS INR1	INDIA	68,780.88	0.00
06/30/2010	EQUITIES	BALTIC TRADING LTD	MARINE	1,705.50	-66.00
06/30/2010	EQUITIES	BALTIC TRADING LTD	MARINE	39,806.37	-1,448.01
06/30/2010	EQUITIES	BAMBURI CEMENT LTD KES5	KENYA	761,501.06	194,623.43
06/30/2010	EQUITIES	BANCA GENERALI EUR1	ITALY	491,953.94	-1,748.06
06/30/2010	EQUITIES	BANCA MONTE DEI PASCHI DI	ITALY	1,213,561.56	-1,859,071.84
06/30/2010	EQUITIES	BANCA MONTE DEI PASCHI DI	ITALY	130,830.20	0.00
06/30/2010	EQUITIES	BANCA POPOLARE DI MILANO	ITALY	82,588.29	0.00
06/30/2010	EQUITIES	BANCA POPOLARE DI MILANO	ITALY	1,945,436.02	-1,586,858.89
06/30/2010	EQUITIES	BANCFIRST CORP	REGIONAL BANKS	1,042,517.52	139,832.62
06/30/2010	EQUITIES	BANCFIRST CORP	REGIONAL BANKS	6,168.96	-124.32
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	18,329,664.56	-11,998,848.30
06/30/2010	EQUITIES	BANCO BILBAO VIZCAYA	SPAIN	1,919,508.49	0.00
06/30/2010	EQUITIES	BANCO BPI SA	PORTUGAL	48,869.01	-8,030.46
06/30/2010	EQUITIES	BANCO BRADESCO SA	BRAZIL	46,650,450.88	4,766,428.99
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	1,049,155.71	-2,463,628.95
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	107,619.61	0.00
06/30/2010	EQUITIES	BANCO COMMERCIAL PORTUGUESE	PORTUGAL	3,129.60	0.00
06/30/2010	EQUITIES	BANCO COMPARTAMOS SA COM STK	MEXICO	9,264,537.49	4,667,188.81
06/30/2010	EQUITIES	BANCO CRUZEIRO DO SUL SA PRF	BRAZIL	34,127.41	0.00
06/30/2010	EQUITIES	BANCO DAYCOVAL SA PRF STK	BRAZIL	744,519.08	0.00
06/30/2010	EQUITIES	BANCO DE ORO UNIBANK INC PHP10	PHILIPPINES	243,857.19	28,364.71
06/30/2010	EQUITIES	BANCO DE SABADELL SA NEW	SPAIN	2,091,606.05	-1,429,251.79
06/30/2010	EQUITIES	BANCO DE SABADELL SA NEW	SPAIN	223,760.16	0.00
06/30/2010	EQUITIES	BANCO DE VALENCIA EUR0.25	SPAIN	49,383.23	0.00
06/30/2010	EQUITIES	BANCO DE VALENCIA EUR0.25	SPAIN	523,964.20	-488,080.18

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANCO DI DESIO E DELLA BRIANZA	ITALY	675,331.31	-420,128.81
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	696,150.99	163,584.46
06/30/2010	EQUITIES	BANCO DO BRASIL SA COM NPV	BRAZIL	14,595,199.99	-247,190.88
06/30/2010	EQUITIES	BANCO ESPIRITO SANTO SA	PORTUGAL	103,751.18	0.00
06/30/2010	EQUITIES	BANCO ESPIRITO SANTO SA	PORTUGAL	1,006,972.87	-1,042,750.60
06/30/2010	EQUITIES	BANCO ESTADO RIO GRANDE DO SUL	BRAZIL	2,199,193.66	-5,295.14
06/30/2010	EQUITIES	BANCO GUIPUZCOANO EUR0.25	SPAIN	4,922.32	-1,397.31
06/30/2010	EQUITIES	BANCO INDUSTRIAL ET COMMERICAL	BRAZIL	288,894.10	0.00
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	1,551,208.04	-133,105.32
06/30/2010	EQUITIES	BANCO LATINOAMERICANO DE	DIVERSIFIED BANKS	9,517.38	30.48
06/30/2010	EQUITIES	BANCO MACRO SA	ARGENTINA	571,330.00	25,208.84
06/30/2010	EQUITIES	BANCO MACRO SA	ARGENTINA	235,011.00	109,913.69
06/30/2010	EQUITIES	BANCO NOSSA CAIXA SA NPV	BRAZIL	489,086.34	0.00
06/30/2010	EQUITIES	BANCO PASTOR SA EUR0.33	SPAIN	209,471.58	-60,232.07
06/30/2010	EQUITIES	BANCO PATAGONIA SA BDR EACH	ARGENTINA	201,033.00	0.00
06/30/2010	EQUITIES	BANCO PINE SA PRF STK NPV	BRAZIL	188,972.44	0.00
06/30/2010	EQUITIES	BANCO POPOLARE SOC COOPERATIVA	ITALY	2,123,982.42	-3,823,803.20
06/30/2010	EQUITIES	BANCO POPOLARE SOC COOPERATIVA	ITALY	182,509.62	0.00
06/30/2010	EQUITIES	BANCO SANTANDER (BRASIL) SA	BRAZIL	3,419,902.23	0.00
06/30/2010	EQUITIES	BANCO SANTANDER BRASIL-ADS	BRAZIL	12,792,145.36	0.00
06/30/2010	EQUITIES	BANCO SANTANDER CHILE NEW	CHILE	35,964,440.55	12,766,134.72
06/30/2010	EQUITIES	BANCO SANTANDER SA - RTS	SPAIN	1,552.89	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	163,738,535.44	-1,057,173.76
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	266.24	0.00
06/30/2010	EQUITIES	BANCO SANTANDER SA EUR0.50	SPAIN	4,503,295.41	0.00
06/30/2010	EQUITIES	BANCO SOFISA S A PFD SHS NPV	BRAZIL	67,937.38	0.00
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	4,984,486.67	0.00
06/30/2010	EQUITIES	BANCOLOMBIA SA	COLOMBIA	27,109,681.85	8,270,170.48
06/30/2010	EQUITIES	BANCORP INC DEL	REGIONAL BANKS	220,641.57	34,072.88
06/30/2010	EQUITIES	BANCORP RHODE ISLAND INC COM	REGIONAL BANKS	229,119.00	39,992.08
06/30/2010	EQUITIES	BANCORP RHODE ISLAND INC COM	REGIONAL BANKS	7,860.00	1,557.78
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	50,408.50	-10,109.55
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	3,693,111.20	-1,230,330.17
06/30/2010	EQUITIES	BANCORPSOUTH INC	REGIONAL BANKS	16,164.30	0.00
06/30/2010	EQUITIES	BANDO CHEMICAL IND NPV	RUBBER PRODUCTS	38,377.22	2,639.63
06/30/2010	EQUITIES	BANGCHAK PETROLEUM THB1	THAILAND	344,762.89	-13,872.03
06/30/2010	EQUITIES	BANGKOK BK PUB CO (LOCAL)	THAILAND	10,220,746.99	2,374,201.86
06/30/2010	EQUITIES	BANGKOK BK PUB CO (LOCAL)	THAILAND	419,496.75	54,108.44
06/30/2010	EQUITIES	BANGKOK BK PUB CO ALIEN MKT	THAILAND	8,702,891.03	1,226,319.88
06/30/2010	EQUITIES	BANGKOK BK PUB CO NON VTG DEP	THAILAND	1,213,055.66	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANGKOK CHAIN HOSPITAL PCL	THAILAND	1,237,706.47	0.00
06/30/2010	EQUITIES	BANGKOK DUSTI MEDICAL SERVICES	THAILAND	61,168.73	0.00
06/30/2010	EQUITIES	BANGKOK EXPRESSWAY	THAILAND	221,689.95	4,013.74
06/30/2010	EQUITIES	BANIF SGPS EUR1 (REGD)	PORTUGAL	32,578.72	-15,381.47
06/30/2010	EQUITIES	BANK ALFALAH LTD PKR10	PAKISTAN	292,115.32	-29,614.20
06/30/2010	EQUITIES	BANK BNI TBK LKD SHS(IDR7500 &	INDONESIA	508,749.33	-26,941.63
06/30/2010	EQUITIES	BANK CENTRAL ASIA IDR62.50	INDONESIA	3,054,626.01	0.00
06/30/2010	EQUITIES	BANK COOP AG CHF20(BR)	SWITZERLAND	79,655.24	-4,419.87
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	98,332.32	10,102.71
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	170,388.86	0.00
06/30/2010	EQUITIES	BANK HAPOALIM B.M. ILS1	ISRAEL	12,772,437.25	264,217.31
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	5,284,179.48	-218,717.35
06/30/2010	EQUITIES	BANK LEUMI LE ISRAEL B M ORD	ISRAEL	200,372.07	0.00
06/30/2010	EQUITIES	BANK MARIN BANCORP COM	REGIONAL BANKS	176,668.69	12,545.04
06/30/2010	EQUITIES	BANK MUTUAL CORP	THRIFTS & MTG FINANCE	749,510.08	-599,626.64
06/30/2010	EQUITIES	BANK MUTUAL CORP	THRIFTS & MTG FINANCE	11,041.92	-6,239.77
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	4,532,614.14	645,112.64
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	453,561,129.09	-439,329,541.17
06/30/2010	EQUITIES	BANK OF AMERICA CORP	OTHER DIVERS FINCL SVCS	1,494,493.79	0.00
06/30/2010	EQUITIES	BANK OF AYUDHYA ALIEN MKT	THAILAND	77,412.78	-2,848.79
06/30/2010	EQUITIES	BANK OF AYUDHYA ALIEN MKT	THAILAND	1,570,987.94	-53,983.62
06/30/2010	EQUITIES	BANK OF BARODA INR10 (DEMAT)	INDIA	11,704,380.52	6,699,643.91
06/30/2010	EQUITIES	BANK OF CHINA LTD CNY1	CHINA	27,043,166.53	6,912,179.03
06/30/2010	EQUITIES	BANK OF COMMUNICATION - RIGHT	CHINA	212,530.13	212,530.13
06/30/2010	EQUITIES	BANK OF COMMUNICATIONS CO LTD	CHINA	3,878,244.27	-424,455.58
06/30/2010	EQUITIES	BANK OF COMMUNICATIONS CO. LTD	CHINA	40,386.67	0.00
06/30/2010	EQUITIES	BANK OF CYPRUS PUBLIC CO LTD	CYPRUS	1,478,907.69	-571,014.76
06/30/2010	EQUITIES	BANK OF CYPRUS PUBLIC CO LTD	CYPRUS	127,472.51	0.00
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	282,610.91	0.00
06/30/2010	EQUITIES	BANK OF EAST ASIA HK\$2.50	HONG KONG	6,240,641.40	-882,171.51
06/30/2010	EQUITIES	BANK OF GEORGIA-144A GDR	GEORGIA REPUBLIC	443,495.98	235,688.36
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	16,289.03	0.00
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	11,141,387.20	690,783.56
06/30/2010	EQUITIES	BANK OF HAWAII CORP	REGIONAL BANKS	74,507.35	18,892.66
06/30/2010	EQUITIES	BANK OF JORDAN JOD1	JORDAN	61,920.81	0.00
06/30/2010	EQUITIES	BANK OF JORDAN JOD1	JORDAN	57,160.96	637.06
06/30/2010	EQUITIES	BANK OF KYOTO Y50	BANKS	136,278.05	0.00
06/30/2010	EQUITIES	BANK OF KYOTO Y50	BANKS	1,936,581.11	-486,364.40
06/30/2010	EQUITIES	BANK OF MAHARASHTRA INR10	INDIA	94,739.99	0.00
06/30/2010	EQUITIES	BANK OF MONTREAL	CDN DIVERSIFIED BANKS	1,536,144.17	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BANK OF MONTREAL	CDN DIVERSIFIED BANKS	18,975,552.46	594,056.70
06/30/2010	EQUITIES	BANK OF NAGOYA JPY50	BANKS	193,200.80	-4,027.52
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	310,435.20	0.00
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	108,977,067.66	-27,443,128.27
06/30/2010	EQUITIES	BANK OF NEW YORK MELLON CORP/T	ASSET MGMT & CUSTODY BNKS	949,058.91	-107,742.10
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	47,674,638.89	1,801,434.93
06/30/2010	EQUITIES	BANK OF NOVA SCOTIA	CDN DIVERSIFIED BANKS	2,407,152.80	0.00
06/30/2010	EQUITIES	BANK OF PIRAEUS EUR4.77	GREECE	80,551.27	0.00
06/30/2010	EQUITIES	BANK OF PIRAEUS EUR4.77	GREECE	841,568.57	-2,975,214.14
06/30/2010	EQUITIES	BANK OF QUEENSLAND LTD	AUSTRALIA	1,437,587.81	-37,501.36
06/30/2010	EQUITIES	BANK OF RYUKYUS Y500	BANKS	407,035.83	-82,327.38
06/30/2010	EQUITIES	BANK OF SAGA Y50	BANKS	204,022.04	-52,584.56
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	5,534,880.68	1,749,789.95
06/30/2010	EQUITIES	BANK OF THE OZARKS INC COM	REGIONAL BANKS	33,199.92	10,894.64
06/30/2010	EQUITIES	BANK OF THE PHILIPPINE ISLANDS	PHILIPPINES	8,042,154.09	-42,562.96
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	3,708,115.64	-1,190,449.89
06/30/2010	EQUITIES	BANK OF YOKOHAMA Y50	BANKS	285,402.04	0.00
06/30/2010	EQUITIES	BANK PEKAO PLN1	POLAND	14,415,466.01	-230,035.15
06/30/2010	EQUITIES	BANK PPH	POLAND	54,518.78	0.00
06/30/2010	EQUITIES	BANK RAKYAT INDONESIA	INDONESIA	13,911,437.68	0.00
06/30/2010	EQUITIES	BANK VOZROZHDENIYE RUB10	RUSSIA	1,813,633.02	11,127.68
06/30/2010	EQUITIES	BANK ZACHODNI WBK PLN10	POLAND	898,968.49	42,324.32
06/30/2010	EQUITIES	BANK ZACHODNI WBK PLN10	POLAND	83,381.37	7,409.27
06/30/2010	EQUITIES	BANKERS PETROLEUM LIMITED	CDN OIL & GAS EXPL & PROD	630,984.15	471,318.42
06/30/2010	EQUITIES	BANKFINANCIAL CORP	THRIFTS & MTG FINANCE	147,801.66	-38,976.66
06/30/2010	EQUITIES	BANKFINANCIAL CORP	THRIFTS & MTG FINANCE	5,019.24	-265.76
06/30/2010	EQUITIES	BANKINTER S A EUR0.3 REGD	SPAIN	88,031.63	0.00
06/30/2010	EQUITIES	BANKINTER S A EUR0.3 REGD	SPAIN	951,705.23	-732,234.83
06/30/2010	EQUITIES	BANKMUSCAT (SAOG) OMR0.1	OMAN	6,748,653.70	1,486,341.30
06/30/2010	EQUITIES	BANPU CO THB10 (NVDR)	THAILAND	138,283.12	0.00
06/30/2010	EQUITIES	BANPU PUBLIC CO LTD-FOR REG	THAILAND	18,222,608.91	8,663,739.53
06/30/2010	EQUITIES	BANQUE AUDI SAL GDR REG 'S'	LEBANON	378,680.40	-24,868.93
06/30/2010	EQUITIES	BANQUE CANTONALE DE GENEVE	SWITZERLAND	150,858.68	-41,156.55
06/30/2010	EQUITIES	BANQUE CENTRALE POPULAIRE	MOROCCO	84,804.03	0.00
06/30/2010	EQUITIES	BANQUE MAROCAINE DU COMM	MOROCCO	164,962.31	-56,787.24
06/30/2010	EQUITIES	BANQUE NATIONALE DE BELGIQUE	BELGIUM	370,079.04	34,858.61
06/30/2010	EQUITIES	BANYAN TREE HOLDINGS LTD NPV	SINGAPORE	9,512.21	1,628.35
06/30/2010	EQUITIES	BAODING TIANWEI BA 'A' CNY1	CHINA	7,889.76	0.00
06/30/2010	EQUITIES	BAOJI TITANIUM INDUSTRY CO 'A'	CHINA	41,432.51	0.00
06/30/2010	EQUITIES	BAOSHAN IRON & STE 'A' CNY1	CHINA	36,163.70	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BAOYE GROUP CO LTD 'H'CNY1	CHINA	115,092.25	0.00
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	53,019,536.84	-15,895,295.79
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	2,337,485.95	0.00
06/30/2010	EQUITIES	BARCLAYS ORD GBP0.25	BANKS	49,600.50	-13,862.68
06/30/2010	EQUITIES	BARCO (NEW) NPV	BELGIUM	127,538.01	42,070.86
06/30/2010	EQUITIES	BARCO (NEW) NPV	BELGIUM	878,860.19	21,522.07
06/30/2010	EQUITIES	BARNES & NOBLE INC COM	SPECIALTY STORES	675,985.80	-545,246.48
06/30/2010	EQUITIES	BARNES & NOBLE INC COM	SPECIALTY STORES	18,305.10	-17,765.88
06/30/2010	EQUITIES	BARNES GROUP INC	INDUSTRIAL MACHINERY	22,208.45	1,788.60
06/30/2010	EQUITIES	BARNES GROUP INC	INDUSTRIAL MACHINERY	967,714.77	172,097.72
06/30/2010	EQUITIES	BARON DE LEY EUR0.60	SPAIN	426,020.22	-111,238.60
06/30/2010	EQUITIES	BARRATT DEVELOPMENTS	CONSTRUCTION & MATERIALS	87,096.55	-19,602.08
06/30/2010	EQUITIES	BARRETT BILL CORP	OIL & GAS EXPL & PROD	4,871,998.72	535,213.39
06/30/2010	EQUITIES	BARRETT BILL CORP	OIL & GAS EXPL & PROD	37,170.16	-1,812.00
06/30/2010	EQUITIES	BARRETT BUS SVCS INC	HUMAN RESOURCE & EMP SVCS	52,179.20	7,287.83
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	7,106,665.00	2,469,973.48
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	24,854,065.26	4,131,705.97
06/30/2010	EQUITIES	BARRICK GOLD CORP	CDN GOLD	2,272,935.77	0.00
06/30/2010	EQUITIES	BARRY R G CORP OHIO	FOOTWEAR	1,511.11	-70.38
06/30/2010	EQUITIES	BARRY R G CORP OHIO	FOOTWEAR	2,206.00	-117.00
06/30/2010	EQUITIES	BARTER TRUST FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	2,581,179.24	0.00
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	1,360,107.71	28,372.83
06/30/2010	EQUITIES	BASF SE NPV	GERMANY	46,393,765.66	1,984,796.72
06/30/2010	EQUITIES	BASIC ENERGY SVCS INC NEW COM	OIL & GAS EQUIP/SVCS	10,433.50	-2,899.70
06/30/2010	EQUITIES	BASIC ENERGY SVCS INC NEW COM	OIL & GAS EQUIP/SVCS	309,717.10	-500,317.61
06/30/2010	EQUITIES	BASIL READ HLDGS ORD NPV	SOUTH AFRICA	67,467.38	0.00
06/30/2010	EQUITIES	BASILEA PHARMACEUT CHF1(REGD)	SWITZERLAND	-743,100.29	2,251,960.87
06/30/2010	EQUITIES	BASLER KTBK PTG CHF10	SWITZERLAND	222.56	0.00
06/30/2010	EQUITIES	BAT KENYA KES10	KENYA	556,529.46	83,134.62
06/30/2010	EQUITIES	BATENBURG BEHEER EUR0.4	NETHERLANDS	24,798.69	-17,299.54
06/30/2010	EQUITIES	BAVARIA INDUSTRIEKAPITAL AG	GERMANY	11,775.85	-8.51
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	41,596.79	0.00
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	72,462,130.13	-2,755,097.95
06/30/2010	EQUITIES	BAXTER INTERNATIONAL INC	HEALTH CARE EQUIPMENT	758,418.99	-171,337.75
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	2,369,741.14	0.00
06/30/2010	EQUITIES	BAYER AG ORD NPV	GERMANY	88,056,583.47	-4,627,718.48
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	63,514,214.99	11,037,484.96
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE (BMW)	GERMANY	825,699.64	0.00
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE AG	GERMANY	95,307.20	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BAYERISCHE MOTOREN WERKE AG	GERMANY	1,916,369.04	-123,667.92
06/30/2010	EQUITIES	BAYSIDE LANDCORP ILS1	ISRAEL	61,961.92	0.00
06/30/2010	EQUITIES	BAYTEX ENERGY TRUST	CDN OIL & GAS EXPL & PROD	2,407,237.59	601,771.19
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	64,779,613.77	-12,792,654.81
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	577,136.16	112,215.30
06/30/2010	EQUITIES	BB&T CORP COM	REGIONAL BANKS	188,756.51	0.00
06/30/2010	EQUITIES	BBVA BANCO FRANCES SA SPONS	ARGENTINA	22,821.52	585.48
06/30/2010	EQUITIES	BBVA BANCO FRANCES SA SPONS	ARGENTINA	1,289,080.21	167,998.17
06/30/2010	EQUITIES	BCA CARIGE SPA EUR1	ITALY	56,018.17	0.00
06/30/2010	EQUITIES	BCA CARIGE SPA EUR1	ITALY	675,056.09	-503,579.69
06/30/2010	EQUITIES	BCA POP ETRUR-LAZIO EUR3	ITALY	56,181.13	-30,767.29
06/30/2010	EQUITIES	BCA ROMANA DE DEZVOLTARE	ROMANIA	843,760.66	-147,198.92
06/30/2010	EQUITIES	BCA TRANSILVANIA CLUJ RON0.1	ROMANIA	268,430.30	7,112.21
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	379,821.54	0.00
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	7,523,269.72	242,652.45
06/30/2010	EQUITIES	BCE INC	CDN INTEGRATED TELECOMM	10,560,723.41	-773,360.28
06/30/2010	EQUITIES	BCO ABC BRASIL SA PRF STK	BRAZIL	2,348,336.91	356,425.88
06/30/2010	EQUITIES	BCO POPULAR ESP EUR0.10 (POST	SPAIN	228,486.12	0.00
06/30/2010	EQUITIES	BCO POPULAR ESP EUR0.10 (POST	SPAIN	13,946,787.23	-17,735,456.58
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	25,634.11	0.00
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	9,523,891.02	1,518,094.90
06/30/2010	EQUITIES	BE AEROSPACE INC	AEROSPACE & DEFENSE	85,088.78	35,465.81
06/30/2010	EQUITIES	BE SEMICONDUCTOR INDUSTRIES NV	NETHERLANDS	8,939.17	2,206.60
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	2,764,944.94	-948,849.12
06/30/2010	EQUITIES	BEACH ENERGY LIMITED	AUSTRALIA	154,842.31	-27,453.64
06/30/2010	EQUITIES	BEACON ROOFING SUPPLY INC	TRADING COS & DISTRIBUTOR	28,435.56	6,204.92
06/30/2010	EQUITIES	BEACON ROOFING SUPPLY INC	TRADING COS & DISTRIBUTOR	3,619,190.86	97,713.58
06/30/2010	EQUITIES	BEAZER HOMES USA INC	HOMEBUILDING	-919,221.27	-729,245.30
06/30/2010	EQUITIES	BEAZER HOMES USA INC	HOMEBUILDING	4,925.91	1,545.42
06/30/2010	EQUITIES	BEAZLEY PLC	NONLIFE INSURANCE	925,303.69	-332,376.88
06/30/2010	EQUITIES	BEBE STORES INC	APPAREL RETAIL	6,387.20	-1,796.40
06/30/2010	EQUITIES	BEBE STORES INC	APPAREL RETAIL	1,723,385.60	-105,516.24
06/30/2010	EQUITIES	BEC WORLD PCL-FOREIGN	THAILAND	22,199.73	0.00
06/30/2010	EQUITIES	BECHTLE AG NPV	GERMANY	43,794.06	20,531.42
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	43,444.58	0.00
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	19,427,548.15	-1,427,298.87
06/30/2010	EQUITIES	BECKMAN COULTER INC	HEALTH CARE EQUIPMENT	123,293.05	14,642.20
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	471,717.12	2,380.21
06/30/2010	EQUITIES	BECTON DICKINSON & CO COM	HEALTH CARE EQUIPMENT	52,215,014.46	3,129,877.70
06/30/2010	EQUITIES	BED BATH & BEYOND INC	HOMEFURNISHING RETAIL	32,834,117.52	2,109,301.10

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BED BATH & BEYOND INC	HOMEFURNISHING RETAIL	298,419.84	56,343.07
06/30/2010	EQUITIES	BEIERSDORF AG NPV	GERMANY	284,082.40	0.00
06/30/2010	EQUITIES	BEIERSDORF AG NPV	GERMANY	2,627,304.21	-137,651.54
06/30/2010	EQUITIES	BEIJING CAP LAND 'H' SHS CNY1	CHINA	460,010.67	-16,008.56
06/30/2010	EQUITIES	BEIJING ENTERPRISE HLDGS H SHS	HONG KONG	15,796,477.57	629,220.75
06/30/2010	EQUITIES	BEIJING TIANTAN BI 'A' CNY1	CHINA	13,486.68	0.00
06/30/2010	EQUITIES	BEIJING YANJING BR 'A' CNY1	CHINA	37,828.84	0.00
06/30/2010	EQUITIES	BEIJING ZHONG KE SAN HUAN	CHINA	23,694.92	0.00
06/30/2010	EQUITIES	BEKAERT SA NEW NPV	BELGIUM	2,423,665.66	836,191.46
06/30/2010	EQUITIES	BEL FUSE INC CL B	COMMUNICATIONS EQUIPMENT	825.50	-96.00
06/30/2010	EQUITIES	BEL FUSE INC CL B	COMMUNICATIONS EQUIPMENT	308,324.25	-232,878.55
06/30/2010	EQUITIES	BEL GLOBAL RESOURCES HOLDINGS	HONG KONG	3,862.77	-1,011.77
06/30/2010	EQUITIES	BELC CO JPY50	FOODS	10,578.60	475.90
06/30/2010	EQUITIES	BELC CO JPY50	FOODS	23,080.57	-1,411.32
06/30/2010	EQUITIES	BELDEN INC	ELECTRIC COMP & EQUIP	1,361,197.80	29,776.69
06/30/2010	EQUITIES	BELDEN INC	ELECTRIC COMP & EQUIP	32,082.75	6,154.65
06/30/2010	EQUITIES	BELGACOM NPV	BELGIUM	252,891.99	0.00
06/30/2010	EQUITIES	BELGACOM NPV	BELGIUM	2,360,236.30	-354,803.64
06/30/2010	EQUITIES	BELL MICROPRODUCTS INC COM	TECHNOLOGY DISTRIBUTORS	5,933.00	-30.00
06/30/2010	EQUITIES	BELL MICROPRODUCTS INC COM	TECHNOLOGY DISTRIBUTORS	772,155.52	-1,792.11
06/30/2010	EQUITIES	BELLE INTERNATIONAL HLDGS HKD0	HONG KONG	7,694,476.13	1,915,759.19
06/30/2010	EQUITIES	BELLEVUE GROUP AG CHF0.10	SWITZERLAND	21,353.74	-3,821.68
06/30/2010	EQUITIES	BELLUNA CO LTD Y50	RETAIL TRADE	92,059.56	-2,130.69
06/30/2010	EQUITIES	BELLWAY ORD 12.5P	CONSTRUCTION & MATERIALS	1,129,728.24	-1,011,025.54
06/30/2010	EQUITIES	BELO CORPORATION	BROADCASTING	-1,086,073.06	-608,300.34
06/30/2010	EQUITIES	BELO CORPORATION	BROADCASTING	15,721.47	10,665.18
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	82,323.00	9,238.47
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	7,509,294.00	-231,392.37
06/30/2010	EQUITIES	BEMIS INC COM	PAPER PACKAGING	30,525.14	0.00
06/30/2010	EQUITIES	BENCHMARK ELECTRS INC	ELECTRC MANUFACTNG SVCS	3,095,774.45	-137,159.44
06/30/2010	EQUITIES	BENCHMARK ELECTRS INC	ELECTRC MANUFACTNG SVCS	34,220.15	8,722.36
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	121,897.02	0.00
06/30/2010	EQUITIES	BENDIGO & ADELAIDE BK LTD NPV	AUSTRALIA	1,973,664.06	-572,139.48
06/30/2010	EQUITIES	BENDIGO MINING LTD NPV	AUSTRALIA	83,141.21	-58,020.65
06/30/2010	EQUITIES	BENEFICIAL MUT BANCORP INC COM	THRIFTS & MTG FINANCE	352,528.28	-15,476.52
06/30/2010	EQUITIES	BENEFIT ONE INC NPV	SERVICES	197,591.60	-66,480.57
06/30/2010	EQUITIES	BENESSE HOLDINGS INC JPY50	SERVICES	1,637,372.67	-40,665.94
06/30/2010	EQUITIES	BENESSE HOLDINGS INC JPY50	SERVICES	160,519.56	0.00
06/30/2010	EQUITIES	BENETTON GROUP SPA EUR1.30	ITALY	562,392.07	-629,094.95
06/30/2010	EQUITIES	BENGANG STEEL PLATES 'B' CNY1	CHINA	560,082.70	78,309.58

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BENI STABILI SPA	FRANCE	55,939.19	1,473.49
06/30/2010	EQUITIES	BENI STABILI SPA	FRANCE	5,660.65	0.00
06/30/2010	EQUITIES	BENTOEL INTL INV IDR50	INDONESIA	43,595.69	0.00
06/30/2010	EQUITIES	BENUE CEMENT NGN0.50	NIGERIA	354,237.09	113,859.28
06/30/2010	EQUITIES	BERKELEY GROUP HLDGS	CONSTRUCTION & MATERIALS	238,906.27	-13,198.11
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	35,318.66	0.00
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	10,284,196.86	1,465,404.58
06/30/2010	EQUITIES	BERKLEY W R CORP COM	PROPERTY & CASUALTY INS	105,221.48	20,424.90
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	4,303,260.00	-39,408.25
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	384,552,064.00	-10,084,045.72
06/30/2010	EQUITIES	BERKSHIRE HATHAWAY INC DEL	PROPERTY & CASUALTY INS	1,428,676.98	0.00
06/30/2010	EQUITIES	BERKSHIRE HILLS BANCORP INC	THRIFTS & MTG FINANCE	782,044.08	-273,488.23
06/30/2010	EQUITIES	BERKSHIRE HILLS BANCORP INC	THRIFTS & MTG FINANCE	10,441.28	-1,093.80
06/30/2010	EQUITIES	BERLIAN LAJU TANK IDR62.50	INDONESIA	64,102.51	0.00
06/30/2010	EQUITIES	BERLIAN LAJU TANKERS IDR62.50	INDONESIA	176,168.17	0.00
06/30/2010	EQUITIES	BERNER KANTONALBANK AG CHF20	SWITZERLAND	115,848.63	-3,997.94
06/30/2010	EQUITIES	BERNER KANTONALBANK AG CHF20	SWITZERLAND	883.20	1.65
06/30/2010	EQUITIES	BERRY PETROLEUM CO	OIL & GAS EXPL & PROD	37,962.72	10,243.44
06/30/2010	EQUITIES	BERRY PETROLEUM CO	OIL & GAS EXPL & PROD	2,853,196.76	657,992.79
06/30/2010	EQUITIES	BERTRANDT AG NPV	GERMANY	648,588.65	131,182.73
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	43,269,219.96	-3,465,939.64
06/30/2010	EQUITIES	BEST BUY CO INC	COMPUTER & ELECT RETAIL	352,618.04	-14,663.59
06/30/2010	EQUITIES	BEST DENKI CO Y50	RETAIL TRADE	244,400.50	-218,769.97
06/30/2010	EQUITIES	BEST DENKI CO Y50	RETAIL TRADE	56,294.50	3,128.59
06/30/2010	EQUITIES	BEYONICS TECHNOLOGY SGD0.25	SINGAPORE	36,902.80	-31,096.77
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	191,873.31	0.00
06/30/2010	EQUITIES	BEZEQ-ISRAELI TELECOMMUNICATNS	ISRAEL	4,243,115.10	-49,041.77
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	2,564,907.70	0.00
06/30/2010	EQUITIES	BG GROUP PLC ORD GBP0.10	GAS WATER & MULTIUTILS	91,667,225.99	11,547,107.72
06/30/2010	EQUITIES	BGC PARTNERS INC CL A	INVESTMNT BKG & BROKERAGE	723,192.75	-118,198.51
06/30/2010	EQUITIES	BGC PARTNERS INC CL A	INVESTMNT BKG & BROKERAGE	6,515.25	852.89
06/30/2010	EQUITIES	BGI RUSSELL 3000 INDEX FD B	US EQUITY FUNDS	758,655.56	96,517.19
06/30/2010	EQUITIES	BGP HOLDINGS PLC STAKE OF GPT	AUSTRALIA	115.73	-87,725.23
06/30/2010	EQUITIES	BGP HOLDINGS PLC STAKE OF GPT	AUSTRALIA	81.67	0.00
06/30/2010	EQUITIES	BHARAT HEAVY ELECTRIC LIGHT	INDIA	345,978.72	0.00
06/30/2010	EQUITIES	BHARAT PETE CORP INR10	INDIA	4,586,295.65	1,757,240.97
06/30/2010	EQUITIES	BHARTI AIRTEL	SWITZERLAND	1,971,945.78	-382,435.23
06/30/2010	EQUITIES	BHARTI AIRTEL LIMITED INR5.00	INDIA	13,868,522.15	-5,797,483.10
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	93,001,782.49	5,985,246.84
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	5,367,220.53	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BHP BILLITON LIMITED	AUSTRALIA	1,400,042.22	-82,352.95
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	2,925,475.12	0.00
06/30/2010	EQUITIES	BHP BILLITON PLC USD0.50	MINING	87,232,648.73	5,475,565.45
06/30/2010	EQUITIES	BIC CAMERCA INC NPV	JAPAN	201,540.29	67.79
06/30/2010	EQUITIES	BIC EUR3.82	FRANCE	2,925,484.68	133,364.85
06/30/2010	EQUITIES	BIC EUR3.82	FRANCE	97,171.44	0.00
06/30/2010	EQUITIES	BIDVEST GROUP ORD RO.05	SOUTH AFRICA	8,571,653.81	0.00
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	14,090,751.09	3,313,161.86
06/30/2010	EQUITIES	BIG LOTS INC COM	GENERAL MERCHANDISE STORE	81,669.05	21,479.80
06/30/2010	EQUITIES	BIG 5 SPORTING GOODS CORP	SPECIALTY STORES	10,420.02	1,299.61
06/30/2010	EQUITIES	BIG 5 SPORTING GOODS CORP	SPECIALTY STORES	796,599.36	-83,709.03
06/30/2010	EQUITIES	BIGBAND NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	170,180.02	-83,323.02
06/30/2010	EQUITIES	BIGLARI HOLDINGS INC	RESTAURANTS	1,405,523.10	-937.78
06/30/2010	EQUITIES	BIGLARI HOLDINGS INC	RESTAURANTS	17,787.80	6,565.80
06/30/2010	EQUITIES	BILFINGER BERGER AG NPV	GERMANY	4,501,623.24	296,396.83
06/30/2010	EQUITIES	BILIA AB SER 'A' SEK10.00	SWEDEN	109,857.36	49,289.89
06/30/2010	EQUITIES	BILIA AB SER 'A' SEK10.00	SWEDEN	271,029.30	-78,786.57
06/30/2010	EQUITIES	BILLABONG INTERNATIONAL NPV	AUSTRALIA	75,457.38	0.00
06/30/2010	EQUITIES	BILLABONG INTERNATIONAL NPV	AUSTRALIA	875,048.59	-356,366.81
06/30/2010	EQUITIES	BILLERUD NPV	SWEDEN	97,014.26	36,825.85
06/30/2010	EQUITIES	BILLERUD NPV	SWEDEN	1,696,846.25	58,155.29
06/30/2010	EQUITIES	BILLITON SHS USD0.50	MINING	11,173,515.47	-24,367.27
06/30/2010	EQUITIES	BIM BIRLESIK MAGAZALAR TRY1	TURKEY	14,990,375.92	10,302,167.90
06/30/2010	EQUITIES	BIMB HLDGS BERHAD MYR1	MALAYSIA	88,682.24	0.00
06/30/2010	EQUITIES	BINCKBANK NV EUR0.10	NETHERLANDS	852,062.38	21,622.20
06/30/2010	EQUITIES	BINGGRAE KRW5000	SOUTH KOREA	811,904.32	191,977.93
06/30/2010	EQUITIES	BIO PAPPEL SAB DE CV	MEXICO	127,986.56	-47,375.33
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	8,107,399.62	1,031,049.55
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	58,726.71	8,813.42
06/30/2010	EQUITIES	BIO RAD LABS INC CL A	LIFE SCIENCES TOOLS & SVC	17,571.04	0.00
06/30/2010	EQUITIES	BIO-REFERENCE LABS INC COM	HEALTH CARE SERVICES	23,766.24	8,906.71
06/30/2010	EQUITIES	BIO-REFERENCE LABS INC COM	HEALTH CARE SERVICES	865,738.50	416,102.04
06/30/2010	EQUITIES	BIOCOMPATIBLES INTERNATIONAL	HEALTHCARE EQUIP & SVCS	23,332.58	9,700.19
06/30/2010	EQUITIES	BIOCRYS T PHARM INC DEL	BIOTECHNOLOGY	341,798.94	-56,902.93
06/30/2010	EQUITIES	BIOCRYS T PHARM INC DEL	BIOTECHNOLOGY	7,092.00	1,133.00
06/30/2010	EQUITIES	BIODEL INC COM	PHARMACEUTICALS	2,782.08	-623.60
06/30/2010	EQUITIES	BIODEL INC COM	PHARMACEUTICALS	99,085.14	-51,835.25
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	51,508,351.05	-2,024,416.16
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	390,608.40	-26,549.18
06/30/2010	EQUITIES	BIOGEN IDEC INC	BIOTECHNOLOGY	131,328.35	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	67,782.00	16,724.59
06/30/2010	EQUITIES	BIOMARIN PHARMACEUTICAL COM	BIOTECHNOLOGY	7,485,104.64	-18,150.33
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	10,455,571.84	-357,121.44
06/30/2010	EQUITIES	BIOMED RLTY TR INC	OFFICE REITS	51,886.80	20,575.80
06/30/2010	EQUITIES	BIOMERIEUX NPV	FRANCE	61,764.59	0.00
06/30/2010	EQUITIES	BIOMERIEUX NPV	FRANCE	2,997,952.04	665,869.95
06/30/2010	EQUITIES	BIOMIMETIC THERAPEUTICS INC	PHARMACEUTICALS	1,668.00	-130.50
06/30/2010	EQUITIES	BIOMIMETIC THERAPEUTICS INC	PHARMACEUTICALS	-102,437.44	23,748.52
06/30/2010	EQUITIES	BIOSANTE PHARMACEUTICALS INC	BIOTECHNOLOGY	11,992.64	-947.15
06/30/2010	EQUITIES	BIOSCRIP INC	HEALTH CARE SERVICES	-306,225.60	-7,408.74
06/30/2010	EQUITIES	BIOSCRIP INC	HEALTH CARE SERVICES	6,288.00	-974.80
06/30/2010	EQUITIES	BIOSENSORS INTERNATIONAL GROUP	SINGAPORE	1,365,604.18	-81,364.35
06/30/2010	EQUITIES	BIOSPECIFICS TECHNOLOGIES CORP	BIOTECHNOLOGY	7,952.00	-1,506.32
06/30/2010	EQUITIES	BIOSPECIFICS TECHNOLOGIES CORP	BIOTECHNOLOGY	93,873.36	-20,580.46
06/30/2010	EQUITIES	BIOSTAR MICROTEC I TWD10	TAIWAN	86,970.73	-11,026.23
06/30/2010	EQUITIES	BIOTA HOLDINGS LTD NPV	AUSTRALIA	435,574.60	-425,293.84
06/30/2010	EQUITIES	BIOTAGE AB NPV	SWEDEN	58,005.65	-39,474.91
06/30/2010	EQUITIES	BIOTIME INC	BIOTECHNOLOGY	134,478.96	-18,473.39
06/30/2010	EQUITIES	BIOTIME INC	BIOTECHNOLOGY	3,542.00	-477.25
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	3,628,433.01	227,434.66
06/30/2010	EQUITIES	BIOVAIL CORP	CDN PHARMACEUTICALS	141,728.16	0.00
06/30/2010	EQUITIES	BIRD CONSTRUCTION INCOME FUND	CDN CONSTRUCTION & ENG	268,731.79	47,428.20
06/30/2010	EQUITIES	BIRLA CORP INR10	INDIA	94,726.86	0.00
06/30/2010	EQUITIES	BISI INTERNATIONAL TBK IDR100	INDONESIA	71,679.90	0.00
06/30/2010	EQUITIES	BJS RESTAURANTS INC	RESTAURANTS	5,180,672.00	1,866,817.89
06/30/2010	EQUITIES	BJS RESTAURANTS INC	RESTAURANTS	16,874.00	5,441.88
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	54,478.72	1,207.04
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	20,354,130.63	2,041,163.63
06/30/2010	EQUITIES	BJS WHSL CLUB INC COM	HYPERMKTS & SUPER CENTERS	19,072.84	0.00
06/30/2010	EQUITIES	BK DANAMON IDR50000	INDONESIA	3,932,407.88	0.00
06/30/2010	EQUITIES	BK MANDIRI IDR500	INDONESIA	8,256,613.18	2,970,369.63
06/30/2010	EQUITIES	BK OF AYUDHYA THB10(NVDR)	THAILAND	1,232,216.10	-11,641.70
06/30/2010	EQUITIES	BK OF INDIA INR10(DEMAT)	INDIA	672,368.92	194,606.22
06/30/2010	EQUITIES	BK OF IRELAND ORD STK EUR0.1	IRELAND	1,352,367.68	-350,962.42
06/30/2010	EQUITIES	BK OF IRELAND ORD STK EUR0.1	IRELAND	139,919.12	0.00
06/30/2010	EQUITIES	BK OF KAOSHIUNG TWD10	TAIWAN	13,334.27	-91.15
06/30/2010	EQUITIES	BK PAN INDONESIA IDR100	INDONESIA	272,634.66	0.00
06/30/2010	EQUITIES	BKW FMB ENERGIE AG CHF2.5	SWITZERLAND	4,664.89	0.00
06/30/2010	EQUITIES	BLACK BOX CORP DEL COM	COMMUNICATIONS EQUIPMENT	1,069,311.10	-115,719.43
06/30/2010	EQUITIES	BLACK BOX CORP DEL COM	COMMUNICATIONS EQUIPMENT	19,984.25	-3,281.85

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BLACK HILLS CORP	MULTI-UTILITIES	42,648.06	11,954.04
06/30/2010	EQUITIES	BLACK HILLS CORP	MULTI-UTILITIES	3,178,988.67	88,174.23
06/30/2010	EQUITIES	BLACKBAUD INC	APPLICATION SOFTWARE	2,490,270.30	202,136.27
06/30/2010	EQUITIES	BLACKBAUD INC	APPLICATION SOFTWARE	27,560.82	9,482.34
06/30/2010	EQUITIES	BLACKBOARD INC	APPLICATION SOFTWARE	39,233.83	9,690.22
06/30/2010	EQUITIES	BLACKBOARD INC	APPLICATION SOFTWARE	4,582,145.51	805,015.10
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	18,749,263.20	-4,964,516.74
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	149,136.00	-27,289.58
06/30/2010	EQUITIES	BLACKROCK INC COM	ASSET MGMT & CUSTODY BNKS	33,812.54	0.00
06/30/2010	EQUITIES	BLACKROCK KELSO CAP	ASSET MGMT & CUSTODY BNKS	2,038.00	171.00
06/30/2010	EQUITIES	BLACKROCK KELSO CAP	ASSET MGMT & CUSTODY BNKS	648,213.77	68,528.81
06/30/2010	EQUITIES	BLACKSTONE GROUP LP	ASSET MGMT & CUSTODY BNKS	1,434,000.00	-3,021,000.00
06/30/2010	EQUITIES	BLINKX PLC ORD GBP0.01	SOFTWARE & COMP SERVICES	413,347.10	145,779.44
06/30/2010	EQUITIES	BLOM ASA NOK0.10	NORWAY	20,170.99	-44,007.98
06/30/2010	EQUITIES	BLOM BANK SAL GDS EACH REPR 1	LEBANON	1,237,600.00	240,379.54
06/30/2010	EQUITIES	BLOOMSBURY PUBLISH ORD	MEDIA	4,274.41	-1,282.62
06/30/2010	EQUITIES	BLOUNT INTL INC NEW COM	INDUSTRIAL MACHINERY	469,297.92	-44,401.47
06/30/2010	EQUITIES	BLOUNT INTL INC NEW COM	INDUSTRIAL MACHINERY	8,195.46	1,532.16
06/30/2010	EQUITIES	BLUE COAT SYS INC COM NEW	COMMUNICATIONS EQUIPMENT	27,171.90	5,610.00
06/30/2010	EQUITIES	BLUE COAT SYS INC COM NEW	COMMUNICATIONS EQUIPMENT	1,156,072.41	409,220.73
06/30/2010	EQUITIES	BLUE LABEL TELECOMS LIMITED	SOUTH AFRICA	989,132.25	-102,967.03
06/30/2010	EQUITIES	BLUE NILE INC	INTERNET RETAIL	5,277,526.76	325,947.74
06/30/2010	EQUITIES	BLUE NILE INC	INTERNET RETAIL	20,009.00	841.50
06/30/2010	EQUITIES	BLUE SQUARE-ISRAEL LTD SPONSOR	ISRAEL	21,130.10	0.00
06/30/2010	EQUITIES	BLUEBAY ASSET MANAGEMENT PLC	FINANCIAL SERVICES	1,617,294.01	-118,835.37
06/30/2010	EQUITIES	BLUEGREEN CORP	HOTELS, RESORTS & CRUISE	53,550.91	-140,378.46
06/30/2010	EQUITIES	BLUEGREEN CORP	HOTELS, RESORTS & CRUISE	4,891.25	1,074.25
06/30/2010	EQUITIES	BLUELINX HLDGS INC	TRADING COS & DISTRIBUTOR	-17,355.37	-1,217.78
06/30/2010	EQUITIES	BLUESCOPE STEEL LTD	AUSTRALIA	1,591,116.11	-1,656,875.42
06/30/2010	EQUITIES	BLUESCOPE STEEL LTD	AUSTRALIA	162,709.46	0.00
06/30/2010	EQUITIES	BLUESTAR INRZ	INDIA	107,500.33	0.00
06/30/2010	EQUITIES	BLUESTONE TIN LIMITED NPV	AUSTRALIA	23,394.96	-7,265.46
06/30/2010	EQUITIES	BLYTH INC	HOUSEWARES & SPECIALTIES	637,824.47	-666,379.96
06/30/2010	EQUITIES	BLYTH INC	HOUSEWARES & SPECIALTIES	5,723.76	-206.64
06/30/2010	EQUITIES	BM&F BOVESPA SA BOLSA DE	BRAZIL	10,339,617.66	-305,989.32
06/30/2010	EQUITIES	BMC SOFTWARE INC COM	SYSTEMS SOFTWARE	17,481,778.08	6,439,069.12
06/30/2010	EQUITIES	BMC SOFTWARE INC COM	SYSTEMS SOFTWARE	191,469.27	9,785.11
06/30/2010	EQUITIES	BML INC JPY 50	OTHER PRODUCTS	922,273.21	37,599.31
06/30/2010	EQUITIES	BMP SUNSTONE CORP COM	PHARMACEUTICALS	205,794.00	-18,186.78
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	81,027,662.88	-20,527,956.69



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	2,627,398.49	0.00
06/30/2010	EQUITIES	BNP PARIBAS EUR2	FRANCE	923,813.97	-239,666.46
06/30/2010	EQUITIES	BNP PARIBAS EUR2 (STOCK	FRANCE	0.00	0.00
06/30/2010	EQUITIES	BOB EVANS FARMS INC	RESTAURANTS	2,573,848.66	-230,399.94
06/30/2010	EQUITIES	BOB EVANS FARMS INC	RESTAURANTS	22,354.96	-807.88
06/30/2010	EQUITIES	BOBST AG CHF1 REGD	SWITZERLAND	520,988.55	-214,247.24
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	9,086,203.85	1,353,497.27
06/30/2010	EQUITIES	BOC HONG KONG HLDG HKD5	HONG KONG	435,553.46	0.00
06/30/2010	EQUITIES	BODYCOTE PLC	INDUSTRIAL ENGINEERING	5,619,321.27	-5,984,636.16
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	626,880.71	0.00
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	93,808.90	0.00
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	1,480,335.25	451,371.22
06/30/2010	EQUITIES	BOEING CO/THE	AEROSPACE & DEFENSE	153,800,438.25	8,717,613.55
06/30/2010	EQUITIES	BOFI HLDG INC	THRIFTS & MTG FINANCE	9,813.40	-835.11
06/30/2010	EQUITIES	BOIRON EUR1	FRANCE	1,831,044.21	692,817.80
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	940,645.62	-50,187.15
06/30/2010	EQUITIES	BOISE INC COM	PAPER PACKAGING	9,882.00	6,563.52
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	41,916.01	6,746.12
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	7,176,562.07	701,474.62
06/30/2010	EQUITIES	BOK FINL CORP NEW	REGIONAL BANKS	12,430.43	0.00
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	156,639.64	0.00
06/30/2010	EQUITIES	BOLIDEN AB NPV (POST SPLIT)	SWEDEN	2,774,366.33	164,649.53
06/30/2010	EQUITIES	BOLSA MEXICANA DE VALORES SA	MEXICO	105,866.74	0.00
06/30/2010	EQUITIES	BOLU CIMENTO SANAY TRY1	TURKEY	69,816.03	0.00
06/30/2010	EQUITIES	BOMBARDIER INC	CDN AEROSPACE & DEFENSE	332,731.42	0.00
06/30/2010	EQUITIES	BOMBARDIER INC	CDN AEROSPACE & DEFENSE	3,639,636.68	-284,069.03
06/30/2010	EQUITIES	BON-TON STORES INC/THE	DEPARTMENT STORES	155,961.00	-6,776.68
06/30/2010	EQUITIES	BON-TON STORES INC/THE	DEPARTMENT STORES	731.25	-37.50
06/30/2010	EQUITIES	BONAVISTA ENERGY TRUST	CDN OIL & GAS EXPL & PROD	588,555.55	-14,458.92
06/30/2010	EQUITIES	BONAVISTA ENERGY TRUST	CDN OIL & GAS EXPL & PROD	72,652.50	0.00
06/30/2010	EQUITIES	BONGRAIN SA EUR1	FRANCE	705,803.30	-421,629.88
06/30/2010	EQUITIES	BONHEUR ASA NOK1.25	NORWAY	2,152.80	-516.35
06/30/2010	EQUITIES	BONJOUR HOLDINGS HKD0.01	HONG KONG	166,666.88	122,365.91
06/30/2010	EQUITIES	BONVESTS HLDGS SGD0.50	SINGAPORE	29,654.04	-13,330.47
06/30/2010	EQUITIES	BOO KOOK SECURITIES CO KRW5000	SOUTH KOREA	36,208.17	0.00
06/30/2010	EQUITIES	BOOKS A MILLION	SPECIALTY STORES	106,620.22	-44,287.16
06/30/2010	EQUITIES	BOOM LOGISTICS NPV	AUSTRALIA	31,113.88	-2,331.78
06/30/2010	EQUITIES	BOOTS & COOTS INC	OIL & GAS EQUIP/SVCS	121,982.50	-2,001.34
06/30/2010	EQUITIES	BORAL LIMITED NEW NPV	AUSTRALIA	1,481,207.51	-363,584.04
06/30/2010	EQUITIES	BORAL LIMITED NEW NPV	AUSTRALIA	122,042.30	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BORALEX INC	CDN INDEP PWR PRD/EN TRAD	704,195.40	-321,065.38
06/30/2010	EQUITIES	BORDERS GROUP INC COM	SPECIALTY STORES	-104,482.14	-1,263,812.72
06/30/2010	EQUITIES	BORDERS GROUP INC COM	SPECIALTY STORES	2,560.25	-2,464.12
06/30/2010	EQUITIES	BORGLWARNER INC	AUTO PARTS & EQUIPMENT	136,813.76	23,339.68
06/30/2010	EQUITIES	BORGLWARNER INC	AUTO PARTS & EQUIPMENT	9,654,667.74	1,787,655.12
06/30/2010	EQUITIES	BORGLWARNER INC	AUTO PARTS & EQUIPMENT	3,559.19	0.00
06/30/2010	EQUITIES	BORUSSIA DORTMUND KGAA NPV	GERMANY	30,334.64	-6,246.32
06/30/2010	EQUITIES	BOSIDENG INTERNATIONAL HLDGS	HONG KONG	223,387.70	0.00
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	22,256,110.20	10,164,764.85
06/30/2010	EQUITIES	BOSKALIS WESTMINSTER GROEP NV	NETHERLANDS	139,527.81	0.00
06/30/2010	EQUITIES	BOSSARD HLDGS AG CHF10(BR)	SWITZERLAND	75,453.05	-1,476.25
06/30/2010	EQUITIES	BOSSARD HLDGS AG CHF10(BR)	SWITZERLAND	70,943.05	-8,697.44
06/30/2010	EQUITIES	BOSTON BEER INC CL A	BREWERS	926,628.10	498,382.70
06/30/2010	EQUITIES	BOSTON BEER INC CL A	BREWERS	30,824.65	17,841.35
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	323,495.52	103,926.91
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	72,192,869.40	4,893,307.05
06/30/2010	EQUITIES	BOSTON PPTYS INC COM	OFFICE REITS	103,545.27	0.00
06/30/2010	EQUITIES	BOSTON PRIVATE FINL HLDGS INC	REGIONAL BANKS	1,199,021.39	-1,338,712.54
06/30/2010	EQUITIES	BOSTON PRIVATE FINL HLDGS INC	REGIONAL BANKS	20,035.88	4,775.14
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	310,149.20	-170,047.32
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	32,435,624.20	-65,241,616.95
06/30/2010	EQUITIES	BOSTON SCIENTIFIC CORP	HEALTH CARE EQUIPMENT	91,165.83	0.00
06/30/2010	EQUITIES	BOTTOMLINE TECHNOLOGIES DEL	APPLICATION SOFTWARE	610,273.08	1,554.00
06/30/2010	EQUITIES	BOTTOMLINE TECHNOLOGIES DEL	APPLICATION SOFTWARE	5,316.24	1,440.59
06/30/2010	EQUITIES	BOURSORAMA EUR4	FRANCE	600,870.48	54,996.84
06/30/2010	EQUITIES	BOUSTEAD HLDGS BHD MYR0.50	MALAYSIA	69,635.09	0.00
06/30/2010	EQUITIES	BOUSTEAD SINGAPORE SGD0.25	SINGAPORE	22,527.04	3,723.22
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	455,413.13	0.00
06/30/2010	EQUITIES	BOUYGUES EUR1	FRANCE	12,264,400.26	-2,576,535.65
06/30/2010	EQUITIES	BOVIS HOMES GROUP ORD 50P	CONSTRUCTION & MATERIALS	553,653.20	-312,663.14
06/30/2010	EQUITIES	BOWLEVEN ORD GBP0.1	OIL & GAS PRODUCERS	424,679.30	39,831.96
06/30/2010	EQUITIES	BOWNE & CO INC COM	COMMERCIAL PRINTING	11,141.46	5,536.13
06/30/2010	EQUITIES	BOWNE & CO INC COM	COMMERCIAL PRINTING	563,558.16	-60,763.52
06/30/2010	EQUITIES	BOYD GAMING CORP	CASINOS & GAMING	1,216,260.42	-1,156,747.46
06/30/2010	EQUITIES	BOYD GAMING CORP	CASINOS & GAMING	15,205.59	-3,062.61
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	99,636,772.48	-61,069,708.83
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	4,522,132.57	0.00
06/30/2010	EQUITIES	BP PLC ORD USD.25	OIL & GAS PRODUCERS	1,187,069.07	-1,006,123.26
06/30/2010	EQUITIES	BPZ RESOURCES INC	OIL & GAS EXPL & PROD	9,922.65	-5,331.93
06/30/2010	EQUITIES	BPZ RESOURCES INC	OIL & GAS EXPL & PROD	452,001.40	-799,556.30

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BQE CANT VAUDOISE CHF20	SWITZERLAND	2,438,591.46	634,199.07
06/30/2010	EQUITIES	BQE MAROC COMM&IND MAD100	MOROCCO	40,815.14	0.00
06/30/2010	EQUITIES	BR MALLS PARTICIPACOES SA COM	BRAZIL	475,573.17	37,520.14
06/30/2010	EQUITIES	BRADSPAR SA PRF NPV	BRAZIL	506,289.49	0.00
06/30/2010	EQUITIES	BRADKEN LIMITED NPV	AUSTRALIA	1,907,523.10	131,132.47
06/30/2010	EQUITIES	BRADY CORPORATION CL A COM	ELECTRIC COMP & EQUIP	1,632,284.92	-78,113.10
06/30/2010	EQUITIES	BRADY CORPORATION CL A COM	ELECTRIC COMP & EQUIP	38,476.48	-262.48
06/30/2010	EQUITIES	BRAIT NPV SA REG	LUXEMBOURG	224,072.61	0.00
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	9,001,441.43	-4,910,122.87
06/30/2010	EQUITIES	BRAMBLES LTD NPV	AUSTRALIA	327,634.25	0.00
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	15,024.11	0.00
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	7,754,921.00	-2,770,021.10
06/30/2010	EQUITIES	BRANDYWINE RLTY TR SH BEN INT	OFFICE REITS	33,249.75	12,681.30
06/30/2010	EQUITIES	BRASIL BROKERS PARTICIPACOES	BRAZIL	398,218.73	54,081.98
06/30/2010	EQUITIES	BRASIL DISTR PAO ACU SP ADR	BRAZIL	4,418,626.30	0.00
06/30/2010	EQUITIES	BRASIL TELECOM SA NEW PRF SHS	BRAZIL	444,079.33	0.00
06/30/2010	EQUITIES	BRAVURA SOLUTIONS LTD	AUSTRALIA	7,876.37	-9,646.37
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	24,372.41	0.00
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	11,890,204.38	-438,659.87
06/30/2010	EQUITIES	BRE PPTYS INC CL A	RESIDENTIAL REITS	56,650.62	20,662.98
06/30/2010	EQUITIES	BREADTALK GROUP LTD	SINGAPORE	15,084.88	-3,638.82
06/30/2010	EQUITIES	BREAKWATER RESOURCES LTD	CDN DIV METALS & MINING	85,188.44	-29,624.27
06/30/2010	EQUITIES	BREITBURN ENERGY PARTNERS LP	OIL & GAS EXPL & PROD	1,718,172.28	462,158.61
06/30/2010	EQUITIES	BRIDGE BANCORP INC COM	REGIONAL BANKS	157,043.04	-15,836.99
06/30/2010	EQUITIES	BRIDGE BANCORP INC COM	REGIONAL BANKS	2,428.00	-254.39
06/30/2010	EQUITIES	BRIDGEPOINT ED INC COM	EDUCATION SERVICES	2,766.75	-350.00
06/30/2010	EQUITIES	BRIDGEPOINT ED INC COM	EDUCATION SERVICES	298,065.93	-63,995.55
06/30/2010	EQUITIES	BRIDGESTONE CO Y50	RUBBER PRODUCTS	527,518.77	0.00
06/30/2010	EQUITIES	BRIDGESTONE CO Y50	RUBBER PRODUCTS	8,216,684.69	-1,773,662.18
06/30/2010	EQUITIES	BRIGGS & STRATTON CORP	INDUSTRIAL MACHINERY	1,942,373.46	-992,928.32
06/30/2010	EQUITIES	BRIGGS & STRATTON CORP	INDUSTRIAL MACHINERY	23,062.10	2,926.80
06/30/2010	EQUITIES	BRIGHAM EXPLORATION CO	OIL & GAS EXPL & PROD	63,273.32	34,585.17
06/30/2010	EQUITIES	BRIGHAM EXPLORATION CO	OIL & GAS EXPL & PROD	6,567,552.22	2,919,389.18
06/30/2010	EQUITIES	BRIGHTPOINT INC	TECHNOLOGY DISTRIBUTORS	1,830,080.00	82,265.86
06/30/2010	EQUITIES	BRIGHTPOINT INC	TECHNOLOGY DISTRIBUTORS	11,235.00	1,794.59
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	51,786.20	-10,711.94
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	6,939,155.88	-2,138,330.06
06/30/2010	EQUITIES	BRINKER INTL INC COM	RESTAURANTS	1,758.79	0.00
06/30/2010	EQUITIES	BRINKS CO	SECURITY & ALARM SERVICES	1,572,277.63	-384,572.10
06/30/2010	EQUITIES	BRINKS CO	SECURITY & ALARM SERVICES	30,409.94	-12,815.96

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BRISA EUR1	PORTUGAL	54,328.96	0.00
06/30/2010	EQUITIES	BRISA EUR1	PORTUGAL	577,663.12	-294,647.59
06/30/2010	EQUITIES	BRISA TRY1	TURKEY	355,160.59	-5,419.64
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	450,285.93	0.00
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	1,373,487.24	294,707.08
06/30/2010	EQUITIES	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	138,284,354.40	7,530,999.84
06/30/2010	EQUITIES	BRISTOW GROUP INC COM	OIL & GAS EQUIP/SVCS	1,111,084.80	-117,596.44
06/30/2010	EQUITIES	BRISTOW GROUP INC COM	OIL & GAS EQUIP/SVCS	22,696.80	833.76
06/30/2010	EQUITIES	BRIT INSURANCE HLDGS NVORD	NETHERLANDS	1,151,213.91	-683,997.86
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	13,482,277.11	3,102,560.75
06/30/2010	EQUITIES	BRITISH AIRWAYS ORD 25P	INDUSTRIAL TRANSPORTATION	87,335.39	0.00
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO	SOUTH AFRICA	90,309.07	0.00
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	3,222,985.39	0.00
06/30/2010	EQUITIES	BRITISH AMERICAN TOBACCO ORD	TOBACCO	92,944,436.02	20,426,986.61
06/30/2010	EQUITIES	BRITISH AMERN TOB MALAYSIA	MALAYSIA	9,004.66	0.00
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	2,881,429.99	-1,918,870.16
06/30/2010	EQUITIES	BRITISH LAND ORD GBP0.25	REAL ESTATE INVEST & SVCS	285,674.54	0.00
06/30/2010	EQUITIES	BRITISH POLYTHENE INDS ORD 25P	GENERAL INDUSTRIALS	12,651.13	-6,590.38
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	603,013.70	0.00
06/30/2010	EQUITIES	BRITISH SKY BRDCSTG	MEDIA	31,936,367.93	9,550,057.76
06/30/2010	EQUITIES	BRITVIC ORD GBP0.2(WI)	BEVERAGES	5,191,208.10	1,535,996.59
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	376,062.30	0.00
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	56,655,021.57	12,930,562.04
06/30/2010	EQUITIES	BROADCOM CORP	SEMICONDUCTORS	510,705.30	137,528.59
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	93,366.35	8,757.00
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	7,581,238.31	738,206.74
06/30/2010	EQUITIES	BROADRIDGE FINL SOLUTIONS INC	DATA PROCNG/OUTSRCD SVCS	2,104.72	0.00
06/30/2010	EQUITIES	BROADWAY INDUSTRIAL GROUP PTE	SINGAPORE	144,531.19	21,217.38
06/30/2010	EQUITIES	BROADWIND ENERGY INC COM	HEAVY ELECTRICAL EQ	174,412.00	-189,637.56
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	9,236,554.80	-2,663,473.46
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	70,382.40	-28,395.11
06/30/2010	EQUITIES	BROCADE COMMUNICATIONS SYSTEMS	COMMUNICATIONS EQUIPMENT	23,997.55	0.00
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	11,472.07	0.00
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	26,745.00	3,393.54
06/30/2010	EQUITIES	BROOKDALE SR LIVING INC COM	HEALTH CARE FACILITIES	-2,957,160.00	675,228.05
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC	CDN DIV RE ACTIVITIES	5,789,901.86	-1,776,394.32
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC	CDN DIV RE ACTIVITIES	594,141.06	0.00
06/30/2010	EQUITIES	BROOKFIELD ASSET MGMT INC CL A	CDN DIV RE ACTIVITIES	4,275,180.00	375,543.00
06/30/2010	EQUITIES	BROOKFIELD HOMES CORP COM	HOMEBUILDING	79,633.10	-221,471.07
06/30/2010	EQUITIES	BROOKFIELD INCORPORACOES AS	BRAZIL	243,360.54	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	6,015,534.93	-362,058.21
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	3,661,351.20	-88,125.52
06/30/2010	EQUITIES	BROOKFIELD PROPERTIES CORP	CDN RE OPERATING COS	217,586.51	0.00
06/30/2010	EQUITIES	BROOKLINE BANCORP INC DEL	THRIFTS & MTG FINANCE	2,017,891.20	-661,484.53
06/30/2010	EQUITIES	BROOKLINE BANCORP INC DEL	THRIFTS & MTG FINANCE	16,889.76	-1,395.72
06/30/2010	EQUITIES	BROOKS AUTOMATION INC	SEMICONDUCTOR EQUIPMENT	12,514.87	6,003.59
06/30/2010	EQUITIES	BROOKS AUTOMATION INC	SEMICONDUCTOR EQUIPMENT	1,893,533.07	-552,575.58
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	125,678.45	0.00
06/30/2010	EQUITIES	BROTHER INDS NPV	MACHINERY	1,847,623.43	-157,474.82
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	10,444.30	0.00
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	6,019,357.74	-851,905.71
06/30/2010	EQUITIES	BROWN & BROWN INC	INSURANCE BROKERS	71,239.08	2,307.64
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	173,452.95	37,597.05
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	18,626,617.44	3,581,128.39
06/30/2010	EQUITIES	BROWN FORMAN CORP CL B	DISTILLERS & VINTNERS	15,724.42	0.00
06/30/2010	EQUITIES	BROWN SHOE INC NEW COM	APPAREL RETAIL	896,740.75	237,469.40
06/30/2010	EQUITIES	BROWN SHOE INC NEW COM	APPAREL RETAIL	28,273.50	15,017.40
06/30/2010	EQUITIES	BRUKER CORPORATION	LIFE SCIENCES TOOLS & SVC	17,437.44	8,317.20
06/30/2010	EQUITIES	BRUKER CORPORATION	LIFE SCIENCES TOOLS & SVC	1,623,274.88	117,913.58
06/30/2010	EQUITIES	BRUNEL INTL EUR0.05	NETHERLANDS	1,429,578.83	578,813.67
06/30/2010	EQUITIES	BRUNSWICK CORP COM	LEISURE PRODUCTS	3,741,579.16	-666,099.26
06/30/2010	EQUITIES	BRUNSWICK CORP COM	LEISURE PRODUCTS	35,686.53	21,475.08
06/30/2010	EQUITIES	BRUSH ENGINEERED MATERIALS INC	DIV METALS & MINING	13,846.14	3,250.17
06/30/2010	EQUITIES	BRUSH ENGINEERED MATERIALS INC	DIV METALS & MINING	602,796.60	-143,097.81
06/30/2010	EQUITIES	BRYN MAWR BK CORP	REGIONAL BANKS	64,955.38	-5,401.31
06/30/2010	EQUITIES	BT GROUP ORD GBP0.05	FIXED LINE TELECOMM	7,697,928.03	-8,811,294.41
06/30/2010	EQUITIES	BT GROUP ORD GBP0.05	FIXED LINE TELECOMM	761,428.74	0.00
06/30/2010	EQUITIES	BTG ORD GBP0.10	SUPPORT SERVICES	-608,878.87	-52,363.37
06/30/2010	EQUITIES	BU KWANG PHARM CO KRW500	SOUTH KOREA	5.78	0.00
06/30/2010	EQUITIES	BUCHER INDUSTRIES CHF0.20	SWITZERLAND	764,590.35	102,101.14
06/30/2010	EQUITIES	BUCKEYE TECHNOLOGIES INC	PAPER PRODUCTS	1,517,195.90	-132,839.93
06/30/2010	EQUITIES	BUCKEYE TECHNOLOGIES INC	PAPER PRODUCTS	9,711.20	4,636.00
06/30/2010	EQUITIES	BUCKLE INC COM	APPAREL RETAIL	26,454.72	-2,578.56
06/30/2010	EQUITIES	BUCKLE INC COM	APPAREL RETAIL	1,023,920.86	384,671.07
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	14,944,092.80	979,893.67
06/30/2010	EQUITIES	BUCYRUS INTERNATIONAL INC	CONSTR,FARM MACH & HVY TR	117,770.90	33,638.03
06/30/2010	EQUITIES	BUDIMEX PLN5	POLAND	86,583.12	0.00
06/30/2010	EQUITIES	BUFFALO WILD WINGS INC	RESTAURANTS	22,496.70	793.35
06/30/2010	EQUITIES	BUFFALO WILD WINGS INC	RESTAURANTS	2,682,155.34	186,634.89
06/30/2010	EQUITIES	BUFFETS RESTAURANTS HOLDINGS	US RIGHTS AND WARRANTS	1.26	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	BUILD A BEAR WORKSHOP INC	SPECIALTY STORES	87,299.28	-96,702.92
06/30/2010	EQUITIES	BUILDERS FIRSTSOURCE INC	BUILDING PRODUCTS	-3,384.00	-117,732.57
06/30/2010	EQUITIES	BUILDERS FIRSTSOURCE INC	BUILDING PRODUCTS	6,160.80	-3,039.96
06/30/2010	EQUITIES	BULGARI SPA EUR0.07	ITALY	1,465,984.20	193,618.07
06/30/2010	EQUITIES	BULL NEW ORD EUR10	FRANCE	102,638.29	-12,793.88
06/30/2010	EQUITIES	BULL NEW ORD EUR10	FRANCE	63,070.10	10,375.79
06/30/2010	EQUITIES	BUMI RESOURCES IDR500	INDONESIA	799,838.96	0.00
06/30/2010	EQUITIES	BUMRUNGRAD HOPTL THB1(ALIEN	THAILAND	31,557.84	0.00
06/30/2010	EQUITIES	BUMWOO ENG CO LTD KRW500	SOUTH KOREA	162,066.64	0.00
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	73,504.90	0.00
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	216,632.76	-53,370.30
06/30/2010	EQUITIES	BUNGE LIMITED COM	AGRICULTURAL PRODUCTS	19,344,115.07	-10,277,236.25
06/30/2010	EQUITIES	BUNZL ORD GBP0.3214857	GENERAL INDUSTRIALS	168,522.57	0.00
06/30/2010	EQUITIES	BUNZL ORD GBP0.3214857	GENERAL INDUSTRIALS	10,560,077.05	426,207.50
06/30/2010	EQUITIES	BUONGIORNA SPA EUR0.26	ITALY	87,168.72	-37,139.17
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	36,551,665.95	18,719,423.55
06/30/2010	EQUITIES	BURBERRY GROUP ORD GBP0.0005	PERSONAL GOODS	249,443.40	0.00
06/30/2010	EQUITIES	BURCKHARDT COMPRESSION HOLDINC	SWITZERLAND	1,260,676.03	83,182.43
06/30/2010	EQUITIES	BURE FORVALTNING AB SEK.75	SWEDEN	38,267.93	-4,433.19
06/30/2010	EQUITIES	BUREAU VERITAS EUR0.12	FRANCE	1,399,899.97	251,757.21
06/30/2010	EQUITIES	BUREAU VERITAS EUR0.12	FRANCE	134,538.36	0.00
06/30/2010	EQUITIES	BURGER KING HOLDINGS INC	RESTAURANTS	4,151,548.36	-979,438.72
06/30/2010	EQUITIES	BURGER KING HOLDINGS INC	RESTAURANTS	42,015.80	74.85
06/30/2010	EQUITIES	BURU ENERGY LIMITED NPV	AUSTRALIA	0.19	0.02
06/30/2010	EQUITIES	BUSAN BANK KRW5000	SOUTH KOREA	679,691.94	0.00
06/30/2010	EQUITIES	BUSINESS CONNEXION ORD ZAR0.01	SOUTH AFRICA	77,656.37	0.00
06/30/2010	EQUITIES	BUZZI UNICEM SPA EUR0.60	ITALY	174,989.96	29,107.41
06/30/2010	EQUITIES	BW OFFSHORE LTD USD0.01	NORWAY	74,755.96	4,084.51
06/30/2010	EQUITIES	BWG HOMES ASA NOK1	NORWAY	5,194.14	-1,568.24
06/30/2010	EQUITIES	BWIN INTERACTIVE ENTERTAINMENT	AUSTRIA	932,894.89	-128,983.89
06/30/2010	EQUITIES	BYD CO 'H' SHS CNY1	CHINA	3,103,234.16	796,782.14
06/30/2010	EQUITIES	BYGGMAX GROUP AB	SWEDEN	526,214.34	-5,739.72
06/30/2010	EQUITIES	B2W-COMPANHIA GLOBAL VAREJO	BRAZIL	3,556,198.61	-2,369,092.74
06/30/2010	EQUITIES	C C LAND HOLDINGS HKD0.1	HONG KONG	-955,186.43	307,469.48
06/30/2010	EQUITIES	C K D CORP Y50	MACHINERY	470,242.97	-78,595.14
06/30/2010	EQUITIES	C&C GROUP ORD EUR0.01	IRELAND	1,360,650.11	202,735.83
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	13,684.17	0.00
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	26,960,176.80	-6,969,134.50
06/30/2010	EQUITIES	CA INC	SYSTEMS SOFTWARE	225,786.40	13,672.45
06/30/2010	EQUITIES	CABELAS INC	SPECIALTY STORES	24,009.72	1,239.54

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CABELAS INC	SPECIALTY STORES	579,329.94	111,887.01
06/30/2010	EQUITIES	CABLE & WIRELESS COMMUNICATION	FIXED LINE TELECOMM	6,229,607.42	0.00
06/30/2010	EQUITIES	CABLE & WIRELESS WORLDWIDE	FIXED LINE TELECOMM	2,682,470.83	-302,298.76
06/30/2010	EQUITIES	CABLE & WIRELESS WORLDWIDE	FIXED LINE TELECOMM	176,359.16	0.00
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	58,593.70	0.00
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	20,351,980.46	6,440,665.08
06/30/2010	EQUITIES	CABLEVISION NY GRP CL A COM	CABLE & SATELLITE	184,420.81	63,731.15
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	58,587.30	18,152.10
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	13,491,883.67	-1,798,620.40
06/30/2010	EQUITIES	CABOT CORP COM	DIVERSIFIED CHEMICALS	16,137.35	0.00
06/30/2010	EQUITIES	CABOT MICROELECTRONICS CORP	SEMICONDUCTOR EQUIPMENT	1,075,610.64	60,033.86
06/30/2010	EQUITIES	CABOT MICROELECTRONICS CORP	SEMICONDUCTOR EQUIPMENT	27,429.87	5,289.31
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	107,364.96	-1,679.72
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	9,222,643.80	1,349,733.97
06/30/2010	EQUITIES	CABOT OIL & GAS CORP COM	OIL & GAS EXPL & PROD	33,884.34	0.00
06/30/2010	EQUITIES	CAC CORP NPV	SERVICES	208,002.69	-99,684.23
06/30/2010	EQUITIES	CACI INTL INC CL A	IT CONSULTNG & OTHER SVCS	5,964,489.36	-769,727.34
06/30/2010	EQUITIES	CACI INTL INC CL A	IT CONSULTNG & OTHER SVCS	43,584.48	3,067.74
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	49,365.54	-148.94
06/30/2010	EQUITIES	CADENCE DESIGN SYSTEMS INC	APPLICATION SOFTWARE	11,978,265.15	-5,378,022.43
06/30/2010	EQUITIES	CADENCE PHARMACEUTICALS INC	PHARMACEUTICALS	367,891.81	-92,202.83
06/30/2010	EQUITIES	CADENCE PHARMACEUTICALS INC	PHARMACEUTICALS	4,857.93	-2,487.37
06/30/2010	EQUITIES	CADILA HEALTHCARE INR5	INDIA	204,740.95	0.00
06/30/2010	EQUITIES	CADIZ INC	WATER UTILITIES	3,922.75	1,543.75
06/30/2010	EQUITIES	CADIZ INC	WATER UTILITIES	147,145.37	12,296.57
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	11,233,506.04	2,807,492.81
06/30/2010	EQUITIES	CAE INC	CDN AEROSPACE & DEFENSE	112,351.94	0.00
06/30/2010	EQUITIES	CAI INTL INC COM	TRADING COS & DISTRIBUTOR	-282,577.40	61,920.66
06/30/2010	EQUITIES	CAI INTL INC COM	TRADING COS & DISTRIBUTOR	13,768.30	8,079.05
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	439,797.20	0.00
06/30/2010	EQUITIES	CAIRN ENERGY PLC	OIL & GAS PRODUCERS	16,432,513.70	8,889,331.28
06/30/2010	EQUITIES	CAIRO POULTRY CO	EGYPT	79,123.94	0.00
06/30/2010	EQUITIES	CAJA DE AHORROS DEL	SPAIN	59,306.84	7,208.25
06/30/2010	EQUITIES	CAL DIVE INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	2,147,769.00	-821,819.08
06/30/2010	EQUITIES	CAL DIVE INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	7,347.60	-4,898.40
06/30/2010	EQUITIES	CAL MAINE FOODS INC COM NEW	PACKAGED FOODS & MEATS	15,965.00	3,281.96
06/30/2010	EQUITIES	CAL MAINE FOODS INC COM NEW	PACKAGED FOODS & MEATS	937,911.82	116,984.72
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS	THAILAND	60,901.58	0.00
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS(THAILAND)	THAILAND	97,337.22	0.00
06/30/2010	EQUITIES	CAL-COMP ELECTRONICS(THAILAND)	THAILAND	59,860.20	4,130.80

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CALAMOS ASSET MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	510,901.12	-638,553.47
06/30/2010	EQUITIES	CALAMOS ASSET MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	8,092.16	-3,297.42
06/30/2010	EQUITIES	CALAVO GROWERS INC	PACKAGED FOODS & MEATS	6,411.72	963.68
06/30/2010	EQUITIES	CALAVO GROWERS INC	PACKAGED FOODS & MEATS	193,572.88	21,594.03
06/30/2010	EQUITIES	CALGON CARBON CORP	COMMODITY CHEMICALS	535,081.36	223,405.16
06/30/2010	EQUITIES	CALGON CARBON CORP	COMMODITY CHEMICALS	16,338.16	1,345.06
06/30/2010	EQUITIES	CALIAN TECHNOLOGIES LTD	CDN DATA PROC/OUTSRD SVCS	17,990.87	-41.87
06/30/2010	EQUITIES	CALIFORNIA FIRST NATL BANCORP	SPECIALIZED FINANCE	7,515.06	-200.97
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	3,808,619.10	-536,933.83
06/30/2010	EQUITIES	CALIFORNIA PIZZA KITCHEN INC	RESTAURANTS	9,665.70	1,231.20
06/30/2010	EQUITIES	CALIFORNIA WTR SVC GROUP COM	WATER UTILITIES	24,740.10	838.53
06/30/2010	EQUITIES	CALIFORNIA WTR SVC GROUP COM	WATER UTILITIES	1,630,633.20	83,648.90
06/30/2010	EQUITIES	CALIPER LIFE SCIENCES INC	LIFE SCIENCES TOOLS & SVC	18,574.50	-752.41
06/30/2010	EQUITIES	CALIX NETWORKS INC	COMMUNICATIONS EQUIPMENT	30,892.86	-254.13
06/30/2010	EQUITIES	CALLAWAY GOLF CO	LEISURE PRODUCTS	2,689,080.48	-1,719,419.25
06/30/2010	EQUITIES	CALLAWAY GOLF CO	LEISURE PRODUCTS	11,898.80	-1,280.50
06/30/2010	EQUITIES	CALLIDEN GROUP LTD NPV	AUSTRALIA	19,971.58	-32,670.99
06/30/2010	EQUITIES	CALLON PETE CO DEL	OIL & GAS EXPL & PROD	1,575.00	69.00
06/30/2010	EQUITIES	CALLON PETE CO DEL	OIL & GAS EXPL & PROD	575,215.20	-43,507.43
06/30/2010	EQUITIES	CALLOWAY REIT	CDN RETAIL REITS	609,571.90	11,551.44
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	12,029,812.80	-4,711,439.59
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	153,110.64	7,944.42
06/30/2010	EQUITIES	CALPINE CORP	INDEP PWR PROD/ENRGY TRAD	24,890.19	0.00
06/30/2010	EQUITIES	CALTAGIRONE EDITOR EUR01	ITALY	15,573.01	-1,697.34
06/30/2010	EQUITIES	CALTAGIRONE EDITOR EUR01	ITALY	62,658.71	-120,989.65
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	5,529,613.35	-1,567,168.83
06/30/2010	EQUITIES	CALTEX AUSTRALIA ORD\$1	AUSTRALIA	53,941.96	0.00
06/30/2010	EQUITIES	CAMAC ENERGY INC	OIL & GAS EXPL & PROD	22,465.79	-2,034.57
06/30/2010	EQUITIES	CAMBIUM LEARNING GROUP INC	EDUCATION SERVICES	2,782.80	-338.42
06/30/2010	EQUITIES	CAMBREX CORP COM	LIFE SCIENCES TOOLS & SVC	188,521.20	-736,778.70
06/30/2010	EQUITIES	CAMBREX CORP COM	LIFE SCIENCES TOOLS & SVC	3,310.65	-830.29
06/30/2010	EQUITIES	CAMDEN NATL CORP COM	REGIONAL BANKS	4,614.96	-509.04
06/30/2010	EQUITIES	CAMDEN NATL CORP COM	REGIONAL BANKS	376,778.52	-75,298.49
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	35,990,926.30	-1,029,071.90
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	89,621.00	25,583.16
06/30/2010	EQUITIES	CAMDEN PPTY TR SHS BEN INT	RESIDENTIAL REITS	28,204.94	0.00
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	425,558.99	0.00
06/30/2010	EQUITIES	CAMECO CORP	CDN COAL/CONSUMABLE FUEL	8,797,736.72	-1,107,470.19
06/30/2010	EQUITIES	CAMEO COMMUNICATIONS INC TWD10	TAIWAN	40,198.87	-6,017.60
06/30/2010	EQUITIES	CAMEO COMMUNICATIONS INC TWD10	TAIWAN	7,632.70	-806.63



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	34,844.84	0.00
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	16,571,444.04	5,500,428.10
06/30/2010	EQUITIES	CAMERON INTERNATIONAL CORP	OIL & GAS EQUIP/SVCS	245,753.64	25,664.47
06/30/2010	EQUITIES	CAMILLO EITZEN & CO ASH NOK5	NORWAY	7,949.99	-45,395.63
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	24,242,900.47	4,087,613.74
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	208,566.43	45,462.01
06/30/2010	EQUITIES	CAMPBELL SOUP CO COM	PACKAGED FOODS & MEATS	27,611.80	0.00
06/30/2010	EQUITIES	CANADA EQUITY FUTURES	CANADA FUTURES	-4,901.20	0.00
06/30/2010	EQUITIES	CANADA EQUITY FUTURES	CANADA FUTURES	-6,523.25	0.00
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	15,013,790.71	-2,870,848.58
06/30/2010	EQUITIES	CANADIAN IMPERIAL BK OF COMM	CDN DIVERSIFIED BANKS	1,236,405.01	0.00
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	1,378,952.54	0.00
06/30/2010	EQUITIES	CANADIAN NATIONAL RAILWAY CO	CDN RAILROADS	22,586,443.62	1,245,566.14
06/30/2010	EQUITIES	CANADIAN NATL RY CO COM	CDN RAILROADS	717,445.32	472,795.95
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	47,768,923.51	42,889.55
06/30/2010	EQUITIES	CANADIAN NATURAL RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,839,559.07	0.00
06/30/2010	EQUITIES	CANADIAN OIL SANDS TR	CDN OIL & GAS EXPL & PROD	306,590.17	0.00
06/30/2010	EQUITIES	CANADIAN OIL SANDS TR	CDN OIL & GAS EXPL & PROD	2,952,862.80	-502,488.59
06/30/2010	EQUITIES	CANADIAN PAC RY LTD COM	CDN RAILROADS	25,738,983.02	1,209,460.46
06/30/2010	EQUITIES	CANADIAN PACIFIC RAILWAY LTD	CDN RAILROADS	4,495,821.99	-408,431.44
06/30/2010	EQUITIES	CANADIAN PACIFIC RAILWAY LTD	CDN RAILROADS	460,543.13	0.00
06/30/2010	EQUITIES	CANADIAN TIRE CORP LTD	CDN GENERAL MERCH STORE	199,827.88	0.00
06/30/2010	EQUITIES	CANADIAN TIRE CORP LTD	CDN GENERAL MERCH STORE	3,917,731.81	-532,087.63
06/30/2010	EQUITIES	CANADIAN UTILITIES LTD	CDN MULTI-UTILITIES	1,915,793.51	17,984.83
06/30/2010	EQUITIES	CANADIAN UTILITIES LTD	CDN MULTI-UTILITIES	183,837.26	0.00
06/30/2010	EQUITIES	CANADIAN WESTERN BANK	CDN REGIONAL BANKS	2,079,655.57	270,744.04
06/30/2010	EQUITIES	CANAM GROUP INC	CDN STEEL	25,476.52	929.03
06/30/2010	EQUITIES	CANAM GROUP INC	CDN STEEL	52,114.05	-13,364.98
06/30/2010	EQUITIES	CANARA BANK INR10	INDIA	8,919,198.38	4,909,732.85
06/30/2010	EQUITIES	CANBAS CO LTD	JAPAN	27,743.25	-127,012.75
06/30/2010	EQUITIES	CANFOR CORPORATION NEW	CDN FOREST PRODUCTS	757,493.06	-241,127.45
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	90,601,449.65	-8,578,127.01
06/30/2010	EQUITIES	CANON INC NPV	ELECTRIC APPLIANCES	2,187,304.98	0.00
06/30/2010	EQUITIES	CANON MARKETING JAPAN INC NPV	RETAIL TRADE	42,911.23	0.00
06/30/2010	EQUITIES	CANON MARKETING JAPAN INC NPV	RETAIL TRADE	937,438.28	-143,160.26
06/30/2010	EQUITIES	CANTELL MEDICAL CORP	HEALTH CARE EQUIPMENT	1,055,389.90	-112,438.77
06/30/2010	EQUITIES	CANTELL MEDICAL CORP	HEALTH CARE EQUIPMENT	5,611.20	1,216.32
06/30/2010	EQUITIES	CAP GEMINI EUR8	FRANCE	3,453,821.53	-29,489.75
06/30/2010	EQUITIES	CAP GEMINI EUR8	FRANCE	328,039.52	0.00
06/30/2010	EQUITIES	CAPCOM CO Y50	OTHER FINANCING BUSINESS	2,197.08	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CAPE LAMBERT RESOURCES LTD NPV	AUSTRALIA	38,753.34	-9,376.86
06/30/2010	EQUITIES	CAPE ORD 25P	CONSTRUCTION & MATERIALS	1,084,695.14	367,123.69
06/30/2010	EQUITIES	CAPE ORD 25P	CONSTRUCTION & MATERIALS	122,530.96	-987.26
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	44,335.75	16,208.30
06/30/2010	EQUITIES	CAPELLA EDUCATION CO	EDUCATION SERVICES	4,501,176.85	837,759.43
06/30/2010	EQUITIES	CAPINORDIC AS DKK5	DENMARK	17,265.90	-388,805.35
06/30/2010	EQUITIES	CAPITA GROUP PLC	SUPPORT SERVICES	348,939.35	0.00
06/30/2010	EQUITIES	CAPITA GROUP PLC	SUPPORT SERVICES	3,416,460.69	168,218.57
06/30/2010	EQUITIES	CAPITAL CITY BANK GROUP INC	REGIONAL BANKS	390,873.74	-544,039.08
06/30/2010	EQUITIES	CAPITAL CITY BANK GROUP INC	REGIONAL BANKS	6,635.68	-1,275.68
06/30/2010	EQUITIES	CAPITAL GOLD CORP	GOLD	297,012.00	-16,008.00
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	67,724,069.40	-17,888,203.98
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	572,179.40	247,079.28
06/30/2010	EQUITIES	CAPITAL ONE FINANCIAL CORP	CONSUMER FINANCE	190,716.51	0.00
06/30/2010	EQUITIES	CAPITAL PORPTY FD UNITS	SOUTH AFRICA	226,166.99	0.00
06/30/2010	EQUITIES	CAPITAL SHOPPING CENTRES GRP	REAL ESTATE INVEST & SVCS	110,745.22	0.00
06/30/2010	EQUITIES	CAPITAL SHOPPING CENTRES GRP	REAL ESTATE INVEST & SVCS	1,118,848.89	-1,701,883.49
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	16,003.72	0.00
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	3,025,874.88	-5,028,445.56
06/30/2010	EQUITIES	CAPITAL SOURCE INC	REGIONAL BANKS	40,245.80	9,046.85
06/30/2010	EQUITIES	CAPITAL SOUTHWEST CORP	ASSET MGMT & CUSTODY BNKS	15,735.89	3,295.39
06/30/2010	EQUITIES	CAPITAL SOUTHWEST CORP	ASSET MGMT & CUSTODY BNKS	292,037.02	-19,014.26
06/30/2010	EQUITIES	CAPITAL SR LIVING CORP COM	HEALTH CARE FACILITIES	70,514.36	-37,793.76
06/30/2010	EQUITIES	CAPITAL SR LIVING CORP COM	HEALTH CARE FACILITIES	4,885.51	589.80
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	330,158.21	0.00
06/30/2010	EQUITIES	CAPITALAND SGD1	SINGAPORE	13,146,521.36	988,253.10
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	6,968,936.43	-184,481.16
06/30/2010	EQUITIES	CAPITAMALL TRUST SGD1 UNITS	SINGAPORE	147,397.64	0.00
06/30/2010	EQUITIES	CAPITAMALLS ASIA LTD	SINGAPORE	103,204.53	0.00
06/30/2010	EQUITIES	CAPITAMALLS ASIA LTD	SINGAPORE	945,678.04	-213,289.68
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	6,264.34	0.00
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	19,199.64	-1,622.55
06/30/2010	EQUITIES	CAPITOL FED FINL COM	THRIFTS & MTG FINANCE	2,673,856.60	124,505.09
06/30/2010	EQUITIES	CAPLEASE INC	DIVERSIFIED REITS	380,819.82	-383,082.23
06/30/2010	EQUITIES	CAPLEASE INC	DIVERSIFIED REITS	12,716.41	4,529.75
06/30/2010	EQUITIES	CAPSTEAD MTG CORP	MORTGAGE REITS	23,228.28	-1,952.64
06/30/2010	EQUITIES	CAPSTEAD MTG CORP	MORTGAGE REITS	1,011,378.04	-84,886.92
06/30/2010	EQUITIES	CAPSTONE TURBINE CORP COM	HEAVY ELECTRICAL EQ	9,190.44	-1,213.51
06/30/2010	EQUITIES	CARACO PHARMACEUTICAL LABS LTD	PHARMACEUTICALS	90,831.68	-91,129.69
06/30/2010	EQUITIES	CARACO PHARMACEUTICAL LABS LTD	PHARMACEUTICALS	1,585.92	-60.48

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CARBO CERAMICS INC	OIL & GAS EQUIP/SVCS	38,044.13	18,935.11
06/30/2010	EQUITIES	CARBO CERAMICS INC	OIL & GAS EQUIP/SVCS	4,048,848.34	801,682.87
06/30/2010	EQUITIES	CARDINAL FINL CORP COM	REGIONAL BANKS	355,342.68	53,578.08
06/30/2010	EQUITIES	CARDINAL FINL CORP COM	REGIONAL BANKS	8,981.28	984.03
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	374,457.99	91,654.60
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	56,057,411.70	-1,350,480.47
06/30/2010	EQUITIES	CARDINAL HEALTH INC	HEALTH CARE DISTRIBUTORS	83,246.34	0.00
06/30/2010	EQUITIES	CARDIOME PHARMA CORP	CDN PHARMACEUTICALS	108,236.95	4,642.62
06/30/2010	EQUITIES	CARDIOME PHARMA CORP	CDN PHARMACEUTICALS	-732,871.59	-24,363.74
06/30/2010	EQUITIES	CARDIONET INC COM	HEALTH CARE SERVICES	288,554.88	-349,788.96
06/30/2010	EQUITIES	CARDIONET INC COM	HEALTH CARE SERVICES	7,124.00	-10,730.62
06/30/2010	EQUITIES	CARDNO LIMITED NPV	AUSTRALIA	30,616.87	68.35
06/30/2010	EQUITIES	CARDTRONICS INC COM	CONSUMER FINANCE	10,692.00	217.74
06/30/2010	EQUITIES	CARDTRONICS INC COM	CONSUMER FINANCE	-53,550.72	28,446.28
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	17,046,125.84	-3,507,611.83
06/30/2010	EQUITIES	CAREER ED CORP COM	EDUCATION SERVICES	50,528.90	6,715.30
06/30/2010	EQUITIES	CAREER TECHNOLOGY TWD10	TAIWAN	349,462.96	-3,294.29
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	33,257.27	0.00
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	136,268.10	21,679.04
06/30/2010	EQUITIES	CAREFUSION CORP	HEALTH CARE EQUIPMENT	13,671,665.20	-1,694,366.21
06/30/2010	EQUITIES	CARIBOU COFFEE INC COM	RESTAURANTS	63,856.21	15,313.69
06/30/2010	EQUITIES	CARILLION ORD GBP0.50	CONSTRUCTION & MATERIALS	490,254.50	-68,619.96
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	21,369.08	0.00
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	7,363,185.61	457,439.08
06/30/2010	EQUITIES	CARLISLE COS INC COM	INDUSTRIAL CONGLOMERATES	71,934.83	25,843.18
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	7,678,860.15	1,131,162.78
06/30/2010	EQUITIES	CARLSBERG 'B' DKK20	DENMARK	424,401.45	0.00
06/30/2010	EQUITIES	CARLSBERG BREWERY MALAYSIA	MALAYSIA	130,317.87	0.00
06/30/2010	EQUITIES	CARMAX INC	AUTOMOTIVE RETAIL	14,335,144.10	3,153,935.94
06/30/2010	EQUITIES	CARMAX INC	AUTOMOTIVE RETAIL	146,782.40	72,432.32
06/30/2010	EQUITIES	CARMIKE CINEMAS INC	MOVIES & ENTERTAINMENT	92,305.92	-41,505.02
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	42,856,611.84	-12,180,603.63
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	407,756.16	73,352.96
06/30/2010	EQUITIES	CARNIVAL CORP	HOTELS, RESORTS & CRUISE	85,799.97	0.00
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	276,558.33	0.00
06/30/2010	EQUITIES	CARNIVAL PLC ORD USD1.66	TRAVEL & LEISURE	34,283,688.16	7,388,010.56
06/30/2010	EQUITIES	CARPENTER TECHNOLOGY CORP COM	STEEL	55,023.08	18,905.28
06/30/2010	EQUITIES	CARPENTER TECHNOLOGY CORP COM	STEEL	4,331,557.37	-974,339.10
06/30/2010	EQUITIES	CARPETRIGHT ORD 1P	GENERAL RETAILERS	-541,985.56	111,185.18
06/30/2010	EQUITIES	CARR'S MILLING IND ORD GBP0.25	FOOD PRODUCERS	20,651.28	-1,878.95

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CARREFOUR EUR2.5	FRANCE	11,841,416.23	-4,107,623.30
06/30/2010	EQUITIES	CARREFOUR EUR2.5	FRANCE	1,213,979.12	0.00
06/30/2010	EQUITIES	CARRIZO OIL & GAS INC COM	OIL & GAS EXPL & PROD	2,027,006.66	-1,281,748.33
06/30/2010	EQUITIES	CARRIZO OIL & GAS INC COM	OIL & GAS EXPL & PROD	15,995.90	-5,322.85
06/30/2010	EQUITIES	CARROLS REST GROUP INC COM	RESTAURANTS	106,787.19	-44,752.27
06/30/2010	EQUITIES	CARSALES.COM AU LTD	AUSTRALIA	181,133.10	34,537.50
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	6,362,658.75	743,267.15
06/30/2010	EQUITIES	CARTER HLDGS INC	APPAREL ACCESS & LUXURY	44,940.00	7,481.44
06/30/2010	EQUITIES	CASA GRANDE SAA PEN10	PERU	43,521.13	0.00
06/30/2010	EQUITIES	CASA GRANDE SAA PEN10	PERU	14,724.51	-4,114.91
06/30/2010	EQUITIES	CASCADE CORP	CONSTR,FARM MACH & HVY TR	427,064.16	-23,167.57
06/30/2010	EQUITIES	CASCADE CORP	CONSTR,FARM MACH & HVY TR	9,164.62	2,205.06
06/30/2010	EQUITIES	CASCADES INC	CDN PAPER PACKAGING	1,000,188.45	-229,375.24
06/30/2010	EQUITIES	CASCADES INC	CDN PAPER PACKAGING	227,081.86	-18,380.34
06/30/2010	EQUITIES	CASELLA WASTE SYSTEMS INC	ENVIRON & FACILITIES SVCS	2,452.44	-184.77
06/30/2010	EQUITIES	CASEYS GEN STORES INC	FOOD RETAIL	2,595,757.30	885,080.26
06/30/2010	EQUITIES	CASEYS GEN STORES INC	FOOD RETAIL	47,045.20	13,326.07
06/30/2010	EQUITIES	CASH AMERICA INTERNATIONAL INC	CONSUMER FINANCE	36,017.77	12,780.16
06/30/2010	EQUITIES	CASH AMERICA INTERNATIONAL INC	CONSUMER FINANCE	2,736,459.50	474,296.12
06/30/2010	EQUITIES	CASHBUILD ZAR0.01	SOUTH AFRICA	69,670.31	0.00
06/30/2010	EQUITIES	CASINO GUICH-PERR EUR1.53	FRANCE	213,086.88	0.00
06/30/2010	EQUITIES	CASINO GUICH-PERR EUR1.53	FRANCE	2,056,080.40	-30,898.66
06/30/2010	EQUITIES	CASIO COMPUTER CO Y50	ELECTRIC APPLIANCES	727,695.42	-737,511.98
06/30/2010	EQUITIES	CASIO COMPUTER CO Y50	ELECTRIC APPLIANCES	74,300.67	0.00
06/30/2010	EQUITIES	CASS INFORMATION SYS INC COM	DATA PROCNG/OUTSRCD SVCS	272,630.00	14,175.56
06/30/2010	EQUITIES	CASS INFORMATION SYS INC COM	DATA PROCNG/OUTSRCD SVCS	3,425.00	-72.90
06/30/2010	EQUITIES	CASTELLUM AB NPV	SWEDEN	1,533,415.62	0.00
06/30/2010	EQUITIES	CASTINGS ORD 10P	INDUSTRIAL ENGINEERING	55,044.14	-45,115.74
06/30/2010	EQUITIES	CASTLE A M & CO	STEEL	383,447.34	-62,878.89
06/30/2010	EQUITIES	CASTLE A M & CO	STEEL	8,542.35	2,066.40
06/30/2010	EQUITIES	CASTROL INDIA INR10 DEMAT	INDIA	482,248.44	0.00
06/30/2010	EQUITIES	CASUALMALE RETAIL GROUP INC	APPAREL RETAIL	102,753.90	-662.72
06/30/2010	EQUITIES	CATALYST HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	3,012,505.50	489,488.50
06/30/2010	EQUITIES	CATALYST HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	39,330.00	15,777.60
06/30/2010	EQUITIES	CATALYST PAPER CORP	CDN PAPER PRODUCTS	277.14	-1,949.16
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	121,230,150.36	24,542,585.74
06/30/2010	EQUITIES	CATERPILLAR INC	CONSTR,FARM MACH & HVY TR	1,167,941.01	475,177.86
06/30/2010	EQUITIES	CATHAY FINANCIAL HOLDING CO	TAIWAN	1,403,202.44	0.00
06/30/2010	EQUITIES	CATHAY GENERAL BANCORP	REGIONAL BANKS	23,666.03	1,870.34
06/30/2010	EQUITIES	CATHAY GENERAL BANCORP	REGIONAL BANKS	1,524,284.47	-1,085,361.30

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CATHAY NO 1 REIT NPV	TAIWAN	156,838.46	0.00
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	2,210,441.46	30,569.54
06/30/2010	EQUITIES	CATHAY PACIFIC AIRWAYS	HONG KONG	120,556.04	0.00
06/30/2010	EQUITIES	CATLIN GROUP COM STK USD0.01	NONLIFE INSURANCE	2,107,533.79	-1,062.18
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	2,185,462.98	617,627.09
06/30/2010	EQUITIES	CATO CORP CL A	APPAREL RETAIL	25,807.44	2,421.08
06/30/2010	EQUITIES	CAVCO INDS INC DEL	HOMEBUILDING	9,428.24	3,368.76
06/30/2010	EQUITIES	CAVCO INDS INC DEL	HOMEBUILDING	-36,059.50	54,453.26
06/30/2010	EQUITIES	CAVIUM NETWORKS INC	SEMICONDUCTORS	1,405,276.83	465,120.01
06/30/2010	EQUITIES	CAVIUM NETWORKS INC	SEMICONDUCTORS	34,073.19	11,214.22
06/30/2010	EQUITIES	CAWACHI LTD JPY50	RETAIL TRADE	220,672.39	-15,784.61
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	110,132.12	51,456.12
06/30/2010	EQUITIES	CB RICHARD ELLIS GROUP INC	REAL ESTATE SERVICES	6,059,103.95	-3,552,158.01
06/30/2010	EQUITIES	CBeyond INC	INTEGRATED TELECOMM SVCS	3,818,787.50	-1,076,665.25
06/30/2010	EQUITIES	CBeyond INC	INTEGRATED TELECOMM SVCS	12,025.00	-4,425.90
06/30/2010	EQUITIES	CBIZ INC	RESEARCH & CONSULTING SVC	718,368.36	152,680.12
06/30/2010	EQUITIES	CBL & ASSOC PPTYS INC COM	RETAIL REITS	3,100,452.96	-851,588.99
06/30/2010	EQUITIES	CBL & ASSOC PPTYS INC COM	RETAIL REITS	41,535.04	16,248.36
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	274,033.76	125,616.40
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	27,168,435.32	-18,726,966.13
06/30/2010	EQUITIES	CBS CORP	BROADCASTING	80,638.93	0.00
06/30/2010	EQUITIES	CCC SA PLN0.1	POLAND	47,800.93	0.00
06/30/2010	EQUITIES	CCL INDUSTRIES INC	CDN METAL/GLASS CONTAINS	1,324,895.31	103,169.91
06/30/2010	EQUITIES	CCT TELECOM HLDGS HKD5	HONG KONG	9,217.75	-778.17
06/30/2010	EQUITIES	CDC CORPORATION SHS A	HONG KONG	10,551.84	-1,870.42
06/30/2010	EQUITIES	CDI CORP COM	HUMAN RESOURCE & EMP SVCS	565,975.32	5,382.04
06/30/2010	EQUITIES	CDI CORP COM	HUMAN RESOURCE & EMP SVCS	8,324.08	1,956.40
06/30/2010	EQUITIES	CE FRANKLIN LTD	CDN OIL & GAS EQUIP/SVCS	45,522.57	15,197.30
06/30/2010	EQUITIES	CEC ENTMT INC COM	RESTAURANTS	3,008,876.84	115,493.66
06/30/2010	EQUITIES	CEC ENTMT INC COM	RESTAURANTS	21,297.04	2,524.72
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	8,415.96	1,174.32
06/30/2010	EQUITIES	CEDAR SHOPPING CTRS INC	RETAIL REITS	1,506,210.02	-1,119,942.85
06/30/2010	EQUITIES	CEGID GROUP EUR0.95	FRANCE	33,168.82	15,941.72
06/30/2010	EQUITIES	CEGID GROUP EUR0.95	FRANCE	79,904.44	30,241.10
06/30/2010	EQUITIES	CELADON GROUP INC	TRUCKING	544,064.78	-26,109.51
06/30/2010	EQUITIES	CELADON GROUP INC	TRUCKING	8,243.62	3,434.26
06/30/2010	EQUITIES	CELANESE CORP	COMMODITY CHEMICALS	121,187.15	27,876.45
06/30/2010	EQUITIES	CELANESE CORP	COMMODITY CHEMICALS	10,773,849.01	-1,449,817.46
06/30/2010	EQUITIES	CELERA CORP	BIOTECHNOLOGY	1,031,651.20	-438,555.68
06/30/2010	EQUITIES	CELERA CORP	BIOTECHNOLOGY	18,824.70	-3,537.32

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CELESIO AG	GERMANY	84,952.40	0.00
06/30/2010	EQUITIES	CELESIO AG	GERMANY	17,742,324.44	-4,527,760.90
06/30/2010	EQUITIES	CELESTICA INC	CDN ELECTRC MANUFACT SVCS	182,901.24	-35,688.11
06/30/2010	EQUITIES	CELESTICA INC	CDN ELECTRC MANUFACT SVCS	4,934,416.40	-408,722.15
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	77,764,662.36	17,575,590.48
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	753,660.60	137,927.20
06/30/2010	EQUITIES	CELGENE CORP	BIOTECHNOLOGY	697,458.28	0.00
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD ILS0.01	ISRAEL	58,795.96	0.00
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD ILS0.01	ISRAEL	497,277.56	-49,586.72
06/30/2010	EQUITIES	CELLCOM ISRAEL LTD SHS	ISRAEL	192,389.30	0.00
06/30/2010	EQUITIES	CELLDEX THERAPEUTICS INC NEW	BIOTECHNOLOGY	309,140.64	-168,272.84
06/30/2010	EQUITIES	CELLDEX THERAPEUTICS INC NEW	BIOTECHNOLOGY	4,218.00	-2,183.58
06/30/2010	EQUITIES	CELLNET DATA SYS INC	WIRELESS TELECOMM SVCS	0.00	0.00
06/30/2010	EQUITIES	CELLU TISSUE HOLDINGS INC	HOUSEHOLD PRODUCTS	6,689.97	20.84
06/30/2010	EQUITIES	CELTIC EXPLORATION LTD	CDN OIL & GAS EXPL & PROD	-819,665.93	-47,805.51
06/30/2010	EQUITIES	CEMENTIR HLDG SPA EUR1	ITALY	68,635.56	-119,960.80
06/30/2010	EQUITIES	CEMENTOS PORTLAND VALDERRIVAS	SPAIN	118,696.76	-235,749.14
06/30/2010	EQUITIES	CEMEX SAB DE CV	MEXICO	1,330,237.37	0.00
06/30/2010	EQUITIES	CENCOSUD SA COM NPV	CHILE	716,206.97	0.00
06/30/2010	EQUITIES	CENIT AG SYSTEM HAU NPV	GERMANY	7,895.48	636.22
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	986,148.82	0.00
06/30/2010	EQUITIES	CENOVUS ENERGY INC	CDN INTEGRATED OIL & GAS	25,449,868.83	-2,343,143.65
06/30/2010	EQUITIES	CENOVUS ENERGY INC W/I	CDN INTEGRATED OIL & GAS	6,447,500.00	-579,303.53
06/30/2010	EQUITIES	CENTAMIN EGYPT LTD ORD SHS	AUSTRALIA	1,910,479.93	302,586.42
06/30/2010	EQUITIES	CENTAMIN EGYPT ORD NPV	AUSTRALIA	1,153,087.01	248,187.54
06/30/2010	EQUITIES	CENTENE CORP DEL	MANAGED HEALTH CARE	3,892,317.00	111,417.92
06/30/2010	EQUITIES	CENTENE CORP DEL	MANAGED HEALTH CARE	36,270.50	5,550.23
06/30/2010	EQUITIES	CENTENNIAL COAL CO NPV	AUSTRALIA	4,639,326.20	733,039.54
06/30/2010	EQUITIES	CENTER FINANCIAL CORP CALIF	REGIONAL BANKS	13,276.70	-1,538.81
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	14,071,303.68	951,356.41
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	183,147.72	47,178.63
06/30/2010	EQUITIES	CENTERPOINT ENERGY INC	MULTI-UTILITIES	53,699.42	0.00
06/30/2010	EQUITIES	CENTERRA GOLD INC	CDN GOLD	132,348.37	526.23
06/30/2010	EQUITIES	CENTERRA GOLD INC	CDN GOLD	1,183,415.05	-55,672.64
06/30/2010	EQUITIES	CENTERSTATE BANKS INC	REGIONAL BANKS	95,421.13	16,888.91
06/30/2010	EQUITIES	CENTERSTATE BANKS INC	REGIONAL BANKS	2,018.00	616.00
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS BRAS PEF	BRAZIL	8,666,443.91	821,408.72
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS BRAS PEF	BRAZIL	413,026.35	-38,020.56
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS DE SANTA	BRAZIL	29,756.17	-1,809.33
06/30/2010	EQUITIES	CENTRAIS ELECTRICAS DE SANTA	BRAZIL	649,052.91	-37,244.19

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CENTRAL CHINA REAL ESTATE LTD	CHINA	90,391.38	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	15,743.31	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	295,276.42	-534,479.72
06/30/2010	EQUITIES	CENTRAL EUROPEAN DISTR CORP	DISTILLERS & VINTNERS	43,337.26	-9,108.27
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA	CZECH REPUBLIC	134,762.55	0.00
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	1,120,907.30	-4,854,526.27
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	24,755.60	33.48
06/30/2010	EQUITIES	CENTRAL EUROPEAN MEDIA ENT-A	BROADCASTING	7,407.62	0.00
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	19,366.23	-2,698.75
06/30/2010	EQUITIES	CENTRAL GARDEN & PET CO CL A	HOUSEHOLD PRODUCTS	1,857,749.79	-245,079.47
06/30/2010	EQUITIES	CENTRAL GLASS CO Y50	CHEMICALS	1,389,609.23	-13,734.03
06/30/2010	EQUITIES	CENTRAL JAPAN RY Y5000	TRANSPORTATION EQUIPMENT	18,375,327.70	-2,195,915.62
06/30/2010	EQUITIES	CENTRAL JAPAN RY Y5000	TRANSPORTATION EQUIPMENT	630,112.21	0.00
06/30/2010	EQUITIES	CENTRAL PAC FINL CORP	REGIONAL BANKS	18,000.00	-5,778.00
06/30/2010	EQUITIES	CENTRAL VT PUB SVC CORP	ELECTRIC UTILITIES	338,501.52	2,287.79
06/30/2010	EQUITIES	CENTRAL VT PUB SVC CORP	ELECTRIC UTILITIES	6,632.64	1,266.72
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	1,150,286.06	0.00
06/30/2010	EQUITIES	CENTRICA ORD GBP0.061728395	GAS WATER & MULTIUTILS	41,014,076.73	2,656,487.83
06/30/2010	EQUITIES	CENTURY ALUM CO COM	ALUMINUM	20,882.95	2,439.62
06/30/2010	EQUITIES	CENTURY ALUM CO COM	ALUMINUM	1,596,119.63	-19,779.09
06/30/2010	EQUITIES	CENTURY BANCORP INC MASS CL A	REGIONAL BANKS	64,643.32	3,546.27
06/30/2010	EQUITIES	CENTURY CITY INTL HKD0.10	HONG KONG	14,053.92	-888.63
06/30/2010	EQUITIES	CENTURY CITY INTL HKD0.10	HONG KONG	30,157.37	-2,199.10
06/30/2010	EQUITIES	CENTURY TOKYO LEASING CORP	SERVICES	771.07	0.00
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	103,727.99	0.00
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	43,376,548.48	2,158,958.12
06/30/2010	EQUITIES	CENTURYLINK INC COM	INTEGRATED TELECOMM SVCS	291,495.81	30,407.99
06/30/2010	EQUITIES	CENVEO INC	COMMERCIAL PRINTING	8,406.32	1,089.14
06/30/2010	EQUITIES	CENVEO INC	COMMERCIAL PRINTING	339,031.16	-371,530.66
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	13,417,175.50	-204,611.46
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	132,681.50	-668.97
06/30/2010	EQUITIES	CEPHALON INC	BIOTECHNOLOGY	43,919.82	0.00
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	31,719.60	12,181.32
06/30/2010	EQUITIES	CEPHEID INC	BIOTECHNOLOGY	5,671,544.58	889,595.93
06/30/2010	EQUITIES	CERADYNE INC	AEROSPACE & DEFENSE	2,129,007.62	-267,716.44
06/30/2010	EQUITIES	CERADYNE INC	AEROSPACE & DEFENSE	22,459.87	-351.57
06/30/2010	EQUITIES	CEREBOS PACIFIC SGD0.20	SINGAPORE	20,456.99	1,552.26
06/30/2010	EQUITIES	CERES POWER HLDGS ORD GBP 0.05	ELECTRONIC & ELECT EQUIP	128,764.00	-430,878.91
06/30/2010	EQUITIES	CERMAQ ASA NOK10	NORWAY	163,855.45	-28,947.98
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	13,119,331.97	7,007,734.67

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CERNER CORP	HEALTH CARE TECHNOLOGY	164,908.97	37,222.21
06/30/2010	EQUITIES	CERUS CORP COM	HEALTH CARE SUPPLIES	77,438.96	-6,325.00
06/30/2010	EQUITIES	CESC INR10	INDIA	61,172.44	0.00
06/30/2010	EQUITIES	CESP-CIA ENERGETICA DE SAO PAU	BRAZIL	1,077,847.07	0.00
06/30/2010	EQUITIES	CEVA INC	SEMICONDUCTORS	220,033.80	74,088.66
06/30/2010	EQUITIES	CEVA INC	SEMICONDUCTORS	2,570.40	1,081.20
06/30/2010	EQUITIES	CEWE COLOR HLDG AG NPV	GERMANY	41,248.81	12,031.98
06/30/2010	EQUITIES	CEZ CZK100	CZECH REPUBLIC	19,374,926.47	-348,895.78
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	11,480,960.25	-5,923,962.56
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	134,958.15	-36,567.49
06/30/2010	EQUITIES	CF INDUSTRIES HOLDINGS INC	FERTILIZERS & AGRI CHEM	13,051.79	0.00
06/30/2010	EQUITIES	CFAO	FRANCE	-231,885.37	64,028.48
06/30/2010	EQUITIES	CFE NPV	BELGIUM	370,741.88	58,907.19
06/30/2010	EQUITIES	CFS RETAIL PROPERTY TRUST UNIT	AUSTRALIA	1,498,227.00	-157,733.57
06/30/2010	EQUITIES	CFS RETAIL PROPERTY TRUST UNIT	AUSTRALIA	145,985.45	0.00
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	195,099.87	0.00
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	1,213,359.05	428,025.31
06/30/2010	EQUITIES	CGI GROUP INC	CDN IT CONSULTNG/OTH SVCS	11,705,443.68	3,621,135.60
06/30/2010	EQUITIES	CH ENERGY GROUP INC COM	MULTI-UTILITIES	1,643,018.04	-235,863.89
06/30/2010	EQUITIES	CH ENERGY GROUP INC COM	MULTI-UTILITIES	18,639.00	-1,083.00
06/30/2010	EQUITIES	CH ROBINSON WORLDWIDE INC	AIR FREIGHT & LOGISTICS	291,359.85	30,265.13
06/30/2010	EQUITIES	CH ROBINSON WORLDWIDE INC	AIR FREIGHT & LOGISTICS	26,713,048.35	8,735,241.41
06/30/2010	EQUITIES	CHALLENGER FIN SER NPV	AUSTRALIA	1,719,878.03	-105,054.39
06/30/2010	EQUITIES	CHAM PAPER GROUP HOLDING AG	SWITZERLAND	100,486.85	-105,301.18
06/30/2010	EQUITIES	CHAMPION TECHN LGY HKD0.10	HONG KONG	38,416.00	-116,217.26
06/30/2010	EQUITIES	CHAMPION TECHN LGY HKD0.10	HONG KONG	52,798.26	-16,752.32
06/30/2010	EQUITIES	CHANG GWA BANK TWD10	TAIWAN	425,081.31	38,068.19
06/30/2010	EQUITIES	CHANGSHA ZOOMLION HEAVY A CNY1	CHINA	54,149.35	0.00
06/30/2010	EQUITIES	CHAODA MODERN AGRI HKD0.10	CHINA	846,632.96	-19,329.67
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	17,999.22	0.00
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	7,411,288.61	-1,788,580.06
06/30/2010	EQUITIES	CHARLES RIV LABORATORIES INTL	LIFE SCIENCES TOOLS & SVC	76,904.08	9,194.32
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	43,129,902.18	1,556,377.08
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	459,261.84	-83,899.17
06/30/2010	EQUITIES	CHARLES SCHWAB CORP/THE	INVESTMNT BKG & BROKERAGE	490,824.15	0.00
06/30/2010	EQUITIES	CHARLES VOGELE HLDG AG CHF6	SWITZERLAND	133,760.14	12,638.63
06/30/2010	EQUITIES	CHARLES VOGELE HLDG AG CHF6	SWITZERLAND	38,953.26	119.93
06/30/2010	EQUITIES	CHARM COMMUNICATIONS INC	HONG KONG	350,784.00	-90,016.00
06/30/2010	EQUITIES	CHARMING SHOPPES INC PA COM	APPAREL RETAIL	1,185,903.75	-747,757.82
06/30/2010	EQUITIES	CHARMING SHOPPES INC PA COM	APPAREL RETAIL	14,141.25	301.68



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHAROEN POKPHAND FOODS THB1	THAILAND	9,705,842.52	5,534,080.71
06/30/2010	EQUITIES	CHAROEN POKPHAND FOODS THB1	THAILAND	303,480.91	0.00
06/30/2010	EQUITIES	CHAROEN POKPHAND INDONESIA	INDONESIA	418,669.17	0.00
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	14,645.20	-4,333.40
06/30/2010	EQUITIES	CHART INDUSTRIES INC	INDUSTRIAL MACHINERY	2,165,292.82	-260,569.15
06/30/2010	EQUITIES	CHARTER COMMUNICATIONS INC	CABLE & SATELLITE	131,976.31	0.00
06/30/2010	EQUITIES	CHARTER INTERNATIONAL ORD GBP0	GENERAL INDUSTRIALS	3,518,908.61	14,114.14
06/30/2010	EQUITIES	CHATHAM LODGING TRUST	SPECIALIZED REITS	105,772.53	-3,255.45
06/30/2010	EQUITIES	CHATHAM LODGING TRUST	SPECIALIZED REITS	15,189.50	-405.00
06/30/2010	EQUITIES	CHAUCER HOLDINGS ORD GBP0.25	NONLIFE INSURANCE	465.98	-41.05
06/30/2010	EQUITIES	CHECKPOINT SOFTWARE TECH	ISRAEL	14,039,844.00	3,965,792.41
06/30/2010	EQUITIES	CHECKPOINT SYS INC COM	ELECTRONIC EQUIP & INSTR	1,258,582.64	90,948.06
06/30/2010	EQUITIES	CHECKPOINT SYS INC COM	ELECTRONIC EQUIP & INSTR	17,325.28	3,493.00
06/30/2010	EQUITIES	CHEESECAKE FACTORY (THE)	RESTAURANTS	44,208.36	11,947.60
06/30/2010	EQUITIES	CHEESECAKE FACTORY (THE)	RESTAURANTS	3,198,717.48	496,468.68
06/30/2010	EQUITIES	CHEIL INDUSTRIES KSWN5000	SOUTH KOREA	233,689.17	140,281.11
06/30/2010	EQUITIES	CHELSEA THERAPEUTICS INTERNATI	BIOTECHNOLOGY	210,722.67	-33,409.44
06/30/2010	EQUITIES	CHELSEA THERAPEUTICS INTERNATI	BIOTECHNOLOGY	2,930.00	-393.77
06/30/2010	EQUITIES	CHEMED CORP NEW	HEALTH CARE SERVICES	41,963.52	12,710.40
06/30/2010	EQUITIES	CHEMED CORP NEW	HEALTH CARE SERVICES	3,191,795.60	705,212.45
06/30/2010	EQUITIES	CHEMICAL FINL CORP COM	REGIONAL BANKS	910,752.48	-367,315.36
06/30/2010	EQUITIES	CHEMICAL FINL CORP COM	REGIONAL BANKS	10,519.74	1,421.95
06/30/2010	EQUITIES	CHEMICAL WORKS OF GEDEON	HUNGARY	2,362,360.00	-327,717.10
06/30/2010	EQUITIES	CHEMICAL WORKS OF GEDEON	HUNGARY	17,871,291.26	6,502,257.88
06/30/2010	EQUITIES	CHEMRING GROUP ORD 5P	AEROSPACE & DEFENCE	3,762,458.33	848,742.43
06/30/2010	EQUITIES	CHEMTRADE LOGISTIC INCOME FD	CDN COMMODITY CHEMICALS	1,422,343.97	2,254.72
06/30/2010	EQUITIES	CHEN HSONG HLDGS ORD HK\$0.10	CHINA	2,319.21	452.79
06/30/2010	EQUITIES	CHEN HSONG HLDGS ORD HK\$0.10	CHINA	26,284.33	45.81
06/30/2010	EQUITIES	CHENG LOONG TWD10	TAIWAN	787,246.17	7,542.75
06/30/2010	EQUITIES	CHENIERE ENERGY INC COM NEW	OIL & GAS STORAGE & TRANS	-1,045,154.04	-1,268,682.62
06/30/2010	EQUITIES	CHENIERE ENERGY INC COM NEW	OIL & GAS STORAGE & TRANS	6,550.86	-2,323.00
06/30/2010	EQUITIES	CHENNAI PETRO CP INR10	INDIA	199,922.76	0.00
06/30/2010	EQUITIES	CHEROKEE INC DEL NEW	APPAREL ACCESS & LUXURY	8,002.80	-1,735.00
06/30/2010	EQUITIES	CHEROKEE INC DEL NEW	APPAREL ACCESS & LUXURY	233,397.90	-165,593.12
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	43,916,428.75	-13,926,157.01
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	417,577.53	2,511.26
06/30/2010	EQUITIES	CHESAPEAKE ENERGY CORP	OIL & GAS EXPL & PROD	141,874.17	0.00
06/30/2010	EQUITIES	CHESAPEAKE LODGING TRUST	SPECIALIZED REITS	1,977.50	-67.50
06/30/2010	EQUITIES	CHESAPEAKE LODGING TRUST	SPECIALIZED REITS	13,921.60	-754.44
06/30/2010	EQUITIES	CHESAPEAKE UTILS CORP	GAS UTILITIES	447,608.02	-10,608.14

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHESAPEAKE UTILS CORP	GAS UTILITIES	5,330.64	68.88
06/30/2010	EQUITIES	CHEUK NANG -CW11	CHINA	1,089.10	-2,125.11
06/30/2010	EQUITIES	CHEUK NANG HLDGS HDK0.10	HONG KONG	59,332.51	-87,179.68
06/30/2010	EQUITIES	CHEUNG KONG INFRASTRUCTURE	HONG KONG	981,640.64	-10,437.12
06/30/2010	EQUITIES	CHEUNG KONG INFRASTRUCTURE	HONG KONG	85,948.23	0.00
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	827,885.22	0.00
06/30/2010	EQUITIES	CHEUNG KONG(HLDGS) HK\$0.50	HONG KONG	31,500,551.63	5,160,174.69
06/30/2010	EQUITIES	CHEVALIER INTL HLD HKD1.25	HONG KONG	94,155.11	-12,105.32
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	1,338,058.22	0.00
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	4,258,282.86	185,339.03
06/30/2010	EQUITIES	CHEVRON CORP	INTEGRATED OIL & GAS	495,008,705.88	15,603,305.54
06/30/2010	EQUITIES	CHG HOLDINGS INC COM STK	OFFICE ELECTRONICS	0.00	-1,102,500.00
06/30/2010	EQUITIES	CHIA HSIN CEMENT TWD10	TAIWAN	43,804.80	0.00
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	5,608,282.83	-1,714,412.45
06/30/2010	EQUITIES	CHIBA BANK Y50	BANKS	235,566.95	0.00
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	11,747.53	0.00
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	49,376.25	-4,360.02
06/30/2010	EQUITIES	CHICAGO BRIDGE & IRON NY	NETHERLANDS	2,573,057.52	-236,410.77
06/30/2010	EQUITIES	CHICONY ELECTRONI TWD10	TAIWAN	1,837,494.55	-251,876.41
06/30/2010	EQUITIES	CHICOS FAS INC COM	APPAREL RETAIL	4,689,403.68	-1,529,890.93
06/30/2010	EQUITIES	CHICOS FAS INC COM	APPAREL RETAIL	59,329.40	3,002.50
06/30/2010	EQUITIES	CHIGO HOLDING LTD	HONG KONG	131,981.53	-16,757.58
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	33,983.44	6,708.74
06/30/2010	EQUITIES	CHILDRENS PLACE RETAIL STORES	APPAREL RETAIL	6,529,926.80	2,578,442.13
06/30/2010	EQUITIES	CHIMEI INNOLUX CORP	TAIWAN	397,275.88	8,826.57
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	30,249.19	0.00
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	6,033,131.78	188,066.94
06/30/2010	EQUITIES	CHIMERA INVT CORP COM	MORTGAGE REITS	45,390.24	2,900.92
06/30/2010	EQUITIES	CHIN-POON INDUSTRIAL TWD10	TAIWAN	225,608.55	0.00
06/30/2010	EQUITIES	CHINA BILLS FIN TWD10	TAIWAN	68,499.93	0.00
06/30/2010	EQUITIES	CHINA BLUECHEMICAL LIMITED	CHINA	4,080,527.52	-78,518.97
06/30/2010	EQUITIES	CHINA CITIC BANK CORPORATION H	CHINA	754,472.16	0.00
06/30/2010	EQUITIES	CHINA COAL ENERGY COMPANY H	CHINA	1,320,879.35	0.00
06/30/2010	EQUITIES	CHINA COMMUNICATIONS CONST-H	CHINA	6,096,958.59	-1,297,631.32
06/30/2010	EQUITIES	CHINA COMMUNICATIONS SERVICES	CHINA	883,150.16	22,114.59
06/30/2010	EQUITIES	CHINA CONSTRUCTION BANK 'H'	CHINA	63,822,357.22	9,353,834.66
06/30/2010	EQUITIES	CHINA CYBERWORLD HKD0.05	HONG KONG	5,148.87	-1,106.29
06/30/2010	EQUITIES	CHINA DEV FIN HLDG TWD10	TAIWAN	273,606.28	-1,255.28
06/30/2010	EQUITIES	CHINA ELECTRIC MAN TWD10	TAIWAN	85,808.15	0.00
06/30/2010	EQUITIES	CHINA ENERGY LTD NPV	CHINA	9,884.68	-3,786.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHINA EVERBRIGHT HKD1	HONG KONG	988,588.10	0.00
06/30/2010	EQUITIES	CHINA EVERBRIGHT INTL ORD	HONG KONG	224,431.27	152,420.90
06/30/2010	EQUITIES	CHINA FOODS LTD HKD0.10	CHINA	42,858.19	0.00
06/30/2010	EQUITIES	CHINA FORESTRY HOLDINGS CO	CHINA	801,767.01	-13,012.61
06/30/2010	EQUITIES	CHINA GAOXIAN FIBRE FABRIC	SINGAPORE	19,694.15	1,520.96
06/30/2010	EQUITIES	CHINA GAS HOLDING HKD0.01	CHINA	5,062,802.51	294,950.20
06/30/2010	EQUITIES	CHINA GEN PLASTICS TWD10	TAIWAN	746,308.15	-14,394.38
06/30/2010	EQUITIES	CHINA GRAND FORESTRY GREEN	HONG KONG	62,626.52	0.00
06/30/2010	EQUITIES	CHINA GREEN AGRICULTURE INC	FERTILIZERS & AGRI CHEM	43,104.00	-18,412.32
06/30/2010	EQUITIES	CHINA GREEN HLDGS HKD0.1	CHINA	385,884.50	-11,012.75
06/30/2010	EQUITIES	CHINA HI-MEAT TWD10	TAIWAN	59,046.75	0.00
06/30/2010	EQUITIES	CHINA HIGH SPEED TRANS EQUIP	CHINA	10,246,210.28	2,329,601.60
06/30/2010	EQUITIES	CHINA HONGKONG PHOTO PRODS	HONG KONG	22,036.30	-16,513.90
06/30/2010	EQUITIES	CHINA INTEGRATED ENERGY INC	OIL & GAS REFINING & MKTG	134,982.90	-50,316.50
06/30/2010	EQUITIES	CHINA LIFE INS TWD10	TAIWAN	6,485,626.63	1,540,605.88
06/30/2010	EQUITIES	CHINA LIFE INSURANCE CO- A	CHINA	32,384.57	0.00
06/30/2010	EQUITIES	CHINA LIFE INSURANCE CO-H	CHINA	25,676,649.08	3,185,059.02
06/30/2010	EQUITIES	CHINA MENGNIU DAIR HKD0.1	CHINA	222,674.53	137,079.85
06/30/2010	EQUITIES	CHINA MERCHANTS BK 'H' CNY1	CHINA	23,275,969.98	-593,800.19
06/30/2010	EQUITIES	CHINA MERCHANTS BK-A CNY0.01	CHINA	47,920.71	0.00
06/30/2010	EQUITIES	CHINA MERCHANTS HLDGS	SINGAPORE	99,831.67	-27,737.57
06/30/2010	EQUITIES	CHINA MERCHANTS HOLDINGS INTL	HONG KONG	20,920,784.82	3,071,155.96
06/30/2010	EQUITIES	CHINA METAL PRODS TWD10	TAIWAN	479,174.64	-74,979.59
06/30/2010	EQUITIES	CHINA METAL RECYCLING	HONG KONG	806,528.70	-4,601.33
06/30/2010	EQUITIES	CHINA MINSHENG BAN 'A' CNY1	CHINA	119,039.86	0.00
06/30/2010	EQUITIES	CHINA MINSHENG BANKING-H	CHINA	1,920,669.06	59,067.91
06/30/2010	EQUITIES	CHINA MOBILE LIMITED ADR	HONG KONG	9,185,319.00	-1,798,450.31
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	161,641,482.31	9,233,143.75
06/30/2010	EQUITIES	CHINA MOBILE LTD	HONG KONG	1,551,517.56	10,424.12
06/30/2010	EQUITIES	CHINA MOLYBDENUM CO LTD H	CHINA	47,530.28	0.00
06/30/2010	EQUITIES	CHINA NATIONAL BUILDING	CHINA	758,188.97	0.00
06/30/2010	EQUITIES	CHINA NATIONAL MATERIALS COMP	CHINA	375,522.51	0.00
06/30/2010	EQUITIES	CHINA NICKEL RESOURCES HLDGS	CHINA	204,723.20	0.00
06/30/2010	EQUITIES	CHINA OVERSEAS LAND & INVEST	HONG KONG	12,212,578.54	-86,434.93
06/30/2010	EQUITIES	CHINA PAN TOURISM 'A' CNY1	CHINA	24,113.65	0.00
06/30/2010	EQUITIES	CHINA PETROCHEMICAL CORP TWD10	TAIWAN	491,260.40	0.00
06/30/2010	EQUITIES	CHINA PETROLEUM & 'A' CNY1	CHINA	46,887.68	0.00
06/30/2010	EQUITIES	CHINA PETROLEUM AND CHEMICAL	CHINA	7,332,818.63	0.00
06/30/2010	EQUITIES	CHINA PHARMECEUTICAL GRP LTD	HONG KONG	538,650.86	26,288.55
06/30/2010	EQUITIES	CHINA POWER INTL HKD1	HONG KONG	2,608,085.54	-2,399,683.08

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHINA RAILWAY CONSTRUCTION	CHINA	1,965,214.60	6,451.81
06/30/2010	EQUITIES	CHINA RAILWAY CONSTRUCTION	CHINA	11,901.54	0.00
06/30/2010	EQUITIES	CHINA RAILWAY ERJU 'A'CNY1	CHINA	19,605.10	0.00
06/30/2010	EQUITIES	CHINA RARE EARTH HOLDINGS LTD	HONG KONG	236,382.51	0.00
06/30/2010	EQUITIES	CHINA RENJI MEDICAL GROUP LTD	HONG KONG	16,665.92	-7,917.35
06/30/2010	EQUITIES	CHINA RES LOGIC ORD HKD0.10	HONG KONG	225,292.68	0.00
06/30/2010	EQUITIES	CHINA RESOURCES ENTERPRISE ORD	HONG KONG	19,106,862.41	0.00
06/30/2010	EQUITIES	CHINA RESOURCES POWER HOLDIN	HONG KONG	11,055,547.12	1,338,231.62
06/30/2010	EQUITIES	CHINA SHANSHUI CEMENT GROUP	CHINA	712,486.14	-234,528.93
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY CO LTD	CHINA	24,022,676.10	5,262,801.46
06/30/2010	EQUITIES	CHINA SHENHUA ENERGY COMPANY	CHINA	39,612.68	0.00
06/30/2010	EQUITIES	CHINA SHINEWAY PHA ORD HKD0.1	CHINA	1,619,593.53	555,323.03
06/30/2010	EQUITIES	CHINA SHIPPING DEV 'A' CNY1	CHINA	10,121.71	0.00
06/30/2010	EQUITIES	CHINA SHIPPING DEV H CNY1	CHINA	12,813,866.89	-2,227,438.56
06/30/2010	EQUITIES	CHINA SKY CHEMICAL FIBRE	CHINA	30,975.57	-15,102.47
06/30/2010	EQUITIES	CHINA SOUTHERN GLASS 'B'CNYU1	CHINA	98,477.37	0.00
06/30/2010	EQUITIES	CHINA STATE CONSTR HKD0.1	HONG KONG	227,532.65	0.00
06/30/2010	EQUITIES	CHINA STEEL CHEMICAL CORP	TAIWAN	132,051.32	0.00
06/30/2010	EQUITIES	CHINA STEEL CORP	TAIWAN	1,284,796.87	0.00
06/30/2010	EQUITIES	CHINA STEEL STRUCT TWD10	TAIWAN	83,282.76	-8,563.57
06/30/2010	EQUITIES	CHINA STHN AIRLINE 'A'CNY1	CHINA	59,043.25	0.00
06/30/2010	EQUITIES	CHINA SUNERGY CO LTD SPONSORED	CHINA	150,181.00	-27,368.63
06/30/2010	EQUITIES	CHINA TELECOM CORP 'H'CNY1	CHINA	24,406,927.83	4,357,733.85
06/30/2010	EQUITIES	CHINA TING GROUP H HKG0.1	APPAREL ACCESS & LUXURY	341,126.08	-3,636.39
06/30/2010	EQUITIES	CHINA UNITED TELEC 'A' CNY1	CHINA	36,161.22	0.00
06/30/2010	EQUITIES	CHINA VANKE CO LTD A CNY1	CHINA	52,282.74	0.00
06/30/2010	EQUITIES	CHINA YANGTZE POWE 'A'CNY1	CHINA	66,104.71	0.00
06/30/2010	EQUITIES	CHINA YUCHAI INTL LTD COM	SINGAPORE	1,540,152.45	-5,898.81
06/30/2010	EQUITIES	CHINA YURUN FOOD GROUP LTD	CHINA	12,362,061.19	5,218,871.68
06/30/2010	EQUITIES	CHINA ZENITH CHEMICAL GRP LTD	CHINA	33,031.37	0.00
06/30/2010	EQUITIES	CHINATRUST FINANCIAL HOLDING	TAIWAN	3,340,764.09	-145,369.48
06/30/2010	EQUITIES	CHINDEX INTL INC	HEALTH CARE DISTRIBUTORS	319,101.51	-3,130.37
06/30/2010	EQUITIES	CHINDEX INTL INC	HEALTH CARE DISTRIBUTORS	7,342.58	1,724.64
06/30/2010	EQUITIES	CHINESE ESTATES ORD HK\$0.10	CHINA	46,033.96	0.00
06/30/2010	EQUITIES	CHINESE GAMER INTL TWD10	TAIWAN	57,684.57	0.00
06/30/2010	EQUITIES	CHINESE MARITIME T TWD10	TAIWAN	55,661.92	0.00
06/30/2010	EQUITIES	CHING SYNTH RUBBER TWD10	TAIWAN	67,194.93	0.00
06/30/2010	EQUITIES	CHIPBOND TECHNOLO TWD10	TAIWAN	758,557.21	62,682.08
06/30/2010	EQUITIES	CHIPOTLE MEXICAN GRILL INC CL	RESTAURANTS	140,230.25	57,420.50
06/30/2010	EQUITIES	CHIPOTLE MEXICAN GRILL INC CL	RESTAURANTS	18,884,841.97	9,122,216.32

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHIQUITA BRANDS INTL INC	PACKAGED FOODS & MEATS	1,275,968.70	-256,796.03
06/30/2010	EQUITIES	CHIQUITA BRANDS INTL INC	PACKAGED FOODS & MEATS	13,073.40	2,485.56
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	5,121,373.14	-931,840.70
06/30/2010	EQUITIES	CHIYODA CORP Y50	CONSTRUCTION	58,728.66	0.00
06/30/2010	EQUITIES	CHIYODA INTEGRE CO JPY50	JAPAN	371,829.59	-36,537.88
06/30/2010	EQUITIES	CHLORIDE GROUP ORD 25P	ELECTRONIC & ELECT EQUIP	11,317,791.15	7,394,295.13
06/30/2010	EQUITIES	CHOFU SEISAKUSHO Y50	ELECTRIC APPLIANCES	374,781.95	-2,056.15
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	8,057.76	0.00
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	16,747.65	2,049.72
06/30/2010	EQUITIES	CHOICE HOTELS INTL INC COM	HOTELS, RESORTS & CRUISE	2,561,994.55	-96,285.50
06/30/2010	EQUITIES	CHONG HONG CONSTRUCTION CO	TAIWAN	199,470.89	0.00
06/30/2010	EQUITIES	CHONG KUN DANG CP KRW2500	SOUTH KOREA	48,839.70	0.00
06/30/2010	EQUITIES	CHONGQING CHANGAN AUTOMOBILE	CHINA	747,538.19	-376,239.99
06/30/2010	EQUITIES	CHONGQING IRON & STEEL CO LTD	CHINA	46,552.08	0.00
06/30/2010	EQUITIES	CHONGQING MACHINERY & ELEC CO	CHINA	211,458.22	0.00
06/30/2010	EQUITIES	CHOW SANG SANG HLD HKD0.25	HONG KONG	57,982.70	36,192.17
06/30/2010	EQUITIES	CHRISTIAN DIOR EUR2	FRANCE	310,278.02	0.00
06/30/2010	EQUITIES	CHRISTIAN DIOR EUR2	FRANCE	12,146,997.17	105,102.84
06/30/2010	EQUITIES	CHRISTOPHER & BANKS CORP COM	APPAREL RETAIL	274,910.28	-323,581.07
06/30/2010	EQUITIES	CHRISTOPHER & BANKS CORP COM	APPAREL RETAIL	3,831.61	767.56
06/30/2010	EQUITIES	CHUAN HUP HOLDINGS SGD0.20	SINGAPORE	8,162.02	-2,486.21
06/30/2010	EQUITIES	CHUANGS CONS INTL HKD0.25	HONG KONG	16,005.86	-679.39
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	170,776.09	0.00
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	492,483.99	109,583.64
06/30/2010	EQUITIES	CHUBB CORP	PROPERTY & CASUALTY INS	65,976,282.28	11,563,284.38
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	839,525.20	0.00
06/30/2010	EQUITIES	CHUBU ELECTRIC PWR Y500	ELECTRIC POWER AND GAS	13,586,998.79	-1,533,372.97
06/30/2010	EQUITIES	CHUBU SHIRYO CO JPY50	JAPAN	85,433.38	-23,450.67
06/30/2010	EQUITIES	CHUBU STEEL PLATE CO NPV	IRON AND STEEL	23,618.49	-6,033.07
06/30/2010	EQUITIES	CHUDENKO CORP Y50	CONSTRUCTION	280,628.32	-204,211.16
06/30/2010	EQUITIES	CHUETSU PULP & PAPER Y50	JAPAN	118,556.00	-36,181.60
06/30/2010	EQUITIES	CHUGAI PHARMACEUTL Y50	PHARMACEUTICAL	14,494,402.47	-817,752.87
06/30/2010	EQUITIES	CHUGAI PHARMACEUTL Y50	PHARMACEUTICAL	203,568.47	0.00
06/30/2010	EQUITIES	CHUGAI RO CO JPY50	JAPAN	1,044.19	0.00
06/30/2010	EQUITIES	CHUGOKU BANK Y50	JAPAN	1,599,689.88	-329,704.70
06/30/2010	EQUITIES	CHUGOKU BANK Y50	JAPAN	106,014.74	0.00
06/30/2010	EQUITIES	CHUGOKU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	313,067.52	0.00
06/30/2010	EQUITIES	CHUGOKU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	3,019,058.11	-530,418.64
06/30/2010	EQUITIES	CHUGOKU MAR PAINTS JPY50	CHEMICALS	666,585.38	-191,189.93
06/30/2010	EQUITIES	CHUGOKU MAR PAINTS JPY50	CHEMICALS	27,754.55	-2,419.14

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CHUKYO BANK JPY50	BANKS	116,804.16	-15,790.38
06/30/2010	EQUITIES	CHUN WO DEVELOPMENT HOLDINGS	HONG KONG	25,919.62	-53,180.90
06/30/2010	EQUITIES	CHUNG HSIN ELEC TWD10	TAIWAN	94,229.04	0.00
06/30/2010	EQUITIES	CHUNG HUNG STEEL CO TWD10	TAIWAN	132.36	0.00
06/30/2010	EQUITIES	CHUNG HWA PULP TWD10	TAIWAN	88,222.65	0.00
06/30/2010	EQUITIES	CHUNGHWA TELECOM CO LTD	TAIWAN	3,931,444.11	73,782.97
06/30/2010	EQUITIES	CHUNGHWA TELECOM LTD-ADR	TAIWAN	13,862,724.81	1,296,594.50
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	78,276.09	-1,213,267.25
06/30/2010	EQUITIES	CHUO MITSUI TRUST HLDGS INC	BANKS	183,259.62	0.00
06/30/2010	EQUITIES	CHUO SPRING CO JPY50	LAND TRANSPORTATION	17,177.08	-4,508.41
06/30/2010	EQUITIES	CHUO SPRING CO JPY50	LAND TRANSPORTATION	34,354.16	-11,942.70
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	16,786,965.32	4,685,934.49
06/30/2010	EQUITIES	CHURCH & DWIGHT INC	HOUSEHOLD PRODUCTS	127,489.43	25,359.77
06/30/2010	EQUITIES	CHURCHILL CORP	CDN CONSTRUCTION & ENG	1,602,926.64	685,708.38
06/30/2010	EQUITIES	CHURCHILL CORP	CDN CONSTRUCTION & ENG	57,367.90	-20,682.70
06/30/2010	EQUITIES	CHURCHILL DOWNS INC	CASINOS & GAMING	650,063.20	-82,738.31
06/30/2010	EQUITIES	CHURCHILL DOWNS INC	CASINOS & GAMING	4,165.60	-905.73
06/30/2010	EQUITIES	CI FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	1,344,778.10	-131,211.81
06/30/2010	EQUITIES	CI FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	136,150.21	0.00
06/30/2010	EQUITIES	CIA COLE DE INVERSIONES	COLOMBIA	254,123.16	0.00
06/30/2010	EQUITIES	CIA DE FERRO LIGAS DA BAHIA	BRAZIL	462,631.49	73,870.86
06/30/2010	EQUITIES	CIA ENERGETICA DO CEARA COELCE	BRAZIL	121,795.45	0.00
06/30/2010	EQUITIES	CIA ENERGETICA DO CEARA COELCE	BRAZIL	40,976.65	-5,289.57
06/30/2010	EQUITIES	CIA HERING COM NPV	BRAZIL	294,405.27	0.00
06/30/2010	EQUITIES	CIA PARANAENSE DE ENERGIA	BRAZIL	3,482,745.52	984,802.04
06/30/2010	EQUITIES	CIA PARANAENSE DE ENERGIA	BRAZIL	1,144,405.83	0.00
06/30/2010	EQUITIES	CIA SANEAMENTO BASICO DE SAO P	BRAZIL	6,832,177.53	509,381.87
06/30/2010	EQUITIES	CIA SANEAMENTO MINAS GERAIS	BRAZIL	334,048.56	7,599.61
06/30/2010	EQUITIES	CIA SIDERURGICA NAEL-SP ADR	BRAZIL	2,228,426.22	0.00
06/30/2010	EQUITIES	CIBER INC COM	IT CONSULTNG & OTHER SVCS	304,470.09	-451,074.79
06/30/2010	EQUITIES	CIBER INC COM	IT CONSULTNG & OTHER SVCS	3,695.18	-506.92
06/30/2010	EQUITIES	CIC ENERGY CORP	CDN COAL/CONSUMABLE FUEL	4,424.83	-2,678.02
06/30/2010	EQUITIES	CICOREL HOLDING SA CHF10(REGD)	SWITZERLAND	2,730.10	-2.65
06/30/2010	EQUITIES	CIELO SA	BRAZIL	17,559,677.35	-1,443,702.39
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	7,773,233.08	-2,526,851.24
06/30/2010	EQUITIES	CIENA CORP	COMMUNICATIONS EQUIPMENT	39,333.36	4,298.03
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	266,277.38	91,988.29
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	32,978,296.66	5,263,174.12
06/30/2010	EQUITIES	CIGNA CORP COM	MANAGED HEALTH CARE	89,080.27	0.00
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	23,848,881.24	10,188,392.87

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CIMAREX ENERGY CO	OIL & GAS EXPL & PROD	192,979.68	107,173.81
06/30/2010	EQUITIES	CIMB GROUP HOLDINGS BERHAD	MALAYSIA	26,666,652.45	4,187,835.62
06/30/2010	EQUITIES	CIMENTS FRANCAIS A EUR4	FRANCE	869,476.48	0.00
06/30/2010	EQUITIES	CIMPOR CIMENTOS DE EUR1(REGD)	PORTUGAL	442,029.89	-40,048.88
06/30/2010	EQUITIES	CIMPOR CIMENTOS DE EUR1(REGD)	PORTUGAL	57,420.71	0.00
06/30/2010	EQUITIES	CINCINNATI BELL INC	INTEGRATED TELECOMM SVCS	26,981.64	2,330.64
06/30/2010	EQUITIES	CINCINNATI BELL INC	INTEGRATED TELECOMM SVCS	1,260,910.07	-134,783.31
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	12,405,002.91	-4,354,206.32
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	119,363.38	12,648.64
06/30/2010	EQUITIES	CINCINNATI FINL CORP COM	PROPERTY & CASUALTY INS	39,841.25	0.00
06/30/2010	EQUITIES	CINEMARK HLDGS INC COM	MOVIES & ENTERTAINMENT	12,505.65	2,586.72
06/30/2010	EQUITIES	CINEMARK HLDGS INC COM	MOVIES & ENTERTAINMENT	1,356,974.80	113,952.32
06/30/2010	EQUITIES	CINEPLEX GALAXY INCOME FUND	CDN MOVIES & ENTERTAINMT	1,715,770.31	-128,911.39
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	10,785,229.59	-3,859,541.48
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	99,571.38	-2,672.65
06/30/2010	EQUITIES	CINTAS CORP	DIVERSIFIED SUPPORT SVCS	33,449.11	0.00
06/30/2010	EQUITIES	CIR-COMPAGNIE INDUSTRIALI SPA	ITALY	419,679.99	176,633.40
06/30/2010	EQUITIES	CIRCLE K SUNKUS CO NPV	RETAIL TRADE	141,501.03	0.00
06/30/2010	EQUITIES	CIRCOR INTL INC COM	INDUSTRIAL MACHINERY	15,731.70	1,377.60
06/30/2010	EQUITIES	CIRCOR INTL INC COM	INDUSTRIAL MACHINERY	831,401.16	-20,087.90
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	-743,465.25	1,367,205.48
06/30/2010	EQUITIES	CIRRUS LOGIC INC COM	SEMICONDUCTORS	37,153.50	28,325.83
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	3,827,766.13	533,872.54
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	402,103,504.40	20,922,101.89
06/30/2010	EQUITIES	CISCO SYSTEMS INC	COMMUNICATIONS EQUIPMENT	845,851.25	0.00
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	70,192.80	0.00
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	13,225,038.80	-628,691.30
06/30/2010	EQUITIES	CIT GROUP INC NEW	SPECIALIZED FINANCE	197,234.50	-9,855.30
06/30/2010	EQUITIES	CITADEL BROADCASTING CORP CL A	BROADCASTING	106,288.51	0.00
06/30/2010	EQUITIES	CITI TRENDS INC	APPAREL RETAIL	2,428,205.04	498,667.65
06/30/2010	EQUITIES	CITI TRENDS INC	APPAREL RETAIL	17,293.50	3,339.00
06/30/2010	EQUITIES	CITIC SECURITIES CO LTD A	CHINA	75,816.70	0.00
06/30/2010	EQUITIES	CITIGOLD CORP LTD	AUSTRALIA	35,785.78	-140,402.19
06/30/2010	EQUITIES	CITIGROUP GLOBAL MARKETS HLDGS	VIETNAM	709,060.80	58,016.53
06/30/2010	EQUITIES	CITIGROUP GLOBAL MARKETS HLDGS	VIETNAM	265,547.10	-93,075.05
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	824,548.30	0.00
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	2,448,579.68	4,866.88
06/30/2010	EQUITIES	CITIGROUP INC	OTHER DIVERS FINCL SVCS	224,134,769.36	-447,819,364.99
06/30/2010	EQUITIES	CITIZEN HOLDINGS CO Y50	PRECISION INSTRUMENTS	77,416.42	0.00
06/30/2010	EQUITIES	CITIZEN HOLDINGS CO Y50	PRECISION INSTRUMENTS	1,225,329.37	-268,391.41

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CITIZENS & NORTHN CORP	REGIONAL BANKS	37,129.00	-27,378.24
06/30/2010	EQUITIES	CITIZENS INC CL A	LIFE & HEALTH INSURANCE	223,522.92	-37,418.75
06/30/2010	EQUITIES	CITIZENS INC CL A	LIFE & HEALTH INSURANCE	10,709.28	418.08
06/30/2010	EQUITIES	CITIZENS REPUBLIC BANCORP INC	REGIONAL BANKS	11,518.35	-178.59
06/30/2010	EQUITIES	CITIZENS REPUBLIC BANCORP INC	REGIONAL BANKS	-332,605.85	-1,369,464.56
06/30/2010	EQUITIES	CITRIX SYS INC COM	APPLICATION SOFTWARE	23,395,715.61	7,469,718.91
06/30/2010	EQUITIES	CITRIX SYS INC COM	APPLICATION SOFTWARE	243,075.88	56,559.48
06/30/2010	EQUITIES	CITY DEVELOPMENTS SGD0.50	SINGAPORE	2,257,749.53	-317,213.94
06/30/2010	EQUITIES	CITY DEVELOPMENTS SGD0.50	SINGAPORE	217,919.96	0.00
06/30/2010	EQUITIES	CITY HLDG CO	REGIONAL BANKS	14,637.00	-1,947.75
06/30/2010	EQUITIES	CITY HLDG CO	REGIONAL BANKS	1,326,335.24	-207,238.69
06/30/2010	EQUITIES	CITY LODGE HOTELS ZAR0.10	SOUTH AFRICA	128,555.57	0.00
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	6,987,106.01	-1,030,632.53
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	67,162.53	18,000.62
06/30/2010	EQUITIES	CITY NATIONAL CORP/CA	REGIONAL BANKS	23,990.98	0.00
06/30/2010	EQUITIES	CJ CGV KRW500	SOUTH KOREA	94,460.71	0.00
06/30/2010	EQUITIES	CJ CHEILJEDANG	SOUTH KOREA	277,706.60	0.00
06/30/2010	EQUITIES	CJ CORP KSWN5000	SOUTH KOREA	689,755.27	-35,263.67
06/30/2010	EQUITIES	CJ HOME SHOPPING KRW5000	SOUTH KOREA	318,702.22	0.00
06/30/2010	EQUITIES	CJ INTERNET CORP KRW500	SOUTH KOREA	94,547.53	0.00
06/30/2010	EQUITIES	CKE RESTAURANTS INC COM	RESTAURANTS	16,840.32	5,483.52
06/30/2010	EQUITIES	CKE RESTAURANTS INC COM	RESTAURANTS	1,445,034.78	248,227.13
06/30/2010	EQUITIES	CKX INC	MOVIES & ENTERTAINMENT	-283,576.71	-399,389.21
06/30/2010	EQUITIES	CKX INC	MOVIES & ENTERTAINMENT	7,045.88	-2,442.76
06/30/2010	EQUITIES	CLAL INDUSTRIES ORD SHK1	ISRAEL	88,541.09	0.00
06/30/2010	EQUITIES	CLARCOR INC	INDUSTRIAL MACHINERY	2,307,450.24	558,134.61
06/30/2010	EQUITIES	CLARCOR INC	INDUSTRIAL MACHINERY	54,842.88	10,468.32
06/30/2010	EQUITIES	CLARIANT CHF4.00(REGD)	SWITZERLAND	8,940,229.35	2,731,222.43
06/30/2010	EQUITIES	CLARIANT INC	HEALTH CARE SERVICES	1,923,463.08	-40,444.32
06/30/2010	EQUITIES	CLARKSON ORD GBP0.25	INDUSTRIAL TRANSPORTATION	38,614.34	1,344.80
06/30/2010	EQUITIES	CLEAN CREATIVE KRW500	SOUTH KOREA	211,952.95	0.00
06/30/2010	EQUITIES	CLEAN ENERGY FUELS CORP COM	OIL & GAS REFINING & MKTG	913,252.32	266,423.83
06/30/2010	EQUITIES	CLEAN ENERGY FUELS CORP COM	OIL & GAS REFINING & MKTG	15,866.28	4,821.16
06/30/2010	EQUITIES	CLEAN HARBORS INC	ENVIRON & FACILITIES SVCS	46,752.64	10,517.76
06/30/2010	EQUITIES	CLEAN HARBORS INC	ENVIRON & FACILITIES SVCS	1,868,445.35	620,888.07
06/30/2010	EQUITIES	CLEANUP CORP Y50	OTHER PRODUCTS	95,436.77	-40,702.52
06/30/2010	EQUITIES	CLEANUP CORP Y50	OTHER PRODUCTS	16,091.08	-840.40
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	3,747.01	0.00
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	1,470,435.40	-1,184,821.51
06/30/2010	EQUITIES	CLEAR CHANNELL OUTDOOR	ADVERTISING	17,064.88	9,987.28



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CLEARWATER PAPER CORP COM	PAPER PRODUCTS	21,684.96	12,881.88
06/30/2010	EQUITIES	CLEARWATER PAPER CORP COM	PAPER PRODUCTS	1,627,686.24	908,183.94
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	2,241,621.20	-667,483.41
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	16,132.48	3,794.95
06/30/2010	EQUITIES	CLEARWIRE CORP NEW CL A	WIRELESS TELECOMM SVCS	2,240.44	0.00
06/30/2010	EQUITIES	CLEARWIRE CORP RIGHTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	CLEARWIRE CORP RIGHTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	CLECO CORP NEW COM	ELECTRIC UTILITIES	5,137,537.30	342,847.92
06/30/2010	EQUITIES	CLECO CORP NEW COM	ELECTRIC UTILITIES	69,458.30	16,332.30
06/30/2010	EQUITIES	CLEVO TWD10	TAIWAN	976,966.54	176,545.36
06/30/2010	EQUITIES	CLICKS GROUP LTD ZAR0.01	SOUTH AFRICA	240,417.62	0.00
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	25,463,145.96	5,743,281.22
06/30/2010	EQUITIES	CLIFFS NAT RES INC COM	STEEL	199,015.20	89,104.00
06/30/2010	EQUITIES	CLIFTON SVGS BANCORP INC	THRIFTS & MTG FINANCE	55,429.20	-10,446.78
06/30/2010	EQUITIES	CLINICAL DATA INC NEW	BIOTECHNOLOGY	289,118.04	-19,469.22
06/30/2010	EQUITIES	CLINICAL DATA INC NEW	BIOTECHNOLOGY	7,600.84	-272.35
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	256,099.20	37,822.23
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	33,060,106.80	1,928,165.34
06/30/2010	EQUITIES	CLOROX CO COM	HOUSEHOLD PRODUCTS	4,940.04	0.00
06/30/2010	EQUITIES	CLOSE BROS GROUP ORD 25P	FINANCIAL SERVICES	1,411,340.33	-353.99
06/30/2010	EQUITIES	CLOUD PEAK ENERGY INC	COAL & CONSUMABLE FUEL	220,924.86	-27,167.34
06/30/2010	EQUITIES	CLOUD PEAK ENERGY INC	COAL & CONSUMABLE FUEL	1,989.00	-166.50
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	43,139,731.85	6,103,102.14
06/30/2010	EQUITIES	CLP HLDGS HKD5	HONG KONG	716,090.82	0.00
06/30/2010	EQUITIES	CLUB MEDITERRANEE EUR4	FRANCE	279,997.07	-645,617.35
06/30/2010	EQUITIES	CMA CORPORATION LIMITED NPV	AUSTRALIA	6,995.51	-2,743.36
06/30/2010	EQUITIES	CMC MAGNETIC CORP TWD10	TAIWAN	1,991,201.19	-13,003.74
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	191,718.39	0.00
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	593,225.85	-36,023.86
06/30/2010	EQUITIES	CME GROUP INC	SPECIALIZED FINANCE	88,925,315.10	-9,630,372.23
06/30/2010	EQUITIES	CMK CORP Y50	ELECTRIC APPLIANCES	34,955.36	-3,700.43
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	35,081.13	0.00
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	9,887,079.90	973,146.54
06/30/2010	EQUITIES	CMS ENERGY CORP COM	MULTI-UTILITIES	128,436.55	32,174.89
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	14,083.56	6,237.32
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	3,346,417.44	-2,179.47
06/30/2010	EQUITIES	CNA FINL CORP	PROPERTY & CASUALTY INS	6,877.77	0.00
06/30/2010	EQUITIES	CNA SURETY CORP COM	PROPERTY & CASUALTY INS	959,137.95	212,745.07
06/30/2010	EQUITIES	CNA SURETY CORP COM	PROPERTY & CASUALTY INS	13,097.05	1,636.10
06/30/2010	EQUITIES	CNB FINL CORP PA COM	REGIONAL BANKS	69,097.14	-30,214.35

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	120,588.60	-11,583.96
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	10,758.75	-1,064.75
06/30/2010	EQUITIES	CNH GLOBAL NV	NETHERLANDS	4,834.88	0.00
06/30/2010	EQUITIES	CNO FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	33,209.55	15,833.24
06/30/2010	EQUITIES	CNO FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	4,926,977.55	-1,901,791.00
06/30/2010	EQUITIES	CNOOC LTD HKD0.02	HONG KONG	72,749,392.13	19,714,981.30
06/30/2010	EQUITIES	CNOOC LTD SPONSORED ADR	HONG KONG	14,592,758.18	4,667,637.57
06/30/2010	EQUITIES	CNP ASSURANCES EUR1	FRANCE	1,219,796.19	-590,719.83
06/30/2010	EQUITIES	CNP ASSURANCES EUR1	FRANCE	127,154.24	0.00
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	483,421.47	0.00
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	54,502,946.25	12,298,641.61
06/30/2010	EQUITIES	COACH INC COM	APPAREL ACCESS & LUXURY	356,930.80	107,936.40
06/30/2010	EQUITIES	COAL & ALLIED INDS NPV	AUSTRALIA	206,750.05	3,170.98
06/30/2010	EQUITIES	COBALT INTERNATIONAL ENERGY	OIL & GAS EXPL & PROD	5,528.67	0.00
06/30/2010	EQUITIES	COBALT INTERNATIONAL ENERGY	OIL & GAS EXPL & PROD	105,164.20	-2,055.99
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	187,331.61	0.00
06/30/2010	EQUITIES	COBHAM ORD GBP0.025	AEROSPACE & DEFENCE	18,109,848.61	3,924,382.19
06/30/2010	EQUITIES	COBIZ FINANCIAL INC	REGIONAL BANKS	249,141.54	8,824.02
06/30/2010	EQUITIES	COBIZ FINANCIAL INC	REGIONAL BANKS	5,957.36	1,720.82
06/30/2010	EQUITIES	COCA COLA BOTTLING CO CONS	SOFT DRINKS	576,429.68	-50,822.01
06/30/2010	EQUITIES	COCA COLA CENTRAL JPY50000	OTHER PRODUCTS	497,735.39	-81,838.05
06/30/2010	EQUITIES	COCA COLA CENTRAL JPY50000	OTHER PRODUCTS	49,588.71	-3,313.36
06/30/2010	EQUITIES	COCA COLA EMBONOR COM SER'B'	CHILE	61,992.58	0.00
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	29,756,352.06	7,859,723.55
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	258,367.26	91,717.38
06/30/2010	EQUITIES	COCA COLA ENTERPRISES INC COM	SOFT DRINKS	33,505.88	0.00
06/30/2010	EQUITIES	COCA COLA FEMSA SAB DE CV SERL	MEXICO	222,355.87	-1,533.86
06/30/2010	EQUITIES	COCA COLA FEMSA SAB DE CV SERL	MEXICO	287,052.64	5,810.81
06/30/2010	EQUITIES	COCA COLA ICECEK SANATI A.S.	TURKEY	885,140.06	78,745.34
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	8,022,504.87	1,053,558.49
06/30/2010	EQUITIES	COCA-COLA AMATIL NPV	AUSTRALIA	285,176.73	0.00
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	280,441.40	0.00
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	322,932,362.80	28,945,543.07
06/30/2010	EQUITIES	COCA-COLA CO/THE	SOFT DRINKS	3,349,815.08	229,315.45
06/30/2010	EQUITIES	COCA-COLA FEMSA SAB DE CV ADR	MEXICO	3,584,707.43	68,482.02
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	222,282.72	0.00
06/30/2010	EQUITIES	COCA-COLA HELLENIC BOTTLING CO	GREECE	11,719,567.41	99,609.74
06/30/2010	EQUITIES	COCA-COLA WEST COMPANY LTD NPV	FOODS	467,334.36	-229,081.90
06/30/2010	EQUITIES	COCA-COLA WEST COMPANY LTD NPV	FOODS	47,762.35	0.00
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	178,539.61	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COCHLEAR LTD COM	AUSTRALIA	14,278,050.37	998,266.39
06/30/2010	EQUITIES	CODEXIS INC	BIOTECHNOLOGY	474,695.64	-240,699.26
06/30/2010	EQUITIES	COEUR D ALENE MINES CORP IDAHO	PREC METALS & MINS	2,102,448.30	-1,186,374.59
06/30/2010	EQUITIES	COEUR D ALENE MINES CORP IDAHO	PREC METALS & MINS	40,096.98	1,972.57
06/30/2010	EQUITIES	COFFEY INTERNATIONAL ORD NPV	AUSTRALIA	12,346.22	-15,212.85
06/30/2010	EQUITIES	COGDELL SPENCER INC	SPECIALIZED REITS	7,106.96	3,147.46
06/30/2010	EQUITIES	COGDELL SPENCER INC	SPECIALIZED REITS	2,007,227.40	-1,326.66
06/30/2010	EQUITIES	COGENT COMMUNICATIONS GROUP	ALTERNATIVE CARRIERS	635,893.78	-433,523.89
06/30/2010	EQUITIES	COGENT COMMUNICATIONS GROUP	ALTERNATIVE CARRIERS	11,870.28	-205.62
06/30/2010	EQUITIES	COGENT INC	ELECTRONIC EQUIP & INSTR	8,892.87	-1,392.29
06/30/2010	EQUITIES	COGENT INC	ELECTRONIC EQUIP & INSTR	605,670.22	-358,754.84
06/30/2010	EQUITIES	COGNEX CORP COM	ELECTRONIC EQUIP & INSTR	1,130,552.22	-92,532.40
06/30/2010	EQUITIES	COGNEX CORP COM	ELECTRONIC EQUIP & INSTR	17,351.46	4,471.11
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	474,068.20	217,517.90
06/30/2010	EQUITIES	COGNIZANT TECHNOLOGY SOLUTIONS	IT CONSULTNG & OTHER SVCS	60,322,350.06	22,793,327.49
06/30/2010	EQUITIES	COHEN & STEERS INC	ASSET MGMT & CUSTODY BNKS	424,879.64	-58,021.53
06/30/2010	EQUITIES	COHEN & STEERS INC	ASSET MGMT & CUSTODY BNKS	14,829.10	4,189.90
06/30/2010	EQUITIES	COHERENT INC	ELECTRONIC EQUIP & INSTR	23,426.90	9,793.23
06/30/2010	EQUITIES	COHERENT INC	ELECTRONIC EQUIP & INSTR	1,825,274.50	405,151.19
06/30/2010	EQUITIES	COHU INC	SEMICONDUCTOR EQUIPMENT	572,907.49	-122,746.35
06/30/2010	EQUITIES	COHU INC	SEMICONDUCTOR EQUIPMENT	4,790.67	1,117.93
06/30/2010	EQUITIES	COINSTAR INC COM	SPECIALIZED CONSUMER SVCS	41,337.14	12,977.38
06/30/2010	EQUITIES	COINSTAR INC COM	SPECIALIZED CONSUMER SVCS	1,952,986.50	710,470.96
06/30/2010	EQUITIES	COLBUN S. A. NPV	CHILE	303,058.63	0.00
06/30/2010	EQUITIES	COLDWATER CREEK INC	APPAREL RETAIL	321,320.16	-371,564.86
06/30/2010	EQUITIES	COLDWATER CREEK INC	APPAREL RETAIL	7,734.72	-1,358.18
06/30/2010	EQUITIES	COLE KENNETH PRODTNS INC CL A	APPAREL ACCESS & LUXURY	6,132.57	2,194.27
06/30/2010	EQUITIES	COLE KENNETH PRODTNS INC CL A	APPAREL ACCESS & LUXURY	352,661.31	-462,626.62
06/30/2010	EQUITIES	COLEMAN CABLE INC COM	ELECTRIC COMP & EQUIP	4,134.12	-100.35
06/30/2010	EQUITIES	COLFAX CORP COM	INDUSTRIAL MACHINERY	1,562,707.56	-253,025.59
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	115,791,140.52	30,486,886.84
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	1,195,813.08	222,386.36
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	450,818.37	0.00
06/30/2010	EQUITIES	COLGATE PALMOLIVE CO	HOUSEHOLD PRODUCTS	65,266.71	0.00
06/30/2010	EQUITIES	COLGATE-PALMOLIVE INR1 DEMAT	INDIA	264,252.95	0.00
06/30/2010	EQUITIES	COLLECTIVE BRANDS INC COM	APPAREL RETAIL	31,284.00	2,277.00
06/30/2010	EQUITIES	COLLECTIVE BRANDS INC COM	APPAREL RETAIL	2,015,147.80	152,229.43
06/30/2010	EQUITIES	COLLINS STEWART PLC ORD	FINANCIAL SERVICES	40,213.87	-33,658.29
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	5,134,480.63	5,398.55
06/30/2010	EQUITIES	COLONIAL PPTYS TR COM SHS BEN	DIVERSIFIED REITS	18,235.15	8,697.15

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COLONY FINANCIAL INC	MORTGAGE REITS	9,410.50	-1,407.70
06/30/2010	EQUITIES	COLONY FINANCIAL INC	MORTGAGE REITS	155,187.70	-26,406.74
06/30/2010	EQUITIES	COLOPLAST SER 'B' DKK5	DENMARK	2,699,872.75	292,170.89
06/30/2010	EQUITIES	COLOPLAST SER 'B' DKK5	DENMARK	116,177.27	0.00
06/30/2010	EQUITIES	COLRUYT SA NPV	BELGIUM	186,913.82	0.00
06/30/2010	EQUITIES	COLRUYT SA NPV	BELGIUM	12,515,132.13	1,904,418.18
06/30/2010	EQUITIES	COLT GROUP SA	LUXEMBOURG	266,907.76	4,905.01
06/30/2010	EQUITIES	COLT GROUP SA	LUXEMBOURG	185,311.61	25,943.02
06/30/2010	EQUITIES	COLUMBIA BANKING SYSTEMS INC	REGIONAL BANKS	869,358.60	12,837.29
06/30/2010	EQUITIES	COLUMBIA BANKING SYSTEMS INC	REGIONAL BANKS	20,159.04	7,259.10
06/30/2010	EQUITIES	COLUMBIA SPORTSWEAR CO COM	APPAREL ACCESS & LUXURY	9,100.65	2,964.00
06/30/2010	EQUITIES	COLUMBIA SPORTSWEAR CO COM	APPAREL ACCESS & LUXURY	3,101,268.17	462,038.80
06/30/2010	EQUITIES	COLUMBUS MCKINNON CORP/NY	INDUSTRIAL MACHINERY	600,123.26	-134,750.20
06/30/2010	EQUITIES	COLUMBUS MCKINNON CORP/NY	INDUSTRIAL MACHINERY	8,437.88	440.92
06/30/2010	EQUITIES	COMBA TELECOM SYS HKD0.10	HONG KONG	1,178,363.07	292,769.72
06/30/2010	EQUITIES	COMBI CORP Y50	WHOLESALE TRADE	19,776.25	-614.97
06/30/2010	EQUITIES	COMBINATORX INC	BIOTECHNOLOGY	11,446.30	-1,492.76
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	6,670,580.00	-3,505,553.60
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	154,000,214.01	-14,307,618.07
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	1,554,146.01	272,017.78
06/30/2010	EQUITIES	COMCAST CORP	CABLE & SATELLITE	506,526.66	0.00
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	67,416.99	0.00
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	188,375.54	76,906.43
06/30/2010	EQUITIES	COMERICA INC	DIVERSIFIED BANKS	28,409,863.54	-3,188,098.24
06/30/2010	EQUITIES	COMFORT SYSTEMS USA INC	CONSTRUCTION & ENGINEERNG	1,030,152.06	-215,353.37
06/30/2010	EQUITIES	COMFORT SYSTEMS USA INC	CONSTRUCTION & ENGINEERNG	15,533.28	1,238.16
06/30/2010	EQUITIES	COMFORTDELGRO CORP SGD0.25	SINGAPORE	98,624.87	0.00
06/30/2010	EQUITIES	COMFORTDELGRO CORP SGD0.25	SINGAPORE	1,410,850.79	-149,575.30
06/30/2010	EQUITIES	COMM BK OF QATAR QAR10	QATAR	2,773,762.61	-113,436.89
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	8,608,196.17	-234,962.60
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	83,208.88	8,666.04
06/30/2010	EQUITIES	COMMERCE BANCSHARES INC	REGIONAL BANKS	27,367.23	0.00
06/30/2010	EQUITIES	COMMERCIAL BK OF CEYLON SLRP10	SRI LANKA	4,038,228.92	2,113,404.28
06/30/2010	EQUITIES	COMMERCIAL INTL BANK(EGYPT)	EGYPT	17,153,042.19	4,358,243.47
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	6,395,449.46	-2,522,783.68
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	48,624.30	-11,445.30
06/30/2010	EQUITIES	COMMERCIAL METALS CO	STEEL	16,142.94	0.00
06/30/2010	EQUITIES	COMMERCIAL VEHICLE GROUP INC	CONSTR,FARM MACH & HVY TR	8,168.00	-1,198.72
06/30/2010	EQUITIES	COMMERCIAL VEHICLE GROUP INC	CONSTR,FARM MACH & HVY TR	156,692.87	-23,075.75
06/30/2010	EQUITIES	COMMERZBANK AG NPV	GERMANY	255,994.82	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMMERZBANK AG NPV	GERMANY	2,486,462.67	-6,320,564.71
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	53,139,660.05	-567,532.70
06/30/2010	EQUITIES	COMMONWEALTH BANK OF AUSTRALIA	AUSTRALIA	3,169,966.84	0.00
06/30/2010	EQUITIES	COMMONWEALTH PROPERTY OFFICE	AUSTRALIA	5,730,587.71	-1,741,694.27
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	23,157.73	0.00
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	5,898,691.89	-2,715,470.48
06/30/2010	EQUITIES	COMMSCOPE INC COM	COMMUNICATIONS EQUIPMENT	65,082.26	-3,615.47
06/30/2010	EQUITIES	COMMUNICATIONS SYS INC	COMMUNICATIONS EQUIPMENT	348.15	0.00
06/30/2010	EQUITIES	COMMUNISIS ORD GBP0.25	SUPPORT SERVICES	28,219.50	-81,465.89
06/30/2010	EQUITIES	COMMUNITY BK SYS INC COM	REGIONAL BANKS	2,347,615.61	-152,528.11
06/30/2010	EQUITIES	COMMUNITY BK SYS INC COM	REGIONAL BANKS	29,841.80	9,353.20
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	106,231.02	24,350.50
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	9,798,712.77	1,022,056.94
06/30/2010	EQUITIES	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE FACILITIES	9,998.46	0.00
06/30/2010	EQUITIES	COMMUNITY TR BANCORP INC COM	REGIONAL BANKS	859,967.80	-125,175.13
06/30/2010	EQUITIES	COMMUNITY TR BANCORP INC COM	REGIONAL BANKS	10,795.00	-552.50
06/30/2010	EQUITIES	COMMUTURE CORP JPY50	INFORMATN & COMMUNICATION	151,890.05	-19,834.92
06/30/2010	EQUITIES	COMMVault SYS INC COM	SYSTEMS SOFTWARE	26,707.50	11,318.72
06/30/2010	EQUITIES	COMMVault SYS INC COM	SYSTEMS SOFTWARE	2,847,375.00	1,000,877.58
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	26,456,245.78	-4,812,683.05
06/30/2010	EQUITIES	COMPAGNIE DE SAINT-GOBAIN	FRANCE	754,652.83	0.00
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	932,999.14	0.00
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE	SWITZERLAND	31,398,102.49	4,827,389.53
06/30/2010	EQUITIES	COMPAGNIE FINANCIERE RICHEMONT	SWITZERLAND	1,945.51	0.00
06/30/2010	EQUITIES	COMPAGNIE GENERALE DE	FRANCE	3,093,671.64	-1,613,793.07
06/30/2010	EQUITIES	COMPAGNIE GENERALE DE	FRANCE	130,276.16	0.00
06/30/2010	EQUITIES	COMPAL ELECTRONIC GDR-REPR 5	TAIWAN	2,400,553.27	604,015.17
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	15,673,581.77	444,239.71
06/30/2010	EQUITIES	COMPAL ELECTRONIC INC TW\$10	TAIWAN	58,248.95	5,754.62
06/30/2010	EQUITIES	COMPAL ELECTRONICS INC GLOBAL	TAIWAN	9,186,727.80	2,478,547.15
06/30/2010	EQUITIES	COMPANHIA DE BEBIDAS DAS AMERS	BRAZIL	2,733,030.80	296.92
06/30/2010	EQUITIES	COMPANHIA DE CONCE COM NPV	BRAZIL	23,049,087.01	5,535,174.36
06/30/2010	EQUITIES	COMPANHIA DE SANEAMENTO BASICO	BRAZIL	1,965,390.83	576,079.68
06/30/2010	EQUITIES	COMPANHIA ENERGETICA DE ADR	BRAZIL	6,101,523.54	57,946.23
06/30/2010	EQUITIES	COMPANHIA ENERGETICA DE ADR	BRAZIL	84.49	0.00
06/30/2010	EQUITIES	COMPANHIA PROVIDENCIA IND E	BRAZIL	80,366.35	0.00
06/30/2010	EQUITIES	COMPANHIA VALE DO RIO DOCE	BRAZIL	10,312,444.63	0.00
06/30/2010	EQUITIES	COMPANIA CERVECERIAS UNIDA ADR	CHILE	813,270.00	34,932.86
06/30/2010	EQUITIES	COMPANIA DE MINAS BUENAVEN ADR	PERU	2,500,630.33	451,071.23
06/30/2010	EQUITIES	COMPANIA MINERA ATACOCOA	PERU	0.22	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMPASS DIVERSIFIED HOLDINGS	MULTI-SECTOR HOLDINGS	985,970.25	247,870.57
06/30/2010	EQUITIES	COMPASS DIVERSIFIED HOLDINGS	MULTI-SECTOR HOLDINGS	16,145.64	6,364.08
06/30/2010	EQUITIES	COMPASS GROUP ORD GBP0.10	FOOD PRODUCERS	731,783.28	0.00
06/30/2010	EQUITIES	COMPASS GROUP ORD GBP0.10	FOOD PRODUCERS	17,340,975.48	2,883,856.29
06/30/2010	EQUITIES	COMPASS MINERALS INTL INC	DIV METALS & MINING	73,091.20	18,813.60
06/30/2010	EQUITIES	COMPASS MINERALS INTL INC	DIV METALS & MINING	6,963,623.52	1,925,865.68
06/30/2010	EQUITIES	COMPELLENT TECHNOLOGIES INC	COMPUTER STORAGE & PERIPH	250,605.24	-15,275.13
06/30/2010	EQUITIES	COMPELLENT TECHNOLOGIES INC	COMPUTER STORAGE & PERIPH	6,969.00	313.25
06/30/2010	EQUITIES	COMPLETE PRODTN SVCS INC COM	OIL & GAS EQUIP/SVCS	27,756.30	13,774.38
06/30/2010	EQUITIES	COMPLETE PRODTN SVCS INC COM	OIL & GAS EQUIP/SVCS	1,078,248.60	-417,352.73
06/30/2010	EQUITIES	COMPTON PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	181,753.16	-689,559.35
06/30/2010	EQUITIES	COMPTON PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	44,266.69	-51,657.87
06/30/2010	EQUITIES	COMPUCREDIT HLDGS CORP	CONSUMER FINANCE	178,350.48	-282,165.27
06/30/2010	EQUITIES	COMPUCREDIT HLDGS CORP	CONSUMER FINANCE	3,453.12	915.60
06/30/2010	EQUITIES	COMPUTACENTER ORD GBP0.06	SOFTWARE & COMP SERVICES	158,838.24	48,039.27
06/30/2010	EQUITIES	COMPUTACENTER ORD GBP0.06	SOFTWARE & COMP SERVICES	1,171,847.78	611,684.18
06/30/2010	EQUITIES	COMPUTER ENGINEERING &	OTHER PRODUCTS	53,074.89	-53,884.49
06/30/2010	EQUITIES	COMPUTER ENGINEERING &	OTHER PRODUCTS	17,640.41	-1,569.14
06/30/2010	EQUITIES	COMPUTER PROGRAMS & SYSTEMS	HEALTH CARE TECHNOLOGY	17,841.12	2,602.92
06/30/2010	EQUITIES	COMPUTER PROGRAMS & SYSTEMS	HEALTH CARE TECHNOLOGY	686,433.00	78,749.97
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	39,020,267.15	1,329,561.83
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	207,659.60	15,551.60
06/30/2010	EQUITIES	COMPUTER SCIENCES CORP COM	DATA PROCNG/OUTSRCD SVCS	72,608.14	0.00
06/30/2010	EQUITIES	COMPUTER TASK GROUP INC COM	IT CONSULTNG & OTHER SVCS	68,101.32	991.80
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	200,395.06	0.00
06/30/2010	EQUITIES	COMPUTERSHARE NPV (DFD 1 POST	AUSTRALIA	4,771,431.40	723,889.87
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	7,863.55	0.00
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	6,971,343.96	1,058,082.73
06/30/2010	EQUITIES	COMPUWARE CORP	APPLICATION SOFTWARE	64,270.92	4,832.40
06/30/2010	EQUITIES	COMSCORE INC COM	INTERNET SOFTWARE & SVCS	13,834.80	4,385.15
06/30/2010	EQUITIES	COMSCORE INC COM	INTERNET SOFTWARE & SVCS	517,553.28	28,933.95
06/30/2010	EQUITIES	COMSTAR UNITED TELESYSTEM GDR	RUSSIA	370,202.74	0.00
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	13,619.63	0.00
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	4,787,299.44	-865,022.02
06/30/2010	EQUITIES	COMSTOCK RESOURCES INC	OIL & GAS EXPL & PROD	35,093.52	-12,115.62
06/30/2010	EQUITIES	COMSYS HOLDINGS NPV	CONSTRUCTION	878.07	0.00
06/30/2010	EQUITIES	COMTECH TELECOMMUNICATIONS	COMMUNICATIONS EQUIPMENT	26,098.96	1,543.44
06/30/2010	EQUITIES	COMTECH TELECOMMUNICATIONS	COMMUNICATIONS EQUIPMENT	1,374,056.37	47,090.90
06/30/2010	EQUITIES	COMVERGE INC COM	ELECTRONIC EQUIP & INSTR	383,407.36	-68,754.44
06/30/2010	EQUITIES	COMVERGE INC COM	ELECTRONIC EQUIP & INSTR	8,807.68	-821.82

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COMVERSE TECHNOLOGY INC	COMMUNICATIONS EQUIPMENT	144,300.00	-30,515.75
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	5,612,178.96	-2,306,484.03
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	41,007.32	-2,144.62
06/30/2010	EQUITIES	CON-WAY INC	TRUCKING	15,471.83	0.00
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	96,828.76	0.00
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	328,345.60	71,104.00
06/30/2010	EQUITIES	CONAGRA FOODS INC	PACKAGED FOODS & MEATS	35,601,851.12	-1,136,258.21
06/30/2010	EQUITIES	CONCEPTUS INC COM	HEALTH CARE EQUIPMENT	3,507,914.90	-476,804.59
06/30/2010	EQUITIES	CONCEPTUS INC COM	HEALTH CARE EQUIPMENT	22,279.40	-645.74
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	145,130.59	60,241.30
06/30/2010	EQUITIES	CONCHO RES INC COM	OIL & GAS EXPL & PROD	14,707,101.31	6,997,794.22
06/30/2010	EQUITIES	CONCORD MEDICAL SPON ADR	CHINA	254,831.72	-191,896.12
06/30/2010	EQUITIES	CONCORDIA MARITIME SEK8 SER'B	SWEDEN	38,015.10	-44,340.38
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	-1,023,167.64	1,536,973.05
06/30/2010	EQUITIES	CONCUR TECHNOLOGIES INC	APPLICATION SOFTWARE	54,459.68	18,259.56
06/30/2010	EQUITIES	CONERSTONE THERAPEUTICS INC	PHARMACEUTICALS	2,945.00	-2,751.60
06/30/2010	EQUITIES	CONERSTONE THERAPEUTICS INC	PHARMACEUTICALS	43,591.89	-28,731.58
06/30/2010	EQUITIES	CONEXANT SYS INC CON NEW	SEMICONDUCTORS	198,618.56	-7,880.84
06/30/2010	EQUITIES	CONFAB IND SA PRF NPV	BRAZIL	2,447,094.62	406,990.81
06/30/2010	EQUITIES	CONFAB IND SA PRF NPV	BRAZIL	62,141.47	-2,464.24
06/30/2010	EQUITIES	CONMED CORP COM	HEALTH CARE EQUIPMENT	1,148,763.06	-128,699.34
06/30/2010	EQUITIES	CONMED CORP COM	HEALTH CARE EQUIPMENT	15,649.20	2,672.13
06/30/2010	EQUITIES	CONNACHER OIL AND GAS LIMITED	CDN INTEGRATED OIL & GAS	1,047,635.63	-256,742.82
06/30/2010	EQUITIES	CONNAUGHT ORD GBP0.02	SUPPORT SERVICES	-71,173.64	129,003.53
06/30/2010	EQUITIES	CONNECTICUT WTR SERVICE	WATER UTILITIES	255,771.36	-12,888.55
06/30/2010	EQUITIES	CONNS INC	COMPUTER & ELECT RETAIL	122,868.48	-152,167.17
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	254,245,749.84	-22,521,857.54
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	2,289,557.60	214,821.01
06/30/2010	EQUITIES	CONOCOPHILLIPS	INTEGRATED OIL & GAS	467,286.94	0.00
06/30/2010	EQUITIES	CONS THOMPSON IRON MINES LTD	CDN STEEL	1,167,981.06	357,874.47
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	19,192,762.56	2,266,144.30
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	230,006.88	-38,380.27
06/30/2010	EQUITIES	CONSOL ENERGY INC	COAL & CONSUMABLE FUEL	42,438.93	0.00
06/30/2010	EQUITIES	CONSOLIDATED COMMUNICATIONS	INTEGRATED TELECOMM SVCS	23,558.85	8,032.36
06/30/2010	EQUITIES	CONSOLIDATED COMMUNICATIONS	INTEGRATED TELECOMM SVCS	1,089,643.59	217,926.85
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	43,649,568.10	1,868,488.61
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	346,739.50	66,905.30
06/30/2010	EQUITIES	CONSOLIDATED EDISON INC	MULTI-UTILITIES	125,978.34	0.00
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	15,004.28	9,403.70
06/30/2010	EQUITIES	CONSOLIDATED GRAPHICS INC	COMMERCIAL PRINTING	2,204,159.00	176,148.34

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CONSOLIDATED TOMOKA LD CO	DIVERSIFIED RE ACTIVITIES	200,925.00	-180,750.28
06/30/2010	EQUITIES	CONSOLIDATED TOMOKA LD CO	DIVERSIFIED RE ACTIVITIES	2,251.50	-191.18
06/30/2010	EQUITIES	CONSOLIDATED WATER CO LTD	WATER UTILITIES	1,498,016.18	-360,200.02
06/30/2010	EQUITIES	CONSORCIO ARA SAB SER UNICA	MEXICO	3,311,977.29	-1,546,777.56
06/30/2010	EQUITIES	CONSTANT CONTACT INC COM	INTERNET SOFTWARE & SVCS	1,471,855.32	159,258.16
06/30/2010	EQUITIES	CONSTANT CONTACT INC COM	INTERNET SOFTWARE & SVCS	21,415.32	3,644.44
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	105,013.26	27,900.45
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	14,265,371.12	-3,599,048.84
06/30/2010	EQUITIES	CONSTELLATION BRANDS INC CL A	DISTILLERS & VINTNERS	29,711.40	0.00
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	61,835.71	0.00
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	28,676,748.18	-6,054,082.13
06/30/2010	EQUITIES	CONSTELLATION ENGY GRP INC COM	INDEP PWR PROD/ENRGY TRAD	185,359.98	35,637.50
06/30/2010	EQUITIES	CONSTRUCCIONES Y AUXILIAR DE	SPAIN	1,482,687.55	-237,075.35
06/30/2010	EQUITIES	CONTACT ENERGY NPV	NEW ZEALAND	821,068.69	-273,441.89
06/30/2010	EQUITIES	CONTACT ENERGY NPV	NEW ZEALAND	65,535.55	0.00
06/30/2010	EQUITIES	CONTANGO OIL & GAS CO	OIL & GAS EXPL & PROD	23,986.00	-1,163.12
06/30/2010	EQUITIES	CONTANGO OIL & GAS CO	OIL & GAS EXPL & PROD	828,277.75	-281,204.22
06/30/2010	EQUITIES	CONTAX PARTICIPACO SA PRF NPV	BRAZIL	428,654.63	0.00
06/30/2010	EQUITIES	CONTINENTAL AG NPV	GERMANY	133,472.35	0.00
06/30/2010	EQUITIES	CONTINENTAL AG NPV	GERMANY	1,158,355.45	134,696.64
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	11,785,796.00	1,110,746.99
06/30/2010	EQUITIES	CONTINENTAL AIRLINES INC	AIRLINES	93,412.00	55,240.46
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	46,895.62	18,297.91
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	4,398,059.54	-33,357.18
06/30/2010	EQUITIES	CONTINENTAL RES INC OKLA COM	OIL & GAS EXPL & PROD	952.46	0.00
06/30/2010	EQUITIES	CONTINUCARE CORP COM	HEALTH CARE SERVICES	195,495.95	15,788.10
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	8,115,224.40	-2,340,526.99
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	42,879.51	2,010.66
06/30/2010	EQUITIES	CONVERGYS CORP COM	DATA PROCNG/OUTSRCD SVCS	10,211.70	0.00
06/30/2010	EQUITIES	CONWERT IMMOBILIEN NPV	AUSTRIA	437,829.66	2,464.40
06/30/2010	EQUITIES	CONZZETA HOLDING CHF100	SWITZERLAND	113,853.57	-17,040.88
06/30/2010	EQUITIES	COOKSON GROUP ORD GBP1	CONSTRUCTION & MATERIALS	6,529,238.02	906,718.61
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	15,082.66	0.00
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	59,326.89	19,830.30
06/30/2010	EQUITIES	COOPER COS INC COM NEW	HEALTH CARE SUPPLIES	12,169,771.50	-2,295,104.58
06/30/2010	EQUITIES	COOPER ENERGY NL NPV	AUSTRALIA	7,189.22	-1,618.50
06/30/2010	EQUITIES	COOPER INDUSTRIES PLC	IRELAND	12,197,020.00	-735,447.51
06/30/2010	EQUITIES	COOPER INDUSTRIES PLC	IRELAND	205,700.00	-12,492.54
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	38,824.50	17,978.73
06/30/2010	EQUITIES	COOPER TIRE & RUBR CO	TIRES & RUBBER	2,763,091.50	157,430.86



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	10,982,700.30	405,249.98
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	38,957.82	9,294.55
06/30/2010	EQUITIES	COPA HOLDINGS S A CL A	AIRLINES	4,935.63	0.00
06/30/2010	EQUITIES	COPAL COMPANY Y50	ELECTRIC APPLIANCES	-189,046.22	17,270.73
06/30/2010	EQUITIES	COPART INC	DIVERSIFIED SUPPORT SVCS	77,707.70	9,743.60
06/30/2010	EQUITIES	COPART INC	DIVERSIFIED SUPPORT SVCS	6,398,387.56	1,572,321.54
06/30/2010	EQUITIES	COPEINCA ASA NOK5.00	NORWAY	49,008.25	10,379.96
06/30/2010	EQUITIES	CORCEPT THERAPEUTICS INC	PHARMACEUTICALS	2,146.56	-88.20
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	10,997,092.61	1,655,264.58
06/30/2010	EQUITIES	CORE LABORATORIES N V	NETHERLANDS	95,946.50	-3,319.20
06/30/2010	EQUITIES	CORE MARK HLDG CO INC	DISTRIBUTORS	7,041.80	429.19
06/30/2010	EQUITIES	CORE MARK HLDG CO INC	DISTRIBUTORS	388,915.60	31,866.76
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	5,666,599.52	-146,459.02
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	58,843.12	11,546.13
06/30/2010	EQUITIES	CORELOGIC INC-W/I	DATA PROCNG/OUTSRCD SVCS	19,364.00	0.00
06/30/2010	EQUITIES	CORETRONICS CORP TWD10	TAIWAN	4,014,465.82	688,224.21
06/30/2010	EQUITIES	CORINTHIAN COLLEGES INC COM	EDUCATION SERVICES	27,117.05	-16,559.39
06/30/2010	EQUITIES	CORINTHIAN COLLEGES INC COM	EDUCATION SERVICES	1,748,197.70	-931,209.22
06/30/2010	EQUITIES	CORIO NV EUR10	NETHERLANDS	1,443,932.81	-368,621.72
06/30/2010	EQUITIES	CORIO NV EUR10	NETHERLANDS	145,676.42	0.00
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	23,693.00	0.00
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	8,867,445.96	-35,817.28
06/30/2010	EQUITIES	CORN PRODS INTL INC COM	AGRICULTURAL PRODUCTS	76,921.88	14,479.71
06/30/2010	EQUITIES	CORNELL COMPANIES INC	SECURITY & ALARM SERVICES	14,402.32	5,461.84
06/30/2010	EQUITIES	CORNELL COMPANIES INC	SECURITY & ALARM SERVICES	486,158.91	72,395.45
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	82,961,936.30	9,669,339.76
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	803,349.45	76,106.79
06/30/2010	EQUITIES	CORNING INC	ELECTRONIC COMPONENTS	228,626.75	0.00
06/30/2010	EQUITIES	COROMANDEL FERTILISERS INR2	INDIA	103,106.38	0.00
06/30/2010	EQUITIES	CORONA CORP JPY50	OTHER PRODUCTS	34,411.80	-28,302.62
06/30/2010	EQUITIES	CORONATION FUND MA ZAR0.0001	SOUTH AFRICA	95,605.22	0.00
06/30/2010	EQUITIES	CORP ACEROS AREQUIPA-INV	PERU	106,065.82	0.00
06/30/2010	EQUITIES	CORP FIN DEL VALLE COM COP10	COLOMBIA	216,724.89	0.00
06/30/2010	EQUITIES	CORPBANCA COM NPV	CHILE	168,614.94	0.00
06/30/2010	EQUITIES	CORPORACION DERMOESTETICA	SPAIN	12,251.82	-9,359.95
06/30/2010	EQUITIES	CORPORACION GEO SAB DE CV	MEXICO	12,653,384.33	3,171,919.13
06/30/2010	EQUITIES	CORPORACION MOCTEZUMO SAB DE	MEXICO	2,254,260.24	0.00
06/30/2010	EQUITIES	CORPORATE EXECUTIVE BD CO COM	RESEARCH & CONSULTING SVC	5,893,201.64	-571,348.69
06/30/2010	EQUITIES	CORPORATE EXECUTIVE BD CO COM	RESEARCH & CONSULTING SVC	23,301.49	7,297.44
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	71,574.09	17,536.31

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	10,383,404.20	382,602.70
06/30/2010	EQUITIES	CORPORATE OFFICE PPTYS TR COM	OFFICE REITS	23,150.49	0.00
06/30/2010	EQUITIES	CORPORATION BK INR10 DEMAT	INDIA	376,810.31	0.00
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	18,511.00	0.00
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	9,007,992.36	677,063.46
06/30/2010	EQUITIES	CORRECTIONS CORP OF AMERICA	SECURITY & ALARM SERVICES	72,332.28	14,822.81
06/30/2010	EQUITIES	CORTICEIRA AMORIM-SOCIEDADE	PORTUGAL	14,283.56	-1,506.38
06/30/2010	EQUITIES	CORTICEIRA AMORIM-SOCIEDADE	PORTUGAL	15,726.00	-22,225.55
06/30/2010	EQUITIES	CORVEL CORP	HEALTH CARE SERVICES	13,583.58	5,016.96
06/30/2010	EQUITIES	CORVEL CORP	HEALTH CARE SERVICES	963,758.38	258,450.90
06/30/2010	EQUITIES	COSAN LTD SHS -A-	BRAZIL	1,376,986.86	-119,306.64
06/30/2010	EQUITIES	COSCO CORPORATION (SINGAPORE)	SINGAPORE	562,440.91	-735,700.48
06/30/2010	EQUITIES	COSCO CORPORATION (SINGAPORE)	SINGAPORE	53,986.28	0.00
06/30/2010	EQUITIES	COSCO DEVELOPMENT CO 'H'	CHINA	624,759.50	0.00
06/30/2010	EQUITIES	COSCO INTERNATIONAL HLDGS	CHINA	131,863.42	0.00
06/30/2010	EQUITIES	COSCO SHIPPING CO 'A'CNY1	CHINA	11,730.07	0.00
06/30/2010	EQUITIES	COSLIGHT TECHNOLOGY INTL GROUP	HONG KONG	128,652.35	0.00
06/30/2010	EQUITIES	COSMO OIL	ELECTRIC POWER AND GAS	1,015,047.08	-318,590.23
06/30/2010	EQUITIES	COSMO OIL	ELECTRIC POWER AND GAS	75,131.52	0.00
06/30/2010	EQUITIES	COSMOS PHARMACEUTICAL CORP NPV	PHARMACEUTICAL	599,777.08	97,284.18
06/30/2010	EQUITIES	COSTAR GROUP INC COM	RESEARCH & CONSULTING SVC	2,852,032.80	-515,437.62
06/30/2010	EQUITIES	COSTAR GROUP INC COM	RESEARCH & CONSULTING SVC	23,435.20	1,540.20
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	736,312.07	58,700.17
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	74,785,159.18	6,151,616.09
06/30/2010	EQUITIES	COSTCO WHOLESALE CORP	HYPERMKTS & SUPER CENTERS	430,822.53	0.00
06/30/2010	EQUITIES	COTT CORP	CDN SOFT DRINKS	34,312.33	-8,290.81
06/30/2010	EQUITIES	COTT CORP	CDN SOFT DRINKS	27,915.12	13,927.72
06/30/2010	EQUITIES	COURIER CORP COM	COMMERCIAL PRINTING	130,891.20	-138,355.30
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	833,644.60	-1,255,493.54
06/30/2010	EQUITIES	COUSINS PPTYS INC COM	DIVERSIFIED REITS	8,636.00	-2,782.98
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	101,613.60	20,215.80
06/30/2010	EQUITIES	COVANCE INC	LIFE SCIENCES TOOLS & SVC	7,203,942.36	-1,018,127.06
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	-408,495.57	-623,460.40
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	69,379.38	7,694.88
06/30/2010	EQUITIES	COVANTA HLDG CORP	ENVIRON & FACILITIES SVCS	20,979.54	0.00
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	27,436.12	0.00
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	87,038.64	-5,218.38
06/30/2010	EQUITIES	COVENTRY HEALTH CARE INC COM	MANAGED HEALTH CARE	20,024,686.24	-6,603,212.39
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	81,177,140.66	-1,133,964.49
06/30/2010	EQUITIES	COVIDIEN PLC SHS	IRELAND	614,754.00	-26,593.94

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	COWEN GROUP INC CL A	INVESTMNT BKG & BROKERAGE	66,030.50	-16,775.15
06/30/2010	EQUITIES	CP ALL PCL THB1(ALIEN MARKET)	THAILAND	4,528,530.79	0.00
06/30/2010	EQUITIES	CP ALL PUBLIC COMPANY LIMITED	THAILAND	93,153.72	0.00
06/30/2010	EQUITIES	CPFL ENERGIA SA COM NPV	BRAZIL	11,448,031.07	1,822,359.38
06/30/2010	EQUITIES	CPI CORP	SPECIALIZED CONSUMER SVCS	224,110.32	17,924.94
06/30/2010	EQUITIES	CPI CORP	SPECIALIZED CONSUMER SVCS	6,726.00	76.00
06/30/2010	EQUITIES	CPI INTL INC COM	ELECTRONIC COMPONENTS	120,557.47	29,991.72
06/30/2010	EQUITIES	CR BARD INC	HEALTH CARE EQUIPMENT	23,191,393.84	1,521,200.62
06/30/2010	EQUITIES	CR BARD INC	HEALTH CARE EQUIPMENT	207,547.81	15,248.06
06/30/2010	EQUITIES	CRA INTL INC	RESEARCH & CONSULTING SVC	6,326.88	-2,298.24
06/30/2010	EQUITIES	CRA INTL INC	RESEARCH & CONSULTING SVC	584,238.41	-380,271.69
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	6,338,166.24	1,507,374.48
06/30/2010	EQUITIES	CRACKER BARREL OLD CTRY STORE	RESTAURANTS	31,288.32	10,604.16
06/30/2010	EQUITIES	CRAMO OJY SER 'B' NPV	FINLAND	69,275.64	11,113.53
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	6,964,190.46	-826,684.93
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	57,066.69	13,166.33
06/30/2010	EQUITIES	CRANE CO	INDUSTRIAL MACHINERY	15,518.91	0.00
06/30/2010	EQUITIES	CRANE GROUP LTD NPV	AUSTRALIA	607,692.48	-621,612.78
06/30/2010	EQUITIES	CRANES SOFTWARE INTL INR2	INDIA	5,640.83	0.00
06/30/2010	EQUITIES	CRAWFORD & CO CL B	INSURANCE BROKERS	2,755.52	-906.88
06/30/2010	EQUITIES	CRAWFORD & CO CL B	INSURANCE BROKERS	125,979.72	-130,194.19
06/30/2010	EQUITIES	CRAY INC	COMPUTER HARDWARE	434,352.78	-39,605.46
06/30/2010	EQUITIES	CRAY INC	COMPUTER HARDWARE	9,530.64	313.02
06/30/2010	EQUITIES	CREATIVE TECHNOLOGY ORD	SINGAPORE	131,165.39	-53,044.77
06/30/2010	EQUITIES	CREDEM EUR1	ITALY	529,707.14	-28,609.01
06/30/2010	EQUITIES	CREDICORP LTD	PERU	25,689,909.87	2,985,014.06
06/30/2010	EQUITIES	CREDIT ACCEP CORP MICH	CONSUMER FINANCE	343,292.03	86,969.39
06/30/2010	EQUITIES	CREDIT ACCEP CORP MICH	CONSUMER FINANCE	13,070.36	7,538.84
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	20,607,847.36	-9,365,798.92
06/30/2010	EQUITIES	CREDIT AGRICOLE SA EUR3	FRANCE	517,444.27	0.00
06/30/2010	EQUITIES	CREDIT CORP GROUP NPV	AUSTRALIA	15,829.36	-671.41
06/30/2010	EQUITIES	CREDIT IMM & HOTEL MAD100	MOROCCO	44,779.62	0.00
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	79,760.84	0.00
06/30/2010	EQUITIES	CREDIT SAISON CO NPV	OTHER FINANCING BUSINESS	1,762,301.57	-2,083,572.50
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	51,888,141.84	-18,602,559.84
06/30/2010	EQUITIES	CREDIT SUISSE GROUP AG CHF0.04	SWITZERLAND	2,167,319.53	0.00
06/30/2010	EQUITIES	CREDITO ARTIGIANO EUR1	ITALY	79,440.24	-125,935.30
06/30/2010	EQUITIES	CREDITO VALTELLINESE EUR3	ITALY	284,524.64	-192,727.20
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	15,829,790.94	9,070,070.04
06/30/2010	EQUITIES	CREE INC	SEMICONDUCTORS	196,118.01	88,184.41

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CRESCENDO INVESTMENT CORP	REAL ESTATE	85,753.77	-7,397.12
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	335,468.59	0.00
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	181,839.74	7,392.58
06/30/2010	EQUITIES	CRESCENT POINT ENERGY CORP	CDN OIL & GAS EXPL & PROD	4,388,296.32	680,991.59
06/30/2010	EQUITIES	CRESUD SA C I F Y A SPONS ADR	ARGENTINA	171,439.68	0.00
06/30/2010	EQUITIES	CREW ENERGY INC	CDN OIL & GAS EXPL & PROD	573,313.88	-92,530.45
06/30/2010	EQUITIES	CREXUS INVESTMENT CORP	MORTGAGE REITS	131,543.65	-11,725.74
06/30/2010	EQUITIES	CRH ORD EUR0.32	IRELAND	11,683,951.24	-736,148.69
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	54,175,533.41	-3,185,489.32
06/30/2010	EQUITIES	CRH ORD EUR0.32 DUBLIN LIST	IRELAND	735,349.25	0.00
06/30/2010	EQUITIES	CRITERIA CAIXACORP SA EUR1	SPAIN	177,379.41	0.00
06/30/2010	EQUITIES	CRITERIA CAIXACORP SA EUR1	SPAIN	1,644,983.34	-293,844.70
06/30/2010	EQUITIES	CROCS INC CMO	FOOTWEAR	3,654,734.04	-304,570.14
06/30/2010	EQUITIES	CROCS INC CMO	FOOTWEAR	33,834.84	23,809.77
06/30/2010	EQUITIES	CRODA INTL ORD 10P	CHEMICALS	8,015,340.44	3,335,498.69
06/30/2010	EQUITIES	CROPENERGIES AG NPV (BR)	GERMANY	7,018.19	2,357.15
06/30/2010	EQUITIES	CROSS CTRY HEALTHCARE INC	HEALTH CARE SERVICES	6,652.60	747.40
06/30/2010	EQUITIES	CROSS CTRY HEALTHCARE INC	HEALTH CARE SERVICES	751,555.01	-230,129.69
06/30/2010	EQUITIES	CROSS PLUS INC NPV	TEXTILES AND APPARELS	39,104.98	-16,617.06
06/30/2010	EQUITIES	CROSSTEX ENERGY INC	OIL & GAS STORAGE & TRANS	782,032.82	-268,754.42
06/30/2010	EQUITIES	CROSSTEX ENERGY INC	OIL & GAS STORAGE & TRANS	10,538.04	4,542.30
06/30/2010	EQUITIES	CROSSTEX ENERGY LP	OIL & GAS REFINING & MKTG	373,116.00	146,344.41
06/30/2010	EQUITIES	CROWFLIGHT MINERALS INC	CDN DIV METALS & MINING	6,762.01	-4,647.03
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	72,727,458.66	18,126,635.85
06/30/2010	EQUITIES	CROWN CASTLE INTL CORP COM	WIRELESS TELECOMM SVCS	354,603.42	129,050.52
06/30/2010	EQUITIES	CROWN HOLDINGS INC	METAL & GLASS CONTAINERS	132,962.40	5,416.20
06/30/2010	EQUITIES	CROWN HOLDINGS INC	METAL & GLASS CONTAINERS	11,758,583.68	4,013,760.14
06/30/2010	EQUITIES	CROWN LIMITED NPV	AUSTRALIA	1,861,716.89	-823,815.20
06/30/2010	EQUITIES	CROWN LIMITED NPV	AUSTRALIA	149,367.76	0.00
06/30/2010	EQUITIES	CROWN MEDIA HLDGS INC CL A	BROADCASTING	107,675.04	-364,609.95
06/30/2010	EQUITIES	CRYOLIFE INC COM	HEALTH CARE EQUIPMENT	223,544.86	-185,796.29
06/30/2010	EQUITIES	CRYOLIFE INC COM	HEALTH CARE EQUIPMENT	5,185.18	557.96
06/30/2010	EQUITIES	CSE SYS & ENGR SGD0.05	SINGAPORE	32,146.69	2,280.80
06/30/2010	EQUITIES	CSE SYS & ENGR SGD0.05	SINGAPORE	1,435,255.35	37,994.50
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	20,511.27	5,382.39
06/30/2010	EQUITIES	CSG SYS INTL INC	DATA PROCNG/OUTSRCD SVCS	3,747,476.85	224,305.66
06/30/2010	EQUITIES	CSI PROPERTIES LTD	HONG KONG	76,138.90	-52,124.19
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	24,588,478.51	-1,967,412.21
06/30/2010	EQUITIES	CSL ORD NPV	AUSTRALIA	770,507.40	0.00
06/30/2010	EQUITIES	CSM NV CVA PART EXCH EUR0.25	NETHERLANDS	3,862.61	2,686.07

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CSM NV CVA PART EXCH EUR0.25	NETHERLANDS	1,664,783.10	206,591.17
06/30/2010	EQUITIES	CSR ORD NPV	AUSTRALIA	1,025,818.39	-343,115.05
06/30/2010	EQUITIES	CSR ORD NPV	AUSTRALIA	112,236.41	0.00
06/30/2010	EQUITIES	CSS INDS INC	HOUSEWARES & SPECIALTIES	317,014.50	-249,644.67
06/30/2010	EQUITIES	CSS INDS INC	HOUSEWARES & SPECIALTIES	2,772.00	-376.32
06/30/2010	EQUITIES	CST MINING GROUP LTD	HONG KONG	38,549.66	-20,193.07
06/30/2010	EQUITIES	CST MINING GROUP LTD	HONG KONG	8,728.23	-7,836.43
06/30/2010	EQUITIES	CSX CORP	RAILROADS	200,241.72	0.00
06/30/2010	EQUITIES	CSX CORP	RAILROADS	606,428.97	254,888.34
06/30/2010	EQUITIES	CSX CORP	RAILROADS	61,714,855.37	23,857,914.58
06/30/2010	EQUITIES	CTCI CORP ORD TWD10	TAIWAN	185,238.06	0.00
06/30/2010	EQUITIES	CTRIIP.COM INTERNATIONAL LTD	CHINA	10,126,664.28	-414,307.97
06/30/2010	EQUITIES	CTS CORP	ELECTRC MANUFACTNG SVCS	692,454.63	-124,809.16
06/30/2010	EQUITIES	CTS CORP	ELECTRC MANUFACTNG SVCS	6,767.10	2,701.00
06/30/2010	EQUITIES	CTS EVENTIM NPV	GERMANY	2,477,883.85	807,563.72
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	19,099.50	-26.25
06/30/2010	EQUITIES	CUBIC CORP COM	AEROSPACE & DEFENSE	3,108,634.62	382,391.62
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	2,466,087.80	517,780.62
06/30/2010	EQUITIES	CUBIST PHARMACEUTICALS INC	BIOTECHNOLOGY	40,788.00	6,764.04
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	73,090.80	4,678.38
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	7,822,000.60	357,921.26
06/30/2010	EQUITIES	CULLEN FROST BANKERS INC COM	REGIONAL BANKS	27,952.95	0.00
06/30/2010	EQUITIES	CULP INC	TEXTILES	122,149.20	-11,819.64
06/30/2010	EQUITIES	CULP INC	TEXTILES	2,192.00	-232.00
06/30/2010	EQUITIES	CUMBERLAND PHARMACEUTICALS	PHARMACEUTICALS	4,314.24	-974.85
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	41,520,765.78	20,483,333.02
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	414,291.93	206,096.40
06/30/2010	EQUITIES	CUMMINS INC	CONSTR,FARM MACH & HVY TR	159,711.30	0.00
06/30/2010	EQUITIES	CUMMINS INDIA INR2(DEMAT)	INDIA	183,506.22	0.00
06/30/2010	EQUITIES	CUMULUS MEDIA INC CL A	BROADCASTING	14,676.99	-4,387.16
06/30/2010	EQUITIES	CURIS INC COM	BIOTECHNOLOGY	73,485.13	-26,895.62
06/30/2010	EQUITIES	CURTISS WRIGHT CORP	AEROSPACE & DEFENSE	2,863,427.84	-263,292.01
06/30/2010	EQUITIES	CURTISS WRIGHT CORP	AEROSPACE & DEFENSE	51,717.12	71.04
06/30/2010	EQUITIES	CUTERA INC	HEALTH CARE EQUIPMENT	150,813.75	5,292.60
06/30/2010	EQUITIES	CVB FINL CORP	REGIONAL BANKS	1,717,200.68	17,927.28
06/30/2010	EQUITIES	CVB FINL CORP	REGIONAL BANKS	34,304.72	10,527.44
06/30/2010	EQUITIES	CVR ENERGY INC COM	OIL & GAS REFINING & MKTG	6,557.44	-1,177.20
06/30/2010	EQUITIES	CVR ENERGY INC COM	OIL & GAS REFINING & MKTG	334,113.60	-133,657.81
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	130,896,002.76	6,319,866.88
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	1,256,801.80	12,327.58

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	CVS CAREMARK CORP	DRUG RETAIL	367,702.43	0.00
06/30/2010	EQUITIES	CYBER AGENT INC NPV	SERVICES	763,747.32	-132,654.51
06/30/2010	EQUITIES	CYBERLINK CORP TWD10	TAIWAN	126,298.56	0.00
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	27,752.96	10,998.51
06/30/2010	EQUITIES	CYBERONICS INC	HEALTH CARE EQUIPMENT	2,163,120.64	535,814.03
06/30/2010	EQUITIES	CYBERSOURCE CORP DEL COM	DATA PROCNG/OUTSRCD SVCS	2,935,337.28	1,140,694.63
06/30/2010	EQUITIES	CYBERSOURCE CORP DEL COM	DATA PROCNG/OUTSRCD SVCS	54,685.26	22,670.28
06/30/2010	EQUITIES	CYBERTAN TECHNOLOGY TWD10	TAIWAN	55,985.65	0.00
06/30/2010	EQUITIES	CYMER INC COM	SEMICONDUCTOR EQUIPMENT	28,267.64	2,173.71
06/30/2010	EQUITIES	CYMER INC COM	SEMICONDUCTOR EQUIPMENT	2,411,791.44	113,450.61
06/30/2010	EQUITIES	CYNOSURE INC CL A	HEALTH CARE EQUIPMENT	300,633.78	-90,755.84
06/30/2010	EQUITIES	CYNOSURE INC CL A	HEALTH CARE EQUIPMENT	6,849.72	2,538.42
06/30/2010	EQUITIES	CYNTEC CO LTD TWD10	TAIWAN	102,925.22	0.00
06/30/2010	EQUITIES	CYPRESS BIOSCIENCE INC	PHARMACEUTICALS	4,388.40	-10,314.44
06/30/2010	EQUITIES	CYPRESS BIOSCIENCE INC	PHARMACEUTICALS	355,938.80	-596,682.24
06/30/2010	EQUITIES	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	5,843,561.12	1,569,504.39
06/30/2010	EQUITIES	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	54,657.76	8,166.00
06/30/2010	EQUITIES	CYPRESS SHARPRIDEGE INVESTMENT	MORTGAGE REITS	2,652.00	-213.60
06/30/2010	EQUITIES	CYPRESS SHARPRIDEGE INVESTMENT	MORTGAGE REITS	361,436.40	-2,595.45
06/30/2010	EQUITIES	CYRELA BRAZIL REAL COM NPV	BRAZIL	792,373.91	0.00
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	14,549,441.73	-241,086.13
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	62,184.45	28,518.70
06/30/2010	EQUITIES	CYTEC INDUSTRIES INC	SPECIALTY CHEMICALS	20,513.35	0.00
06/30/2010	EQUITIES	CYTOKINETICS INC	BIOTECHNOLOGY	4,284.96	-802.07
06/30/2010	EQUITIES	CYTOKINETICS INC	BIOTECHNOLOGY	177,399.24	-76,208.85
06/30/2010	EQUITIES	CYTORI THERAPEUTICS INC COM	BIOTECHNOLOGY	216,062.76	-41,563.61
06/30/2010	EQUITIES	CYTORI THERAPEUTICS INC COM	BIOTECHNOLOGY	3,768.84	18.32
06/30/2010	EQUITIES	D IETEREN NPV	BELGIUM	1,340,235.68	529,162.97
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	28,424.93	0.00
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	99,794.16	6,192.72
06/30/2010	EQUITIES	D R HORTON INC	HOMEBUILDING	8,122,214.44	-9,382,831.14
06/30/2010	EQUITIES	D/S NORDEN DKK1 (POST SUBD)	DENMARK	138,375.11	-11,531.49
06/30/2010	EQUITIES	DAE DUCK ELECTRONICS CO KRW500	SOUTH KOREA	184,805.45	0.00
06/30/2010	EQUITIES	DAEDUCK GDS KRW500	SOUTH KOREA	139,275.45	0.00
06/30/2010	EQUITIES	DAEGU BANK	SOUTH KOREA	410,869.80	0.00
06/30/2010	EQUITIES	DAEGU DEPARTMENT STORE KRW5000	SOUTH KOREA	23,370.96	-1,764.91
06/30/2010	EQUITIES	DAEHAN STEEL CO LT KRW5000	SOUTH KOREA	62,627.55	0.00
06/30/2010	EQUITIES	DAELIM INDUSTRIAL CO KSWN 5000	SOUTH KOREA	687,677.19	0.00
06/30/2010	EQUITIES	DAETWYLER HLDGS CHF5 (POST	SWITZERLAND	198,630.63	-22,670.22
06/30/2010	EQUITIES	DAEWOO SHIPBUILDING & MARINE	SOUTH KOREA	376,057.37	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DAH SING FINANCIAL HLDGS HK\$2	HONG KONG	882,325.37	226,346.12
06/30/2010	EQUITIES	DAI DAN CO Y50	MACHINERY	61,430.67	-8,449.48
06/30/2010	EQUITIES	DAI ICHI SEIKO CO LTD NPV	OTHER PRODUCTS	487,154.25	176,939.77
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	3,705,798.63	-1,007,538.60
06/30/2010	EQUITIES	DAI NIPPON PRINTING CO Y50	OTHER PRODUCTS	330,250.97	0.00
06/30/2010	EQUITIES	DAI-ICHI KOGYO SEIYAKU Y50	JAPAN	75,703.47	-12,592.51
06/30/2010	EQUITIES	DAI-ICHI LIFE INSURANCE CO LTD	JAPAN	5,496,175.52	-1,347,702.72
06/30/2010	EQUITIES	DAI-ICHI LIFE INSURANCE CO LTD	JAPAN	559,590.10	0.00
06/30/2010	EQUITIES	DAIBIRU CORP Y50	REAL ESTATE	395,085.50	-89,635.91
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	2,053,911.12	-88,825.46
06/30/2010	EQUITIES	DAICEL CHEML INDS Y50	CHEMICALS	95,274.98	0.00
06/30/2010	EQUITIES	DAIDO KOGYO CO LTD JPY50	METAL PRODUCTS	58,786.30	-54,621.10
06/30/2010	EQUITIES	DAIDO STEEL CO Y50	IRON AND STEEL	654,617.51	-547,154.05
06/30/2010	EQUITIES	DAIDO STEEL CO Y50	IRON AND STEEL	62,238.40	0.00
06/30/2010	EQUITIES	DAIEI INC Y50	RETAIL TRADE	48,391.91	-9,906.81
06/30/2010	EQUITIES	DAIEI INC Y50	RETAIL TRADE	106,089.95	3,903.23
06/30/2010	EQUITIES	DAIHATSU DIESEL JPY50	MACHINERY	82,526.84	-46,890.16
06/30/2010	EQUITIES	DAIHATSU DIESEL JPY50	MACHINERY	44,513.50	-22,374.23
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	91,810.39	0.00
06/30/2010	EQUITIES	DAIHATSU MOTOR CO Y50	LAND TRANSPORTATION	1,463,538.22	-146,541.57
06/30/2010	EQUITIES	DAIHEN CORP JPY50	ELECTRIC APPLIANCES	1,547.69	0.00
06/30/2010	EQUITIES	DAIHO CONSTRUCTION JPY50	CONSTRUCTION	29,969.49	-35,054.81
06/30/2010	EQUITIES	DAIICHI KIGENSO KAGAKU-KOGYO	CHEMICALS	135,557.69	39,403.79
06/30/2010	EQUITIES	DAIICHI KOSHO CO	OTHER PRODUCTS	27,698.05	3,315.47
06/30/2010	EQUITIES	DAIICHI KOSHO CO	OTHER PRODUCTS	394,187.59	127,279.40
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	7,806,033.31	-3,377,405.86
06/30/2010	EQUITIES	DAIICHI SANKYO COMPANY LIMITED	PHARMACEUTICAL	614,595.19	0.00
06/30/2010	EQUITIES	DAIKI ALUMINIUM JPY50	JAPAN	14,916.94	-547.65
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	368,251.54	0.00
06/30/2010	EQUITIES	DAIKIN INDUSTRIES Y50	MACHINERY	17,997,036.89	805,834.52
06/30/2010	EQUITIES	DAIKO CLEARING SERVICES CORP	SEC & COMMODITIES FUTURES	44,538.37	-45,161.52
06/30/2010	EQUITIES	DAIKOKU DENKI CO NPV	ELECTRIC APPLIANCES	66,226.69	-31,426.62
06/30/2010	EQUITIES	DAIKOKU DENKI CO NPV	ELECTRIC APPLIANCES	22,976.61	-4,549.12
06/30/2010	EQUITIES	DAIKYO INC Y50	REAL ESTATE	1,618,013.34	-578,909.51
06/30/2010	EQUITIES	DAIMEI TELECOM ENG Y50	CONSTRUCTION	111,379.82	-13,797.34
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	62,053,600.01	-2,276,814.31
06/30/2010	EQUITIES	DAIMLER AG ORD NPV	GERMANY	2,355,466.81	0.00
06/30/2010	EQUITIES	DAINICHI CO Y50	MACHINERY	52,565.62	-24,997.08
06/30/2010	EQUITIES	DAINIPPON SCREEN Y50	ELECTRIC APPLIANCES	92,222.01	0.00
06/30/2010	EQUITIES	DAINIPPON SUMITOMO PHARMA CO	PHARMACEUTICAL	609,230.88	-188,159.97

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DAINIPPON SUMITOMO PHARMA CO	PHARMACEUTICAL	62,926.23	0.00
06/30/2010	EQUITIES	DAIRY CREST GROUP ORD 25P	FOOD PRODUCERS	113,366.30	15,113.46
06/30/2010	EQUITIES	DAIRY CREST GROUP ORD 25P	FOOD PRODUCERS	1,637,334.87	491,589.90
06/30/2010	EQUITIES	DAISEKI CO JPY50	SERVICES	2,179,995.72	157,292.90
06/30/2010	EQUITIES	DAISHI BANK NPV	BANKS	247,272.44	-4,635.45
06/30/2010	EQUITIES	DAISHIN SECURITIES CO KSWN5000	SOUTH KOREA	119,768.44	0.00
06/30/2010	EQUITIES	DAITO BANK NPV	JAPAN	63,645.61	-53,185.90
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	24,098,826.64	2,931,574.42
06/30/2010	EQUITIES	DAITO TRUST CONSTRUCTION Y50	CONSTRUCTION	224,553.05	0.00
06/30/2010	EQUITIES	DAIWA HOUSE INDUSTRY CO Y50	CONSTRUCTION	223,743.33	0.00
06/30/2010	EQUITIES	DAIWA HOUSE INDUSTRY CO Y50	CONSTRUCTION	3,659,795.37	-837,059.79
06/30/2010	EQUITIES	DAIWA SECS GROUP NPV	OTHER FINANCING BUSINESS	4,400,734.08	-2,864,685.04
06/30/2010	EQUITIES	DAIWA SECS GROUP NPV	OTHER FINANCING BUSINESS	358,343.87	0.00
06/30/2010	EQUITIES	DAKTRONICS INC	ELECTRONIC EQUIP & INSTR	528,502.50	-247,930.27
06/30/2010	EQUITIES	DAKTRONICS INC	ELECTRONIC EQUIP & INSTR	7,560.00	-1,139.04
06/30/2010	EQUITIES	DALIAN PORT (PDA) CO 'H'CNY1	CHINA	1,299,626.16	128,599.96
06/30/2010	EQUITIES	DALSA CORP	CDN ELECTRONIC COMPONENTS	83,114.85	7,828.23
06/30/2010	EQUITIES	DALSVYAZ RUB20	RUSSIA	72,973.88	0.00
06/30/2010	EQUITIES	DAN FORMS HLDGS HKD0.50	JAPAN	47,238.21	-4,129.07
06/30/2010	EQUITIES	DANA GAS AED1	UNITED ARAB EMIRATES	334,280.32	-105,142.03
06/30/2010	EQUITIES	DANA HLDG CORP COM	AUTO PARTS & EQUIPMENT	2,354,140.00	366,578.58
06/30/2010	EQUITIES	DANA HLDG CORP COM	AUTO PARTS & EQUIPMENT	41,820.00	34,819.88
06/30/2010	EQUITIES	DANA PETROLEUM ORD GBP0.15	OIL & GAS PRODUCERS	3,199,544.05	-538,762.97
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	15,089.44	0.00
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	592,085.88	111,195.45
06/30/2010	EQUITIES	DANAHER CORP	INDUSTRIAL MACHINERY	53,519,581.16	10,662,746.14
06/30/2010	EQUITIES	DANIELI & C DI RISP EUR1.0	ITALY	1,755,952.33	104,418.01
06/30/2010	EQUITIES	DANIELI & C EUR1	ITALY	3,800,907.57	-276,312.12
06/30/2010	EQUITIES	DANIELI & C EUR1	ITALY	107,227.75	16,565.54
06/30/2010	EQUITIES	DANISCO A/S DKK20	DENMARK	5,683,509.56	103,745.83
06/30/2010	EQUITIES	DANONE	FRANCE	1,593,071.38	0.00
06/30/2010	EQUITIES	DANONE	FRANCE	31,994,849.91	1,421,029.86
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	456,157.80	0.00
06/30/2010	EQUITIES	DANSKE BANK AS DKK10	DENMARK	23,344,649.76	-2,467,377.16
06/30/2010	EQUITIES	DANVERS BANCORP INC COM	REGIONAL BANKS	1,650,840.25	166,736.44
06/30/2010	EQUITIES	DANVERS BANCORP INC COM	REGIONAL BANKS	18,380.40	1,064.70
06/30/2010	EQUITIES	DAOU DATA SYSTEM C KRW500	SOUTH KOREA	25,263.30	-2,978.66
06/30/2010	EQUITIES	DAOU DATA SYSTEM C KRW500	SOUTH KOREA	142,658.74	-20,571.29
06/30/2010	EQUITIES	DAOU TECHNOLOGY INC KRW500	SOUTH KOREA	294,457.97	-16,201.45
06/30/2010	EQUITIES	DAPAI INTERNATIONAL HLDS CO	CHINA	240,691.93	-52,719.96



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DAPAI INTERNATIONAL HLDS CO	CHINA	28,500.82	-2,826.39
06/30/2010	EQUITIES	DAPHNE INTERNATIONAL HOLDINGS	HONG KONG	1,095,080.99	330,748.07
06/30/2010	EQUITIES	DAQIN RAILWAY CO LTD A CNY1	CHINA	20,777.87	0.00
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	168,103.95	14,625.26
06/30/2010	EQUITIES	DARDEN RESTAURANTS INC	RESTAURANTS	22,108,369.50	5,967,664.13
06/30/2010	EQUITIES	DARLING INTL INC	AGRICULTURAL PRODUCTS	1,096,001.89	-28,199.37
06/30/2010	EQUITIES	DARLING INTL INC	AGRICULTURAL PRODUCTS	21,583.74	-172.44
06/30/2010	EQUITIES	DART GROUP ORD GBP0.0125	INDUSTRIAL TRANSPORTATION	31,775.22	5,046.58
06/30/2010	EQUITIES	DASSAULT SYSTEMES SA EUR1	FRANCE	183,500.11	0.00
06/30/2010	EQUITIES	DASSAULT SYSTEMES SA EUR1	FRANCE	1,646,487.04	284,085.84
06/30/2010	EQUITIES	DATA COMMUNICATIONS SYS CO	OTHER PRODUCTS	297,948.92	26,659.28
06/30/2010	EQUITIES	DATA COMMUNICATIONS SYS CO	OTHER PRODUCTS	126,291.11	23,820.72
06/30/2010	EQUITIES	DATATEC ZAR0.01	SOUTH AFRICA	244,355.69	0.00
06/30/2010	EQUITIES	DAUM COMMUNICATIONS CORP	SOUTH KOREA	5,352,820.50	1,200,514.40
06/30/2010	EQUITIES	DAVID JONES LIMITED	AUSTRALIA	4,194,760.60	-94,723.90
06/30/2010	EQUITIES	DAVIS SERVICE GROUP ORD	SUPPORT SERVICES	56,367.39	-9,672.00
06/30/2010	EQUITIES	DAVIS SERVICE GROUP ORD	SUPPORT SERVICES	87,153.67	-10,878.81
06/30/2010	EQUITIES	DAVITA INC COM	HEALTH CARE SERVICES	19,488,335.72	5,135,817.15
06/30/2010	EQUITIES	DAVITA INC COM	HEALTH CARE SERVICES	192,752.28	52,139.43
06/30/2010	EQUITIES	DAWSON GEOPHYSICAL CO COM	OIL & GAS EQUIP/SVCS	9,273.72	-2,417.30
06/30/2010	EQUITIES	DAWSON GEOPHYSICAL CO COM	OIL & GAS EQUIP/SVCS	482,467.41	-230,196.31
06/30/2010	EQUITIES	DAYLIGHT ENERGY LTD	CDN OIL & GAS EXPL & PROD	21,126.42	4,199.93
06/30/2010	EQUITIES	DBA TELECOMMUNICATIONS (ASIA)	HONG KONG	3,513.48	-516.51
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	66,868,465.86	17,160,750.38
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	339,975.81	-44,746.76
06/30/2010	EQUITIES	DBS HLDGS SGD1	SINGAPORE	860,403.88	0.00
06/30/2010	EQUITIES	DCC ORD EURO0.25	IRELAND	2,453,048.80	776,042.61
06/30/2010	EQUITIES	DCM HOLDINGS CO LTD	RETAIL TRADE	114,941.80	-7,728.09
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	8,944,781.68	-3,528,386.62
06/30/2010	EQUITIES	DCT INDL TR INC COM	INDUSTRIAL REITS	33,520.32	1,928.16
06/30/2010	EQUITIES	DDI CORP COM PAR \$0.001 NEW	ELECTRC MANUFACTNG SVCS	48,767.73	16,081.42
06/30/2010	EQUITIES	DE LA RUE	MEDIA	1,793,717.08	-335,726.74
06/30/2010	EQUITIES	DE LONGHI EUR3	ITALY	113,221.30	-26,734.51
06/30/2010	EQUITIES	DE LONGHI EUR3	ITALY	20,923.36	1,054.20
06/30/2010	EQUITIES	DEALERTRACK HLDGS INC COM	INTERNET SOFTWARE & SVCS	993,218.10	-364,447.64
06/30/2010	EQUITIES	DEALERTRACK HLDGS INC COM	INTERNET SOFTWARE & SVCS	24,642.10	3,490.34
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	56,472.56	-48,901.76
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	7,902,090.12	-8,198,870.44
06/30/2010	EQUITIES	DEAN FOODS CO	PACKAGED FOODS & MEATS	19,085.50	0.00
06/30/2010	EQUITIES	DECKERS OUTDOOR CORP COM	FOOTWEAR	8,414,900.13	2,029,536.07

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DECKERS OUTDOOR CORP COM	FOOTWEAR	63,577.15	37,939.79
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	743,582.34	170,261.47
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	79,221,440.52	21,455,565.60
06/30/2010	EQUITIES	DEERE & CO	CONSTR,FARM MACH & HVY TR	13,687.47	0.00
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	29,674.36	0.00
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	18,557,991.55	5,614,371.95
06/30/2010	EQUITIES	DEL MONTE FOODS CO COM	PACKAGED FOODS & MEATS	97,981.51	42,896.70
06/30/2010	EQUITIES	DELACHAUX EUR0.64 (POST-SUBD)	FRANCE	712,220.66	-223,597.01
06/30/2010	EQUITIES	DELCATH SYS INC COM	HEALTH CARE EQUIPMENT	6,498.50	1,695.59
06/30/2010	EQUITIES	DELCATH SYS INC COM	HEALTH CARE EQUIPMENT	319,263.38	-39,837.25
06/30/2010	EQUITIES	DELEK AUTOMOTIVE SYSTEMS ORD	ISRAEL	107,302.26	0.00
06/30/2010	EQUITIES	DELEK DRILLING ILS1	ISRAEL	212,976.11	0.00
06/30/2010	EQUITIES	DELEK GROUP ILS1	ISRAEL	545,020.34	12,451.33
06/30/2010	EQUITIES	DELEK GROUP ILS1	ISRAEL	39,866.46	0.00
06/30/2010	EQUITIES	DELEK US HLDGS INC COM	OIL & GAS REFINING & MKTG	59,283.30	463.27
06/30/2010	EQUITIES	DELEK US HLDGS INC COM	OIL & GAS REFINING & MKTG	3,832.50	-1,128.75
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	387,601.50	0.00
06/30/2010	EQUITIES	DELHAIZE GROUP	BELGIUM	16,678,962.14	161,972.41
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	657,101.16	48,652.03
06/30/2010	EQUITIES	DELL INC	COMPUTER HARDWARE	78,625,688.58	-82,618,176.44
06/30/2010	EQUITIES	DELONG HOLDINGS LTD	SINGAPORE	6,768.86	-4,206.18
06/30/2010	EQUITIES	DELPHI ENERGY CORP	CDN OIL & GAS EXPL & PROD	443,675.81	18,040.90
06/30/2010	EQUITIES	DELPHI FINL GROUP INC CL A COM	LIFE & HEALTH INSURANCE	1,334,665.57	-21,501.92
06/30/2010	EQUITIES	DELPHI FINL GROUP INC CL A COM	LIFE & HEALTH INSURANCE	44,719.12	10,772.16
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	301,587.25	158,803.41
06/30/2010	EQUITIES	DELTA AIR LINES INC DEL COM	AIRLINES	27,752,430.75	-2,192,441.57
06/30/2010	EQUITIES	DELTA APPAREL INC COM	APPAREL ACCESS & LUXURY	2,511.20	-201.48
06/30/2010	EQUITIES	DELTA CORP SHS ZWL0.05	ZIMBABWE	3,565,531.62	-51,054.63
06/30/2010	EQUITIES	DELTA DUNIA PROPERTY TBK PT	INDONESIA	61,918.28	0.00
06/30/2010	EQUITIES	DELTA ELECTRONIC TW \$10	TAIWAN	9,793,066.29	925,050.48
06/30/2010	EQUITIES	DELTA ELECTRONICS THB1 (ALIEN	THAILAND	178,939.83	25,924.82
06/30/2010	EQUITIES	DELTA LLOYD NV	NETHERLANDS	516,290.57	-19,725.32
06/30/2010	EQUITIES	DELTA LLOYD NV	NETHERLANDS	65,262.63	0.00
06/30/2010	EQUITIES	DELTA PETROLEUM CORP	OIL & GAS EXPL & PROD	326,609.94	-1,416,807.00
06/30/2010	EQUITIES	DELTA PETROLEUM CORP	OIL & GAS EXPL & PROD	4,227.76	-5,323.33
06/30/2010	EQUITIES	DELTA SUGAR CO EGP5	EGYPT	62,028.44	0.00
06/30/2010	EQUITIES	DELTA-GALIL IND ORD ILS1	ISRAEL	769.91	-81.16
06/30/2010	EQUITIES	DELTEK INC COM	APPLICATION SOFTWARE	259,115.46	31,841.94
06/30/2010	EQUITIES	DELTEK INC COM	APPLICATION SOFTWARE	7,631.10	4,010.40
06/30/2010	EQUITIES	DELTIC TIMBER CORP COM	FOREST PRODUCTS	14,504.60	3,011.96

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DELTIC TIMBER CORP COM	FOREST PRODUCTS	543,692.60	-13,288.96
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	2,573,568.75	-679,913.65
06/30/2010	EQUITIES	DELUXE CORP COM	COMMERCIAL PRINTING	28,950.00	7,225.92
06/30/2010	EQUITIES	DEMAG CRANES AG NPV (REGD)	GERMANY	1,599,719.40	32,704.78
06/30/2010	EQUITIES	DEMANDTEC INC	SYSTEMS SOFTWARE	4,752.00	-1,295.36
06/30/2010	EQUITIES	DEMANDTEC INC	SYSTEMS SOFTWARE	375,286.50	-34,380.48
06/30/2010	EQUITIES	DENA BANK INR10(DEMAT T5)	INDIA	1,682,218.59	248,400.74
06/30/2010	EQUITIES	DENA CO LTD NPV	SERVICES	2,731,076.82	-268,868.63
06/30/2010	EQUITIES	DENA CO LTD NPV	SERVICES	107,379.53	0.00
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	60,589.54	0.00
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	11,090,312.40	1,299,791.80
06/30/2010	EQUITIES	DENBURY RESOURCES INC	OIL & GAS EXPL & PROD	188,036.16	-8,777.79
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	139,924.24	38,161.27
06/30/2010	EQUITIES	DENDREON CORPORATION COM	BIOTECHNOLOGY	5,173,090.97	3,340,951.55
06/30/2010	EQUITIES	DENISON MINES CORP	CDN COAL/CONSUMABLE FUEL	79,834.38	-4,883.77
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	114,707.84	0.00
06/30/2010	EQUITIES	DENKI KAGAKU KOGYO Y50	CHEMICALS	3,148,739.01	-213,728.21
06/30/2010	EQUITIES	DENNYS CORP	RESTAURANTS	-615,479.80	181,538.67
06/30/2010	EQUITIES	DENNYS CORP	RESTAURANTS	7,306.00	929.58
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	60,022,635.57	2,272,480.34
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	689,693.07	0.00
06/30/2010	EQUITIES	DENSO CORPORATION NPV	TRANSPORTATION EQUIPMENT	1,007.30	-138.72
06/30/2010	EQUITIES	DENTAL TECHNOLOGY HOLDINGS LLC	OTHER	0.00	0.00
06/30/2010	EQUITIES	DENTSPLY INTL INC NEW COM	HEALTH CARE SUPPLIES	136,721.23	865.32
06/30/2010	EQUITIES	DENTSPLY INTL INC NEW COM	HEALTH CARE SUPPLIES	12,770,562.96	603,269.87
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	227,495.00	0.00
06/30/2010	EQUITIES	DENTSU INC NPV	SERVICES	4,136,141.79	-378,336.36
06/30/2010	EQUITIES	DEPO AUTO PARTS IN TWD10	TAIWAN	200,912.06	0.00
06/30/2010	EQUITIES	DEPOMED INC COM	PHARMACEUTICALS	490,061.60	-25,785.00
06/30/2010	EQUITIES	DEPOMED INC COM	PHARMACEUTICALS	5,944.40	1,213.64
06/30/2010	EQUITIES	DESARROLLADORA HOMEX SAB DE	MEXICO	7,832,708.40	252,947.60
06/30/2010	EQUITIES	DESTINATION MATERNITY CORP COM	APPAREL RETAIL	78,936.00	9,730.00
06/30/2010	EQUITIES	DESTINATION MATERNITY CORP COM	APPAREL RETAIL	1,265.00	17.00
06/30/2010	EQUITIES	DETOUR GOLD CORP	CDN GOLD	1,279,701.69	153,899.67
06/30/2010	EQUITIES	DEUTSCH-CW19 MABANEE CO SA	KUWAIT	649,422.99	-77,895.31
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	36,968,333.45	-10,525,669.81
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	1,806,896.57	0.00
06/30/2010	EQUITIES	DEUTSCHE BANK AG ORD NPV REGD	GERMANY	898,370.45	-101,422.23
06/30/2010	EQUITIES	DEUTSCHE BK AG LDN CERT	SAUDI ARABIA	247,192.00	-1,640.88
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	15,473,690.44	-4,936,797.90

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DEUTSCHE BOERSE AG NPV	GERMANY	608,431.81	0.00
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	162,736.54	0.00
06/30/2010	EQUITIES	DEUTSCHE LUFTHANSA AG ORD NPV	GERMANY	8,366,641.06	-1,180,186.83
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	56,362,460.40	-6,783,450.99
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	633,972.64	0.00
06/30/2010	EQUITIES	DEUTSCHE POST AG NPV (REGD)	GERMANY	232,037.38	-3,028.93
06/30/2010	EQUITIES	DEUTSCHE POSTBANK AG NPV	GERMANY	130,505.37	0.00
06/30/2010	EQUITIES	DEUTSCHE POSTBANK AG NPV	GERMANY	1,272,400.85	-1,061,796.00
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	37,839,167.84	-5,687,855.56
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	1,713,909.15	0.00
06/30/2010	EQUITIES	DEUTSCHE TELEKOM AG NPV (REGD)	GERMANY	1,204,981.48	-46,443.01
06/30/2010	EQUITIES	DEUTSCHE WOHNEN AG NPV (BR)	GERMANY	660,858.05	-13,368.00
06/30/2010	EQUITIES	DEUTSCHE-CW12 ETIHAD ETISALA	SAUDI ARABIA	443,181.46	25,791.20
06/30/2010	EQUITIES	DEUTSCHE-CW18 KUWAIT PROJECT	KUWAIT	331,277.69	-143,498.51
06/30/2010	EQUITIES	DEUTSCHE-CW18 NATIONAL BANK	KUWAIT	1,196,371.03	24,092.79
06/30/2010	EQUITIES	DEUTZ AG NPV	GERMANY	76,088.80	15,997.09
06/30/2010	EQUITIES	DEVA HLDG TRY1	TURKEY	5,880.32	0.00
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	20,637.19	0.00
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	10,939,610.20	-5,020,116.29
06/30/2010	EQUITIES	DEVELOPERS DIVERSIFIED RLTY	RETAIL REITS	68,616.64	36,349.52
06/30/2010	EQUITIES	DEVELOPMENT SECURITIES ORD	REAL ESTATE INVEST & SVCS	267,004.60	-211,065.43
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	282,214.63	0.00
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	843,802.92	4,277.67
06/30/2010	EQUITIES	DEVON ENERGY CORP	OIL & GAS EXPL & PROD	87,049,197.20	12,191,821.07
06/30/2010	EQUITIES	DEVOTEAM SA EUR0.15	FRANCE	121,709.44	-11,189.86
06/30/2010	EQUITIES	DEVRO ORD 10P	FOOD PRODUCERS	365,622.12	54,641.12
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	16,810,993.30	439,166.76
06/30/2010	EQUITIES	DEVRY INC DEL COM	EDUCATION SERVICES	99,447.69	16,697.53
06/30/2010	EQUITIES	DEX ONE CORP	PUBLISHING	20,425.00	-3,762.60
06/30/2010	EQUITIES	DEX ONE CORP	PUBLISHING	411,700.29	-49,170.53
06/30/2010	EQUITIES	DEXCOM INC	HEALTH CARE EQUIPMENT	934,683.80	1,021,086.48
06/30/2010	EQUITIES	DEXCOM INC	HEALTH CARE EQUIPMENT	21,975.56	10,009.05
06/30/2010	EQUITIES	DEXIA NPV	BELGIUM	951,473.32	-4,590,245.93
06/30/2010	EQUITIES	DEXIA NPV	BELGIUM	102,949.05	0.00
06/30/2010	EQUITIES	DEXUS PROPERTY GROUP NPV	AUSTRALIA	160,939.19	0.00
06/30/2010	EQUITIES	DEXUS PROPERTY GROUP NPV	AUSTRALIA	1,709,646.30	-937,314.74
06/30/2010	EQUITIES	DFCC BK SLRP10	SRI LANKA	1,768,104.86	940,390.92
06/30/2010	EQUITIES	DFDS A/S - RTS	DENMARK	22,798.39	22,798.39
06/30/2010	EQUITIES	DFDS AS DKK100	DENMARK	148,092.12	-183,771.59
06/30/2010	EQUITIES	DFI TWD10	TAIWAN	29,422.26	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DG FASTCHANNEL INC COM	COMMUNICATIONS EQUIPMENT	4,541,032.98	1,893,839.72
06/30/2010	EQUITIES	DG FASTCHANNEL INC COM	COMMUNICATIONS EQUIPMENT	26,194.32	10,047.32
06/30/2010	EQUITIES	DHT HOLDINGS INC	OIL & GAS STORAGE & TRANS	4,693.15	-1,670.03
06/30/2010	EQUITIES	DHT HOLDINGS INC	OIL & GAS STORAGE & TRANS	285,496.75	-99,967.55
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	50,685,623.27	3,175,375.89
06/30/2010	EQUITIES	DIAGEO ORD 28 101/108P	BEVERAGES	2,006,987.11	0.00
06/30/2010	EQUITIES	DIAGNOSTIC & THERAPEUTIC CENTE	GREECE	216.56	-32.44
06/30/2010	EQUITIES	DIAGNOSTICOS DA AM COM NPV	BRAZIL	2,648,291.40	1,163,965.03
06/30/2010	EQUITIES	DIALOG AXIATA LTD LKR1	SRI LANKA	78,435.09	0.00
06/30/2010	EQUITIES	DIAMOND FOODS INC	PACKAGED FOODS & MEATS	1,624,477.50	459,587.80
06/30/2010	EQUITIES	DIAMOND FOODS INC	PACKAGED FOODS & MEATS	25,276.50	9,287.27
06/30/2010	EQUITIES	DIAMOND HILL INVESTMENT GROUP	ASSET MGMT & CUSTODY BNKS	5,045.41	1,551.27
06/30/2010	EQUITIES	DIAMOND HILL INVESTMENT GROUP	ASSET MGMT & CUSTODY BNKS	247,735.30	50,321.07
06/30/2010	EQUITIES	DIAMOND MGMT & TECHNOLOGY	RESEARCH & CONSULTING SVC	571,534.85	164,543.93
06/30/2010	EQUITIES	DIAMOND MGMT & TECHNOLOGY	RESEARCH & CONSULTING SVC	1,804.25	-117.25
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	120,088.89	-31,300.00
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	14,564,835.81	-3,787,479.70
06/30/2010	EQUITIES	DIAMOND OFFSHORE DRILLING INC	OIL & GAS DRILLING	30,410.21	0.00
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	8,608,156.62	-680,770.02
06/30/2010	EQUITIES	DIAMOND ROCK HOSPITALITY CO	SPECIALIZED REITS	31,137.36	6,248.31
06/30/2010	EQUITIES	DIASORIN SPA EUR1	ITALY	3,474,804.41	1,802,558.65
06/30/2010	EQUITIES	DIC CORP Y50	CHEMICALS	351,290.01	-5,957.54
06/30/2010	EQUITIES	DICE HLDGS INC COM	INTERNET SOFTWARE & SVCS	4,947.80	1,837.55
06/30/2010	EQUITIES	DICE HLDGS INC COM	INTERNET SOFTWARE & SVCS	41,021.76	5,042.04
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	9,307,715.06	2,206,258.66
06/30/2010	EQUITIES	DICKS SPORTING GOODS INC OC	SPECIALTY STORES	69,791.56	19,039.16
06/30/2010	EQUITIES	DICKSONS CONCEPT INTERNATIONAL	HONG KONG	9,165.10	3,933.40
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	14,669.52	0.00
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	50,957.50	4,207.50
06/30/2010	EQUITIES	DIEBOLD INC	COMPUTER HARDWARE	5,261,866.00	-3,173,462.50
06/30/2010	EQUITIES	DIGI INTL INC	COMMUNICATIONS EQUIPMENT	310,935.46	-28,170.53
06/30/2010	EQUITIES	DIGI INTL INC	COMMUNICATIONS EQUIPMENT	8,038.44	48.60
06/30/2010	EQUITIES	DIGIA PLC	FINLAND	78,405.05	23,290.96
06/30/2010	EQUITIES	DIGIMARC CORP NEW COM	APPLICATION SOFTWARE	12,937.50	-786.05
06/30/2010	EQUITIES	DIGIMARC CORP NEW COM	APPLICATION SOFTWARE	8,437.50	-464.50
06/30/2010	EQUITIES	DIGITAL CHINA HOLDINGS LTD SHS	HONG KONG	758,495.30	20,754.76
06/30/2010	EQUITIES	DIGITAL GLOBE INC	AEROSPACE & DEFENSE	1,315.00	-70.50
06/30/2010	EQUITIES	DIGITAL GLOBE INC	AEROSPACE & DEFENSE	241,775.90	65,794.51
06/30/2010	EQUITIES	DIGITAL RIVER INC	INTERNET SOFTWARE & SVCS	2,363,025.30	-1,067,616.00
06/30/2010	EQUITIES	DIGITAL RIVER INC	INTERNET SOFTWARE & SVCS	31,274.28	-16,809.96

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	156,658.88	61,928.32
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	49,728,465.92	12,508,398.17
06/30/2010	EQUITIES	DIGITAL RLTY TR INC	OFFICE REITS	2,313.31	0.00
06/30/2010	EQUITIES	DILLARDS INC CL A COM	DEPARTMENT STORES	2,959,488.30	704,787.79
06/30/2010	EQUITIES	DILLARDS INC CL A COM	DEPARTMENT STORES	37,501.14	19,864.81
06/30/2010	EQUITIES	DIME CMNTY BANCORP INC COM	THRIFTS & MTG FINANCE	5,955.39	1,396.74
06/30/2010	EQUITIES	DIME CMNTY BANCORP INC COM	THRIFTS & MTG FINANCE	1,218,906.81	-324,991.17
06/30/2010	EQUITIES	DIMENSION DATA HLDG COM STK	SOFTWARE & COMP SERVICES	701,821.77	3,507.01
06/30/2010	EQUITIES	DIMENSION DATA HLDGS PLC ORD	SOFTWARE & COMP SERVICES	108,501.96	27,965.37
06/30/2010	EQUITIES	DINAMIA CAPITAL PRIVADO S.C. S	SPAIN	16,762.94	-1,459.27
06/30/2010	EQUITIES	DINEEQUITY INC COM	RESTAURANTS	842,095.12	-119,060.67
06/30/2010	EQUITIES	DINEEQUITY INC COM	RESTAURANTS	19,097.28	-595.64
06/30/2010	EQUITIES	DIODES INC	SEMICONDUCTORS	16,679.37	828.84
06/30/2010	EQUITIES	DIODES INC	SEMICONDUCTORS	915,746.61	-101,743.14
06/30/2010	EQUITIES	DIONEX CORP	LIFE SCIENCES TOOLS & SVC	1,850,182.08	463,343.21
06/30/2010	EQUITIES	DIONEX CORP	LIFE SCIENCES TOOLS & SVC	44,973.84	12,345.76
06/30/2010	EQUITIES	DIPLOMA PLC NEW ORD GBP0.05	TECHNOLOGY HARDWRE & EQUI	1,717,325.73	-31,053.31
06/30/2010	EQUITIES	DIRECT INSURANCE NPV	ISRAEL	1,004.65	13.80
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	106,536,614.40	42,818,620.29
06/30/2010	EQUITIES	DIRECTV COM CL A	CABLE & SATELLITE	961,292.80	316,729.29
06/30/2010	EQUITIES	DISCO CORP Y50	ELECTRIC APPLIANCES	4,133,710.05	-251,086.51
06/30/2010	EQUITIES	DISCOUNT INVESTMENT CORP ORD	ISRAEL	19,786.21	0.00
06/30/2010	EQUITIES	DISCOUNT INVESTMENT CORP ORD	ISRAEL	328,563.23	-24,333.83
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	30,331,427.40	-3,057,440.86
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	235,996.38	90,482.16
06/30/2010	EQUITIES	DISCOVER FINL SVCS COM	CONSUMER FINANCE	78,809.27	0.00
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	28,652.46	0.00
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	300,856.75	-16,054.49
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	11,839,942.14	5,954,340.65
06/30/2010	EQUITIES	DISCOVERY COMMUNICATIONS INC	BROADCASTING	15,616,947.17	-785,191.37
06/30/2010	EQUITIES	DISCOVERY HLDGS ZAR0.001	SOUTH AFRICA	1.28	0.00
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	13,154,738.85	-2,224,520.93
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	115,905.90	10,499.51
06/30/2010	EQUITIES	DISH NETWORK CORP CL A	CABLE & SATELLITE	37,934.69	0.00
06/30/2010	EQUITIES	DISH TV INDIA LTD INR1	INDIA	204,884.04	0.00
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	639,522.82	0.00
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	1,225,889.49	0.00
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	1,949,755.50	460,853.76
06/30/2010	EQUITIES	DISNEY WALT CO COM	MOVIES & ENTERTAINMENT	188,233,038.00	32,297,932.58
06/30/2010	EQUITIES	DIVX INC COM	INTERNET SOFTWARE & SVCS	420,005.46	31,612.84

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DIVX INC COM	INTERNET SOFTWARE & SVCS	6,518.66	2,066.38
06/30/2010	EQUITIES	DJ EURO STOXX 50 FUTURE (EUX)	EURO	-605,798.80	-605,798.80
06/30/2010	EQUITIES	DJURSLAND BANK DKK20	DENMARK	2,869.59	-94.84
06/30/2010	EQUITIES	DLH SER 'B' DKK10	DENMARK	26,515.49	-112,747.58
06/30/2010	EQUITIES	DMCI HLDGS INC PHP1	PHILIPPINES	199,327.68	0.00
06/30/2010	EQUITIES	DNB NOR ASA NOK10	NORWAY	483,138.73	0.00
06/30/2010	EQUITIES	DNB NOR ASA NOK10	NORWAY	4,536,133.73	-369,362.85
06/30/2010	EQUITIES	DOCKWISE LTD USD1.00	NORWAY	106,788.71	2,386.69
06/30/2010	EQUITIES	DOF ASA ORD SHS	NORWAY	177,573.95	-53,668.44
06/30/2010	EQUITIES	DOGAN GAZETECILIK TRY1	TURKEY	71,023.16	0.00
06/30/2010	EQUITIES	DOGAN HOLDINGS TRY1	TURKEY	140,417.62	0.00
06/30/2010	EQUITIES	DOGUS OTOMOTIV SER TRY1	TURKEY	108,235.55	0.00
06/30/2010	EQUITIES	DOHA BANK LTD QAR10	QATAR	653,009.52	65,310.36
06/30/2010	EQUITIES	DOLBY LABORATORIES INC CL A	ELECTRONIC COMPONENTS	9,675,323.84	4,303,389.83
06/30/2010	EQUITIES	DOLBY LABORATORIES INC CL A	ELECTRONIC COMPONENTS	108,704.46	46,263.12
06/30/2010	EQUITIES	DOLE FOOD CO INC	PACKAGED FOODS & MEATS	11,014.08	-1,133.83
06/30/2010	EQUITIES	DOLLAR FINL CORP	CONSUMER FINANCE	1,240,100.77	244,383.25
06/30/2010	EQUITIES	DOLLAR FINL CORP	CONSUMER FINANCE	17,336.04	7,136.44
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	35,126.25	-1,754.25
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	2,047,653.75	-109,655.72
06/30/2010	EQUITIES	DOLLAR GENERAL CORP	GENERAL MERCHANDISE STORE	497,055.00	0.00
06/30/2010	EQUITIES	DOLLAR THRIFTY AUTOMOTIVE	TRUCKING	2,288,327.44	969,610.26
06/30/2010	EQUITIES	DOLLAR THRIFTY AUTOMOTIVE	TRUCKING	46,018.80	30,871.56
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	156,736.95	42,806.93
06/30/2010	EQUITIES	DOLLAR TREE INC	GENERAL MERCHANDISE STORE	23,855,571.94	9,831,265.14
06/30/2010	EQUITIES	DOLLARAMA INC	CDN GENERAL MERCH STORE	454,171.18	-1,619.64
06/30/2010	EQUITIES	DOM DEVELOPMENT SA PLN1	POLAND	86,166.85	0.00
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	239,362.71	0.00
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	73,843,476.20	6,414,451.33
06/30/2010	EQUITIES	DOMINION RESOURCES INC/VA	MULTI-UTILITIES	713,474.58	154,886.97
06/30/2010	EQUITIES	DOMINOS PIZZA ENTERPRISES NPV	AUSTRALIA	1,461,916.23	445,801.32
06/30/2010	EQUITIES	DOMINOS PIZZA INC	RESTAURANTS	10,147.40	2,289.90
06/30/2010	EQUITIES	DOMINOS PIZZA INC	RESTAURANTS	3,198,679.70	632,982.59
06/30/2010	EQUITIES	DOMINOS PIZZA UK & IRL ORD	FOOD & DRUG RETAILERS	1,848,769.37	937,594.47
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	21,679.24	0.00
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	5,932,750.90	-286,743.58
06/30/2010	EQUITIES	DOMTAR CORP COM NEW	PAPER PRODUCTS	60,755.75	40,488.86
06/30/2010	EQUITIES	DON QUIJOTE NPV	RETAIL TRADE	933,384.07	-10,351.71
06/30/2010	EQUITIES	DONALDSON INC	INDUSTRIAL MACHINERY	103,895.40	25,188.24
06/30/2010	EQUITIES	DONALDSON INC	INDUSTRIAL MACHINERY	8,809,101.60	2,167,394.99

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DONEGAL GROUP INC	PROPERTY & CASUALTY INS	77,930.89	-20,723.78
06/30/2010	EQUITIES	DONEGAL GROUP INC	PROPERTY & CASUALTY INS	5,850.04	-1,085.28
06/30/2010	EQUITIES	DONG FENG AUTOMOBIL 'A' CNY1	CHINA	11,691.62	0.00
06/30/2010	EQUITIES	DONGBU ENG & CONST KRW5000	SOUTH KOREA	67,495.31	0.00
06/30/2010	EQUITIES	DONGBU INSURANCE KRW500	SOUTH KOREA	2,699,794.12	1,451,938.74
06/30/2010	EQUITIES	DONGBU STEEL KRW5000	SOUTH KOREA	164,651.26	0.00
06/30/2010	EQUITIES	DONGFANG ELECT MAC 'A' CNY1	CHINA	13,203.18	0.00
06/30/2010	EQUITIES	DONGFENG MOTOR GROUP CIE LTD	CHINA	1,810,850.86	0.00
06/30/2010	EQUITIES	DONGFENG MOTOR GROUP CIE LTD	CHINA	478,705.46	58,594.06
06/30/2010	EQUITIES	DONGRUAN SOFTWARE 'A' CNY1	CHINA	13,101.74	0.00
06/30/2010	EQUITIES	DONGWON FOOD & BEVE KRW5000	SOUTH KOREA	32,928.82	0.00
06/30/2010	EQUITIES	DONGWON INDUSTRY CO KRW5000	SOUTH KOREA	104,696.60	0.00
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	33,600.18	0.00
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	112,543.75	18,102.70
06/30/2010	EQUITIES	DONNELLEY R R & SONS CO COM	COMMERCIAL PRINTING	24,543,737.44	-7,536,132.08
06/30/2010	EQUITIES	DOOSAN CO KRW5000	SOUTH KOREA	68,806.73	0.00
06/30/2010	EQUITIES	DORAL FINL CORP COM NEW	THRIFTS & MTG FINANCE	7,315.12	-1,576.64
06/30/2010	EQUITIES	DORAL FINL CORP COM NEW	THRIFTS & MTG FINANCE	1,525.00	-881.25
06/30/2010	EQUITIES	DOREL INDUSTRIES INC	CDN HOME FURNISHINGS	714,263.39	75,562.24
06/30/2010	EQUITIES	DORMAN PRODS INC COM	AUTO PARTS & EQUIPMENT	199,965.88	65,875.37
06/30/2010	EQUITIES	DORMAN PRODS INC COM	AUTO PARTS & EQUIPMENT	5,021.51	1,832.74
06/30/2010	EQUITIES	DOSHISHA CO JPY50	RETAIL TRADE	629,766.08	-66,503.74
06/30/2010	EQUITIES	DOUBLE TAKE SOFTWARE COM	SYSTEMS SOFTWARE	7,762.60	1,149.87
06/30/2010	EQUITIES	DOUBLE TAKE SOFTWARE COM	SYSTEMS SOFTWARE	815,985.63	-19,701.72
06/30/2010	EQUITIES	DOUGLAS DYNAMICS INC	CONSTR,FARM MACH & HVY TR	28,106.00	-2,134.35
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	6,508,010.40	-1,514,073.83
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	62,592.72	24,696.15
06/30/2010	EQUITIES	DOUGLAS EMMETT INC COM	OFFICE REITS	17,914.08	0.00
06/30/2010	EQUITIES	DOUJA PROM ADDOHA MAD10	MOROCCO	453,318.80	-45,657.55
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	29,940,738.03	3,050,135.36
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	244,931.19	63,943.51
06/30/2010	EQUITIES	DOVER CORP	INDUSTRIAL MACHINERY	30,144.48	0.00
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	285,804.21	0.00
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	875,575.47	249,348.98
06/30/2010	EQUITIES	DOW CHEMICAL CO/THE	DIVERSIFIED CHEMICALS	99,196,893.18	-40,307,402.89
06/30/2010	EQUITIES	DOWA HOLDING CO LTD NPV	NONFERROUS METALS	61,851.80	0.00
06/30/2010	EQUITIES	DOWA HOLDING CO LTD NPV	NONFERROUS METALS	657,670.45	-770,142.65
06/30/2010	EQUITIES	DOWNER EDI LTD NPV	AUSTRALIA	915,885.07	-727,841.08
06/30/2010	EQUITIES	DP WORLD LIMITED	UNITED ARAB EMIRATES	755,128.00	121,582.96
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	11,244,304.70	-561,903.44



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	100,117.10	10,514.39
06/30/2010	EQUITIES	DPL INC COM	ELECTRIC UTILITIES	29,826.34	0.00
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	66,806.35	0.00
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	301,734.18	126,509.48
06/30/2010	EQUITIES	DR PEPPER SNAPPLE INC	SOFT DRINKS	45,356,919.37	15,618,441.12
06/30/2010	EQUITIES	DR REDDYS LABS INR5 (DEMAT T5)	INDIA	265,045.11	0.00
06/30/2010	EQUITIES	DRAGERWERK AG & CO KGAA NPV	GERMANY	969,326.80	283,101.19
06/30/2010	EQUITIES	DRAGON HILL WULING AUTOMOBILE	HONG KONG	11,518.98	-6,133.39
06/30/2010	EQUITIES	DRAGON OIL LTD ORD EUR0.10	IRELAND	1,188,299.27	0.00
06/30/2010	EQUITIES	DRAKA HOLDINGS NV EUR0.05	NETHERLANDS	93,746.01	46,094.74
06/30/2010	EQUITIES	DRAX GROUP ORD GBP0.1155172	ELECTRICITY	4,361,827.69	-3,361,689.55
06/30/2010	EQUITIES	DRB-HICOM BERHAD ORD MYR1	MALAYSIA	61,250.86	0.00
06/30/2010	EQUITIES	DRDGOLD LIMITED NPV	SOUTH AFRICA	72,761.74	0.00
06/30/2010	EQUITIES	DREAMWORKS ANIMATION SKG INC	MOVIES & ENTERTAINMENT	8,024,634.15	-1,051,915.33
06/30/2010	EQUITIES	DREAMWORKS ANIMATION SKG INC	MOVIES & ENTERTAINMENT	61,154.10	841.25
06/30/2010	EQUITIES	DRESS BARN INC COM	APPAREL RETAIL	38,524.58	14,871.32
06/30/2010	EQUITIES	DRESS BARN INC COM	APPAREL RETAIL	3,062,585.06	-1,257,797.47
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	7,153,678.55	-266,152.13
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	88,213.80	11,211.96
06/30/2010	EQUITIES	DRESSER RAND GROUP INC	OIL & GAS EQUIP/SVCS	2,410.24	0.00
06/30/2010	EQUITIES	DREW INDS INC COM NEW	AUTO PARTS & EQUIPMENT	11,978.60	3,854.50
06/30/2010	EQUITIES	DREW INDS INC COM NEW	AUTO PARTS & EQUIPMENT	828,240.40	25,836.59
06/30/2010	EQUITIES	DRIL-QUIP INC COM	OIL & GAS EQUIP/SVCS	3,549,860.84	281,137.68
06/30/2010	EQUITIES	DRIL-QUIP INC COM	OIL & GAS EQUIP/SVCS	49,258.38	3,715.08
06/30/2010	EQUITIES	DRILLISCH AG NPV	GERMANY	446,086.06	-122,231.12
06/30/2010	EQUITIES	DRIVEWAY COM/FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	DROGASIL SA COM STK NPV	BRAZIL	346,152.41	0.00
06/30/2010	EQUITIES	DRUGSTORE COM INC COM	INTERNET RETAIL	300,253.80	28,834.38
06/30/2010	EQUITIES	DRUGSTORE COM INC COM	INTERNET RETAIL	6,079.92	2,763.60
06/30/2010	EQUITIES	DS SMITH PLC GBP0.10	FORESTRY & PAPER	1,398,883.78	-617,181.70
06/30/2010	EQUITIES	DS SMITH PLC GBP0.10	FORESTRY & PAPER	98,765.31	36,725.01
06/30/2010	EQUITIES	DSG INTL ORD GBP0.025	HSHLD GOODS & HOME CONSTR	-92,950.39	-3,855.86
06/30/2010	EQUITIES	DSP GROUP INC COM	SEMICONDUCTORS	5,642.37	-273.73
06/30/2010	EQUITIES	DSP GROUP INC COM	SEMICONDUCTORS	255,095.19	-364,328.37
06/30/2010	EQUITIES	DST SYS INC DEL	DATA PROCNG/OUTSRCD SVCS	4,643,845.44	-1,729,518.98
06/30/2010	EQUITIES	DST SYS INC DEL	DATA PROCNG/OUTSRCD SVCS	42,572.92	-3,078.27
06/30/2010	EQUITIES	DSV DKK1 (POST SUBDIVISION)	DENMARK	3,027,113.82	-6,495.89
06/30/2010	EQUITIES	DSV DKK1 (POST SUBDIVISION)	DENMARK	155,009.12	0.00
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	4,897,739.90	298,590.47
06/30/2010	EQUITIES	DSW INC CL A	APPAREL RETAIL	10,107.00	-756.50

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DT BETEILIGUNG - NPV	GERMANY	5,659.04	173.79
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	80,603.88	0.00
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	219,072.72	77,249.96
06/30/2010	EQUITIES	DTE ENERGY CO COM	MULTI-UTILITIES	38,596,741.45	4,517,850.35
06/30/2010	EQUITIES	DTS INC	ELECTRONIC COMPONENTS	1,033,268.45	390,582.39
06/30/2010	EQUITIES	DTS INC	ELECTRONIC COMPONENTS	19,853.48	4,864.62
06/30/2010	EQUITIES	DUBAI FINANCIAL MARKET AED1	UNITED ARAB EMIRATES	644,743.93	-189,771.45
06/30/2010	EQUITIES	DUCOMMUN INC	AEROSPACE & DEFENSE	199,625.40	-19,951.37
06/30/2010	EQUITIES	DUCOMMUN INC	AEROSPACE & DEFENSE	5,933.70	-347.00
06/30/2010	EQUITIES	DUERR BETEILIGUNGS AG DEM5	GERMANY	17,022.86	5,558.54
06/30/2010	EQUITIES	DUERR BETEILIGUNGS AG DEM5	GERMANY	64,393.61	30,455.09
06/30/2010	EQUITIES	DUET GROUP	AUSTRALIA	796,345.23	37,969.46
06/30/2010	EQUITIES	DUFF & PHELPS CORP NEW CL A	INVESTMNT BKG & BROKERAGE	5,645.61	-1,233.72
06/30/2010	EQUITIES	DUFF & PHELPS CORP NEW CL A	INVESTMNT BKG & BROKERAGE	358,287.84	-76,462.64
06/30/2010	EQUITIES	DUFYR AG CHF5 (REGD)	SWITZERLAND	2,477,289.56	-181,751.49
06/30/2010	EQUITIES	DUFYR SOUTH AMERICA LTD BDR	BRAZIL	472,940.09	0.00
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	65,349,744.00	2,446,145.77
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	697,328.00	98,061.75
06/30/2010	EQUITIES	DUKE ENERGY CORP NEW COM	ELECTRIC UTILITIES	217,790.81	0.00
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	26,376.12	0.00
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	85,136.35	19,364.99
06/30/2010	EQUITIES	DUKE REALTY CORPORATION	OFFICE REITS	10,932,263.25	-6,194,119.71
06/30/2010	EQUITIES	DUN & BRADSTREET CORP DEL NEW	RESEARCH & CONSULTING SVC	11,928,365.04	-908,917.80
06/30/2010	EQUITIES	DUN & BRADSTREET CORP DEL NEW	RESEARCH & CONSULTING SVC	92,961.20	-19,170.32
06/30/2010	EQUITIES	DUNDEE CORPORATION	CDN ASSET MGMT/CUSTODY BK	229,050.02	-16,477.03
06/30/2010	EQUITIES	DUNDEE CORPORATION	CDN ASSET MGMT/CUSTODY BK	50,391.00	-7,592.25
06/30/2010	EQUITIES	DUNDEE PRECIOUS METALS INC	CDN PREC METALS & MINS	28,833.76	15,604.30
06/30/2010	EQUITIES	DUNDEE REAL ESTATE INVT TRUST	CDN OFFICE REITS	676,876.79	1,085.36
06/30/2010	EQUITIES	DUNDEE WEALTH INC	CDN INVES BKG & BROKERAGE	1,794,499.89	63,035.12
06/30/2010	EQUITIES	DUNI AB NPV	SWEDEN	24,246.34	-5,761.10
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	4,858,687.68	1,645,590.47
06/30/2010	EQUITIES	DUPONT FABROS TECHNOLOGY INC	INDUSTRIAL REITS	25,237.00	5,914.90
06/30/2010	EQUITIES	DURATEX SA PRF NPV	BRAZIL	113,102.97	0.00
06/30/2010	EQUITIES	DURECT CORP COM	PHARMACEUTICALS	382,776.03	43,071.81
06/30/2010	EQUITIES	DURECT CORP COM	PHARMACEUTICALS	8,198.82	776.02
06/30/2010	EQUITIES	DURO FELGUERA EURO0.50	SPAIN	123.73	0.00
06/30/2010	EQUITIES	DVB BANK AG	GERMANY	172,601.71	-20,427.02
06/30/2010	EQUITIES	DVN (HLDGS) LTD HKD0.10	HONG KONG	10,725.36	-2,325.94
06/30/2010	EQUITIES	DWORY SA PLN2.01	POLAND	138,169.43	0.00
06/30/2010	EQUITIES	DXP ENTERPRISES INC COM NEW	TRADING COS & DISTRIBUTOR	6,260.00	939.20

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	DXP ENTERPRISES INC COM NEW	TRADING COS & DISTRIBUTOR	514,978.90	3,226.53
06/30/2010	EQUITIES	DYAX CORP COM	BIOTECHNOLOGY	351,280.23	-186,169.43
06/30/2010	EQUITIES	DYAX CORP COM	BIOTECHNOLOGY	4,317.54	274.91
06/30/2010	EQUITIES	DYCOM INDS INC	CONSTRUCTION & ENGINEERNG	13,662.90	-3,515.60
06/30/2010	EQUITIES	DYCOM INDS INC	CONSTRUCTION & ENGINEERNG	1,870,705.80	-1,284,170.41
06/30/2010	EQUITIES	DYDO DRINCO INC JPY50	FOODS	98,706.07	3,294.75
06/30/2010	EQUITIES	DYNAMEX INC	AIR FREIGHT & LOGISTICS	155,867.20	-60,286.52
06/30/2010	EQUITIES	DYNAMEX INC	AIR FREIGHT & LOGISTICS	3,135.40	-1,112.81
06/30/2010	EQUITIES	DYNAMIC ELECTRONICS CO TWD10	TAIWAN	156,489.40	0.00
06/30/2010	EQUITIES	DYNAMIC MATERIALS CORP	INDUSTRIAL MACHINERY	8,618.88	-1,395.12
06/30/2010	EQUITIES	DYNAMIC MATERIALS CORP	INDUSTRIAL MACHINERY	538,052.88	-130,248.02
06/30/2010	EQUITIES	DYNAPACK INTERNATIONAL	TAIWAN	188,557.81	0.00
06/30/2010	EQUITIES	DYNASTY CERAMIC CO THB1(ALN	THAILAND	185,379.13	0.00
06/30/2010	EQUITIES	DYNAVAX TECHNOLOGIES CORP	BIOTECHNOLOGY	32,086.86	-3,086.20
06/30/2010	EQUITIES	DYNAVOX INC-CLASS A	HEALTH CARE EQUIPMENT	13,704.56	-2,139.91
06/30/2010	EQUITIES	DYNAVOX INC-CLASS A	HEALTH CARE EQUIPMENT	7,604.75	-1,187.75
06/30/2010	EQUITIES	DYNCORP INTL INC COM CL A	AEROSPACE & DEFENSE	14,751.84	2,652.30
06/30/2010	EQUITIES	DYNCORP INTL INC COM CL A	AEROSPACE & DEFENSE	938,634.00	57,242.29
06/30/2010	EQUITIES	DYNEGY INC DEL CL A	INDEP PWR PROD/ENRGY TRAD	1,434,952.75	-2,976,228.78
06/30/2010	EQUITIES	DYNEGY INC DEL CL A	INDEP PWR PROD/ENRGY TRAD	12,447.05	-19,882.95
06/30/2010	EQUITIES	DYNEX CAP INC COM NEW	MORTGAGE REITS	143,110.88	5,390.34
06/30/2010	EQUITIES	E I D - PARRY (INDIA) INR2	INDIA	278,535.83	0.00
06/30/2010	EQUITIES	E PLUS INC COM	APPLICATION SOFTWARE	42,227.50	4,499.70
06/30/2010	EQUITIES	E STEEL/FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	E SUN FINANCIAL HL TWD10	TAIWAN	29,466.41	-800.17
06/30/2010	EQUITIES	E SUN FINANCIAL HL TWD10	TAIWAN	73,666.03	-2,524.67
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	564,421.06	-185,919.82
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	2,488,578.63	0.00
06/30/2010	EQUITIES	E.ON AG NPV	GERMANY	79,505,608.90	-26,644,344.96
06/30/2010	EQUITIES	E-L FINANCIAL CORP LTD	CDN MULTI-LINE INSURANCE	7,709.27	-269.50
06/30/2010	EQUITIES	E-TON SOLAR TECH. CO. LTD	TAIWAN	17,546.76	0.00
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	27,289.30	0.00
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	2,550,519.60	-1,689,922.99
06/30/2010	EQUITIES	E-TRADE FINANCIAL CORP	INVESTMNT BKG & BROKERAGE	69,726.18	-17,805.00
06/30/2010	EQUITIES	EA HOLDING LLC (OGLE SCHOOLS)	OTHER	20,274,803.00	514,803.00
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	925,618.16	296,033.08
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	426,436.22	0.00
06/30/2010	EQUITIES	EADS EURO AERO DEF EUR 1	NETHERLANDS	11,337,206.82	2,652,537.20
06/30/2010	EQUITIES	EAGLE BANCORP INC MD	REGIONAL BANKS	46,919.74	8,766.38
06/30/2010	EQUITIES	EAGLE BULK SHIPPING INC SHS	MARINE	788,574.52	-734,036.05

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EAGLE BULK SHIPPING INC SHS	MARINE	10,512.02	-3,776.64
06/30/2010	EQUITIES	EAGLE MATLS INC	CONSTRUCTION MATERIALS	41,309.61	1,999.62
06/30/2010	EQUITIES	EAGLE MATLS INC	CONSTRUCTION MATERIALS	3,198,483.17	-1,007,522.73
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	5,208,633.96	-404,200.78
06/30/2010	EQUITIES	EARTHLINK INC COM	INTERNET SOFTWARE & SVCS	29,905.72	1,878.50
06/30/2010	EQUITIES	EAST AFRICAN BREWERIES KES2	KENYA	3,666,120.25	695,829.56
06/30/2010	EQUITIES	EAST ASIATIC COMPANY LTD DKK70	DENMARK	31,277.92	-8,731.64
06/30/2010	EQUITIES	EAST CAPITAL EXPLORER AB NPV	SWEDEN	68,899.83	11,191.46
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	22,488,318.24	-3,541,631.37
06/30/2010	EQUITIES	EAST JAPAN RAILWAY CO Y50000	LAND TRANSPORTATION	1,150,350.90	0.00
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	23,623.89	0.00
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	10,335,428.25	1,050,743.21
06/30/2010	EQUITIES	EAST WEST BANCORP INC COM	REGIONAL BANKS	67,298.25	20,254.68
06/30/2010	EQUITIES	EASTERN PLATINUM LTD	CDN DIV METALS & MINING	65,193.97	30,750.65
06/30/2010	EQUITIES	EASTERN TOBACCO EGP10	EGYPT	792,287.92	-77,510.47
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	2,875,468.86	28,146.18
06/30/2010	EQUITIES	EASTGROUP PPTYS INC COM	INDUSTRIAL REITS	38,141.76	1,790.24
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	120,362.80	29,202.16
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	20,041,497.24	-2,012,149.34
06/30/2010	EQUITIES	EASTMAN CHEM CO COM	DIVERSIFIED CHEMICALS	32,100.02	0.00
06/30/2010	EQUITIES	EASTMAN KODAK CO COM	PHOTOGRAPHIC PRODUCTS	1,896,250.16	-6,076,001.64
06/30/2010	EQUITIES	EASTMAN KODAK CO COM	PHOTOGRAPHIC PRODUCTS	43,946.84	17,821.76
06/30/2010	EQUITIES	EASYJET ORD GBP0.25	INDUSTRIAL TRANSPORTATION	344,960.03	84,561.28
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	84,019.98	0.00
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	330,275.68	108,157.21
06/30/2010	EQUITIES	EATON CORP	INDUSTRIAL MACHINERY	38,757,494.40	1,300,316.94
06/30/2010	EQUITIES	EATON VANCE CORP NON VTG COM	ASSET MGMT & CUSTODY BNKS	8,426,930.93	829,293.58
06/30/2010	EQUITIES	EATON VANCE CORP NON VTG COM	ASSET MGMT & CUSTODY BNKS	101,549.58	8,275.50
06/30/2010	EQUITIES	EBARA Y50	ELECTRIC APPLIANCES	331,615.92	0.00
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	144,953.38	0.00
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	713,470.63	88,240.96
06/30/2010	EQUITIES	EBAY INC COM	INTERNET SOFTWARE & SVCS	70,653,633.79	-42,271,336.31
06/30/2010	EQUITIES	EBIX INC	APPLICATION SOFTWARE	506,871.68	150,385.38
06/30/2010	EQUITIES	EBIX INC	APPLICATION SOFTWARE	12,606.72	4,614.96
06/30/2010	EQUITIES	EBRO FOODS SA	SPAIN	1,944,109.80	502,465.29
06/30/2010	EQUITIES	ECHELON CORP	ELECTRC MANUFACTNG SVCS	4,771.83	-62.31
06/30/2010	EQUITIES	ECHELON CORP	ELECTRC MANUFACTNG SVCS	371,205.86	-66,507.06
06/30/2010	EQUITIES	ECHO GLOBAL LOGISTICS INC	DATA PROCNG/OUTSRCD SVCS	635,799.12	-64,772.64
06/30/2010	EQUITIES	ECHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	3,257,299.44	-661,832.38
06/30/2010	EQUITIES	ECHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	25,242.84	4,682.95

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ECHOSTAR CORPORATION	COMMUNICATIONS EQUIPMENT	6,915.19	0.00
06/30/2010	EQUITIES	ECLIPSYS CORP	HEALTH CARE TECHNOLOGY	34,110.08	5,550.08
06/30/2010	EQUITIES	ECLIPSYS CORP	HEALTH CARE TECHNOLOGY	3,754,285.28	-202,823.06
06/30/2010	EQUITIES	ECOBANK TRANSNATIONAL	TOGOLESE REPUBLIC	238,835.23	28,301.33
06/30/2010	EQUITIES	ECOGREEN FINE CHEM HKD0.1	HONG KONG	118,610.91	-34,433.24
06/30/2010	EQUITIES	ECOLAB INC	SPECIALTY CHEMICALS	28,514,783.58	5,242,512.09
06/30/2010	EQUITIES	ECOLAB INC	SPECIALTY CHEMICALS	321,583.84	57,887.73
06/30/2010	EQUITIES	ECONOCOM GROUP NPV	BELGIUM	2,800.86	373.59
06/30/2010	EQUITIES	ECOPETROL SA NPV	COLOMBIA	2,894,380.49	51,886.04
06/30/2010	EQUITIES	ECZACIBASI ILAC TRY1	TURKEY	5,415,200.38	2,144,399.70
06/30/2010	EQUITIES	ECZACIBASI YATIRIM TRY1	TURKEY	194,328.75	131,940.88
06/30/2010	EQUITIES	EDB BUSINESS PARTNER ASA	NORWAY	41,087.78	5,810.55
06/30/2010	EQUITIES	EDF EN PROMESSES EUR1.6	FRANCE	1,189,626.70	-344,568.13
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	29,259,163.80	-19,954,745.54
06/30/2010	EQUITIES	EDF EUR0.5	FRANCE	503,966.73	0.00
06/30/2010	EQUITIES	EDGENET HLDGS CORP STOCK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	EDGENET HOLDING CORP	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	EDGENET HOLDING CORP STOCK PUR	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	EDGENET HOLDING CORPORATION	OTHER	0.00	-12,991,365.20
06/30/2010	EQUITIES	EDION CORP NPV	RETAIL TRADE	34,478.47	-5,444.73
06/30/2010	EQUITIES	EDION CORP NPV	RETAIL TRADE	1,425,110.18	-261,035.56
06/30/2010	EQUITIES	EDIPRESSE SA CHF50(BR)	SWITZERLAND	37,162.82	-38,545.41
06/30/2010	EQUITIES	EDISON EUR1	ITALY	3,273,367.73	0.00
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	108,221.85	0.00
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	46,734,644.18	-4,634,916.22
06/30/2010	EQUITIES	EDISON INTERNATIONAL	ELECTRIC UTILITIES	309,938.63	28,115.86
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	936,717.97	-199,034.75
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	263,467.39	0.00
06/30/2010	EQUITIES	EDP ENERGIAS PORTUGAL	PORTUGAL	3,054,965.17	-1,211,920.89
06/30/2010	EQUITIES	EDP RENOVAVEIS SA EUR5	SPAIN	697,374.55	36,456.36
06/30/2010	EQUITIES	EDP RENOVAVEIS SA EUR5	SPAIN	64,349.91	0.00
06/30/2010	EQUITIES	EDUCATION MANAGEMENT CORP	EDUCATION SERVICES	2,750.71	0.00
06/30/2010	EQUITIES	EDUCATION MANAGEMENT CORP	EDUCATION SERVICES	31,689.50	-12,305.05
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	666,513.99	-445,198.29
06/30/2010	EQUITIES	EDUCATION RLTY TR INC	RESIDENTIAL REITS	8,749.53	2,375.55
06/30/2010	EQUITIES	EDUCOMP SOLUTIONS LTD INR2	INDIA	141,291.26	0.00
06/30/2010	EQUITIES	EDWARDS LIFE SCIENCES CORP COM	HEALTH CARE EQUIPMENT	200,551.60	83,994.09
06/30/2010	EQUITIES	EDWARDS LIFE SCIENCES CORP COM	HEALTH CARE EQUIPMENT	20,280,864.58	10,425,293.27
06/30/2010	EQUITIES	EEMS ITALIA SPA EUR0.5	ITALY	8,177.97	-5,768.49
06/30/2010	EQUITIES	EFG EUROBANK ERGAS EUR2.75	GREECE	711,048.54	-2,980,402.12

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EFG EUROBANK ERGAS EUR2.75	GREECE	80,789.71	0.00
06/30/2010	EQUITIES	EFG HERMES HLDGS ORD EGP5	EGYPT	500,123.56	45,304.14
06/30/2010	EQUITIES	EFG INTERNATIONAL AG CHF0.50	SWITZERLAND	3,126,075.94	-944,726.11
06/30/2010	EQUITIES	EGI FINANCIAL HOLDINGS INC	CDN INSUR PROP/CASUALTY	16,562.37	-9,934.58
06/30/2010	EQUITIES	EGIS NYRT HUF01000	HUNGARY	77,409.95	0.00
06/30/2010	EQUITIES	EGYPT FOR TOURISM EGP1 (POST	EGYPT	45,798.67	0.00
06/30/2010	EQUITIES	EGYPTIAN ELECTRICAL CABLES	EGYPT	36,585.63	0.00
06/30/2010	EQUITIES	EGYPTIAN INTL PHARMACEUTICAL	EGYPT	312,819.84	20,186.89
06/30/2010	EQUITIES	EGYPTIAN MEDIA PRO EGP10	EGYPT	52,722.74	0.00
06/30/2010	EQUITIES	EHEALTH INC COM	INSURANCE BROKERS	516,334.44	-228,848.08
06/30/2010	EQUITIES	EHEALTH INC COM	INSURANCE BROKERS	11,051.64	-3,398.28
06/30/2010	EQUITIES	EHIME BANK JPY50	BANKS	371,902.98	-127,558.08
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	212,789.65	0.00
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	992,144.97	201,686.37
06/30/2010	EQUITIES	EI DU PONT DE NEMOURS & CO	DIVERSIFIED CHEMICALS	99,968,697.36	-17,168,202.13
06/30/2010	EQUITIES	EIFFAGE EUR4(POST SUBDIVISION)	FRANCE	89,058.45	0.00
06/30/2010	EQUITIES	EIFFAGE EUR4(POST SUBDIVISION)	FRANCE	813,342.48	-499,931.25
06/30/2010	EQUITIES	EIGHTEENTH BANK Y50	BANKS	378,614.82	-219,961.62
06/30/2010	EQUITIES	EINSTEIN NOAH RESTAURANT GROUP	RESTAURANTS	115,301.94	12,982.35
06/30/2010	EQUITIES	EINSTEIN NOAH RESTAURANT GROUP	RESTAURANTS	6,128.72	1,602.14
06/30/2010	EQUITIES	EISAI CO Y50	PHARMACEUTICAL	4,192,118.95	-1,613,090.08
06/30/2010	EQUITIES	EISAI CO Y50	PHARMACEUTICAL	425,027.52	0.00
06/30/2010	EQUITIES	EL AL ISRAEL AIRLINES LTD ILS1	ISRAEL	4,876.40	-17.87
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	26,109,722.64	749,847.73
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	272,408.39	55,608.19
06/30/2010	EQUITIES	EL PASO CORP	OIL & GAS STORAGE & TRANS	66,192.97	0.00
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	41,486.40	12,842.56
06/30/2010	EQUITIES	EL PASO ELEC CO COM NEW	ELECTRIC UTILITIES	6,096,836.70	130,715.50
06/30/2010	EQUITIES	ELAN CORP ORD EUR0.05	IRELAND	113,322.12	0.00
06/30/2010	EQUITIES	ELAN CORP ORD EUR0.05	IRELAND	1,137,672.21	-2,438,452.82
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	56,083.22	0.00
06/30/2010	EQUITIES	ELBIT SYSTEMS ILS1	ISRAEL	600,084.45	6,903.70
06/30/2010	EQUITIES	ELDERS LTD ORD A\$0.20	AUSTRALIA	88,364.51	-1,393,799.41
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	492,760.56	0.00
06/30/2010	EQUITIES	ELDORADO GOLD CORP	CDN GOLD	8,859,159.21	4,170,359.99
06/30/2010	EQUITIES	ELEC POWER DEV NPV	ELECTRIC POWER AND GAS	189,685.87	0.00
06/30/2010	EQUITIES	ELEC POWER DEV NPV	ELECTRIC POWER AND GAS	1,857,533.76	-541,966.38
06/30/2010	EQUITIES	ELECTRA (ISRAEL) ILS1	ISRAEL	127,385.23	0.00
06/30/2010	EQUITIES	ELECTRO RENT CORP	TECHNOLOGY DISTRIBUTORS	366,497.45	44,629.41
06/30/2010	EQUITIES	ELECTRO RENT CORP	TECHNOLOGY DISTRIBUTORS	9,252.10	2,609.75

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ELECTRO SCIENTIFIC INDS INC	ELECTRONIC EQUIP & INSTR	16,713.36	6,330.06
06/30/2010	EQUITIES	ELECTRO SCIENTIFIC INDS INC	ELECTRONIC EQUIP & INSTR	587,385.76	-26,885.49
06/30/2010	EQUITIES	ELECTROCOMPONENTS ORD 10P	TECHNOLOGY HARDWRE & EQUI	18,100,734.18	-1,272,972.90
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	282,758.24	0.00
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	842,862.25	31,857.74
06/30/2010	EQUITIES	ELECTROLUX AB SER 'B' NPV	SWEDEN	19,931,957.48	1,042,576.80
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	28,229,500.80	-32,629,371.58
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	143,841.60	-72,438.06
06/30/2010	EQUITIES	ELECTRONIC ARTS INC	HOME ENTERTAINMNT SFTWRE	2,756.40	0.00
06/30/2010	EQUITIES	ELECTRONICS FOR IMAGING INC	COMPUTER STORAGE & PERIPH	16,799.25	-637.51
06/30/2010	EQUITIES	ELECTRONICS FOR IMAGING INC	COMPUTER STORAGE & PERIPH	861,519.75	-353,295.71
06/30/2010	EQUITIES	ELECTROSTEEL CAST INR10	INDIA	207,727.41	0.00
06/30/2010	EQUITIES	ELEKTA SER B NPV	SWEDEN	2,707,005.10	75,751.88
06/30/2010	EQUITIES	ELEKTROBIT OYJ NPV	FINLAND	35,726.32	-38,111.73
06/30/2010	EQUITIES	ELEMENTIS PLC ORD GBP0.05	CHEMICALS	1,530,605.22	404,687.89
06/30/2010	EQUITIES	ELEMENTONE LTD ZAR0.10	SOUTH AFRICA	46,262.31	0.00
06/30/2010	EQUITIES	ELETROPAULO METROPOLITANA	BRAZIL	11,238,867.86	921,973.16
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	119,850,605.00	-39,390,043.88
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	1,059,672.00	-5,425.44
06/30/2010	EQUITIES	ELI LILLY & CO	PHARMACEUTICALS	271,953.89	0.00
06/30/2010	EQUITIES	ELICA S P A EUR0.2	ITALY	18,167.46	-4,896.77
06/30/2010	EQUITIES	ELISA CORPORATION	FINLAND	121,087.30	0.00
06/30/2010	EQUITIES	ELISA CORPORATION	FINLAND	1,152,367.66	-66,150.94
06/30/2010	EQUITIES	ELITEGROUP COMPUT TWD10	TAIWAN	1,553,917.52	-387,742.88
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	1,165,259.04	-163,105.22
06/30/2010	EQUITIES	ELIZABETH ARDEN INC COM	PERSONAL PRODUCTS	11,064.24	5,814.06
06/30/2010	EQUITIES	ELLIS PERRY INTL INC COM	APPAREL ACCESS & LUXURY	11,514.00	7,358.83
06/30/2010	EQUITIES	ELLIS PERRY INTL INC COM	APPAREL ACCESS & LUXURY	675,629.40	246,477.50
06/30/2010	EQUITIES	ELMOS SEMICONDUCTOR AG NPV	GERMANY	80,222.33	-12,210.18
06/30/2010	EQUITIES	ELMOS SEMICONDUCTOR AG NPV	GERMANY	20,541.88	8,000.74
06/30/2010	EQUITIES	ELNUSA PT	INDONESIA	159,742.39	-8,101.43
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	3,183,752.31	-790,708.80
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	191,775.34	-35,544.01
06/30/2010	EQUITIES	ELPIDA MEMORY INC NPV	ELECTRIC APPLIANCES	140,876.17	0.00
06/30/2010	EQUITIES	ELRINGKLINGER AG NPV	GERMANY	2,666,742.37	-323,819.34
06/30/2010	EQUITIES	ELSWEDY CABLES HOL EGP10	EGYPT	370,645.96	-2,811.92
06/30/2010	EQUITIES	ELTEK ASA NOK1	NORWAY	90,589.95	-26,357.60
06/30/2010	EQUITIES	ELVAL (HELLENIC ALUMINIUM)	GREECE	10,867.59	-5,983.53
06/30/2010	EQUITIES	EMAAR PROPERTIES COMPANY AED1	UNITED ARAB EMIRATES	1,099,397.21	-34,629.02
06/30/2010	EQUITIES	EMASZ ORD HUF10000	HUNGARY	38,849.69	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EMBOTELLADORA ANDINA S A	CHILE	3,920,901.75	0.00
06/30/2010	EQUITIES	EMBOTELLADORA ANDINA S A	CHILE	25,986.23	0.00
06/30/2010	EQUITIES	EMBRAER EMPRESA BRASILEIRA	BRAZIL	21,359,102.10	-3,859,260.33
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	111,129,989.10	29,963,274.41
06/30/2010	EQUITIES	EMC CORP/MASSACHUSETTS	COMPUTER STORAGE & PERIPH	1,203,188.40	408,952.56
06/30/2010	EQUITIES	EMC INS GROUP	PROPERTY & CASUALTY INS	3,925.47	123.51
06/30/2010	EQUITIES	EMC INS GROUP	PROPERTY & CASUALTY INS	187,633.08	-20,144.12
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	9,237,369.26	1,469,645.72
06/30/2010	EQUITIES	EMCOR GROUP INC COM	CONSTRUCTION & ENGINEERNG	57,901.83	3,148.74
06/30/2010	EQUITIES	EMDEON INC-CLASS A	HEALTH CARE SERVICES	231,278.74	-70,786.58
06/30/2010	EQUITIES	EMDEON INC-CLASS A	HEALTH CARE SERVICES	667.64	0.00
06/30/2010	EQUITIES	EMECO HOLDINGS LIMITED NPV	AUSTRALIA	144,529.90	-37,572.30
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	3,037,506.56	488,967.47
06/30/2010	EQUITIES	EMERGENCY MED SVCS CORP CL A	HEALTH CARE SERVICES	24,269.85	-256.53
06/30/2010	EQUITIES	EMERGENT BIOSOLUTIONS INC COM	BIOTECHNOLOGY	1,044,371.10	-42,653.60
06/30/2010	EQUITIES	EMERITUS CORP	HEALTH CARE FACILITIES	-1,159,738.86	272,072.86
06/30/2010	EQUITIES	EMERITUS CORP	HEALTH CARE FACILITIES	8,040.83	1,079.67
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	1,035,016.10	270,776.70
06/30/2010	EQUITIES	EMERSON ELECTRIC CO	ELECTRIC COMP & EQUIP	104,966,317.25	18,010,621.30
06/30/2010	EQUITIES	EMIRA PROPERTY FD UNITS	SOUTH AFRICA	114,187.32	0.00
06/30/2010	EQUITIES	EMMI AG CHF10 (REGD)	SWITZERLAND	174,737.57	4,249.57
06/30/2010	EQUITIES	EMMI AG CHF10 (REGD)	SWITZERLAND	19,590.11	4,481.74
06/30/2010	EQUITIES	EMP NAC ELECTRICID NPV	CHILE	449,507.46	0.00
06/30/2010	EQUITIES	EMPEROR ENTERTAINMENT HOTEL	HONG KONG	23,371.84	7,433.55
06/30/2010	EQUITIES	EMPEROR INTERNATIONAL HLDGS	HONG KONG	162,334.10	-68,073.55
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	72,663.99	0.00
06/30/2010	EQUITIES	EMPIRE CO LTD	CDN FOOD RETAIL	2,199,187.44	138,808.62
06/30/2010	EQUITIES	EMPIRE DIST ELEC CO	ELECTRIC UTILITIES	1,070,790.96	-70,303.37
06/30/2010	EQUITIES	EMPIRE DIST ELEC CO	ELECTRIC UTILITIES	23,087.10	3,247.20
06/30/2010	EQUITIES	EMPIRE RESORTS INC	CASINOS & GAMING	6,433.61	-785.45
06/30/2010	EQUITIES	EMPLOYERS HOLDINGS INC	PROPERTY & CASUALTY INS	985,584.30	-84,227.67
06/30/2010	EQUITIES	EMPLOYERS HOLDINGS INC	PROPERTY & CASUALTY INS	18,486.15	3,037.10
06/30/2010	EQUITIES	EMPRESA SIDERURGICA DEL PERU	PERU	11,904.30	0.00
06/30/2010	EQUITIES	EMPRESAS CMPC NPV	CHILE	601,534.76	0.00
06/30/2010	EQUITIES	EMPRESAS COPEC SA NPV	CHILE	728,616.74	0.00
06/30/2010	EQUITIES	EMPRESAS ICA SA DE CV	MEXICO	74,945.28	0.00
06/30/2010	EQUITIES	EMS TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	358,812.78	-108,575.20
06/30/2010	EQUITIES	EMS TECHNOLOGIES INC COM	COMMUNICATIONS EQUIPMENT	7,885.50	-2,037.00
06/30/2010	EQUITIES	EMULEX CORP NEW	COMMUNICATIONS EQUIPMENT	26,383.32	-4,368.48
06/30/2010	EQUITIES	EMULEX CORP NEW	COMMUNICATIONS EQUIPMENT	2,390,527.08	-166,836.28



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EN-JAPAN INC JPY50000	SERVICES	439,649.68	-183,691.84
06/30/2010	EQUITIES	ENAGAS SA EUR1.50	SPAIN	1,371,325.97	-660,899.77
06/30/2010	EQUITIES	ENAGAS SA EUR1.50	SPAIN	137,831.42	0.00
06/30/2010	EQUITIES	ENALENI PHARMACEUTICALS LTD	SOUTH AFRICA	124,181.98	0.00
06/30/2010	EQUITIES	ENBRIDGE INC	CDN OIL & GAS STOR & TRAN	11,586,561.58	2,088,857.65
06/30/2010	EQUITIES	ENBRIDGE INC	CDN OIL & GAS STOR & TRAN	853,209.57	0.00
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	1,164,503.13	0.00
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	533,970.73	-50,985.39
06/30/2010	EQUITIES	ENCANA CORPORATION	CDN OIL & GAS EXPL & PROD	53,886,455.87	-1,150,595.43
06/30/2010	EQUITIES	ENCOMPASS SVCS CORP COM	CONSTRUCTION & ENGINEERNG	0.00	-59.35
06/30/2010	EQUITIES	ENCORE BANCSHARES INC COM	DIVERSIFIED BANKS	3,560.40	-282.31
06/30/2010	EQUITIES	ENCORE BANCSHARES INC COM	DIVERSIFIED BANKS	2,472.50	-202.50
06/30/2010	EQUITIES	ENCORE CAP GROUP INC	SPECIALIZED FINANCE	12,448.44	4,808.42
06/30/2010	EQUITIES	ENCORE CAP GROUP INC	SPECIALIZED FINANCE	3,231,338.85	782,241.84
06/30/2010	EQUITIES	ENCORE WIRE CORP	ELECTRIC COMP & EQUIP	1,075,992.48	-246,237.51
06/30/2010	EQUITIES	ENCORE WIRE CORP	ELECTRIC COMP & EQUIP	10,998.84	-1,594.56
06/30/2010	EQUITIES	ENDEAVOR INTL CORP	OIL & GAS EXPL & PROD	3,816.00	-1,533.60
06/30/2010	EQUITIES	ENDEAVOR INTL CORP	OIL & GAS EXPL & PROD	1,541.24	-100.91
06/30/2010	EQUITIES	ENDEAVOUR SILVER CORP	CDN PREC METALS & MINS	125,025.17	12,428.83
06/30/2010	EQUITIES	ENDESA S A SPONSORED ADR	SPAIN	4,242.61	0.00
06/30/2010	EQUITIES	ENDESA SA EUR 1.2 (REGD)	SPAIN	8,302,350.60	0.00
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	26,280.22	0.00
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	12,009,989.84	-1,333,520.04
06/30/2010	EQUITIES	ENDO PHARMACEUTICALS HLDGS INC	PHARMACEUTICALS	73,249.74	13,991.97
06/30/2010	EQUITIES	ENDOLOGIX INC	HEALTH CARE SUPPLIES	4,077.00	660.63
06/30/2010	EQUITIES	ENDOLOGIX INC	HEALTH CARE SUPPLIES	2,219,015.97	269,661.14
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	24,292,868.76	2,727,823.57
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	54,193.32	16,519.36
06/30/2010	EQUITIES	ENDURANCE SPECIALTY HLDGS LTD	REINSURANCE	15,974.59	0.00
06/30/2010	EQUITIES	ENEA SA PLN1.00	POLAND	6,401.99	-198.86
06/30/2010	EQUITIES	ENEL EUR1	ITALY	1,486,977.02	0.00
06/30/2010	EQUITIES	ENEL EUR1	ITALY	17,905,771.31	-8,325,991.51
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	33,166.78	0.00
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	93,225.99	16,950.18
06/30/2010	EQUITIES	ENERGEN CORP	GAS UTILITIES	16,179,430.41	1,987,513.21
06/30/2010	EQUITIES	ENERGIAS DO BRASIL SA NPV	BRAZIL	2,488,709.31	476,683.76
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	10,157,163.36	-1,734,548.42
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	104,682.96	-2,644.14
06/30/2010	EQUITIES	ENERGIZER HLDGS INC COM	HOUSEHOLD PRODUCTS	36,041.55	0.00
06/30/2010	EQUITIES	ENERGY CONVERSION DEVICES INC	SEMICONDUCTORS	7,970.40	-19,605.11

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ENERGY CONVERSION DEVICES INC	SEMICONDUCTORS	539,883.90	-1,918,800.78
06/30/2010	EQUITIES	ENERGY DEVELOPMENT CORP	PHILIPPINES	676,396.62	0.00
06/30/2010	EQUITIES	ENERGY PARTNERS LTD COM	OIL & GAS EXPL & PROD	190,988.82	-11,152.75
06/30/2010	EQUITIES	ENERGY PARTNERS LTD COM	OIL & GAS EXPL & PROD	9,462.75	-447.50
06/30/2010	EQUITIES	ENERGY RECOVERY INC COM	INDUSTRIAL MACHINERY	218,956.00	-115,372.70
06/30/2010	EQUITIES	ENERGY RESOURCES OF AUSTRALIA	AUSTRALIA	840,448.99	-264,451.91
06/30/2010	EQUITIES	ENERGY RESOURCES OF AUSTRALIA	AUSTRALIA	37,581.77	0.00
06/30/2010	EQUITIES	ENERGY WORLD CORP NPV	AUSTRALIA	12,480.34	3,820.29
06/30/2010	EQUITIES	ENERGY XXI BERMUDA LIMITED USD	OIL & GAS EXPL & PROD	709,484.58	-78,699.73
06/30/2010	EQUITIES	ENERGY XXI BERMUDA LIMITED USD	OIL & GAS EXPL & PROD	26,431.50	-2,753.50
06/30/2010	EQUITIES	ENERGYSOLUTIONS INC DEPOSITARY	ENVIRON & FACILITIES SVCS	6,713.71	-4,392.27
06/30/2010	EQUITIES	ENERGYSOLUTIONS INC DEPOSITARY	ENVIRON & FACILITIES SVCS	395,604.98	-296,168.18
06/30/2010	EQUITIES	ENERNOC INC COM	DIVERSIFIED SUPPORT SVCS	646,563.60	258,392.17
06/30/2010	EQUITIES	ENERNOC INC COM	DIVERSIFIED SUPPORT SVCS	15,625.68	4,119.69
06/30/2010	EQUITIES	ENERPLUS RESOURCES FUND	CDN OIL & GAS EXPL & PROD	1,890,863.33	-1,238,102.69
06/30/2010	EQUITIES	ENERPLUS RESOURCES FUND	CDN OIL & GAS EXPL & PROD	194,898.36	0.00
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	902,181.83	88,390.79
06/30/2010	EQUITIES	ENERSIS SA SPON ADR	CHILE	31,857,867.99	2,229,363.42
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	2,817,036.14	215,644.82
06/30/2010	EQUITIES	ENERSYS	ELECTRIC COMP & EQUIP	20,322.87	4,983.24
06/30/2010	EQUITIES	ENER1 INC COM NEW	ELECTRIC COMP & EQUIP	5,664.88	-4,575.76
06/30/2010	EQUITIES	ENER1 INC COM NEW	ELECTRIC COMP & EQUIP	219,240.32	-210,044.27
06/30/2010	EQUITIES	ENGINEERING INGEGNERIA	ITALY	51,440.66	-13,346.37
06/30/2010	EQUITIES	ENGLOBAL CORP	OIL & GAS EQUIP/SVCS	-81,726.38	7,138.68
06/30/2010	EQUITIES	ENI EUR1	ITALY	2,470,785.53	0.00
06/30/2010	EQUITIES	ENI EUR1	ITALY	7,346,379.11	0.00
06/30/2010	EQUITIES	ENIRO AB SEKI	SWEDEN	60,960.81	-235,019.94
06/30/2010	EQUITIES	ENKA INSAAT TRY1	TURKEY	713,684.30	10,488.94
06/30/2010	EQUITIES	ENNIS INC COM	COMMERCIAL PRINTING	616,580.78	-18,632.02
06/30/2010	EQUITIES	ENNIS INC COM	COMMERCIAL PRINTING	4,247.83	1,327.27
06/30/2010	EQUITIES	ENPLAS CORP Y50	ELECTRIC APPLIANCES	52,181.04	28,061.36
06/30/2010	EQUITIES	ENPRO INDS INC	INDUSTRIAL MACHINERY	22,322.95	7,811.05
06/30/2010	EQUITIES	ENPRO INDS INC	INDUSTRIAL MACHINERY	1,394,888.80	322,020.15
06/30/2010	EQUITIES	ENQUEST PLC	OIL & GAS PRODUCERS	186,378.20	3,619.59
06/30/2010	EQUITIES	ENQUEST PLC-W/I	OIL & GAS PRODUCERS	1.52	-0.30
06/30/2010	EQUITIES	ENSIGN ENERGY SERVICES INC	CDN OIL & GAS DRILLING	808,616.19	-301,701.97
06/30/2010	EQUITIES	ENSIGN ENERGY SERVICES INC	CDN OIL & GAS DRILLING	77,813.90	0.00
06/30/2010	EQUITIES	ENSIGN GROUP INC COM	HEALTH CARE FACILITIES	187,721.53	10,621.80
06/30/2010	EQUITIES	ENSIGN GROUP INC COM	HEALTH CARE FACILITIES	6,097.76	423.63
06/30/2010	EQUITIES	ENSTAR GROUP LIMITED SHS	REINSURANCE	11,161.92	1,399.44

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ENSTAR GROUP LIMITED SHS	REINSURANCE	933,083.36	14,871.23
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	937,297.15	310,132.71
06/30/2010	EQUITIES	ENTEGRIS INC COM	SEMICONDUCTOR EQUIPMENT	15,367.87	4,490.36
06/30/2010	EQUITIES	ENTEL TELECOMUNICATION	CHILE	409,769.38	0.00
06/30/2010	EQUITIES	ENTERCOM COMMUNICATIONS CORP	BROADCASTING	25,754.40	-4,363.65
06/30/2010	EQUITIES	ENTERCOM COMMUNICATIONS CORP	BROADCASTING	1,543.50	-266.00
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	399,567.98	-6,338.90
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	53,230,490.70	-2,937,849.84
06/30/2010	EQUITIES	ENERGY CORP NEW COM	ELECTRIC UTILITIES	140,541.21	0.00
06/30/2010	EQUITIES	ENTERPRISE FINL SVCS CORP	REGIONAL BANKS	83,376.36	-4,747.11
06/30/2010	EQUITIES	ENTERPRISE FINL SVCS CORP	REGIONAL BANKS	3,345.08	381.70
06/30/2010	EQUITIES	ENTERPRISE INNS ORD GBP0.025	TRAVEL & LEISURE	97,523.62	-40,359.20
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	47,625.60	23,456.10
06/30/2010	EQUITIES	ENTERTAINMENT PPTYS TR COM SH	SPECIALIZED REITS	7,008,629.76	789,308.15
06/30/2010	EQUITIES	ENTRAVISION COMMUNICATIONS COR	BROADCASTING	7,475.73	-1,801.97
06/30/2010	EQUITIES	ENTREPOSE CONTRACT EUR1	FRANCE	41,668.65	9,396.81
06/30/2010	EQUITIES	ENTROPIC COMMUNICATIONS INC	SEMICONDUCTORS	376,570.64	184,677.91
06/30/2010	EQUITIES	ENTROPIC COMMUNICATIONS INC	SEMICONDUCTORS	6,023.00	3,391.65
06/30/2010	EQUITIES	ENZO BIOCHEM INC	LIFE SCIENCES TOOLS & SVC	5,453.80	-93.80
06/30/2010	EQUITIES	ENZO BIOCHEM INC	LIFE SCIENCES TOOLS & SVC	98,848.09	-443,417.29
06/30/2010	EQUITIES	ENZON PHARMACEUTICALS INC	BIOTECHNOLOGY	988,820.55	-100,294.87
06/30/2010	EQUITIES	ENZON PHARMACEUTICALS INC	BIOTECHNOLOGY	19,223.25	5,360.46
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	785,386.08	228,028.30
06/30/2010	EQUITIES	EOG RES INC COM	OIL & GAS EXPL & PROD	111,017,332.53	26,239,507.16
06/30/2010	EQUITIES	EON CAPITAL BERHAD MYR1	MALAYSIA	18,328.96	3,767.97
06/30/2010	EQUITIES	EPICOR SOFTWARE CORP COM	APPLICATION SOFTWARE	852,061.59	-229,709.80
06/30/2010	EQUITIES	EPICOR SOFTWARE CORP COM	APPLICATION SOFTWARE	8,717.09	3,369.95
06/30/2010	EQUITIES	EPIQ SYS INC COM	APPLICATION SOFTWARE	12,024.90	-1,744.28
06/30/2010	EQUITIES	EPIQ SYS INC COM	APPLICATION SOFTWARE	748,608.21	-57,877.55
06/30/2010	EQUITIES	EPOCH HLDG CORP	ASSET MGMT & CUSTODY BNKS	40,429.65	24,978.37
06/30/2010	EQUITIES	EPOCH HLDG CORP	ASSET MGMT & CUSTODY BNKS	4,380.39	1,934.94
06/30/2010	EQUITIES	EPS CO LTD JPY50000	PHARMACEUTICAL	872,772.56	56,918.45
06/30/2010	EQUITIES	EPSILON ENERGY LTD	CDN OIL & GAS EXPL & PROD	26,077.19	10,937.74
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	13,874,073.72	838,503.76
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	160,064.06	3,498.91
06/30/2010	EQUITIES	EQT CORP COM	GAS UTILITIES	3,550.14	0.00
06/30/2010	EQUITIES	EQUATORIAL ENERGIA COM NPV	BRAZIL	170,388.35	13,790.47
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	10,100,225.06	-9,804.91
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	116,926.02	2,250.18
06/30/2010	EQUITIES	EQUIFAX INC COM	RESEARCH & CONSULTING SVC	36,366.71	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	117,769.00	8,347.58
06/30/2010	EQUITIES	EQUINIX INC	INTERNET SOFTWARE & SVCS	5,933,283.44	111,315.87
06/30/2010	EQUITIES	EQUINOX MINERALS LTD	CDN DIV METALS & MINING	703,422.58	-57,334.06
06/30/2010	EQUITIES	EQUITABLE GROUP INC	CDN THRIFTS & MTG FINANCE	11,288.29	-9.60
06/30/2010	EQUITIES	EQUITY FUTURE	SINGAPORE	-1,070.25	0.00
06/30/2010	EQUITIES	EQUITY FUTURE	SINGAPORE	-1,172.92	0.00
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	56,925.69	8,017.28
06/30/2010	EQUITIES	EQUITY LIFESTYLE PPTYS INC	RESIDENTIAL REITS	4,868,772.25	334,118.50
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	1,376,559.60	-323,919.19
06/30/2010	EQUITIES	EQUITY ONE INC COM	RETAIL REITS	20,904.00	2,438.80
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	371,584.83	168,173.36
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	87,364,182.87	14,495,211.46
06/30/2010	EQUITIES	EQUITY RESIDENTIAL SH	RESIDENTIAL REITS	115,360.88	0.00
06/30/2010	EQUITIES	ERA INFRA ENGINEER INR2	INDIA	127,448.69	0.00
06/30/2010	EQUITIES	ERAMET EUR3.05	FRANCE	611,168.19	-956,646.78
06/30/2010	EQUITIES	ERAMET EUR3.05	FRANCE	66,630.30	0.00
06/30/2010	EQUITIES	ERBUD SA PLN0.10	POLAND	73,914.86	0.00
06/30/2010	EQUITIES	ERCROS SA NEW SHARES	SPAIN	8,854.95	-8,249.61
06/30/2010	EQUITIES	EREGLI DEMIR CELIK TRY1	TURKEY	638,114.71	0.00
06/30/2010	EQUITIES	ERESEARCH TECHNOLOGY INC	LIFE SCIENCES TOOLS & SVC	1,291,090.72	-314,520.25
06/30/2010	EQUITIES	ERESEARCH TECHNOLOGY INC	LIFE SCIENCES TOOLS & SVC	9,101.40	2,367.11
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	51,187,872.37	1,378,205.31
06/30/2010	EQUITIES	ERICSSON (L.M.)	SWEDEN	1,722,195.13	0.00
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	3,233.13	0.00
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	4,810,032.50	-370,486.91
06/30/2010	EQUITIES	ERIE INDEMNITY CO CL A	PROPERTY & CASUALTY INS	33,670.00	8,484.81
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	328,707.24	0.00
06/30/2010	EQUITIES	ERSTE GROUP BANK AG	AUSTRIA	7,832,749.56	-2,962,995.59
06/30/2010	EQUITIES	ESB FINL CORP COM	THRIFTS & MTG FINANCE	135,944.70	-12,048.03
06/30/2010	EQUITIES	ESCO TECHNOLOGIES INC COM	INDUSTRIAL MACHINERY	2,353,138.00	-801,659.87
06/30/2010	EQUITIES	ESCO TECHNOLOGIES INC COM	INDUSTRIAL MACHINERY	25,029.00	-14,152.32
06/30/2010	EQUITIES	ESERVGLOBALNPV	AUSTRALIA	3,351.40	193.50
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	GERMANY	27,752,080.67	-9,692,419.95
06/30/2010	EQUITIES	ESPRIT HLDGS ORD HKD0.10	HONG KONG	322,001.51	0.00
06/30/2010	EQUITIES	ESSA BANCORP INC COM	THRIFTS & MTG FINANCE	11,263.65	-779.78
06/30/2010	EQUITIES	ESSA BANCORP INC COM	THRIFTS & MTG FINANCE	275,202.36	-15,295.86
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	27,644,718.84	3,730,535.70
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	104,486.85	32,514.00
06/30/2010	EQUITIES	ESSEX PPTY TR	RESIDENTIAL REITS	18,801.75	0.00
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	619,478.75	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ESSILOR INTERNATIONAL EURO.18	FRANCE	31,612,683.13	9,924,037.80
06/30/2010	EQUITIES	ESSO (THAILAND) PCL THB4.9338	THAILAND	78,743.05	0.00
06/30/2010	EQUITIES	ESSO THAILAND PCL-NVDR	THAILAND	175,125.65	2,871.84
06/30/2010	EQUITIES	ESSO(FRANCAISE) EUR7.65	FRANCE	351,450.07	-470,213.90
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	191,153.90	74,484.01
06/30/2010	EQUITIES	ESTEE LAUDER COS INC CL A	PERSONAL PRODUCTS	33,553,026.72	8,930,268.55
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	4,564,974.70	1,006,073.63
06/30/2010	EQUITIES	ESTERLINE TECHNOLOGIES CORP	AEROSPACE & DEFENSE	45,124.95	18,154.59
06/30/2010	EQUITIES	ESUN HOLDINGS LTD HKD0.50	HONG KONG	55,156.25	-193,661.44
06/30/2010	EQUITIES	ET INTERNET TECHNOLOGY CORP	TAIWAN	110,902.82	0.00
06/30/2010	EQUITIES	ETAM DEV NPV	FRANCE	192,864.33	-17,974.93
06/30/2010	EQUITIES	ETERNIT SA COM NPV	BRAZIL	487,576.26	75,634.79
06/30/2010	EQUITIES	ETF SPDR DOW JONES REIT	US ETF FUNDS	29,330.75	-3,378.53
06/30/2010	EQUITIES	ETHAN ALLEN INTERIORS INC COM	HOME FURNISHINGS	14,997.28	2,476.32
06/30/2010	EQUITIES	ETHAN ALLEN INTERIORS INC COM	HOME FURNISHINGS	442,965.37	-521,673.21
06/30/2010	EQUITIES	ETRON TECHNOLOGY INC TWD10	TAIWAN	183,352.43	0.00
06/30/2010	EQUITIES	EUGENE TECHNOLOGY CO LTD	SOUTH KOREA	1,109,929.48	-94,683.34
06/30/2010	EQUITIES	EULER HERMES SA	FRANCE	4,534,590.76	247,214.52
06/30/2010	EQUITIES	EURAND N V SHS	NETHERLANDS	66,899.76	-3,401.61
06/30/2010	EQUITIES	EURASIAN NATURAL RESOURCES	MINING	2,936,347.11	-59,954.79
06/30/2010	EQUITIES	EURASIAN NATURAL RESOURCES	MINING	166,535.62	0.00
06/30/2010	EQUITIES	EURAZEO - RTS	FRANCE	63.78	-30.35
06/30/2010	EQUITIES	EURAZEONCE NPV	FRANCE	882,566.86	-348,890.79
06/30/2010	EQUITIES	EURAZEONCE NPV	FRANCE	86,027.85	0.00
06/30/2010	EQUITIES	EURO DISNEY S.C.A. EUR1	FRANCE	38,316.83	-10,333.00
06/30/2010	EQUITIES	EUROCASH SA PLN1	POLAND	107,795.43	0.00
06/30/2010	EQUITIES	EUROMICRON AG NPV	GERMANY	9,840.33	689.37
06/30/2010	EQUITIES	EURONAV NPV	BELGIUM	1,492,792.15	-258,628.53
06/30/2010	EQUITIES	EURONET WORLDWIDE INC	DATA PROCNG/OUTSRCD SVCS	2,506,980.69	-1,264,480.29
06/30/2010	EQUITIES	EURONET WORLDWIDE INC	DATA PROCNG/OUTSRCD SVCS	20,898.86	-4,903.02
06/30/2010	EQUITIES	EUROPAC PAPELES Y EUR2	SPAIN	96,431.58	-25,324.37
06/30/2010	EQUITIES	EUROPEAN GOLDFIELDS COM NPV	CDN GOLD	3,084,327.76	-26,994.79
06/30/2010	EQUITIES	EUROPEAN GOLDFIELDS LTD	CDN GOLD	1,040,100.69	124,710.35
06/30/2010	EQUITIES	EUTELSAT COMMUNICATIONS	FRANCE	1,683,346.93	614,873.33
06/30/2010	EQUITIES	EUTELSAT COMMUNICATIONS	FRANCE	168,028.86	0.00
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	2,310,692.65	-215,111.92
06/30/2010	EQUITIES	EVERCORE PARTNERS INC	INVESTMNT BKG & BROKERAGE	12,422.20	161.80
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	122,274.88	5,542.97
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	13,973,847.68	-4,737,184.08
06/30/2010	EQUITIES	EVEREST RE GROUP INC COM	REINSURANCE	43,194.67	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EVERGREEN SOLAR INC COM	SEMICONDUCTORS	226,329.88	-1,318,268.94
06/30/2010	EQUITIES	EVERGREEN SOLAR INC COM	SEMICONDUCTORS	4,046.31	-6,989.07
06/30/2010	EQUITIES	EVOLUTEC GROUP ORD GBP0.10	PHARMACEUTICALS & BIOTECH	662,862.19	-190,164.42
06/30/2010	EQUITIES	EVOLUTION GROUP ORD GBP0.01	EQUITY INVESTMENT INSTRUM	648,627.05	-440,684.69
06/30/2010	EQUITIES	EVOLUTION PETE CORP COM	OIL & GAS EXPL & PROD	22,514.94	-1,694.69
06/30/2010	EQUITIES	EVOTEC AG NPV	GERMANY	35,149.73	13,964.26
06/30/2010	EQUITIES	EVRAZ GROUP SA GDR EACH REPR	RUSSIA	292,417.35	0.00
06/30/2010	EQUITIES	EVS BROADCAST EQUIPMENT COM	BELGIUM	-249,381.55	97,882.37
06/30/2010	EQUITIES	EV3 INC COM	HEALTH CARE EQUIPMENT	2,733,190.83	1,338,698.00
06/30/2010	EQUITIES	EV3 INC COM	HEALTH CARE EQUIPMENT	56,630.07	32,937.57
06/30/2010	EQUITIES	EXACT SCIENCES CORP	BIOTECHNOLOGY	85,443.60	-8,299.68
06/30/2010	EQUITIES	EXACTECH INC	HEALTH CARE EQUIPMENT	126,340.76	-8,517.00
06/30/2010	EQUITIES	EXACTECH INC	HEALTH CARE EQUIPMENT	7,805.56	851.43
06/30/2010	EQUITIES	EXAR CORP COM	SEMICONDUCTORS	11,219.67	723.92
06/30/2010	EQUITIES	EXAR CORP COM	SEMICONDUCTORS	566,174.07	-387,313.44
06/30/2010	EQUITIES	EXCEL MARITIME CARRIERS LTD	MARINE	120,985.60	-11,978.05
06/30/2010	EQUITIES	EXCEL TRUST INC	DIVERSIFIED REITS	647,040.00	-38,168.25
06/30/2010	EQUITIES	EXCEL TRUST INC	DIVERSIFIED REITS	7,800.00	-224.50
06/30/2010	EQUITIES	EXCO RESOURCES INC	OIL & GAS EXPL & PROD	78,221.94	3,587.18
06/30/2010	EQUITIES	EXCO RESOURCES INC	OIL & GAS EXPL & PROD	5,444,372.67	-27,540.43
06/30/2010	EQUITIES	EXCO TECHNOLOGIES LTD	CDN INDUSTRIAL MACHINERY	11,267.12	-6,992.78
06/30/2010	EQUITIES	EXEDY CORPORATION Y50	LAND TRANSPORTATION	5,024,747.27	833,792.93
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	1,898,364.13	-1,583,338.96
06/30/2010	EQUITIES	EXELIXIS INC COM	BIOTECHNOLOGY	13,692.62	-4,777.84
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	770,449.27	-188,918.48
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	82,685,902.08	-23,968,934.63
06/30/2010	EQUITIES	EXELON CORP	ELECTRIC UTILITIES	260,000.56	0.00
06/30/2010	EQUITIES	EXFO INC	CDN COMMUNICATIONS EQUIP	4,094.01	783.72
06/30/2010	EQUITIES	EXIDE INDUSTRIES INR1	INDIA	442,612.39	0.00
06/30/2010	EQUITIES	EXIDE TECHNOLOGIES	AUTO PARTS & EQUIPMENT	1,579,141.20	-685,948.71
06/30/2010	EQUITIES	EXIDE TECHNOLOGIES	AUTO PARTS & EQUIPMENT	10,264.80	-2,072.70
06/30/2010	EQUITIES	EXL SERVICE HLDGS INC COM	DATA PROCNG/OUTSRCD SVCS	12,448.25	5,837.95
06/30/2010	EQUITIES	EXL SERVICE HLDGS INC COM	DATA PROCNG/OUTSRCD SVCS	381,174.00	64,004.34
06/30/2010	EQUITIES	EXODUS COMMUNICATIONS INC COM	INTERNET SOFTWARE & SVCS	265.50	0.00
06/30/2010	EQUITIES	EXOR SPA EUR1	ITALY	2,374,760.15	-70,369.22
06/30/2010	EQUITIES	EXOR SPA EUR1	ITALY	54,818.57	0.00
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	23,711.21	0.00
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	103,947.30	17,649.10
06/30/2010	EQUITIES	EXPEDIA INC DEL	INTERNET RETAIL	18,594,340.92	-939,450.93
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	55,825,343.07	997,549.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	EXPEDITORS INTERNATIONAL OF WA	AIR FREIGHT & LOGISTICS	238,671.16	13,562.67
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	461,347.10	0.00
06/30/2010	EQUITIES	EXPERIAN PLC ORD USD0.10	FINANCIAL SERVICES	37,940,068.82	1,640,425.94
06/30/2010	EQUITIES	EXPONENT INC COM	RESEARCH & CONSULTING SVC	17,537.92	3,532.24
06/30/2010	EQUITIES	EXPONENT INC COM	RESEARCH & CONSULTING SVC	534,383.04	68,391.46
06/30/2010	EQUITIES	EXPRESS PARENT LLC	APPAREL RETAIL	96,304.71	-1,005.99
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	75,070,439.28	37,989,985.15
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	818,430.12	256,253.28
06/30/2010	EQUITIES	EXPRESS SCRIPTS INC	HEALTH CARE SERVICES	529,680.81	0.00
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	15,204.93	0.00
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	48,935.76	13,139.28
06/30/2010	EQUITIES	EXTERRAN HLDGS INC COM	OIL & GAS EQUIP/SVCS	7,487,661.67	-3,216,881.44
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	9,496,980.40	458,524.73
06/30/2010	EQUITIES	EXTRA SPACE STORAGE INC	SPECIALIZED REITS	38,558.60	18,669.02
06/30/2010	EQUITIES	EXTREME NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	9,890.10	3,772.89
06/30/2010	EQUITIES	EXTREME NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	456,548.40	-394,834.33
06/30/2010	EQUITIES	EXXARO RES LTD ZAR0.01	SOUTH AFRICA	466,999.26	0.00
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	957,038,442.84	-105,086,915.26
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	9,125,730.07	-1,663,414.21
06/30/2010	EQUITIES	EXXON MOBIL CORP	INTEGRATED OIL & GAS	249,408.20	0.00
06/30/2010	EQUITIES	EZ TEC EMPREENDIMENTOS NPV	BRAZIL	185,897.77	0.00
06/30/2010	EQUITIES	EZCHIP SEMICONDUCTOR LIMITED	ISRAEL	1,055,425.00	-52,527.32
06/30/2010	EQUITIES	EZCORP INC CL A NON VTG	CONSUMER FINANCE	3,625,560.40	808,699.12
06/30/2010	EQUITIES	EZCORP INC CL A NON VTG	CONSUMER FINANCE	27,379.80	9,455.36
06/30/2010	EQUITIES	EZRA HOLDINGS SGD0.20	SINGAPORE	104,290.52	-29,437.70
06/30/2010	EQUITIES	E1 CORPORATION KRW5000	SOUTH KOREA	95,845.70	0.00
06/30/2010	EQUITIES	F & C ASSET MANAGEMENT PLC	FINANCIAL SERVICES	1,277,692.98	-1,765,705.50
06/30/2010	EQUITIES	F.C.C. CO LTD NPV	OTHER PRODUCTS	6,541,020.43	-539,016.94
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	90,905.43	18,305.93
06/30/2010	EQUITIES	FACTSET RESH SYS INC	APPLICATION SOFTWARE	23,111,282.04	3,045,331.37
06/30/2010	EQUITIES	FAIR ISAAC INC COM	APPLICATION SOFTWARE	1,536,478.27	-268,119.77
06/30/2010	EQUITIES	FAIR ISAAC INC COM	APPLICATION SOFTWARE	31,464.76	6,425.80
06/30/2010	EQUITIES	FAIRBORNE ENERGY LTD	CDN OIL & GAS EXPL & PROD	57,616.34	-4,296.34
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	4,843,108.75	-2,115,528.42
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	36,676.01	9,594.20
06/30/2010	EQUITIES	FAIRCHILD SEMICONDUCTOR INTERN	SEMICONDUCTORS	10,722.19	0.00
06/30/2010	EQUITIES	FAIRFAX FINANCIAL HOLDINGS LTD	CDN MULTI-LINE INSURANCE	361,182.81	0.00
06/30/2010	EQUITIES	FAIRFAX FINANCIAL HOLDINGS LTD	CDN MULTI-LINE INSURANCE	8,828,817.51	760,581.06
06/30/2010	EQUITIES	FAIRFAX MEDIA LTD NPV	AUSTRALIA	118,402.87	0.00
06/30/2010	EQUITIES	FAIRFAX MEDIA LTD NPV	AUSTRALIA	1,106,720.98	-652,204.05

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FAIRWOOD HOLDINGS HKD1.00	HONG KONG	20,007.32	3,112.18
06/30/2010	EQUITIES	FALCO SD HOLDING CO LTD JPY50	SERVICES	33,637.70	-2,611.36
06/30/2010	EQUITIES	FALCONSTOR SOFTWARE INC COM	SYSTEMS SOFTWARE	161,013.60	-187,575.55
06/30/2010	EQUITIES	FALCONSTOR SOFTWARE INC COM	SYSTEMS SOFTWARE	3,453.12	-1,137.96
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	152,672.42	27,135.36
06/30/2010	EQUITIES	FAMILY DLR STORES INC	GENERAL MERCHANDISE STORE	33,449,030.13	3,960,400.15
06/30/2010	EQUITIES	FAMILYMART Y50	RETAIL TRADE	106,703.60	0.00
06/30/2010	EQUITIES	FAMILYMART Y50	RETAIL TRADE	2,945,052.22	33,571.96
06/30/2010	EQUITIES	FANCL CORP JPY50	CHEMICALS	137.11	0.00
06/30/2010	EQUITIES	FANTASTIC LTD NPV	AUSTRALIA	8,684.33	-447.75
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	64,861,465.93	14,142,445.12
06/30/2010	EQUITIES	FANUC CO NPV	ELECTRIC APPLIANCES	1,112,579.53	0.00
06/30/2010	EQUITIES	FAR EAST DEPARTMENT TWD10	TAIWAN	490,340.47	0.00
06/30/2010	EQUITIES	FAR EASTERN NEW CENTURY CORP	TAIWAN	1,387,855.22	0.00
06/30/2010	EQUITIES	FAR EASTONE TELECOM TWD10	TAIWAN	7,405,119.15	-461,193.32
06/30/2010	EQUITIES	FARGLORY LAND DEVELOPMENT CO.	TAIWAN	46,914.59	0.00
06/30/2010	EQUITIES	FARMER BROS CO	PACKAGED FOODS & MEATS	202,598.34	-145,803.23
06/30/2010	EQUITIES	FARMER BROS CO	PACKAGED FOODS & MEATS	2,535.12	-1,097.04
06/30/2010	EQUITIES	FARO TECHNOLOGY INC	ELECTRONIC EQUIP & INSTR	11,506.65	1,924.95
06/30/2010	EQUITIES	FARO TECHNOLOGY INC	ELECTRONIC EQUIP & INSTR	488,536.81	-101,146.25
06/30/2010	EQUITIES	FAST RETAILING CO LTD Y50	RETAIL TRADE	6,825,289.87	1,086,629.63
06/30/2010	EQUITIES	FAST RETAILING CO LTD Y50	RETAIL TRADE	408,653.79	0.00
06/30/2010	EQUITIES	FASTENAL CO	TRADING COS & DISTRIBUTOR	19,890,547.95	6,978,474.86
06/30/2010	EQUITIES	FASTENAL CO	TRADING COS & DISTRIBUTOR	204,072.54	68,507.47
06/30/2010	EQUITIES	FAW CAR CO 'A' CNY1	CHINA	50,862.04	0.00
06/30/2010	EQUITIES	FBL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	13,125.00	8,568.75
06/30/2010	EQUITIES	FBL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	309,393.00	-19,174.48
06/30/2010	EQUITIES	FBR CAP MKTS CORP COM	INVESTMNT BKG & BROKERAGE	307,875.15	-151,778.09
06/30/2010	EQUITIES	FBR CAP MKTS CORP COM	INVESTMNT BKG & BROKERAGE	2,833.83	-1,373.64
06/30/2010	EQUITIES	FEDERAL AGRIC MTG CORP	THRIFTS & MTG FINANCE	7,015.00	-703.00
06/30/2010	EQUITIES	FEDERAL AGRIC MTG CORP	THRIFTS & MTG FINANCE	225,588.37	-24,624.99
06/30/2010	EQUITIES	FEDERAL BANK INR10	INDIA	126,571.67	0.00
06/30/2010	EQUITIES	FEDERAL GRID CO UNI ENERGY SYS	RUSSIA	6,349,576.39	-308,455.14
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	968,141.16	183,417.62
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	7,447.44	1,881.88
06/30/2010	EQUITIES	FEDERAL MOGUL CORP CL A	AUTO PARTS & EQUIPMENT	2,035.80	0.00
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	18,317.93	0.00
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	151,463.62	37,070.50
06/30/2010	EQUITIES	FEDERAL RLTY INVT TR SHS BEN	RETAIL REITS	24,657,611.64	3,368,536.33
06/30/2010	EQUITIES	FEDERAL SIGNAL CORP	CONSTR,FARM MACH & HVY TR	374,155.70	-567,826.79



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FEDERAL SIGNAL CORP	CONSTR,FARM MACH & HVY TR	12,535.50	-4,911.45
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	58,257.23	-5,851.04
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	8,217,562.32	-2,590,689.48
06/30/2010	EQUITIES	FEDERATED INVESTORS INC	ASSET MGMT & CUSTODY BNKS	5,958.68	0.00
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	80,999.74	0.00
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	77,740,953.27	-15,637,599.82
06/30/2010	EQUITIES	FEDEX CORP	AIR FREIGHT & LOGISTICS	683,774.28	161,687.85
06/30/2010	EQUITIES	FEI CO	SEMICONDUCTOR EQUIPMENT	25,997.49	910.11
06/30/2010	EQUITIES	FEI CO	SEMICONDUCTOR EQUIPMENT	3,103,063.56	-583,809.74
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	1,451,531.12	-768,936.10
06/30/2010	EQUITIES	FELCOR LODGING TR INC COM	SPECIALIZED REITS	15,444.05	6,159.05
06/30/2010	EQUITIES	FEMALE HEALTH CO	PERSONAL PRODUCTS	2,595.00	-354.93
06/30/2010	EQUITIES	FEMALE HEALTH CO	PERSONAL PRODUCTS	105,850.05	-15,042.07
06/30/2010	EQUITIES	FENG HSIN IRON & STL TWD10	TAIWAN	52,755.62	0.00
06/30/2010	EQUITIES	FENG TAY ENTERPRISE TWD10	TAIWAN	224,538.98	0.00
06/30/2010	EQUITIES	FENG TAY ENTERPRISE TWD10	TAIWAN	7,506.65	999.35
06/30/2010	EQUITIES	FENNER PLC ORD GBP0.25	INDUSTRIAL ENGINEERING	489,383.76	22,550.95
06/30/2010	EQUITIES	FERREXPO PLC ORD GBP0	INDUST METALS & MINING	568,738.38	144,058.40
06/30/2010	EQUITIES	FERRO CORP	SPECIALTY CHEMICALS	683,515.91	-623,987.90
06/30/2010	EQUITIES	FERRO CORP	SPECIALTY CHEMICALS	13,671.35	6,195.70
06/30/2010	EQUITIES	FERROVIAL SA EUR0.2	SPAIN	24,829.91	-1,366,744.98
06/30/2010	EQUITIES	FERROVIAL SA EUR0.2	SPAIN	146,462.13	0.00
06/30/2010	EQUITIES	FERSA ENERGIAS RENOVABLES SA	SPAIN	3,789.33	-1,760.99
06/30/2010	EQUITIES	FERTILIZANTES HERINGER SA COM	BRAZIL	102,883.98	0.00
06/30/2010	EQUITIES	FIAT SPA EUR5	ITALY	4,058,243.55	-3,281,204.23
06/30/2010	EQUITIES	FIAT SPA EUR5	ITALY	407,205.07	0.00
06/30/2010	EQUITIES	FIBERTOWER CORP	CONSUMER FINANCE	20,168.56	-416.19
06/30/2010	EQUITIES	FIDELITY GROWTH CO FD MTU	US EQUITY FUNDS	215,676,801.09	2,124,276.20
06/30/2010	EQUITIES	FIDELITY L-PRICE STOCK MTU	US EQUITY FUNDS	22,976,389.33	4,829,366.83
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	31,317.76	0.00
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	8,349,101.67	-3,393,042.34
06/30/2010	EQUITIES	FIDELITY NATL FINANCIAL INC	PROPERTY & CASUALTY INS	102,309.24	-1,496.44
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	289,200.06	84,557.19
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	26,749,570.68	6,232,177.57
06/30/2010	EQUITIES	FIDELITY NATL INFORMATION SVCS	DATA PROCNG/OUTSRCD SVCS	92,238.74	0.00
06/30/2010	EQUITIES	FIELDS CORP NPV	OTHER PRODUCTS	686.24	0.00
06/30/2010	EQUITIES	FIELMANN AG NPV	GERMANY	2,623,872.50	815,977.26
06/30/2010	EQUITIES	FIFTH ST FIN CORP COM	ASSET MGMT & CUSTODY BNKS	2,300,383.71	21,125.61
06/30/2010	EQUITIES	FIFTH ST FIN CORP COM	ASSET MGMT & CUSTODY BNKS	9,375.50	-566.50
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	322,014.00	113,312.28

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	42,679,179.60	-18,131,357.86
06/30/2010	EQUITIES	FIFTH THIRD BANCORP	REGIONAL BANKS	101,342.92	0.00
06/30/2010	EQUITIES	FILINVEST LAND PHP1.00	PHILIPPINES	91,777.77	0.00
06/30/2010	EQUITIES	FILTRONIC PLC	TECHNOLOGY HARDWRE & EQUI	26,451.66	-181,240.48
06/30/2010	EQUITIES	FIMALAC EUR 4.4	FRANCE	1,061,802.73	-801,871.55
06/30/2010	EQUITIES	FINANCE STREET HOL 'A' CNY1	CHINA	24,305.68	0.00
06/30/2010	EQUITIES	FINANCIAL ENGINES INC	ASSET MGMT & CUSTODY BNKS	11,111.20	-1,373.95
06/30/2010	EQUITIES	FINANCIAL INSTITUTIONS INC COM	REGIONAL BANKS	266,828.40	65,973.02
06/30/2010	EQUITIES	FINANCIAL INSTITUTIONS INC COM	REGIONAL BANKS	6,197.42	1,700.30
06/30/2010	EQUITIES	FINANCIAL ONE CORP USD0.30	TAIWAN	51,980.52	-9,601.54
06/30/2010	EQUITIES	FINANCIAL ONE CORP USD0.30	TAIWAN	53,742.57	-13,865.17
06/30/2010	EQUITIES	FINANCIERA INDEPENDENCIA SAB	MEXICO	216,672.50	0.00
06/30/2010	EQUITIES	FINISAR CORPORATION COM	COMMUNICATIONS EQUIPMENT	259,364.30	-18,996.26
06/30/2010	EQUITIES	FINISAR CORPORATION COM	COMMUNICATIONS EQUIPMENT	26,820.00	-1,896.00
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	19,905.97	9,673.94
06/30/2010	EQUITIES	FINISH LINE INC/THE	APPAREL RETAIL	4,198,836.32	1,164,188.43
06/30/2010	EQUITIES	FINMECCICA SPA EUR 4.40	ITALY	216,085.26	0.00
06/30/2010	EQUITIES	FINMECCICA SPA EUR 4.40	ITALY	2,170,868.85	-1,635,948.92
06/30/2010	EQUITIES	FINNAIR	FINLAND	78,251.51	-73,342.77
06/30/2010	EQUITIES	FINNING INTERNATIONAL INC	CDN TRADING COS & DISTRIB	1,404,271.17	-752,137.36
06/30/2010	EQUITIES	FINNING INTERNATIONAL INC	CDN TRADING COS & DISTRIB	142,926.53	0.00
06/30/2010	EQUITIES	FINNLINES FIM10	FINLAND	14,285.00	3,832.47
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	5,273,616.20	1,030,101.11
06/30/2010	EQUITIES	FIRS CASH FINANCIAL SERVICES	CONSUMER FINANCE	15,107.40	4,332.22
06/30/2010	EQUITIES	FIRST AMERICAN FINANCIAL-W/I	PROPERTY & CASUALTY INS	42,449.68	5,099.48
06/30/2010	EQUITIES	FIRST AMERICAN FINANCIAL-W/I	PROPERTY & CASUALTY INS	2,230,519.20	-143,232.41
06/30/2010	EQUITIES	FIRST BANCORP INC ME	REGIONAL BANKS	43,617.86	-19,111.27
06/30/2010	EQUITIES	FIRST BANCORP N C	REGIONAL BANKS	140,367.38	-21,533.66
06/30/2010	EQUITIES	FIRST BANCORP N C	REGIONAL BANKS	7,809.52	954.08
06/30/2010	EQUITIES	FIRST BANCORP PR COM	REGIONAL BANKS	1,610.14	-13,306.44
06/30/2010	EQUITIES	FIRST BANCORP PR COM	REGIONAL BANKS	113,173.02	-2,113,401.89
06/30/2010	EQUITIES	FIRST BANK OF NIGERIA NGN0.50	NIGERIA	581,318.93	-83,412.65
06/30/2010	EQUITIES	FIRST BUSEY CORP CL A	REGIONAL BANKS	-193,150.14	-517,620.47
06/30/2010	EQUITIES	FIRST BUSEY CORP CL A	REGIONAL BANKS	5,762.16	-750.90
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	32,361.84	11,398.80
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	3,157,013.07	796,792.40
06/30/2010	EQUITIES	FIRST CITIZENS BANCSHARES INC	REGIONAL BANKS	10,473.95	0.00
06/30/2010	EQUITIES	FIRST CMNTY BANCSHARES INC NEW	REGIONAL BANKS	495,302.73	-359,089.05
06/30/2010	EQUITIES	FIRST CMNTY BANCSHARES INC NEW	REGIONAL BANKS	9,651.33	-323.88
06/30/2010	EQUITIES	FIRST COMWLTH FINL CORP PA	REGIONAL BANKS	18,296.25	-6,273.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIRST COMWLTH FINL CORP PA	REGIONAL BANKS	486,034.50	-568,302.74
06/30/2010	EQUITIES	FIRST FINL BANCORP	REGIONAL BANKS	1,447,433.75	114,067.39
06/30/2010	EQUITIES	FIRST FINL BANCORP	REGIONAL BANKS	28,880.95	12,569.33
06/30/2010	EQUITIES	FIRST FINL BANKSHARES INC	REGIONAL BANKS	34,094.72	746.24
06/30/2010	EQUITIES	FIRST FINL BANKSHARES INC	REGIONAL BANKS	1,475,810.98	366,342.44
06/30/2010	EQUITIES	FIRST FINL CORP IND COM	REGIONAL BANKS	754,547.26	-142,036.70
06/30/2010	EQUITIES	FIRST FINL CORP IND COM	REGIONAL BANKS	9,115.69	-2,623.32
06/30/2010	EQUITIES	FIRST FINL HLDGS INC	THRIFTS & MTG FINANCE	8,427.20	1,969.52
06/30/2010	EQUITIES	FIRST FINL HLDGS INC	THRIFTS & MTG FINANCE	72,329.65	-426,486.72
06/30/2010	EQUITIES	FIRST GEN CORPORATION PHP1	PHILIPPINES	21,556.94	0.00
06/30/2010	EQUITIES	FIRST GULF BANK AED1	UNITED ARAB EMIRATES	365,433.31	9,325.78
06/30/2010	EQUITIES	FIRST HOLDING CO TWD10	TAIWAN	674,303.47	0.00
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	26,736.25	0.00
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	4,390,757.34	-7,939,588.99
06/30/2010	EQUITIES	FIRST HORIZON NATIONAL CORP	REGIONAL BANKS	85,579.13	5,722.39
06/30/2010	EQUITIES	FIRST INDL RLTY TR INC	INDUSTRIAL REITS	9,370.08	1,691.28
06/30/2010	EQUITIES	FIRST INDL RLTY TR INC	INDUSTRIAL REITS	557,457.10	-1,637,387.04
06/30/2010	EQUITIES	FIRST INTERSTATE BANCSYS/MT	REGIONAL BANKS	846,607.36	59,048.39
06/30/2010	EQUITIES	FIRST INTERSTATE BANCSYS/MT	REGIONAL BANKS	2,772.44	-87.50
06/30/2010	EQUITIES	FIRST INTL BK OF ISRAEL	ISRAEL	4,467.35	-65.87
06/30/2010	EQUITIES	FIRST JUKEN CO NPV	REAL ESTATE	20,223.63	-345.92
06/30/2010	EQUITIES	FIRST LONG IS CORP	REGIONAL BANKS	298,353.65	1,341.26
06/30/2010	EQUITIES	FIRST MARBLEHEAD CORP	CONSUMER FINANCE	-199,625.45	-1,446,716.96
06/30/2010	EQUITIES	FIRST MARBLEHEAD CORP	CONSUMER FINANCE	8,504.65	2,279.97
06/30/2010	EQUITIES	FIRST MERCHANTS CORP COM	REGIONAL BANKS	6,639.84	-1,182.33
06/30/2010	EQUITIES	FIRST MERCHANTS CORP COM	REGIONAL BANKS	200,441.76	-367,033.44
06/30/2010	EQUITIES	FIRST MERCURY FINANCIAL CORP	PROPERTY & CASUALTY INS	150,066.72	-42,558.71
06/30/2010	EQUITIES	FIRST MERCURY FINANCIAL CORP	PROPERTY & CASUALTY INS	6,612.50	-1,537.50
06/30/2010	EQUITIES	FIRST MIDWEST BANCORP INC DEL	REGIONAL BANKS	29,098.47	7,130.62
06/30/2010	EQUITIES	FIRST MIDWEST BANCORP INC DEL	REGIONAL BANKS	2,273,733.27	-1,012,699.61
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	6,926,496.29	-790,635.12
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	95,215.47	2,857.68
06/30/2010	EQUITIES	FIRST NIAGARA FINANCIAL GROUP	THRIFTS & MTG FINANCE	27,148.83	0.00
06/30/2010	EQUITIES	FIRST PACIFIC CO US\$0.01	HONG KONG	118,425.87	3,518.19
06/30/2010	EQUITIES	FIRST PHILIPPINE HLDGS CORP	PHILIPPINES	81,359.32	0.00
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	7,501.14	277.94
06/30/2010	EQUITIES	FIRST POTOMAC RLTY TR	INDUSTRIAL REITS	3,707,891.10	-897,486.99
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	14,780,760.18	-758,908.41
06/30/2010	EQUITIES	FIRST QUANTUM MINERALS LTD	CDN DIV METALS & MINING	206,832.59	0.00
06/30/2010	EQUITIES	FIRST RESOURCES LTD SGD1	SINGAPORE	93,259.80	-11,831.88

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FIRST SOLAR INC	SEMICONDUCTORS	18,273,926.71	-3,012,539.00
06/30/2010	EQUITIES	FIRST SOLAR INC	SEMICONDUCTORS	194,763.13	-90,449.51
06/30/2010	EQUITIES	FIRST SOUTH BANCORP INC VA COM	REGIONAL BANKS	38,105.25	-11,601.75
06/30/2010	EQUITIES	FIRST STEAMSHIP TWD10	TAIWAN	560,803.94	84,393.22
06/30/2010	EQUITIES	FIRST TRACTOR CO 'H' CNY1	CHINA	866,896.71	247,874.10
06/30/2010	EQUITIES	FIRST WAVE MARINE INC	MARINE	0.00	0.00
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	36,898,140.50	-9,326,936.88
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	310,693.37	-19,006.94
06/30/2010	EQUITIES	FIRSTENERGY CORP COM	ELECTRIC UTILITIES	111,323.75	0.00
06/30/2010	EQUITIES	FIRSTGROUP ORD5P	INDUSTRIAL TRANSPORTATION	129,290.38	0.00
06/30/2010	EQUITIES	FIRSTGROUP ORD5P	INDUSTRIAL TRANSPORTATION	2,777,500.05	-828,550.41
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	53,548.38	-1,598.73
06/30/2010	EQUITIES	FIRSTMERIT CORP	REGIONAL BANKS	5,221,566.60	-705,776.10
06/30/2010	EQUITIES	FIRSTRAND ZAR0.01	SOUTH AFRICA	1,059,296.20	0.00
06/30/2010	EQUITIES	FISCHER(GEORG) AG CHF25(REGD)	SWITZERLAND	678,346.08	212,911.96
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	24,300.92	0.00
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	21,683,842.68	2,336,654.60
06/30/2010	EQUITIES	FISERV INC COM	DATA PROCNG/OUTSRCD SVCS	218,163.48	16,326.46
06/30/2010	EQUITIES	FISHER & PAYKEL APPLIANCES	NEW ZEALAND	216,503.05	-601,677.40
06/30/2010	EQUITIES	FISHER & PAYKEL NZ\$0.50	NEW ZEALAND	4,027,818.52	-81,873.48
06/30/2010	EQUITIES	FISHER COMMUNICATIONS INC	BROADCASTING	2,829.12	806.40
06/30/2010	EQUITIES	FISHER COMMUNICATIONS INC	BROADCASTING	186,250.40	-286,987.79
06/30/2010	EQUITIES	FIVE STAR QUALITY CARE INC	HEALTH CARE FACILITIES	14,831.22	-531.86
06/30/2010	EQUITIES	FKP PROPERTY GROUP	AUSTRALIA	67,385.13	-8,344.88
06/30/2010	EQUITIES	FLAGSTAR BANCORP INC	THRIFTS & MTG FINANCE	-192,799.14	-583,059.42
06/30/2010	EQUITIES	FLAGSTAR BANCORP INC	THRIFTS & MTG FINANCE	1,369.04	-2,849.77
06/30/2010	EQUITIES	FLAGSTONE REINSURANCE HLDG SA	REINSURANCE	17,744.80	2,906.41
06/30/2010	EQUITIES	FLAGSTONE REINSURANCE HLDG SA	REINSURANCE	775,090.70	-14,895.10
06/30/2010	EQUITIES	FLETCHER BUILDING NPV	NEW ZEALAND	2,278,548.85	-314,320.50
06/30/2010	EQUITIES	FLETCHER BUILDING NPV	NEW ZEALAND	180,371.23	0.00
06/30/2010	EQUITIES	FLEXTRONICS INTERNATIONAL LTD	SINGAPORE	5,703,040.00	-300,639.45
06/30/2010	EQUITIES	FLINT ENERGY SERVICES LTD	CDN OIL & GAS EQUIP/SVCS	1,159,561.47	104,234.06
06/30/2010	EQUITIES	FLINT ENERGY SERVICES LTD	CDN OIL & GAS EQUIP/SVCS	80,899.64	-10,204.75
06/30/2010	EQUITIES	FLIR SYS INC	ELECTRONIC EQUIP & INSTR	13,345,793.84	456,591.02
06/30/2010	EQUITIES	FLIR SYS INC	ELECTRONIC EQUIP & INSTR	142,657.36	26,433.77
06/30/2010	EQUITIES	FLOW INTERNATIONAL CORP	INDUSTRIAL MACHINERY	4,875.76	886.85
06/30/2010	EQUITIES	FLOW INTERNATIONAL CORP	INDUSTRIAL MACHINERY	151,231.16	-185,129.17
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	4,678,792.65	1,165,956.51
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	74,259.45	8,442.00
06/30/2010	EQUITIES	FLOWERS FOODS INC	PACKAGED FOODS & MEATS	12,066.29	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FLOWSERVE CORP	INDUSTRIAL MACHINERY	7,321.23	0.00
06/30/2010	EQUITIES	FLOWSERVE CORP	INDUSTRIAL MACHINERY	148,652.23	24,842.34
06/30/2010	EQUITIES	FLOWSERVE CORP	INDUSTRIAL MACHINERY	14,939,166.21	4,790,623.57
06/30/2010	EQUITIES	FLSMIDTH & CO A/S COM SHS	DENMARK	2,797,573.24	129,456.47
06/30/2010	EQUITIES	FLUGHAFEN WIEN AG NPV	AUSTRIA	1,034,637.85	-461,672.99
06/30/2010	EQUITIES	FLUGHAFEN ZURICH AG CHF50	SWITZERLAND	72,103.33	5,841.82
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	74,019.38	0.00
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	32,512,206.25	29,005.47
06/30/2010	EQUITIES	FLUOR CORP NEW COM	CONSTRUCTION & ENGINEERNG	237,994.13	-17,249.11
06/30/2010	EQUITIES	FLUSHING FINANCIAL CORP	THRIFTS & MTG FINANCE	12,022.09	3,607.61
06/30/2010	EQUITIES	FLUSHING FINANCIAL CORP	THRIFTS & MTG FINANCE	1,124,157.14	-262,012.32
06/30/2010	EQUITIES	FLYTECH TECHNOLOGY CO LTD	TAIWAN	37,611.50	0.00
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	13,741.10	0.00
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	11,154,331.67	4,149,076.87
06/30/2010	EQUITIES	FMC CORP NEW COM	DIVERSIFIED CHEMICALS	127,887.21	12,532.08
06/30/2010	EQUITIES	FMC TECHNOLOGIES INC	OIL & GAS EQUIP/SVCS	208,480.94	54,317.48
06/30/2010	EQUITIES	FMC TECHNOLOGIES INC	OIL & GAS EQUIP/SVCS	18,771,604.88	8,903,438.66
06/30/2010	EQUITIES	FMS ENTERPR.MIGUN ILS1	ISRAEL	109,086.64	0.00
06/30/2010	EQUITIES	FNB CORP/PA	REGIONAL BANKS	1,144,821.04	-1,030,533.86
06/30/2010	EQUITIES	FNB CORP/PA	REGIONAL BANKS	28,008.64	5,127.36
06/30/2010	EQUITIES	FOCUS MEDIA HLDG LTD SPONSORED	CHINA	1,809,245.00	-280,485.76
06/30/2010	EQUITIES	FOMENTO DE CONSTRUCCIONES Y	SPAIN	41,996.03	0.00
06/30/2010	EQUITIES	FOMENTO DE CONSTRUCCIONES Y	SPAIN	432,238.60	-647,860.65
06/30/2010	EQUITIES	FOMENTO ECONOMICO MEXICANO SAE	MEXICO	32,123,802.17	6,836,756.89
06/30/2010	EQUITIES	FONCIERE DES REGIO EUR2	FRANCE	1,064,475.26	212,237.49
06/30/2010	EQUITIES	FONCIERE DES REGIO EUR2	FRANCE	110,865.05	0.00
06/30/2010	EQUITIES	FONCIERE DES REGIONS WARRANTS	FRANCE	156.55	0.00
06/30/2010	EQUITIES	FONDIARIA SAI SPA	ITALY	575,263.87	-1,203,493.32
06/30/2010	EQUITIES	FONDIARIA SAI SPA EUR1	ITALY	293,014.70	-220,693.40
06/30/2010	EQUITIES	FONG'S INDUSTRIES HKD0.10	HONG KONG	2,243,696.34	-1,104,170.66
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	20,668.21	0.00
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	11,868,428.52	-2,164,234.82
06/30/2010	EQUITIES	FOOT LOCKER INC	APPAREL RETAIL	68,943.06	8,576.91
06/30/2010	EQUITIES	FORBO HLDGS AG CHF0.1 (REGD)	SWITZERLAND	482,988.18	79,812.18
06/30/2010	EQUITIES	FORCE PROTN INC	CONSTR,FARM MACH & HVY TR	10,081.90	-9,110.41
06/30/2010	EQUITIES	FORCE PROTN INC	CONSTR,FARM MACH & HVY TR	955,845.30	-1,371,551.88
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	112,585,808.16	10,386,478.33
06/30/2010	EQUITIES	FORD MTR CO DEL COM PAR \$0.01	AUTOMOBILE MANUFACTURERS	1,072,401.12	494,445.11
06/30/2010	EQUITIES	FORD OTOMOTIV SANAYI AS	TURKEY	158,058.00	0.00
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	15,021.01	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	40,695.40	16,574.95
06/30/2010	EQUITIES	FOREST CITY ENTERPRISES INC	REAL ESTATE OPERATING COS	2,997,343.56	-3,866,410.71
06/30/2010	EQUITIES	FOREST ENTERPRISES AUSTRALIA	AUSTRALIA	3,252.76	-27,969.53
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	85,982.81	0.00
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	31,992,020.45	-8,021,539.78
06/30/2010	EQUITIES	FOREST LABS INC CL A COM	PHARMACEUTICALS	254,440.68	42,576.84
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	99,125.28	34,599.65
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	2,342,399.04	-3,188,251.73
06/30/2010	EQUITIES	FOREST OIL CORP	OIL & GAS EXPL & PROD	11,222.32	0.00
06/30/2010	EQUITIES	FORESTAR GROUP INC	REAL ESTATE DEVELOPMENT	1,007,969.08	-103,285.26
06/30/2010	EQUITIES	FORESTAR GROUP INC	REAL ESTATE DEVELOPMENT	24,407.64	8,140.41
06/30/2010	EQUITIES	FORJAS TAURUS SA PRF NPV	BRAZIL	126,938.45	0.00
06/30/2010	EQUITIES	FORMFACTOR INC	SEMICONDUCTOR EQUIPMENT	756,853.20	-902,085.46
06/30/2010	EQUITIES	FORMFACTOR INC	SEMICONDUCTOR EQUIPMENT	21,114.00	-12,899.59
06/30/2010	EQUITIES	FORMOSA ADVANCED TECHNOLOGIES	TAIWAN	118,801.71	0.00
06/30/2010	EQUITIES	FORMOSA CHEM & FIBRE CO TWD10	TAIWAN	867,572.27	0.00
06/30/2010	EQUITIES	FORMOSA INTL HOTELS CORP TWD10	TAIWAN	77,267.60	0.00
06/30/2010	EQUITIES	FORMOSA PETROCHEMI TWD10	TAIWAN	370,511.95	0.00
06/30/2010	EQUITIES	FORMOSA PLASTIC TW\$10	TAIWAN	2,592,488.60	0.00
06/30/2010	EQUITIES	FORMOSA TAFEETA CO TWD10	TAIWAN	118,517.02	0.00
06/30/2010	EQUITIES	FORMOSAN RUBBER GP TWD10	TAIWAN	217,776.92	0.00
06/30/2010	EQUITIES	FORMULA SYS 1985 ORD SHK1	ISRAEL	2,563.44	-346.27
06/30/2010	EQUITIES	FORNIX BIOSCIENCES EUR0.15	NETHERLANDS	2,933.05	-2,488.57
06/30/2010	EQUITIES	FORRESTER RESH INC COM	IT CONSULTNG & OTHER SVCS	787,274.42	357,728.29
06/30/2010	EQUITIES	FORRESTER RESH INC COM	IT CONSULTNG & OTHER SVCS	18,912.50	4,369.78
06/30/2010	EQUITIES	FORSTAD SHIPPING NOK1	NORWAY	1,662,940.27	202,410.48
06/30/2010	EQUITIES	FORTESCUE METALS G NPV	AUSTRALIA	7,873,311.95	68,209.27
06/30/2010	EQUITIES	FORTESCUE METALS G NPV	AUSTRALIA	217,343.55	0.00
06/30/2010	EQUITIES	FORTHNET SA EUR1.18 (CR)	GREECE	258,104.80	-509,280.80
06/30/2010	EQUITIES	FORTINET INC	SYSTEMS SOFTWARE	39,817.68	-2,153.37
06/30/2010	EQUITIES	FORTINET INC	SYSTEMS SOFTWARE	1,644.00	-130.00
06/30/2010	EQUITIES	FORTIS GROUP NPV	BELGIUM	40,868.18	0.00
06/30/2010	EQUITIES	FORTIS HEALTHCARE LTD INR10	INDIA	104,013.68	0.00
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	223,596.00	0.00
06/30/2010	EQUITIES	FORTIS INC	CDN ELECTRIC UTILITIES	3,992,547.45	53,652.12
06/30/2010	EQUITIES	FORTRESS PAPER LTD	CDN PAPER PRODUCTS	15,869.76	-1,202.24
06/30/2010	EQUITIES	FORTRESS TECHNOLOGIES INC STK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	FORTRESS TECHNOLOGIES INC STK	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	6,259,159.10	-1,485,890.81
06/30/2010	EQUITIES	FORTUM OYJ FIM20	FINLAND	514,598.76	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	54,379.68	0.00
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	21,494,383.08	-13,075,244.96
06/30/2010	EQUITIES	FORTUNE BRANDS INC	HOUSEWARES & SPECIALTIES	182,578.80	22,135.00
06/30/2010	EQUITIES	FORTUNE ELECTRIC CO LTD TWD10	TAIWAN	57,045.35	0.00
06/30/2010	EQUITIES	FORWARD AIR CORP COM	AIR FREIGHT & LOGISTICS	31,364.75	8,367.77
06/30/2010	EQUITIES	FORWARD AIR CORP COM	AIR FREIGHT & LOGISTICS	4,855,868.25	893,424.47
06/30/2010	EQUITIES	FOSCHINI ORD R0.0125	SOUTH AFRICA	463,184.03	0.00
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	7,369,828.90	392,082.59
06/30/2010	EQUITIES	FOSSIL INC COM	APPAREL ACCESS & LUXURY	46,289.80	15,491.55
06/30/2010	EQUITIES	FOSTER ELECTRIC CO JPY CO	OTHER PRODUCTS	469,235.03	148,355.13
06/30/2010	EQUITIES	FOSTER L B CO CL A	INDUSTRIAL MACHINERY	11,586.24	-1,488.51
06/30/2010	EQUITIES	FOSTER L B CO CL A	INDUSTRIAL MACHINERY	1,006,318.08	-129,944.14
06/30/2010	EQUITIES	FOSTER WHEELER AG COM	SWITZERLAND	1,643,438.16	-31,442.14
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	31,693,182.25	-144,594.61
06/30/2010	EQUITIES	FOSTERS GROUP ORD NPV	AUSTRALIA	463,338.98	0.00
06/30/2010	EQUITIES	FOUNTAIN SET HLDGS ORD HK\$0.20	HONG KONG	37,025.10	-5,558.94
06/30/2010	EQUITIES	FOUNTAIN SET HLDGS ORD HK\$0.20	HONG KONG	59,076.81	-99,753.64
06/30/2010	EQUITIES	FOUNTAINHEAD PROPERTY TRUST	SOUTH AFRICA	176,730.50	0.00
06/30/2010	EQUITIES	FOX CHASE BANCORP INC	THRIFTS & MTG FINANCE	49,350.12	-63.24
06/30/2010	EQUITIES	FOX CHASE BANCORP INC	THRIFTS & MTG FINANCE	6,947.70	298.28
06/30/2010	EQUITIES	FOXCONN INTERNATIONAL HLDGC LT	CHINA	731,234.68	-1,206,427.80
06/30/2010	EQUITIES	FOXCONN INTERNATIONAL HLDGC LT	CHINA	71,949.69	0.00
06/30/2010	EQUITIES	FOXCONN TECH CO TWD10	TAIWAN	56,875.65	1,070.01
06/30/2010	EQUITIES	FP CORP JPY50	PULP AND PAPER	2,587,636.47	538,859.40
06/30/2010	EQUITIES	FPIC INS GROUP INC COM	PROPERTY & CASUALTY INS	13,722.75	3,208.22
06/30/2010	EQUITIES	FPIC INS GROUP INC COM	PROPERTY & CASUALTY INS	551,038.95	96,399.78
06/30/2010	EQUITIES	FPL GROUP INC	ELECTRIC UTILITIES	6,204.50	0.00
06/30/2010	EQUITIES	FRANCE EQUITY FUTURES	FRANCE	-11,189.79	0.00
06/30/2010	EQUITIES	FRANCE EQUITY FUTURES	FRANCE	-20,626.30	0.00
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	1,660,843.40	0.00
06/30/2010	EQUITIES	FRANCE TELECOM EUR4	FRANCE	52,712,231.58	-25,985,607.58
06/30/2010	EQUITIES	FRANCO-NEVADA CORP	CDN GOLD	177,620.73	0.00
06/30/2010	EQUITIES	FRANCO-NEVADA CORP	CDN GOLD	1,643,154.12	123,098.29
06/30/2010	EQUITIES	FRANKLIN COVEY CO COM	RESEARCH & CONSULTING SVC	27,527.50	4,065.60
06/30/2010	EQUITIES	FRANKLIN ELEC INC	ELECTRIC COMP & EQUIP	1,302,260.52	-198,087.98
06/30/2010	EQUITIES	FRANKLIN ELEC INC	ELECTRIC COMP & EQUIP	22,566.06	4,189.05
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	405,349.31	113,334.56
06/30/2010	EQUITIES	FRANKLIN RES INC COM	ASSET MGMT & CUSTODY BNKS	51,167,767.91	3,988,867.10
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	1,284,739.04	-191,629.76
06/30/2010	EQUITIES	FRANKLIN STR PPTYS CORP	OFFICE REITS	30,729.62	-1,295.80

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FRAPORT AG NPV	GERMANY	79,558.30	0.00
06/30/2010	EQUITIES	FRAPORT AG NPV	GERMANY	135,436.82	-125,365.35
06/30/2010	EQUITIES	FRASER & NEAVE SGD0.2	SINGAPORE	3,253,706.45	120,813.95
06/30/2010	EQUITIES	FRASER & NEAVE SGD0.2	SINGAPORE	181,101.53	0.00
06/30/2010	EQUITIES	FRED OLSEN ENERGY ASA SHS	NORWAY	1,184,595.33	-365,127.37
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	1,962,435.44	-371,632.73
06/30/2010	EQUITIES	FREDS INC CL A	GENERAL MERCHANDISE STORE	12,143.88	-3,063.42
06/30/2010	EQUITIES	FREENET AG AG NPV(BR)	GERMANY	55,790.91	-7,118.77
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD DIV METALS & MINING	DIV METALS & MINING	814,338.36	123,972.20
06/30/2010	EQUITIES	FREEPORT-MCMORAN COPPER & GOLD DIV METALS & MINING	DIV METALS & MINING	79,644,916.98	2,561,898.36
06/30/2010	EQUITIES	FREIGHTCAR AMER INC	CONSTR,FARM MACH & HVY TR	596,715.60	-204,662.74
06/30/2010	EQUITIES	FREIGHTCAR AMER INC	CONSTR,FARM MACH & HVY TR	11,875.50	3,536.01
06/30/2010	EQUITIES	FRENCH CONNECTION ORD GBP0.01	HSHLD GOODS & HOME CONSTR	40,313.90	-153,769.31
06/30/2010	EQUITIES	FRENTE CO LTD NPV	FOODS	16,107.55	-3,064.68
06/30/2010	EQUITIES	FRESENIUS KABI PHARMACEUTICALS	PHARMACEUTICALS	3,331.60	-22,100.40
06/30/2010	EQUITIES	FRESENIUS MEDICAL CARE AG & CO	GERMANY	538,783.02	0.00
06/30/2010	EQUITIES	FRESENIUS MEDICAL CARE AG & CO	GERMANY	5,224,086.28	873,092.19
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	12,975,399.84	566,832.18
06/30/2010	EQUITIES	FRESENIUS SE NON VTG PRF NPV	GERMANY	272,606.17	0.00
06/30/2010	EQUITIES	FRESENIUS SE NPV	GERMANY	94,820.26	0.00
06/30/2010	EQUITIES	FRESENIUS SE NPV	GERMANY	939,870.95	-27,111.18
06/30/2010	EQUITIES	FRESH DEL MONTE PRODUCE	AGRICULTURAL PRODUCTS	2,114,432.32	-182,381.79
06/30/2010	EQUITIES	FRESH DEL MONTE PRODUCE	AGRICULTURAL PRODUCTS	36,168.88	5,361.00
06/30/2010	EQUITIES	FRESNILLO PLC ORD USD0.50	MINING	4,274,300.99	375,025.82
06/30/2010	EQUITIES	FRESNILLO PLC ORD USD0.50	MINING	133,515.24	0.00
06/30/2010	EQUITIES	FRISCHS RESTAURANTS INC	RESTAURANTS	95.94	0.00
06/30/2010	EQUITIES	FRONTEER GOLD INC	CDN GOLD	39,086.25	11,304.88
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	6,253,948.89	-4,133,114.46
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	60,349.68	509.28
06/30/2010	EQUITIES	FRONTIER COMMUNICATIONS CORP	INTEGRATED TELECOMM SVCS	14,611.41	0.00
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	14,808.51	0.00
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	45,555.15	-11,007.75
06/30/2010	EQUITIES	FRONTIER OIL CORP COM	OIL & GAS REFINING & MKTG	3,863,014.85	-1,930,971.18
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	7,046,839.94	-1,991,807.17
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	52,941.70	10,610.60
06/30/2010	EQUITIES	FRONTLINE LTD SHS	OIL & GAS STORAGE & TRANS	2,367.74	0.00
06/30/2010	EQUITIES	FRONTLINE LTD USD2.5	NORWAY	786,703.74	62,962.31
06/30/2010	EQUITIES	FRUTAROM INDUSTRIE ILS1	ISRAEL	91,106.18	0.00
06/30/2010	EQUITIES	FSI INTL INC	SEMICONDUCTOR EQUIPMENT	568,478.25	122,991.78
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	8,314,661.73	-770,122.24



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	63,815.76	-11,668.08
06/30/2010	EQUITIES	FTI CONSULTING INC COM	RESEARCH & CONSULTING SVC	3,918.73	0.00
06/30/2010	EQUITIES	FTSE 100 INDEX FUTURE (LIF)	UNITED KINGDOM FINCL FUT	-592,814.66	-592,814.66
06/30/2010	EQUITIES	FU YU CORPORATION LTD SGD0.10	SINGAPORE	12,656.69	-20,952.71
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	24,105,195.84	7,367,124.73
06/30/2010	EQUITIES	FUBON GROUP CO LTD TWD10	TAIWAN	1,178,560.00	479,722.52
06/30/2010	EQUITIES	FUCHS PETROLUB AG N V PRT DM50	GERMANY	567,634.19	235,081.41
06/30/2010	EQUITIES	FUEL SYS SOL KIRKLAND & ELLIS	AUTO PARTS & EQUIPMENT	11,314.20	2,436.44
06/30/2010	EQUITIES	FUEL SYS SOL KIRKLAND & ELLIS	AUTO PARTS & EQUIPMENT	2,252,018.85	-311,222.26
06/30/2010	EQUITIES	FUEL TECH INC	ENVIRON & FACILITIES SVCS	229,207.44	-312,422.19
06/30/2010	EQUITIES	FUEL TECH INC	ENVIRON & FACILITIES SVCS	5,081.28	-2,657.76
06/30/2010	EQUITIES	FUELCELL ENERGY INC	ELECTRIC COMP & EQUIP	2,627.86	-4,851.28
06/30/2010	EQUITIES	FUELCELL ENERGY INC	ELECTRIC COMP & EQUIP	153,074.32	-848,023.28
06/30/2010	EQUITIES	FUFENG GROUP LTD HKD0.10	HONG KONG	344,979.28	-17,004.11
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	13,671,266.53	-1,328,293.88
06/30/2010	EQUITIES	FUGRO NV CVZ EURO0.05	NETHERLANDS	161,878.19	0.00
06/30/2010	EQUITIES	FUJI ELECTRIC HOLDINGS CO LT	ELECTRIC APPLIANCES	82,742.19	0.00
06/30/2010	EQUITIES	FUJI ELECTRIC HOLDINGS CO LT	ELECTRIC APPLIANCES	762,051.51	-394,740.71
06/30/2010	EQUITIES	FUJI HEAVY LTD Y50	TRANSPORTATION EQUIPMENT	2,408,953.52	86,018.18
06/30/2010	EQUITIES	FUJI HEAVY LTD Y50	TRANSPORTATION EQUIPMENT	161,375.66	0.00
06/30/2010	EQUITIES	FUJI MACHINE MFG CO LTD	MACHINERY	1,846,124.55	-711,227.69
06/30/2010	EQUITIES	FUJI MEDIA HOLDINGS INC	SERVICES	302,212.17	-131,991.36
06/30/2010	EQUITIES	FUJI MEDIA HOLDINGS INC	SERVICES	34,437.28	0.00
06/30/2010	EQUITIES	FUJI OIL CO Y50	FOODS	1,862,360.66	123,790.46
06/30/2010	EQUITIES	FUJI SOFT INC JPY50	OTHER PRODUCTS	1,317,020.48	-248,744.26
06/30/2010	EQUITIES	FUJI SOFT INC JPY50	OTHER PRODUCTS	113,115.61	-12,718.90
06/30/2010	EQUITIES	FUJI-TEC Y50	MACHINERY	20,702.90	-2,933.04
06/30/2010	EQUITIES	FUJICCO CO Y50	FOODS	199,984.86	-34,617.16
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	40,723,106.74	-7,537,656.11
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	576,735.91	-37,112.12
06/30/2010	EQUITIES	FUJIFILM HOLDINGS CORP NPV	CHEMICALS	684,406.09	0.00
06/30/2010	EQUITIES	FUJIKURA Y50	NONFERROUS METALS	88,163.34	0.00
06/30/2010	EQUITIES	FUJIMORI KOGYO CO JPY50	JAPAN	23,372.13	-282.19
06/30/2010	EQUITIES	FUJITSU GENERAL Y50	OTHER PRODUCTS	707.99	0.00
06/30/2010	EQUITIES	FUJITSU KIDEN JPY50	JAPAN	57,543.23	-18,927.47
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	10,177,530.18	-1,199,453.43
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	355,023.17	4,418.15
06/30/2010	EQUITIES	FUJITSU NPV	ELECTRIC APPLIANCES	596,155.10	0.00
06/30/2010	EQUITIES	FUKOKU CO LTD JPY50	RUBBER PRODUCTS	26,088.82	3,423.37
06/30/2010	EQUITIES	FUKUDA CORP Y50	CONSTRUCTION	52,435.30	-74,983.69

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	FUKUI BANK Y50	JAPAN	376,128.37	-10,541.97
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	2,203,201.61	-530,221.87
06/30/2010	EQUITIES	FUKUOKA FINANCIAL GROUP INC	BANKS	166,568.65	0.00
06/30/2010	EQUITIES	FUKUYAMA TRANSPORTING CO Y50	LAND TRANSPORTATION	1,140,693.86	-200,352.61
06/30/2010	EQUITIES	FULLER SMITH & TURNER 'A'ORD	BEVERAGES	91,745.89	-25,364.86
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	19,757.45	0.00
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	6,348,047.20	-1,679,453.31
06/30/2010	EQUITIES	FULTON FINANCIAL CORP	REGIONAL BANKS	59,038.32	24,471.09
06/30/2010	EQUITIES	FUNAI ELECTRIC CO NPV	ELECTRIC APPLIANCES	1,532,675.95	-349,818.73
06/30/2010	EQUITIES	FUNDTECH LTD	ISRAEL	6,400.02	0.00
06/30/2010	EQUITIES	FURIEX PHARMACEUTICALS W/I	LIFE SCIENCES TOOLS & SVC	695,538.44	-374,227.73
06/30/2010	EQUITIES	FURIEX PHARMACEUTICALS W/I	LIFE SCIENCES TOOLS & SVC	3,962.40	-896.57
06/30/2010	EQUITIES	FURMANITE CORP COM	CONSTRUCTION & ENGINEERNG	5,236.43	290.18
06/30/2010	EQUITIES	FURMANITE CORP COM	CONSTRUCTION & ENGINEERNG	-10,425.22	-62,001.87
06/30/2010	EQUITIES	FURNITURE BRANDS INTL INC COM	HOME FURNISHINGS	316,801.80	-837,265.19
06/30/2010	EQUITIES	FURNITURE BRANDS INTL INC COM	HOME FURNISHINGS	10,147.68	2,177.28
06/30/2010	EQUITIES	FURUKAWA ELECTRIC CO LTD	ELECTRIC APPLIANCES	1,432,090.61	-154,892.82
06/30/2010	EQUITIES	FURUKAWA ELECTRIC CO LTD	ELECTRIC APPLIANCES	143,621.75	0.00
06/30/2010	EQUITIES	FURUKAWA-SKY ALUMINUM CORP NPV	METAL PRODUCTS	139,263.64	-23,193.94
06/30/2010	EQUITIES	FUSHAN INTERNATIONAL ENERGY GR	HONG KONG	7,249,104.05	-2,208,516.97
06/30/2010	EQUITIES	FUSHI COPPERWELD INC COM	ELECTRIC COMP & EQUIP	29,448.00	-12,871.44
06/30/2010	EQUITIES	FUSO CHEMICAL CO JPY50	CHEMICALS	14,238.90	-1,620.74
06/30/2010	EQUITIES	FUTABA CORP Y50	ELECTRIC APPLIANCES	515,079.70	-267,511.59
06/30/2010	EQUITIES	FUTABA INDUSTRIAL Y50	OTHER PRODUCTS	383,311.11	19,976.49
06/30/2010	EQUITIES	FUTABA INDUSTRIAL Y50	OTHER PRODUCTS	67,687.87	14,519.33
06/30/2010	EQUITIES	FUTURE PLC GBP0.01 (WI)	MEDIA	17,729.23	-5,937.53
06/30/2010	EQUITIES	FUYO GENERAL LEASE CO LTD NPV	SERVICES	687.74	0.00
06/30/2010	EQUITIES	FX ENERGY INC	OIL & GAS EXPL & PROD	224,034.56	-74,052.00
06/30/2010	EQUITIES	FX ENERGY INC	OIL & GAS EXPL & PROD	7,840.92	733.16
06/30/2010	EQUITIES	F5 NETWORK INC COM	COMMUNICATIONS EQUIPMENT	166,213.68	93,420.96
06/30/2010	EQUITIES	F5 NETWORK INC COM	COMMUNICATIONS EQUIPMENT	19,683,292.78	11,207,740.88
06/30/2010	EQUITIES	G & K SVCS INC CL A	DIVERSIFIED SUPPORT SVCS	1,797,458.60	-478,149.72
06/30/2010	EQUITIES	G & K SVCS INC CL A	DIVERSIFIED SUPPORT SVCS	14,537.60	-823.68
06/30/2010	EQUITIES	G D POWER DEVELOPE 'A'CNY1	CHINA	28,396.04	0.00
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	18,884.25	12,356.15
06/30/2010	EQUITIES	G III APPAREL GROUP LTD	APPAREL ACCESS & LUXURY	3,798,961.74	1,353,593.09
06/30/2010	EQUITIES	G STEEL PUBLIC CO LTD THB1	THAILAND	327,487.49	-639,415.29
06/30/2010	EQUITIES	G STEEL PUBLIC CO LTD THB1	THAILAND	42,671.11	0.00
06/30/2010	EQUITIES	GABRIEL RESOURCES LTD	CDN GOLD	-139,084.36	-7,931.85
06/30/2010	EQUITIES	GAFISA SA COM NPV	BRAZIL	153,190.22	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GAFISA SA SPONSORED ADR REPSTG	BRAZIL	7,678,858.97	-1,751,382.57
06/30/2010	EQUITIES	GAIAM INC CL A	CATALOG RETAIL	180,224.37	-101,729.96
06/30/2010	EQUITIES	GAIAM INC CL A	CATALOG RETAIL	3,666.28	217.44
06/30/2010	EQUITIES	GAIL INDIA LTD INR10 (DEMAT)	INDIA	17,288,521.56	8,666,899.08
06/30/2010	EQUITIES	GAJAH TUNGGAL TBK PT	INDONESIA	255,520.23	-15,997.35
06/30/2010	EQUITIES	GALAPAGOS GENOMICS NPV	BELGIUM	328,204.85	-5,516.30
06/30/2010	EQUITIES	GALAXY ENTERTAINMENT GROUP LTD	HONG KONG	787,872.33	107,085.63
06/30/2010	EQUITIES	GALAXY ENTERTAINMENT GROUP LTD	HONG KONG	119,787.08	28,415.25
06/30/2010	EQUITIES	GALIFORM PLC ORD GBP0.10	HSGLD GOODS & HOME CONSTR	420,561.86	-191,801.29
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	20,064.81	0.00
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	87,215.70	15,006.75
06/30/2010	EQUITIES	GALLAGHER ARTHUR J & CO	INSURANCE BROKERS	6,412,021.20	-733,339.45
06/30/2010	EQUITIES	GALLEON ENERGY INC	CDN OIL & GAS EXPL & PROD	79,901.19	3,352.35
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	175,357.99	0.00
06/30/2010	EQUITIES	GALP ENERGIA SGPS EUR1	PORTUGAL	14,564,000.50	774,221.30
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	1,692,703.77	-4,457,007.88
06/30/2010	EQUITIES	GAM HOLDING LTD	SWITZERLAND	113,636.49	0.00
06/30/2010	EQUITIES	GAMCO INVS INC	ASSET MGMT & CUSTODY BNKS	3,058,844.40	-688,967.57
06/30/2010	EQUITIES	GAMCO INVS INC	ASSET MGMT & CUSTODY BNKS	13,280.40	-4,815.93
06/30/2010	EQUITIES	GAME GROUP PLC ORD 5P	GENERAL RETAILERS	664,449.12	-918,718.53
06/30/2010	EQUITIES	GAMELOFT EUR0.76	FRANCE	912,288.26	10,128.32
06/30/2010	EQUITIES	GAMESA CORP TECNO EUR0.17	SPAIN	404,403.73	-1,849,521.12
06/30/2010	EQUITIES	GAMESA CORP TECNO EUR0.17	SPAIN	86,589.07	0.00
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	30,128.20	0.00
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	86,715.85	-14,860.30
06/30/2010	EQUITIES	GAMESTOP CORP	COMPUTER & ELECT RETAIL	12,983,194.77	-3,660,049.97
06/30/2010	EQUITIES	GAMMA HLDG NV EUR2.5	NETHERLANDS	34,252.47	-85,117.00
06/30/2010	EQUITIES	GAMUDA BERHAD ORD MY\$1.00	MALAYSIA	247,929.55	0.00
06/30/2010	EQUITIES	GAN SU JIU STEEL 'A'CNY1	CHINA	44,663.39	0.00
06/30/2010	EQUITIES	GANGER ROLF ASA NOK1.25	NORWAY	85,535.47	-86,734.94
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	15,119,382.44	-31,152,197.31
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	102,262.50	63,781.50
06/30/2010	EQUITIES	GANNETT INC COM	PUBLISHING	33,339.22	0.00
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	9,834.46	0.00
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	289,078.30	32,532.45
06/30/2010	EQUITIES	GAP INC/THE	APPAREL RETAIL	39,278,375.36	-688,042.41
06/30/2010	EQUITIES	GARDA WORLD SECURITY CORP	CDN SECURITY & ALARM SVCS	370,801.39	-49,024.10
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	11,487,944.65	2,853,088.34
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	68,401.06	26,047.32
06/30/2010	EQUITIES	GARDNER DENVER INC	INDUSTRIAL MACHINERY	964.63	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	32,335.74	0.00
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	111,409.24	29,771.26
06/30/2010	EQUITIES	GARMIN LTD	SWITZERLAND	12,070,336.18	-10,256,155.11
06/30/2010	EQUITIES	GARTNER INC COM	IT CONSULTNG & OTHER SVCS	2,688,141.75	719,919.87
06/30/2010	EQUITIES	GARTNER INC COM	IT CONSULTNG & OTHER SVCS	44,221.50	14,588.34
06/30/2010	EQUITIES	GAS NAT SDG SA EUR1	SPAIN	171,472.93	0.00
06/30/2010	EQUITIES	GAS NAT SDG SA EUR1	SPAIN	1,977,332.41	-1,278,805.44
06/30/2010	EQUITIES	GASCOGNE FF80	FRANCE	17,883.54	-22,832.93
06/30/2010	EQUITIES	GASTAR EXPLORATION LTD NEW	CDN OIL & GAS EXPL & PROD	67,402.31	-8,174.16
06/30/2010	EQUITIES	GATEWAY DISTRI PARK INRIO	INDIA	69,748.40	0.00
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	9,187.77	0.00
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	3,442,573.76	-930,577.74
06/30/2010	EQUITIES	GATX CORP COM	TRADING COS & DISTRIBUTOR	38,819.40	2,749.95
06/30/2010	EQUITIES	GAYLORD ENTERTAINMENT CO	HOTELS, RESORTS & CRUISE	33,090.82	12,747.98
06/30/2010	EQUITIES	GAYLORD ENTERTAINMENT CO	HOTELS, RESORTS & CRUISE	1,259,350.90	-358,418.99
06/30/2010	EQUITIES	GAZIT GLOBE ILS1	ISRAEL	562,713.11	-34,956.67
06/30/2010	EQUITIES	GAZPROM NEFT LEVEL 1 ADR REPR	RUSSIA	573,712.27	0.00
06/30/2010	EQUITIES	GAZPROM NEFT RUB0.0016	RUSSIA	238,596.59	0.00
06/30/2010	EQUITIES	GAZPROM OAO LEVEL 1 ADR	RUSSIA	8,087,983.70	0.00
06/30/2010	EQUITIES	GB AUTO EGP1(POST SUBDIVISION)	EGYPT	195,879.66	-3,675.68
06/30/2010	EQUITIES	GCA SAVVIAN GROUP CORPORATION	OTHER FINANCING BUSINESS	201,378.69	-32,479.10
06/30/2010	EQUITIES	GCL POLY ENERGY HOLDINGS LTD	CHINA	47,785.87	0.00
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	26,478,394.39	-8,881,539.75
06/30/2010	EQUITIES	GDF SUEZ EUR1	FRANCE	1,809,113.35	0.00
06/30/2010	EQUITIES	GDF SUEZ VVPR STRIP	FRANCE	0.01	0.00
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	8,636,797.99	-599,912.53
06/30/2010	EQUITIES	GEA GROUP AG NPV	GERMANY	169,448.02	0.00
06/30/2010	EQUITIES	GEBERIT CHF0.10 (REGD) (POST	SWITZERLAND	308,891.69	0.00
06/30/2010	EQUITIES	GEBERIT CHF0.10 (REGD) (POST	SWITZERLAND	6,692,711.67	120,232.36
06/30/2010	EQUITIES	GECINA EUR7.50	FRANCE	896,398.48	-223,213.61
06/30/2010	EQUITIES	GECINA EUR7.50	FRANCE	87,842.02	0.00
06/30/2010	EQUITIES	GEDEON RICHTER LTD GDR 144A	HUNGARY	1,786.03	0.00
06/30/2010	EQUITIES	GEELY AUTOMOBILE HLDGS LTD	HONG KONG	108,551.61	0.00
06/30/2010	EQUITIES	GEM DIAMOND ORD USD 0.01 (WI)	OTHER	-51,751.89	43,080.73
06/30/2010	EQUITIES	GEMALTO EUR 1	NETHERLANDS	1,576,029.41	444,799.20
06/30/2010	EQUITIES	GEMDALE CORPORATION	CHINA	54,621.83	0.00
06/30/2010	EQUITIES	GEMINA SPA EUR1	ITALY	207,329.64	-107,918.83
06/30/2010	EQUITIES	GEMTEK TECHNOLOGY TWD10	TAIWAN	111,553.52	0.00
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	8,817,747.96	-270,743.60
06/30/2010	EQUITIES	GEN PROBE INC NEW	HEALTH CARE EQUIPMENT	70,037.64	4,097.64

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GENCO SHIPPING & TRADING	MARINE	11,572.28	-5,218.72
06/30/2010	EQUITIES	GENCO SHIPPING & TRADING	MARINE	1,310,935.46	-1,140,147.89
06/30/2010	EQUITIES	GENCORP INC	AEROSPACE & DEFENSE	358,332.18	-460,537.37
06/30/2010	EQUITIES	GENCORP INC	AEROSPACE & DEFENSE	10,034.58	5,131.84
06/30/2010	EQUITIES	GENERAC HOLDINGS INC	ELECTRIC COMP & EQUIP	21,743.52	-1,756.40
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	4,090,748.35	-2,507,094.41
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	45,145.10	-18,566.24
06/30/2010	EQUITIES	GENERAL CABLE CORP DEL COM NEW	ELECTRIC COMP & EQUIP	9,025.38	0.00
06/30/2010	EQUITIES	GENERAL COMMUNICATION INC CL A	INTEGRATED TELECOMM SVCS	16,197.06	1,792.56
06/30/2010	EQUITIES	GENERAL COMMUNICATION INC CL A	INTEGRATED TELECOMM SVCS	507,588.84	-59,344.21
06/30/2010	EQUITIES	GENERAL DE ALQUILER DE	SPAIN	2,837.60	-3,368.14
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	211,302.12	0.00
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	69,597,461.64	4,586,460.22
06/30/2010	EQUITIES	GENERAL DYNAMICS CORP	AEROSPACE & DEFENSE	630,024.36	30,336.88
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	4,873,929.20	481,856.85
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	521,542,786.98	-458,228,207.39
06/30/2010	EQUITIES	GENERAL ELECTRIC CO	INDUSTRIAL CONGLOMERATES	1,237,637.46	0.00
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	6,061.05	0.00
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	7,568,237.04	-616,406.43
06/30/2010	EQUITIES	GENERAL GROWTH PPTYS INC	RETAIL REITS	96,068.00	-7,857.02
06/30/2010	EQUITIES	GENERAL MARITIME CORP NEW SHS	OIL & GAS STORAGE & TRANS	6,631.92	-3,601.44
06/30/2010	EQUITIES	GENERAL MARITIME CORP NEW SHS	OIL & GAS STORAGE & TRANS	545,889.16	-481,894.89
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	73,756,640.64	17,103,679.98
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	743,611.20	206,872.37
06/30/2010	EQUITIES	GENERAL MLS INC COM	PACKAGED FOODS & MEATS	98,949.55	0.00
06/30/2010	EQUITIES	GENERAL MOLY INC COM	DIV METALS & MINING	8,118.88	2,883.63
06/30/2010	EQUITIES	GENERAL MOLY INC COM	DIV METALS & MINING	232,410.64	-89,314.81
06/30/2010	EQUITIES	GENERAL SHOPPING BRASIL SA	BRAZIL	1,237,041.78	0.00
06/30/2010	EQUITIES	GENERATION JEEPERS INVEST	OTHER	12,293.20	12,293.20
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	INTL EQUITY	595,148.28	0.00
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	INTL EQUITY	76,849,646.97	0.00
06/30/2010	EQUITIES	GENERIC EQUITY SECURITY	OTHER	1,034,125.59	0.00
06/30/2010	EQUITIES	GENESCO INC COM	APPAREL RETAIL	15,891.24	1,576.44
06/30/2010	EQUITIES	GENESCO INC COM	APPAREL RETAIL	780,644.01	62,202.88
06/30/2010	EQUITIES	GENESIS SMALLER COS SICAV	FINANCIAL SERVICES	71,120,318.17	0.00
06/30/2010	EQUITIES	GENESSE & WYO INC CL A	RAILROADS	3,513,855.80	1,056,270.82
06/30/2010	EQUITIES	GENESSE & WYO INC CL A	RAILROADS	44,622.76	12,330.76
06/30/2010	EQUITIES	GENNUM CORP	CDN SEMICONDUCTORS	8,930.50	3,081.07
06/30/2010	EQUITIES	GENOMIC HEALTH INC	BIOTECHNOLOGY	1,539,536.31	-477,490.96
06/30/2010	EQUITIES	GENOMIC HEALTH INC	BIOTECHNOLOGY	8,223.48	-3,552.67

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GENOMMA LAB INTERNACIONAL SAB	MEXICO	163,540.93	0.00
06/30/2010	EQUITIES	GENOPTIX INC COM	HEALTH CARE SERVICES	359,978.80	-280,301.59
06/30/2010	EQUITIES	GENOPTIX INC COM	HEALTH CARE SERVICES	7,860.40	-6,077.18
06/30/2010	EQUITIES	GENPACT LTD	DATA PROCNG/OUTSRCD SVCS	41,620.40	13,614.40
06/30/2010	EQUITIES	GENPACT LTD	DATA PROCNG/OUTSRCD SVCS	2,712,811.46	731,331.61
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	5,139,133.50	1,143,111.44
06/30/2010	EQUITIES	GENTEX CORP	AUTO PARTS & EQUIPMENT	78,177.04	27,633.28
06/30/2010	EQUITIES	GENTING BERHAD	MALAYSIA	352,666.48	0.00
06/30/2010	EQUITIES	GENTING SINGAPORE PLC USD0.10	HONG KONG	11,138,481.80	1,054,608.89
06/30/2010	EQUITIES	GENTING SINGAPORE PLC USD0.10	HONG KONG	254,796.25	0.00
06/30/2010	EQUITIES	GENTIVA HEALTH SVCS INC	HEALTH CARE SERVICES	25,983.62	10,524.28
06/30/2010	EQUITIES	GENTIVA HEALTH SVCS INC	HEALTH CARE SERVICES	2,031,016.95	459,180.72
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	19,720,524.13	-364,232.95
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	183,980.10	30,933.10
06/30/2010	EQUITIES	GENUINE PARTS CO COM	DISTRIBUTORS	65,684.44	0.00
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	53,926.11	0.00
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	200,833.62	127,023.05
06/30/2010	EQUITIES	GENWORTH FINL INC	MULTI-LINE INSURANCE	20,496,700.75	-14,175,762.72
06/30/2010	EQUITIES	GENWORTH MI CANADA INC	CDN THRIFTS & MTG FINANCE	934,132.33	0.00
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	40,899,804.30	-5,279,620.17
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	419,106.35	-58,387.00
06/30/2010	EQUITIES	GENZYME CORP	BIOTECHNOLOGY	34,023.15	0.00
06/30/2010	EQUITIES	GEO CO LTD JPY50000	RETAIL TRADE	256,774.78	15,652.53
06/30/2010	EQUITIES	GEO GROUP INC	SECURITY & ALARM SERVICES	42,413.00	9,811.20
06/30/2010	EQUITIES	GEO GROUP INC	SECURITY & ALARM SERVICES	1,371,388.25	640,076.26
06/30/2010	EQUITIES	GEODESIC LTD INR2	INDIA	67,914.69	0.00
06/30/2010	EQUITIES	GEOEYE INC COM	AEROSPACE & DEFENSE	1,524,738.96	295,832.88
06/30/2010	EQUITIES	GEOEYE INC COM	AEROSPACE & DEFENSE	28,150.56	7,831.60
06/30/2010	EQUITIES	GEOKINETICS INC COM PAR \$0.01	OIL & GAS EQUIP/SVCS	-72,245.29	43,990.68
06/30/2010	EQUITIES	GEORGIA GULF CORP COM PAR	COMMODITY CHEMICALS	178,798.14	-1,659.84
06/30/2010	EQUITIES	GEORGIA GULF CORP COM PAR	COMMODITY CHEMICALS	2,001.00	-361.50
06/30/2010	EQUITIES	GEOSOURCES INC COM	OIL & GAS EXPL & PROD	3,733.24	1,500.80
06/30/2010	EQUITIES	GEOSOURCES INC COM	OIL & GAS EXPL & PROD	216,082.16	-8,712.29
06/30/2010	EQUITIES	GEOVISION INC TWD10	TAIWAN	76,462.41	0.00
06/30/2010	EQUITIES	GERBER SCIENTIFIC INC COM	ELECTRONIC EQUIP & INSTR	88,130.55	-12,135.66
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	4,466,732.80	-38,402.38
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	775,869.03	-176,976.92
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	37,332.50	-344.04
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	14,005.06	0.00
06/30/2010	EQUITIES	GERDAU AMERISTEEL CORP	CDN STEEL	83,369.90	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GERDAU SA	BRAZIL	2,851,767.35	20,391.66
06/30/2010	EQUITIES	GERMAN AMERICAN BANCORP INC	REGIONAL BANKS	68,253.30	-3,815.22
06/30/2010	EQUITIES	GERMANY EQUITY FUTURES	GERMANY	-51,584.19	0.00
06/30/2010	EQUITIES	GERMANY EQUITY FUTURES	GERMANY	-15,827.28	0.00
06/30/2010	EQUITIES	GERON CORP	BIOTECHNOLOGY	16,490.70	-4,801.66
06/30/2010	EQUITIES	GERON CORP	BIOTECHNOLOGY	754,129.50	-189,622.28
06/30/2010	EQUITIES	GESTEVIS TELECINO EUR0.5	SPAIN	44,958.30	0.00
06/30/2010	EQUITIES	GESTEVIS TELECINO EUR0.5	SPAIN	941,661.91	-755,161.36
06/30/2010	EQUITIES	GET NICE HOLDINGS HKD0.10	HONG KONG	53,825.85	-30,442.32
06/30/2010	EQUITIES	GET SA EUR0.40 (POST	FRANCE	1,651,388.98	-488,368.43
06/30/2010	EQUITIES	GET SA EUR0.40 (POST	FRANCE	164,160.02	0.00
06/30/2010	EQUITIES	GETING HOLDINGS SA PLN1	POLAND	169,518.00	7,345.85
06/30/2010	EQUITIES	GETING HOLDINGS SA PLN1	POLAND	611,841.27	-358.80
06/30/2010	EQUITIES	GETINGE AB SER'B'NPV	SWEDEN	198,084.91	0.00
06/30/2010	EQUITIES	GETINGE AB SER'B'NPV	SWEDEN	1,983,506.80	227,945.48
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	1,674,014.87	-48,344.09
06/30/2010	EQUITIES	GETTY RLTY CORP NEW	RETAIL REITS	12,014.63	2,336.25
06/30/2010	EQUITIES	GEZHOUBA CO LTD	CHINA	48,979.44	0.00
06/30/2010	EQUITIES	GFI GROUP INC	INVESTMNT BKG & BROKERAGE	12,806.10	321.30
06/30/2010	EQUITIES	GFI GROUP INC	INVESTMNT BKG & BROKERAGE	933,277.32	-228,958.57
06/30/2010	EQUITIES	GFI INFORMATIQUE SA EUR2	FRANCE	81,307.32	1,468.34
06/30/2010	EQUITIES	GFK SE NPV	GERMANY	4,024,249.06	781,632.10
06/30/2010	EQUITIES	GFT TECHNOLOGY NPV	GERMANY	51,559.78	-4,866.82
06/30/2010	EQUITIES	GIANT MANUFACTURING CO TWD10	TAIWAN	102,035.75	0.00
06/30/2010	EQUITIES	GIANTPLUS TECHNOLOGY CO TWD10	TAIWAN	75,313.52	0.00
06/30/2010	EQUITIES	GIBRALTAR INDS INC	BUILDING PRODUCTS	1,459,763.10	-426,397.31
06/30/2010	EQUITIES	GIBRALTAR INDS INC	BUILDING PRODUCTS	10,504.00	2,686.16
06/30/2010	EQUITIES	GIGA-BYTE TECHNOLOGY CO TWD10	TAIWAN	5,148,979.90	1,495,756.01
06/30/2010	EQUITIES	GIGA-BYTE TECHNOLOGY CO TWD10	TAIWAN	79,534.10	41,221.30
06/30/2010	EQUITIES	GIGAMEDIA LIMITED	TAIWAN	763,565.88	-802,589.68
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	11,078,633.67	486,794.44
06/30/2010	EQUITIES	GILDAN ACTIVEWEAR INC	CDN APPAREL,ACCESS & LUX	169,382.56	0.00
06/30/2010	EQUITIES	GILDEMEISTER AG NPV	GERMANY	-391,954.34	76,096.39
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	349,662.43	0.00
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	128,413,531.32	-3,812,417.23
06/30/2010	EQUITIES	GILEAD SCIENCES INC	BIOTECHNOLOGY	965,084.84	-209,663.29
06/30/2010	EQUITIES	GIMV NPV	BELGIUM	1,162,447.29	18,039.74
06/30/2010	EQUITIES	GIRALIA RESOURCES NPV	AUSTRALIA	-307,467.04	44,895.34
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	15,983,718.71	3,718,968.10
06/30/2010	EQUITIES	GIVAUDAN AG CHF10	SWITZERLAND	330,582.57	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GK GOH HLDGS SGD0.20	SINGAPORE	43,206.07	-39,892.61
06/30/2010	EQUITIES	GKN ORD GBP0.01	AUTOMOBILES & PARTS	1,484,419.23	552,199.56
06/30/2010	EQUITIES	GLACIER BANCORP INC NEW COM	REGIONAL BANKS	43,071.12	-1,901.51
06/30/2010	EQUITIES	GLACIER BANCORP INC NEW COM	REGIONAL BANKS	6,182,642.16	-1,157,622.63
06/30/2010	EQUITIES	GLACIER MEDIA INC	CDN PUBLISHING	76,012.80	-68,264.33
06/30/2010	EQUITIES	GLADSTONE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	486,039.22	-30,410.02
06/30/2010	EQUITIES	GLADSTONE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	6,529.24	2,440.16
06/30/2010	EQUITIES	GLADSTONE COML CORP	DIVERSIFIED REITS	182,991.66	21,048.28
06/30/2010	EQUITIES	GLADSTONE INVT CORP	ASSET MGMT & CUSTODY BNKS	183,720.79	20,460.90
06/30/2010	EQUITIES	GLADSTONE INVT CORP	ASSET MGMT & CUSTODY BNKS	4,623.19	1,570.14
06/30/2010	EQUITIES	GLANBIA ORD EUR0.06	IRELAND	1,446,222.28	-11,216.57
06/30/2010	EQUITIES	GLASTON OYJ ABP NPV	FINLAND	8,733.95	1,498.79
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	89,941,180.84	-8,369,370.87
06/30/2010	EQUITIES	GLAXOSMITHKLINE ORD GBP0.25	PHARMACEUTICALS & BIOTECH	4,545,594.93	0.00
06/30/2010	EQUITIES	GLAXOSMITHKLINE PHARMACEUTICAL	INDIA	11,426,415.15	5,422,291.78
06/30/2010	EQUITIES	GLEACHER & CO INC	INVESTMNT BKG & BROKERAGE	669,354.60	-334,011.09
06/30/2010	EQUITIES	GLEACHER & CO INC	INVESTMNT BKG & BROKERAGE	3,016.65	-4,529.57
06/30/2010	EQUITIES	GLEESON(M J) GROUP ORD GBP0.02	CONSTRUCTION & MATERIALS	54,984.85	-161,607.15
06/30/2010	EQUITIES	GLENMARK PHARM INR1.00	INDIA	97,813.64	0.00
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	530.23	0.00
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	6,530.58	1,297.17
06/30/2010	EQUITIES	GLG PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	2,023,380.42	-32,251.16
06/30/2010	EQUITIES	GLIMCHER RLTY TR SHS BEN INT	RETAIL REITS	1,917,656.32	-583,410.37
06/30/2010	EQUITIES	GLIMCHER RLTY TR SHS BEN INT	RETAIL REITS	12,080.96	7,072.73
06/30/2010	EQUITIES	GLOBAL & YUASA BATTERY CO	SOUTH KOREA	994,462.38	209,471.40
06/30/2010	EQUITIES	GLOBAL BIO-CHEM TE HKD0.10	HONG KONG	35,062.39	0.00
06/30/2010	EQUITIES	GLOBAL CASH ACCESS HLDGS INC	DATA PROCNG/OUTSRCD SVCS	12,083.96	519.56
06/30/2010	EQUITIES	GLOBAL CASH ACCESS HLDGS INC	DATA PROCNG/OUTSRCD SVCS	433,414.73	-48,952.85
06/30/2010	EQUITIES	GLOBAL CROSSING LTD SHS NEW	ALTERNATIVE CARRIERS	676,353.16	-127,105.52
06/30/2010	EQUITIES	GLOBAL CROSSING LTD SHS NEW	ALTERNATIVE CARRIERS	9,713.83	2,127.31
06/30/2010	EQUITIES	GLOBAL GEOPHYSICAL SERVICES	OIL & GAS EQUIP/SVCS	920.04	-135.38
06/30/2010	EQUITIES	GLOBAL GREEN TECH GROUP CO	HONG KONG	24,623.90	-6,480.18
06/30/2010	EQUITIES	GLOBAL INDUSTRIES LTD	OIL & GAS EQUIP/SVCS	954,380.93	-473,245.06
06/30/2010	EQUITIES	GLOBAL INDUSTRIES LTD	OIL & GAS EQUIP/SVCS	16,837.50	-6,825.00
06/30/2010	EQUITIES	GLOBAL MIXED-MODE TECHNOLOGY	TAIWAN	50,230.10	0.00
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	92,263.50	3,888.50
06/30/2010	EQUITIES	GLOBAL PMTS INC COM	DATA PROCNG/OUTSRCD SVCS	6,654,153.24	862,584.84
06/30/2010	EQUITIES	GLOBAL SOURCE LTD SHS	PUBLISHING	229,994.24	-100,672.85
06/30/2010	EQUITIES	GLOBAL SOURCE LTD SHS	PUBLISHING	4,319.84	606.10
06/30/2010	EQUITIES	GLOBAL UNICHIP CORP TWD10	TAIWAN	57,245.59	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GLOBALSTAR INC COM	ALTERNATIVE CARRIERS	6,414.10	-79.97
06/30/2010	EQUITIES	GLOBALTRANS INVT PLC SPONSORED	CYPRUS	81,758.45	0.00
06/30/2010	EQUITIES	GLOBE SPECIALTY METALS INC	DIV METALS & MINING	14,451.67	-1,068.84
06/30/2010	EQUITIES	GLOBE SPECIALTY METALS INC	DIV METALS & MINING	2,066.00	-115.00
06/30/2010	EQUITIES	GLOBE TELECOM INC	PHILIPPINES	484,039.48	-13,440.98
06/30/2010	EQUITIES	GLOBECOMM SYS INC COM	COMMUNICATIONS EQUIPMENT	202,001.25	17,937.29
06/30/2010	EQUITIES	GLORIOUS SUN ENTERPRISE	CHINA	28,303.04	-1,502.50
06/30/2010	EQUITIES	GLORY KOGYO Y50	MACHINERY	717,299.47	46,634.82
06/30/2010	EQUITIES	GLOVIS CO LTD KRW500	SOUTH KOREA	1,270,522.00	157,635.25
06/30/2010	EQUITIES	GLOW ENERGY THB10(ALIEN MKT)	THAILAND	187,885.92	0.00
06/30/2010	EQUITIES	GLOW ENERGY THB10(NVDR)	THAILAND	37,706.71	0.00
06/30/2010	EQUITIES	GLV INC	CDN INDUSTRIAL MACHINERY	565,210.56	146,234.95
06/30/2010	EQUITIES	GMX RES INC COM	OIL & GAS EXPL & PROD	352,913.22	-655,903.87
06/30/2010	EQUITIES	GMX RES INC COM	OIL & GAS EXPL & PROD	9,689.57	-9,932.75
06/30/2010	EQUITIES	GODO STEEL LTD JPY50	IRON AND STEEL	799,721.86	-92,180.31
06/30/2010	EQUITIES	GOLAR LNG LIMITED SHS	OIL & GAS STORAGE & TRANS	16,759.26	4,350.71
06/30/2010	EQUITIES	GOLAR LNG LIMITED SHS	OIL & GAS STORAGE & TRANS	613,598.16	-79,076.04
06/30/2010	EQUITIES	GOLD FIELDS ORD ZAR0.50	SOUTH AFRICA	1,806,901.75	0.00
06/30/2010	EQUITIES	GOLD PEAK INDS HKD0.50	HONG KONG	16,217.81	97.81
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	1,638,181.11	0.00
06/30/2010	EQUITIES	GOLDCORP INC	CDN GOLD	27,918,975.94	4,966,290.83
06/30/2010	EQUITIES	GOLDCORP INC NEW COM	CDN GOLD	17,540.00	4,458.49
06/30/2010	EQUITIES	GOLDEN AGRI RES USD0.025	MAURITIUS	127,285.16	0.00
06/30/2010	EQUITIES	GOLDEN AGRI RES USD0.025	MAURITIUS	1,884,173.77	-478,671.20
06/30/2010	EQUITIES	GOLDEN AGRI-RESOURCES-CW12	MAURITIUS	0.07	0.07
06/30/2010	EQUITIES	GOLDEN EAGLE RETAIL GROUP LTD	CHINA	453,691.26	159,259.31
06/30/2010	EQUITIES	GOLDEN MEDITECH HKD0.10	HONG KONG	99,080.46	0.00
06/30/2010	EQUITIES	GOLDEN OCEAN USD0.10	NORWAY	127,054.16	-89,749.70
06/30/2010	EQUITIES	GOLDEN POND HEALTHCARE CONTRA	OTHER DIVERS FINCL SVCS	0.00	0.00
06/30/2010	EQUITIES	GOLDEN RESOURCES HKD0.10	HONG KONG	36,085.09	-20,904.31
06/30/2010	EQUITIES	GOLDEN STAR RES LTD CDA COM	CDN GOLD	599,617.62	-31,232.33
06/30/2010	EQUITIES	GOLDEN STAR RES LTD CDA COM	CDN GOLD	7,446.00	-387.00
06/30/2010	EQUITIES	GOLDEN WEST RESOURCES LTD NPV	AUSTRALIA	10,793.41	298.62
06/30/2010	EQUITIES	GOLDIN PROPERTIES HLDGS LTD	HONG KONG	15,255.90	-790.17
06/30/2010	EQUITIES	GOLDLION HLDGS ORD HK\$0.10	HONG KONG	157,569.77	0.00
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	531,844.58	0.00
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	700,497.10	0.00
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	2,116,728.75	-173,166.77
06/30/2010	EQUITIES	GOLDMAN SACHS GROUP INC/THE	INVESTMNT BKG & BROKERAGE	230,156,347.35	-3,278,453.42
06/30/2010	EQUITIES	GOLDSUN DEV & CONST TWD10	TAIWAN	86,145.77	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GOLDWIN INC JPY50	TEXTILES AND APPARELS	106,181.49	-41,882.32
06/30/2010	EQUITIES	GOLUB CAPITAL BDC INC	ASSET MGMT & CUSTODY BNKS	3,273.34	-50.39
06/30/2010	EQUITIES	GOLUB CAPITAL BDC INC	ASSET MGMT & CUSTODY BNKS	3,244.50	-52.25
06/30/2010	EQUITIES	GOME ELECTRICAL AP HKD0.1	HONG KONG	4,553,653.94	-639,562.82
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	1,460,774.34	-398,538.12
06/30/2010	EQUITIES	GOODMAN FIELDER NPV	AUSTRALIA	79,226.09	0.00
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	170,956.86	0.00
06/30/2010	EQUITIES	GOODMAN LTD	AUSTRALIA	3,421,474.25	231,605.45
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	61,810.37	0.00
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	260,473.05	76,538.25
06/30/2010	EQUITIES	GOODRICH CORP	AEROSPACE & DEFENSE	28,400,860.61	9,456,587.55
06/30/2010	EQUITIES	GOODRICH PETROLEUM CORP	OIL & GAS EXPL & PROD	419,088.00	-600,903.06
06/30/2010	EQUITIES	GOODRICH PETROLEUM CORP	OIL & GAS EXPL & PROD	10,596.00	-11,063.99
06/30/2010	EQUITIES	GOODYEAR TIRE & RUBR CO COM	TIRES & RUBBER	82,243.56	-9,266.88
06/30/2010	EQUITIES	GOODYEAR TIRE & RUBR CO COM	TIRES & RUBBER	8,730,789.06	-5,026,048.68
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	402,831,477.95	34,339,827.98
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	3,410,541.75	277,925.22
06/30/2010	EQUITIES	GOOGLE INC	INTERNET SOFTWARE & SVCS	1,210,445.15	0.00
06/30/2010	EQUITIES	GORMAN RUPP CO	INDUSTRIAL MACHINERY	14,954.85	2,596.95
06/30/2010	EQUITIES	GORMAN RUPP CO	INDUSTRIAL MACHINERY	459,692.55	136,701.30
06/30/2010	EQUITIES	GOVERNMENT PPTYS INCOME TR	OFFICE REITS	3,005,796.64	189,984.49
06/30/2010	EQUITIES	GOVERNMENT PPTYS INCOME TR	OFFICE REITS	2,552.00	249.20
06/30/2010	EQUITIES	GP BATTERIES INTL SG\$0.80	SINGAPORE	40,190.53	-2,453.83
06/30/2010	EQUITIES	GP INDUSTRIES SGD0.20	SINGAPORE	41,408.21	12,842.25
06/30/2010	EQUITIES	GP STRATEGIES CORP COM	HUMAN RESOURCE & EMP SVCS	39,508.92	-538.61
06/30/2010	EQUITIES	GPE BRUXELLES LAM STRIP VVPR	BELGIUM	0.01	0.00
06/30/2010	EQUITIES	GPO IND SALTILLO COM NPV	MEXICO	74,378.18	0.00
06/30/2010	EQUITIES	GPO SIMEC SA SER'B'NPV	MEXICO	156,143.71	-15,412.45
06/30/2010	EQUITIES	GPT GROUP	AUSTRALIA	2,163,217.57	-1,761,027.21
06/30/2010	EQUITIES	GPT GROUP	AUSTRALIA	210,455.60	0.00
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	5,099,527.92	601,799.96
06/30/2010	EQUITIES	GRACE WR & CO DEL NEW COM	SPECIALTY CHEMICALS	52,600.00	19,495.75
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	56,126.29	12,901.68
06/30/2010	EQUITIES	GRACO INC COM	INDUSTRIAL MACHINERY	16,223,711.47	-2,223,850.87
06/30/2010	EQUITIES	GRAFTECH INTERNATIONAL LTD	ELECTRIC COMP & EQUIP	5,287,059.84	280,784.71
06/30/2010	EQUITIES	GRAFTECH INTERNATIONAL LTD	ELECTRIC COMP & EQUIP	62,763.66	20,048.31
06/30/2010	EQUITIES	GRAFTON GROUP UT (1 ORD & 1 C	IRELAND	7,002,604.11	-10,896,289.41
06/30/2010	EQUITIES	GRAHAM CORP	INDUSTRIAL MACHINERY	6,700.53	-93.87
06/30/2010	EQUITIES	GRAHAM CORP	INDUSTRIAL MACHINERY	212,738.08	-123,248.90
06/30/2010	EQUITIES	GRAINCORP 'N'NPV	AUSTRALIA	201,049.53	-81,163.46

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	36,311,382.90	7,745,700.15
06/30/2010	EQUITIES	GRAINGER W W INC COM	TRADING COS & DISTRIBUTOR	178,811.10	36,865.34
06/30/2010	EQUITIES	GRAMMER AG NPV	GERMANY	14,549.75	7,473.90
06/30/2010	EQUITIES	GRAN TIERRA ENERGY INC	OIL & GAS EXPL & PROD	315,416.65	19,931.40
06/30/2010	EQUITIES	GRANA Y MONTERO SA PEN0.70	PERU	73,416.87	0.00
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	4,676,112.54	440,313.89
06/30/2010	EQUITIES	GRAND CANYON ED INC COM	EDUCATION SERVICES	9,301.71	2,216.91
06/30/2010	EQUITIES	GRAND PACIF PETROC TWD10	TAIWAN	217,370.81	-66,227.86
06/30/2010	EQUITIES	GRANDE CACHE COAL CORP	CDN DIV METALS & MINING	2,528,866.51	263,671.05
06/30/2010	EQUITIES	GRANDE HLDGS HKD2.50	HONG KONG	6,102.36	-19,449.11
06/30/2010	EQUITIES	GRANGE RESOURCES NPV POST	AUSTRALIA	3,796.70	90.28
06/30/2010	EQUITIES	GRANITE CONSTR INC COM	CONSTRUCTION & ENGINEERNG	2,536,021.60	-1,194,137.17
06/30/2010	EQUITIES	GRANITE CONSTR INC COM	CONSTRUCTION & ENGINEERNG	29,163.30	-13,493.10
06/30/2010	EQUITIES	GRANITE HACARMEL I ILS1	ISRAEL	100,901.05	0.00
06/30/2010	EQUITIES	GRAPHIC PACKAGING HLDG CO COM	PAPER PACKAGING	317,819.25	-187,605.95
06/30/2010	EQUITIES	GRAPHIC PACKAGING HLDG CO COM	PAPER PACKAGING	14,354.55	6,164.13
06/30/2010	EQUITIES	GRASIM IND INR10 DEMAT	INDIA	11,598,975.38	3,556,042.95
06/30/2010	EQUITIES	GRAY TELEVISION INC	BROADCASTING	55,121.52	-11,170.68
06/30/2010	EQUITIES	GREAT ATLANTIC & PAC TEA INC	FOOD RETAIL	157,298.70	-391,331.15
06/30/2010	EQUITIES	GREAT ATLANTIC & PAC TEA INC	FOOD RETAIL	2,394.60	-30.70
06/30/2010	EQUITIES	GREAT EAGLE HLDGS HK0.50	HONG KONG	2,721,915.96	683,986.94
06/30/2010	EQUITIES	GREAT EASTERN SHIPPING INR10	INDIA	255,207.57	-13,976.12
06/30/2010	EQUITIES	GREAT LAKES DREDGE & DOCK CORP	CONSTRUCTION & ENGINEERNG	7,788.00	1,109.20
06/30/2010	EQUITIES	GREAT LAKES DREDGE & DOCK CORP	CONSTRUCTION & ENGINEERNG	633,414.00	60,983.99
06/30/2010	EQUITIES	GREAT OFFSHORE LTD INR10	INDIA	89,609.29	0.00
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	23,838.71	0.00
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	6,624,064.86	-2,544,114.28
06/30/2010	EQUITIES	GREAT PLAINS ENERGY INC COM	ELECTRIC UTILITIES	87,567.90	11,164.65
06/30/2010	EQUITIES	GREAT PORTLAND ESTATES ORD	REAL ESTATE INVEST TRUSTS	996.04	0.00
06/30/2010	EQUITIES	GREAT SOUTHN BANCORP INC	REGIONAL BANKS	2,049.00	-54.75
06/30/2010	EQUITIES	GREAT SOUTHN BANCORP INC	REGIONAL BANKS	152,527.56	-1,636.25
06/30/2010	EQUITIES	GREAT WALL ENTERPR TWD10	TAIWAN	75,561.75	0.00
06/30/2010	EQUITIES	GREAT WALL MOTOR COMPANY LTD	CHINA	427,684.78	18,148.69
06/30/2010	EQUITIES	GREAT WALL TECHNOLOGY CO CL H	CHINA	454,059.62	193,269.25
06/30/2010	EQUITIES	GREAT WEST LIFECO INC	CDN LIFE & HEATHL INS	329,653.84	0.00
06/30/2010	EQUITIES	GREAT WEST LIFECO INC	CDN LIFE & HEATHL INS	3,852,699.43	-985,247.32
06/30/2010	EQUITIES	GREATBATCH INC COM	HEALTH CARE EQUIPMENT	640,140.83	117,899.56
06/30/2010	EQUITIES	GREATBATCH INC COM	HEALTH CARE EQUIPMENT	6,313.73	316.96
06/30/2010	EQUITIES	GREATEK ELECTRONICS INC TWD10	TAIWAN	323,293.41	0.00
06/30/2010	EQUITIES	GREE ELEC APPLICAN 'A'CNY1	CHINA	56,667.30	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GREE INC NPV	JAPAN	1,836,735.39	938,696.29
06/30/2010	EQUITIES	GREEN BANKSHARES INC	REGIONAL BANKS	3,192.50	-338.50
06/30/2010	EQUITIES	GREEN BANKSHARES INC	REGIONAL BANKS	9,079.47	-1,053.84
06/30/2010	EQUITIES	GREEN CROSS CORPOR KRW5000	SOUTH KOREA	189,846.50	0.00
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	4,640,571.90	3,622,771.66
06/30/2010	EQUITIES	GREEN MTN COFFEE ROASTERS INC	PACKAGED FOODS & MEATS	90,078.50	20,199.23
06/30/2010	EQUITIES	GREEN PLAINS RENEWABLE ENERGY	OIL & GAS REFINING & MKTG	4,854.50	-684.00
06/30/2010	EQUITIES	GREEN PLAINS RENEWABLE ENERGY	OIL & GAS REFINING & MKTG	132,124.16	-1,519.20
06/30/2010	EQUITIES	GREENBRIER COS INC	CONSTR,FARM MACH & HVY TR	304,169.60	-205,033.13
06/30/2010	EQUITIES	GREENBRIER COS INC	CONSTR,FARM MACH & HVY TR	8,008.00	3,010.15
06/30/2010	EQUITIES	GREENE KING ORD GBP0.125	TRAVEL & LEISURE	2,620,022.74	-2,051,578.86
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	43,707.95	-8,193.90
06/30/2010	EQUITIES	GREENHILL & CO INC	INVESTMNT BKG & BROKERAGE	6,212,947.55	-1,241,412.46
06/30/2010	EQUITIES	GREENHUNTER ENERGY INC WT TO	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	GREENLIGHT CAPITAL RE LTD CL A	REINSURANCE	1,133,449.24	486,029.91
06/30/2010	EQUITIES	GREENLIGHT CAPITAL RE LTD CL A	REINSURANCE	31,235.60	11,441.86
06/30/2010	EQUITIES	GREENTECH ENERGY S DKK5	DENMARK	30,256.08	-33,356.92
06/30/2010	EQUITIES	GREENTOWN CHINA HOLDINGS LTD	CHINA	130,555.10	0.00
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	20,116.95	0.00
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	5,458,956.80	1,318,880.12
06/30/2010	EQUITIES	GREIF INC CL A COM	METAL & GLASS CONTAINERS	63,234.80	11,989.30
06/30/2010	EQUITIES	GRENDENE SA COM NPV	BRAZIL	334,965.54	0.00
06/30/2010	EQUITIES	GRENKE LEASING AG NPV	GERMANY	354,463.22	17,846.25
06/30/2010	EQUITIES	GRIFFIN LD & NURSERIES INC	AGRICULTURAL PRODUCTS	27,559.00	-4,784.85
06/30/2010	EQUITIES	GRIFFIN LD & NURSERIES INC	AGRICULTURAL PRODUCTS	2,260.60	-98.79
06/30/2010	EQUITIES	GRIFFON CORP COM	BUILDING PRODUCTS	24,708.04	2,971.22
06/30/2010	EQUITIES	GRIFFON CORP COM	BUILDING PRODUCTS	656,665.38	-218,141.27
06/30/2010	EQUITIES	GRIFOLS SA EUR0.5	SPAIN	665,970.11	-754,384.34
06/30/2010	EQUITIES	GRIFOLS SA EUR0.5	SPAIN	73,040.95	0.00
06/30/2010	EQUITIES	GRINDROD ZAR0.00002	SOUTH AFRICA	141,625.00	0.00
06/30/2010	EQUITIES	GROUP FIVE NPV	SOUTH AFRICA	241,305.07	-25,281.69
06/30/2010	EQUITIES	GROUP FIVE NPV	SOUTH AFRICA	65,869.45	-18,068.71
06/30/2010	EQUITIES	GROUP 1 AUTOMOTIVE INC COM	AUTOMOTIVE RETAIL	2,910,213.93	-815,894.24
06/30/2010	EQUITIES	GROUP 1 AUTOMOTIVE INC COM	AUTOMOTIVE RETAIL	18,165.16	2,532.16
06/30/2010	EQUITIES	GROUPE AEROPLAN INC	CDN ADVERTISING	629,917.53	-100,376.82
06/30/2010	EQUITIES	GROUPE BRUXELLES L NPV	BELGIUM	296,659.31	0.00
06/30/2010	EQUITIES	GROUPE BRUXELLES L NPV	BELGIUM	3,885,122.74	-987,912.34
06/30/2010	EQUITIES	GROUPE CGI INC CL A SUB VTG	CDN IT CONSULTNG/OTH SVCS	3,404,040.00	6,434.03
06/30/2010	EQUITIES	GROUPE PARTOUCHE EUR2	FRANCE	2,581.89	-3,015.17
06/30/2010	EQUITIES	GROUPE PARTOUCHE EUR2	FRANCE	28,672.46	-15,472.37

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GRUPE STERIA EUR1	FRANCE	178,698.75	12,850.01
06/30/2010	EQUITIES	GRUPE STERIA EUR1	FRANCE	711,639.88	94,692.99
06/30/2010	EQUITIES	GRUMA SAB DE CV SER 'B' NPV	MEXICO	263,131.96	-55,954.52
06/30/2010	EQUITIES	GRUPA LOTOS S A PLN1.00(CA)	POLAND	416,029.79	-29,023.75
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	251,482.14	0.00
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	1,612,664.60	-165,335.52
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL	MEXICO	10,091,156.60	-92,243.78
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL CENTRC	MEXICO	51,727.48	0.00
06/30/2010	EQUITIES	GRUPO AEROPORTUARIO DEL SUREST	MEXICO	8,505,425.89	1,305,542.02
06/30/2010	EQUITIES	GRUPO CATALANA OCCIDENTE SA	SPAIN	16,034.79	-3,423.47
06/30/2010	EQUITIES	GRUPO CONTL SAB COM SER I	MEXICO	156,024.39	0.00
06/30/2010	EQUITIES	GRUPO ELEKTRA(NEW) COM NPV	MEXICO	374,722.29	0.00
06/30/2010	EQUITIES	GRUPO EMPRESARIAL ENCE SA	SPAIN	472,538.35	-643,428.71
06/30/2010	EQUITIES	GRUPO EZENTIS SA	SPAIN	22,323.46	-13,038.14
06/30/2010	EQUITIES	GRUPO FIN IMBURSA SAB DE CV	MEXICO	7,680,888.47	0.00
06/30/2010	EQUITIES	GRUPO FINANCIERO BANORTE SAB	MEXICO	24,957,550.77	10,663,601.29
06/30/2010	EQUITIES	GRUPO MEXICO SAB DE CV	MEXICO	13,416,809.44	4,902,015.30
06/30/2010	EQUITIES	GRUPO MODELO SAB DE CV MXP	MEXICO	574,366.56	0.00
06/30/2010	EQUITIES	GRUPO TELEVISA SA	MEXICO	6,536,149.18	-205,975.93
06/30/2010	EQUITIES	GRUPO TELEVISA SA DE CV PTG	MEXICO	209,886.00	0.00
06/30/2010	EQUITIES	GRUPPO EDITORIALE L'ESPRESSO	ITALY	809,268.30	-240,578.24
06/30/2010	EQUITIES	GS ENGINEERING & CONSTRUCTION	SOUTH KOREA	764,977.97	0.00
06/30/2010	EQUITIES	GS HOME SHOPPING INC KRW5000	SOUTH KOREA	122,395.98	0.00
06/30/2010	EQUITIES	GS YUASA CORP NPV	BANKS	1,289,777.48	-307,216.08
06/30/2010	EQUITIES	GS YUASA CORP NPV	BANKS	126,185.50	0.00
06/30/2010	EQUITIES	GSD HOLDINGS TRY1	TURKEY	654,831.30	244,463.36
06/30/2010	EQUITIES	GSE SYSTEMS INC	APPLICATION SOFTWARE	413,360.78	-149,101.90
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	5,366,851.20	1,432,298.32
06/30/2010	EQUITIES	GSI COMMERCE INC	INTERNET SOFTWARE & SVCS	47,030.40	14,908.12
06/30/2010	EQUITIES	GSI CREOS CORP Y50	OTHER PRODUCTS	52,209.29	1,244.90
06/30/2010	EQUITIES	GSI TECHNOLOGY INC COM	SEMICONDUCTORS	-273,896.48	28,673.01
06/30/2010	EQUITIES	GT SOLAR INTL INC COM	SEMICONDUCTOR EQUIPMENT	565,488.00	-28,559.92
06/30/2010	EQUITIES	GT SOLAR INTL INC COM	SEMICONDUCTOR EQUIPMENT	2,464.00	-144.10
06/30/2010	EQUITIES	GTL INFRASTRUCTURE INR10	INDIA	49,773.53	0.00
06/30/2010	EQUITIES	GTL LTD INR10 (DEMAT T5)	INDIA	215,965.10	0.00
06/30/2010	EQUITIES	GUANGDONG INVT LTD ORD HK\$0.50	HONG KONG	184,315.20	0.00
06/30/2010	EQUITIES	GUANGDONG MD HLDGS 'A' CNY1	CHINA	29,306.83	0.00
06/30/2010	EQUITIES	GUANGDONG SHENGYI 'A' CNY1	CHINA	11,393.92	0.00
06/30/2010	EQUITIES	GUANGZHOU FRIENDSHIP CO A CNY1	CHINA	14,038.92	0.00
06/30/2010	EQUITIES	GUANGZHOU INVESTMENTS CO ORD	HONG KONG	120,900.60	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	GUANGZHOU KINGFA SCI & TEC	CHINA	12,684.69	0.00
06/30/2010	EQUITIES	GUANGZHOU R&F PROPERTIES	CHINA	397,022.26	0.00
06/30/2010	EQUITIES	GUARANTY TRUST BANK GDR EACH	NIGERIA	3,310,634.89	0.00
06/30/2010	EQUITIES	GUARANTY TRUST BANK NGN0.50	NIGERIA	4,103,442.92	1,100,805.69
06/30/2010	EQUITIES	GUDANG GARAM(PERSUSAHAAN ROKC	INDONESIA	256,546.24	147,837.02
06/30/2010	EQUITIES	GUESS? INC	APPAREL RETAIL	5,680,494.16	-127,626.79
06/30/2010	EQUITIES	GUESS? INC	APPAREL RETAIL	65,010.44	13,318.40
06/30/2010	EQUITIES	GUIDANCE SOFTWARE INC COM	APPLICATION SOFTWARE	4,713.66	56.71
06/30/2010	EQUITIES	GUINNESS ANCHOR BERHAD MY\$0.50	MALAYSIA	43,967.05	0.00
06/30/2010	EQUITIES	GUINNESS NIGERIA PLC NGN0.50	NIGERIA	4,400,770.88	739,641.50
06/30/2010	EQUITIES	GUJARAT GAS INR2 (POST	INDIA	30,809.50	0.00
06/30/2010	EQUITIES	GUJARAT IND POWER INR10	INDIA	104,906.97	0.00
06/30/2010	EQUITIES	GUJARAT NARMADA VA INR10	INDIA	8,527.23	0.00
06/30/2010	EQUITIES	GUJARAT STATE FER INR10	INDIA	125,071.08	0.00
06/30/2010	EQUITIES	GUJARAT STATE PETRONET LTD	INDIA	185,094.80	0.00
06/30/2010	EQUITIES	GULF IS FABRICATION INC COM	OIL & GAS EQUIP/SVCS	377,322.24	-145,328.94
06/30/2010	EQUITIES	GULF IS FABRICATION INC COM	OIL & GAS EQUIP/SVCS	7,992.80	69.26
06/30/2010	EQUITIES	GULFMARK OFFSHORE INC CLASS A	OIL & GAS EQUIP/SVCS	19,964.40	-1,478.28
06/30/2010	EQUITIES	GULFMARK OFFSHORE INC CLASS A	OIL & GAS EQUIP/SVCS	1,682,433.00	-791,306.36
06/30/2010	EQUITIES	GULFPORT ENERGY CORP	OIL & GAS EXPL & PROD	1,256,851.64	346,537.52
06/30/2010	EQUITIES	GULFPORT ENERGY CORP	OIL & GAS EXPL & PROD	14,967.32	7,741.90
06/30/2010	EQUITIES	GUN-EI CHEMICAL INDST CO Y50	CHEMICALS	61,995.71	-16,037.83
06/30/2010	EQUITIES	GUNMA BANK Y50	BANKS	1,383,103.66	-322,144.11
06/30/2010	EQUITIES	GUNMA BANK Y50	BANKS	107,497.52	0.00
06/30/2010	EQUITIES	GUNNS LIMITED NPV	AUSTRALIA	287,635.93	-919,033.95
06/30/2010	EQUITIES	GUNZE Y50	TEXTILES AND APPARELS	91,761.78	-15,812.15
06/30/2010	EQUITIES	GUOCOLAND LTD SG\$1	SINGAPORE	93,940.26	21,332.90
06/30/2010	EQUITIES	GUYANA GOLDFIELDS INC NEW	CDN GOLD	-271,943.73	-16,331.52
06/30/2010	EQUITIES	GUYENNE & GASCOGNE EUR4	FRANCE	503,392.08	-331,788.20
06/30/2010	EQUITIES	GVK POWER & INFRASTRUCTURE LTD	INDIA	55,090.97	0.00
06/30/2010	EQUITIES	GVT HOLDING SA COM NPV	BRAZIL	1,446,555.90	0.00
06/30/2010	EQUITIES	GWANGJU SHINSEGAE KRW5000	SOUTH KOREA	35,414.79	0.00
06/30/2010	EQUITIES	GWANGJU SHINSEGAE KRW5000	SOUTH KOREA	41,579.34	7,451.94
06/30/2010	EQUITIES	GYMBOREE CORP COM	APPAREL RETAIL	4,529,310.08	623,797.10
06/30/2010	EQUITIES	GYMBOREE CORP COM	APPAREL RETAIL	36,346.21	5,876.32
06/30/2010	EQUITIES	GZI REIT GZI REAL ESTATE	HONG KONG	106,171.81	0.00
06/30/2010	EQUITIES	GZI TRANSPORT ORD HKD0.10	CHINA	103,739.05	0.00
06/30/2010	EQUITIES	G4S PLC ORD GBP0.25	SUPPORT SERVICES	2,665,691.39	662,022.06
06/30/2010	EQUITIES	G4S PLC ORD GBP0.25	SUPPORT SERVICES	284,920.43	0.00
06/30/2010	EQUITIES	H & E EQUIP SVCS INC COM	TRADING COS & DISTRIBUTOR	5,355.35	-151.66

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	H & E EQUIP SVCS INC COM	TRADING COS & DISTRIBUTOR	302,296.40	-146,331.63
06/30/2010	EQUITIES	H PLUS H INTL SER'B'DKK100	DENMARK	10,166.16	-5,582.80
06/30/2010	EQUITIES	H.I.S.CO JPY50	SERVICES	2,128,945.66	91,212.89
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	31,816.71	0.00
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	14,554,368.60	-6,185,159.37
06/30/2010	EQUITIES	H&R BLOCK INC	SPECIALIZED CONSUMER SVCS	177,976.56	16,963.34
06/30/2010	EQUITIES	H-ONE CO LTD	LAND TRANSPORTATION	14,781.33	-5,666.70
06/30/2010	EQUITIES	HABIB BANK PKR10	PAKISTAN	69,467.37	-12,040.28
06/30/2010	EQUITIES	HACHIJUNI BANK Y50	OTHER FINANCING BUSINESS	2,056,061.05	-376,744.51
06/30/2010	EQUITIES	HACHIJUNI BANK Y50	OTHER FINANCING BUSINESS	123,609.41	0.00
06/30/2010	EQUITIES	HACKETT GROUP INC COM	IT CONSULTNG & OTHER SVCS	4,459.47	1,095.03
06/30/2010	EQUITIES	HACKETT GROUP INC COM	IT CONSULTNG & OTHER SVCS	271,361.70	-206,237.88
06/30/2010	EQUITIES	HAEMONETICS CORP MASS COM	HEALTH CARE SUPPLIES	1,846,868.16	329,446.01
06/30/2010	EQUITIES	HAEMONETICS CORP MASS COM	HEALTH CARE SUPPLIES	41,317.44	324.24
06/30/2010	EQUITIES	HAI KWANG ENTERPRISE	TAIWAN	110,910.06	-47,031.47
06/30/2010	EQUITIES	HAIN CELESTIAL GROUP INC/THE	PACKAGED FOODS & MEATS	29,770.92	5,071.72
06/30/2010	EQUITIES	HAIN CELESTIAL GROUP INC/THE	PACKAGED FOODS & MEATS	1,438,786.61	131,404.38
06/30/2010	EQUITIES	HAINAN MEILAN AIRP 'H'CNY1	CHINA	78,844.20	0.00
06/30/2010	EQUITIES	HAITIAN INTL HOLDINGS LTD	CHINA	386,897.75	-30,731.34
06/30/2010	EQUITIES	HAJIME CONSTRUCTION CO LTD	CONSTRUCTION	523,968.81	-111,011.23
06/30/2010	EQUITIES	HAJIME CONSTRUCTION CO LTD	CONSTRUCTION	24,307.83	-9,298.04
06/30/2010	EQUITIES	HAKON INVEST SEK2.50	SWEDEN	-113,158.37	5,913.35
06/30/2010	EQUITIES	HAKUHODO DY HLDGS INC NPV	SERVICES	60,456.23	0.00
06/30/2010	EQUITIES	HAKUHODO DY HLDGS INC NPV	SERVICES	622,182.74	-185,452.72
06/30/2010	EQUITIES	HALCOR METAL PROCESSING	GREECE	8,772.98	-15,245.16
06/30/2010	EQUITIES	HALDEX AB SEK5	SWEDEN	561,272.20	-142,235.48
06/30/2010	EQUITIES	HALIM KRW500	SOUTH KOREA	169,757.02	8,304.56
06/30/2010	EQUITIES	HALLA CLIMATE CONT ORD KRW500	SOUTH KOREA	245,565.56	1,731.75
06/30/2010	EQUITIES	HALLA ENGINEERING & CONSTRUCT	SOUTH KOREA	98,308.86	0.00
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	69,524,667.10	1,342,209.64
06/30/2010	EQUITIES	HALLIBURTON CO	OIL & GAS EQUIP/SVCS	705,763.40	71,582.52
06/30/2010	EQUITIES	HALLMARK FINL SVCS INC COM NEW	PROPERTY & CASUALTY INS	4,656.60	1,389.70
06/30/2010	EQUITIES	HALLMARK FINL SVCS INC COM NEW	PROPERTY & CASUALTY INS	290,102.20	67,376.00
06/30/2010	EQUITIES	HALMA ORD 10P	INDUSTRIAL ENGINEERING	16,575,068.46	6,953,448.87
06/30/2010	EQUITIES	HALOZYME THERAPEUTICS INC	BIOTECHNOLOGY	688,012.16	2,204.94
06/30/2010	EQUITIES	HALOZYME THERAPEUTICS INC	BIOTECHNOLOGY	17,536.64	921.67
06/30/2010	EQUITIES	HAMAKYOREX JPY50	LAND TRANSPORTATION	750,333.32	21,842.64
06/30/2010	EQUITIES	HAMBURGER HAFEN UND LOGISTIK A	GERMANY	310,344.94	-109,756.97
06/30/2010	EQUITIES	HAMMERSON ORD 25P REITS	REAL ESTATE INVEST TRUSTS	1,757,339.28	-1,072,495.74
06/30/2010	EQUITIES	HAMMERSON ORD 25P REITS	REAL ESTATE INVEST TRUSTS	181,522.81	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HAMPSON INDUSTRIES ORD GBP.025	AEROSPACE & DEFENCE	3,576.95	-575.26
06/30/2010	EQUITIES	HAN WHA KSWN5000	SOUTH KOREA	6,565,365.51	-943,981.09
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	11,610,551.51	-763,743.31
06/30/2010	EQUITIES	HANA FINANCIAL HOLDINGS	SOUTH KOREA	168,018.31	-23,565.25
06/30/2010	EQUITIES	HANA MICROELECTRNC THB1 (ALIEN	THAILAND	238,474.20	4,599.09
06/30/2010	EQUITIES	HANA TOUR SERVICE KRW500	SOUTH KOREA	1,735,801.50	124,237.78
06/30/2010	EQUITIES	HANCOCK HOLDING CO	REGIONAL BANKS	35,761.92	-933.48
06/30/2010	EQUITIES	HANCOCK HOLDING CO	REGIONAL BANKS	1,249,899.12	-129,405.13
06/30/2010	EQUITIES	HANDSOME CORP KRW500	SOUTH KOREA	185,218.77	0.00
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	8,366,383.80	626,996.37
06/30/2010	EQUITIES	HANESBRANDS INC COM	APPAREL ACCESS & LUXURY	78,628.08	23,006.72
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	23,434,514.09	5,440,141.42
06/30/2010	EQUITIES	HANG LUNG GROUP LTD	HONG KONG	223,701.67	0.00
06/30/2010	EQUITIES	HANG LUNG PROPERTIES LTD	HONG KONG	412,029.33	0.00
06/30/2010	EQUITIES	HANG LUNG PROPERTIES LTD	HONG KONG	4,975,004.17	128,570.65
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	11,670,416.08	-1,363,416.37
06/30/2010	EQUITIES	HANG SENG BANK HK\$5	HONG KONG	527,199.07	0.00
06/30/2010	EQUITIES	HANGER ORTHOPEDIC GROUP INC	HEALTH CARE FACILITIES	22,467.96	5,541.93
06/30/2010	EQUITIES	HANGER ORTHOPEDIC GROUP INC	HEALTH CARE FACILITIES	978,963.68	155,914.00
06/30/2010	EQUITIES	HANGZHOU STEAM TUR 'B' CNY1	CHINA	167,794.34	0.00
06/30/2010	EQUITIES	HANILEWHA CO LTD KRW500	SOUTH KOREA	578,376.27	298,907.62
06/30/2010	EQUITIES	HANJIN HEAVY INDUSTRY NPV	SOUTH KOREA	331,167.56	0.00
06/30/2010	EQUITIES	HANKOOK TIRE MANUFACTURING	SOUTH KOREA	920,638.02	35,138.62
06/30/2010	EQUITIES	HANKUK CARBON CO KRW500	SOUTH KOREA	113,818.06	0.00
06/30/2010	EQUITIES	HANKUK PAPER MFG KRW5000	SOUTH KOREA	56,824.97	0.00
06/30/2010	EQUITIES	HANKYU HANSHIN HLDGS INC	JAPAN	2,467,220.04	-609,470.57
06/30/2010	EQUITIES	HANKYU HANSHIN HLDGS INC	JAPAN	255,456.58	0.00
06/30/2010	EQUITIES	HANMI CAPITAL KRW5000	SOUTH KOREA	94,554.73	0.00
06/30/2010	EQUITIES	HANMI FINL CORP COM	REGIONAL BANKS	1,771.56	-322.26
06/30/2010	EQUITIES	HANMI PHARM IND CO KRW2500	SOUTH KOREA	54,396.13	0.00
06/30/2010	EQUITIES	HANNOVER RUECKVERSICHERUNG AG	GERMANY	1,259,400.44	156,539.21
06/30/2010	EQUITIES	HANNOVER RUECKVERSICHERUNG AG	GERMANY	131,442.93	0.00
06/30/2010	EQUITIES	HANNSTAR BOARD CORP TWD10	TAIWAN	435,683.97	-51,288.32
06/30/2010	EQUITIES	HANNSTAR BOARD INTL HOLDINGS	CHINA	26,464.11	-5,559.27
06/30/2010	EQUITIES	HANNY(HLDGS) HKD0.01	HONG KONG	6,765.61	-46,938.38
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	20,606.74	0.00
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	13,185,198.00	1,687,293.33
06/30/2010	EQUITIES	HANOVER INS GROUP INC COM	PROPERTY & CASUALTY INS	50,634.00	12,152.16
06/30/2010	EQUITIES	HANSABANK EEK10	ESTONIA	5,026.28	0.00
06/30/2010	EQUITIES	HANSEN MEDICAL INC	HEALTH CARE EQUIPMENT	2,351.52	-2,881.70



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HANSEN MEDICAL INC	HEALTH CARE EQUIPMENT	176,781.48	-397,414.65
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	18,951,376.26	1,930,685.20
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	90,187.66	2,206.58
06/30/2010	EQUITIES	HANSEN NATURAL CORP	SOFT DRINKS	3,949.45	0.00
06/30/2010	EQUITIES	HANSHIN CONST KRW5000	SOUTH KOREA	51,247.31	0.00
06/30/2010	EQUITIES	HANSOL PAPER MANUFACTURING	SOUTH KOREA	121,849.64	26,538.79
06/30/2010	EQUITIES	HANWA CO Y50	OTHER PRODUCTS	1,325,420.95	-104,123.51
06/30/2010	EQUITIES	HANWA CO Y50	OTHER PRODUCTS	96,282.07	-10,315.73
06/30/2010	EQUITIES	HANWEI ENERGY SERVICES CORP	CDN OIL & GAS EQUIP/SVCS	2,063.14	-6,078.85
06/30/2010	EQUITIES	HANWHA CHEMICAL CORP KSWN5000	SOUTH KOREA	1,001,552.77	59,693.29
06/30/2010	EQUITIES	HANWHA SECS KRW5000	SOUTH KOREA	53,949.11	0.00
06/30/2010	EQUITIES	HAP-SENG CONSOLIDATED BHD	MALAYSIA	97,509.27	0.00
06/30/2010	EQUITIES	HAPPINET CORP NPV	RETAIL TRADE	89,451.92	-24,555.80
06/30/2010	EQUITIES	HARBIN ELEC INC	ELECTRIC COMP & EQUIP	1,112,419.80	-115,792.58
06/30/2010	EQUITIES	HARBIN POWER EQUIPMENT CO 'H'	CHINA	533,353.07	0.00
06/30/2010	EQUITIES	HARBINGER GROUP INC COM	PACKAGED FOODS & MEATS	18,846.28	-2,280.76
06/30/2010	EQUITIES	HARBOE BRYGGEN 'B' DKK10	DENMARK	18,702.26	260.35
06/30/2010	EQUITIES	HARDY UNDERWRITING BERMUDA LTD	NONLIFE INSURANCE	96,476.91	-46,917.43
06/30/2010	EQUITIES	HARIMA CHEMIC	CHEMICALS	57,554.53	-13,650.82
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	92,931.93	0.00
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	19,403,544.42	-17,411,264.19
06/30/2010	EQUITIES	HARLEY-DAVIDSON INC	MOTORCYCLE MANUFACTURERS	165,324.51	44,101.41
06/30/2010	EQUITIES	HARLEYSVILLE GROUP INC	PROPERTY & CASUALTY INS	16,632.08	1,088.08
06/30/2010	EQUITIES	HARLEYSVILLE GROUP INC	PROPERTY & CASUALTY INS	635,215.13	157,516.03
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	13,677,574.33	-9,281,258.19
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	59,092.53	22,210.35
06/30/2010	EQUITIES	HARMAN INTERNATIONAL INDUSTRIE	CONSUMER ELECTRONICS	11,283.38	0.00
06/30/2010	EQUITIES	HARMONIC INC COM	COMMUNICATIONS EQUIPMENT	19,638.40	-505.40
06/30/2010	EQUITIES	HARMONIC INC COM	COMMUNICATIONS EQUIPMENT	1,132,069.44	-295,723.11
06/30/2010	EQUITIES	HARMONY GOLD MINING CO R0.50	SOUTH AFRICA	752,400.08	0.00
06/30/2010	EQUITIES	HARRIS & HARRIS GROUP INC	ASSET MGMT & CUSTODY BNKS	168,274.87	-50,263.59
06/30/2010	EQUITIES	HARRIS & HARRIS GROUP INC	ASSET MGMT & CUSTODY BNKS	8,388.59	-124.81
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	168,807.45	44,015.58
06/30/2010	EQUITIES	HARRIS CORP DEL COM	COMMUNICATIONS EQUIPMENT	37,454,720.45	3,791,207.78
06/30/2010	EQUITIES	HARRY WINSTON DIAMOND CORP	CDN PREC METALS & MINS	84,614.13	44,450.74
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	5,382,769.00	-1,594,647.59
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	64,954.00	-15,229.64
06/30/2010	EQUITIES	HARSCO CORP	INDUSTRIAL MACHINERY	18,270.99	0.00
06/30/2010	EQUITIES	HARTE-HANKS INC COM	ADVERTISING	16,803.60	3,216.00
06/30/2010	EQUITIES	HARTE-HANKS INC COM	ADVERTISING	509,071.75	-553,530.71

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	29,041,831.19	-30,389,595.46
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	298,263.21	62,700.95
06/30/2010	EQUITIES	HARTFORD FINANCIAL SERVICES GR	MULTI-LINE INSURANCE	93,577.62	0.00
06/30/2010	EQUITIES	HARUYAMA TRADING JPY50	RETAIL TRADE	29,354.73	-34,380.79
06/30/2010	EQUITIES	HARVEST NATURAL RESOURCES INC	OIL & GAS EXPL & PROD	17,245.80	5,339.40
06/30/2010	EQUITIES	HARVEST NATURAL RESOURCES INC	OIL & GAS EXPL & PROD	659,659.22	-243,314.89
06/30/2010	EQUITIES	HARVEY NASH GROUP ORD 5P	SUPPORT SERVICES	34,382.21	-32,421.57
06/30/2010	EQUITIES	HARVEY NORMAN HLDGS NPV	AUSTRALIA	2,264,975.62	-352,944.55
06/30/2010	EQUITIES	HARVEY NORMAN HLDGS NPV	AUSTRALIA	74,417.43	0.00
06/30/2010	EQUITIES	HASBRO INC	LEISURE PRODUCTS	15,989,872.80	6,827,028.20
06/30/2010	EQUITIES	HASBRO INC	LEISURE PRODUCTS	150,097.20	65,480.36
06/30/2010	EQUITIES	HASEKO CORP Y50	CONSTRUCTION	-1,597,078.77	342,950.65
06/30/2010	EQUITIES	HASTIE GROUP LIMITED NPV	AUSTRALIA	73,628.88	-30,917.84
06/30/2010	EQUITIES	HATHOR EXPLORATION LIMITED	CDN COAL/CONSUMABLE FUEL	-81,961.13	21,849.62
06/30/2010	EQUITIES	HATTERAS FINANCIAL CORP	MORTGAGE REITS	1,491,924.96	8,792.97
06/30/2010	EQUITIES	HATTERAS FINANCIAL CORP	MORTGAGE REITS	23,136.00	-385.10
06/30/2010	EQUITIES	HAULOTTE GROUP EUR0.13	FRANCE	596,373.19	127,029.01
06/30/2010	EQUITIES	HAVAS EUR0.4	FRANCE	2,520,234.90	-245,399.71
06/30/2010	EQUITIES	HAVEL HAMISHMAR IN ILS1	ISRAEL	64,887.83	0.00
06/30/2010	EQUITIES	HAVERTY FURNITURE COS INC	HOMEFURNISHING RETAIL	333,993.04	-106,730.80
06/30/2010	EQUITIES	HAVERTY FURNITURE COS INC	HOMEFURNISHING RETAIL	6,452.25	1,176.00
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	82,714.18	21,168.73
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	6,223,245.42	-233,577.19
06/30/2010	EQUITIES	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC UTILITIES	21,884.64	0.00
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	2,521,595.12	-675,432.19
06/30/2010	EQUITIES	HAWAIIAN HLDGS INC	AIRLINES	8,204.79	-74.06
06/30/2010	EQUITIES	HAWK CORP CL A COM	AUTO PARTS & EQUIPMENT	3,817.50	-112.50
06/30/2010	EQUITIES	HAWK CORP CL A COM	AUTO PARTS & EQUIPMENT	52,427.00	22,309.52
06/30/2010	EQUITIES	HAWKINS INC COM	COMMODITY CHEMICALS	315,712.88	16,125.23
06/30/2010	EQUITIES	HAWKINS INC COM	COMMODITY CHEMICALS	2,408.00	231.84
06/30/2010	EQUITIES	HAYNES INTL INC	STEEL	10,358.88	3,134.88
06/30/2010	EQUITIES	HAYNES INTL INC	STEEL	2,627,055.13	-319,170.03
06/30/2010	EQUITIES	HAYS ORD 1P	SUPPORT SERVICES	10,211,656.13	-3,697,488.86
06/30/2010	EQUITIES	HAZAMA CORP(NEW) NPV	BANKS	48,547.30	-26,482.56
06/30/2010	EQUITIES	HAZAMA CORP(NEW) NPV	BANKS	9,798.20	-5,546.01
06/30/2010	EQUITIES	HB FULLER CO	SPECIALTY CHEMICALS	3,918,662.46	-72,359.65
06/30/2010	EQUITIES	HB FULLER CO	SPECIALTY CHEMICALS	27,630.45	2,808.15
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	92,211.08	1,703.84
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	11,007,359.92	44,334.32
06/30/2010	EQUITIES	HCC INS HLDGS INC COM	MULTI-LINE INSURANCE	29,725.23	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HCL INFOSYSTEMS INR2 (POST	INDIA	30,558.21	0.00
06/30/2010	EQUITIES	HCL TECHNOLOGIES INR2(DEMAT)	INDIA	4,728,265.68	2,276,274.91
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	98,271.87	0.00
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	53,127,521.25	5,634,101.96
06/30/2010	EQUITIES	HCP INC COM	SPECIALIZED REITS	290,604.75	96,670.19
06/30/2010	EQUITIES	HDFC BANK INR10 (DEMAT)	INDIA	425,230.19	0.00
06/30/2010	EQUITIES	HEADWATERS INC COM	CONSTRUCTION MATERIALS	5,015.44	-1,977.92
06/30/2010	EQUITIES	HEADWATERS INC COM	CONSTRUCTION MATERIALS	162,141.28	-1,080,303.75
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	35,367,953.40	825,689.75
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	161,024.76	34,003.17
06/30/2010	EQUITIES	HEALTH CARE REIT INC	SPECIALIZED REITS	54,056.40	0.00
06/30/2010	EQUITIES	HEALTH GRADES INC	HEALTH CARE SERVICES	308,106.00	75,785.71
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	14,011,811.94	-5,554,602.25
06/30/2010	EQUITIES	HEALTH MANAGEMENT ASSOCIATES I	HEALTH CARE FACILITIES	68,710.11	20,515.76
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	79,373.09	29,899.26
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	24,450,250.41	5,642,054.39
06/30/2010	EQUITIES	HEALTH NET INC COM STK	MANAGED HEALTH CARE	25,107.81	0.00
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	3,509,619.62	-660,700.23
06/30/2010	EQUITIES	HEALTHCARE REALTY TRUST INC	SPECIALIZED REITS	52,771.94	14,868.38
06/30/2010	EQUITIES	HEALTHCARE SVCS GROUP INC	DIVERSIFIED SUPPORT SVCS	26,492.10	1,509.84
06/30/2010	EQUITIES	HEALTHCARE SVCS GROUP INC	DIVERSIFIED SUPPORT SVCS	2,148,873.15	211,196.68
06/30/2010	EQUITIES	HEALTHSCOPE LTD NPV	AUSTRALIA	494,226.50	60,907.42
06/30/2010	EQUITIES	HEALTHSOUTH CORP COM NEW	HEALTH CARE FACILITIES	5,755,570.20	322,307.60
06/30/2010	EQUITIES	HEALTHSOUTH CORP COM NEW	HEALTH CARE FACILITIES	51,302.82	18,645.60
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	24,118.05	8,754.65
06/30/2010	EQUITIES	HEALTHSPRING INC	MANAGED HEALTH CARE	3,270,252.48	-291,427.26
06/30/2010	EQUITIES	HEALTHTRONICS INC	HEALTH CARE EQUIPMENT	682,483.83	-3,871.65
06/30/2010	EQUITIES	HEALTHWAYS INC COM	HEALTH CARE SERVICES	924,908.56	-392,809.32
06/30/2010	EQUITIES	HEALTHWAYS INC COM	HEALTH CARE SERVICES	13,088.16	-56.53
06/30/2010	EQUITIES	HEALTHX INC	OTHER	3,756,754.77	-5,338,245.23
06/30/2010	EQUITIES	HEARTLAND EXPRESS INC COM	TRUCKING	25,604.94	-845.28
06/30/2010	EQUITIES	HEARTLAND EXPRESS INC COM	TRUCKING	1,166,128.92	-34,837.79
06/30/2010	EQUITIES	HEARTLAND FINL USA INC	REGIONAL BANKS	94,348.80	11,375.14
06/30/2010	EQUITIES	HEARTLAND FINL USA INC	REGIONAL BANKS	9,262.08	1,441.84
06/30/2010	EQUITIES	HEARTLAND PMT SYS INC	DATA PROCNG/OUTSRCD SVCS	15,908.48	7,643.36
06/30/2010	EQUITIES	HEARTLAND PMT SYS INC	DATA PROCNG/OUTSRCD SVCS	539,315.28	-56,492.45
06/30/2010	EQUITIES	HEARTWARE INTERNATIONAL INC	HEALTH CARE EQUIPMENT	120,310.19	65,642.96
06/30/2010	EQUITIES	HEARTWARE INTERNATIONAL INC	HEALTH CARE EQUIPMENT	19,269.25	-877.75
06/30/2010	EQUITIES	HECKMANN CORP COM	SOFT DRINKS	299,920.32	18,992.76
06/30/2010	EQUITIES	HECLA MNG CO COM	PREC METALS & MINS	2,228,360.58	-104,610.77

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HECLA MNG CO COM	PREC METALS & MINS	32,578.02	12,419.59
06/30/2010	EQUITIES	HEICO CORP	AEROSPACE & DEFENSE	39,619.76	12,344.78
06/30/2010	EQUITIES	HEICO CORP	AEROSPACE & DEFENSE	1,556,377.68	534,219.09
06/30/2010	EQUITIES	HEIDELBERGCEMENT AG	GERMANY	8,380,296.88	-1,492,791.24
06/30/2010	EQUITIES	HEIDELBERGCEMENT AG	GERMANY	343,369.20	0.00
06/30/2010	EQUITIES	HEIDELBERGER DRUCKMASCHINEN	GERMANY	231,193.41	-173,348.70
06/30/2010	EQUITIES	HEIDRICK & STRUGGLES INTL INC	HUMAN RESOURCE & EMP SVCS	1,745,022.58	-182,642.35
06/30/2010	EQUITIES	HEIDRICK & STRUGGLES INTL INC	HUMAN RESOURCE & EMP SVCS	11,501.28	2,347.03
06/30/2010	EQUITIES	HEIJMANS CVA EUR0.03	NETHERLANDS	835,518.99	-200,130.00
06/30/2010	EQUITIES	HEINEKEN HOLDING EUR1.6	NETHERLANDS	2,723,947.47	-203,097.49
06/30/2010	EQUITIES	HEINEKEN HOLDING EUR1.6	NETHERLANDS	208,845.81	0.00
06/30/2010	EQUITIES	HEINEKEN NV EUR1.60	NETHERLANDS	535,990.45	0.00
06/30/2010	EQUITIES	HEINEKEN NV EUR1.60	NETHERLANDS	5,107,747.21	-912,194.84
06/30/2010	EQUITIES	HEIWA CORP NPV	MACHINERY	741.56	0.00
06/30/2010	EQUITIES	HEIWADO Y50	RETAIL TRADE	131,933.55	-3,961.40
06/30/2010	EQUITIES	HELBOR EMPREENDIMENTOS SA COM	BRAZIL	89,774.03	0.00
06/30/2010	EQUITIES	HELEN OF TROY LTD NEW	HOUSEHOLD APPLIANCES	1,993,098.94	122,126.78
06/30/2010	EQUITIES	HELEN OF TROY LTD NEW	HOUSEHOLD APPLIANCES	20,736.40	2,621.64
06/30/2010	EQUITIES	HELICAL BAR ORD GBP0.01(POST	REAL ESTATE INVEST & SVCS	-241,726.78	-19,660.71
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	38,287.35	-71.10
06/30/2010	EQUITIES	HELIX ENERGY SOLUTIONS GROUP	OIL & GAS EQUIP/SVCS	3,219,077.61	-1,510,956.21
06/30/2010	EQUITIES	HELLENIC TELECOM ORGANIZATION	GREECE	895,561.57	-2,053,314.59
06/30/2010	EQUITIES	HELLENIC TELECOM ORGANIZATION	GREECE	103,224.02	0.00
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	35,138.57	0.00
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	14,077,035.72	3,731,567.32
06/30/2010	EQUITIES	HELMERICH & PAYNE INC COM	OIL & GAS DRILLING	118,543.92	13,600.74
06/30/2010	EQUITIES	HELVETIA HOLDING AG CHF0.1	SWITZERLAND	2,675,176.83	74,250.30
06/30/2010	EQUITIES	HEMARAJ LAND & DEV THB1	THAILAND	78,280.95	0.00
06/30/2010	EQUITIES	HEMARAJ LAND & DEVELOPMENT	SOUTH KOREA	114,563.78	0.00
06/30/2010	EQUITIES	HEMISPHERE GPS INC	CDN COMMUNICATIONS EQUIP	5,425.79	-3,684.05
06/30/2010	EQUITIES	HENAN SHUANG INVE 'A'CNV1	CHINA	24,087.72	0.00
06/30/2010	EQUITIES	HENDERSON INVESTMENT HK\$0.20	HONG KONG	257,431.79	53,483.06
06/30/2010	EQUITIES	HENDERSON LAND DEVELOPMENT CO	HONG KONG	3,126,169.86	-533,692.11
06/30/2010	EQUITIES	HENDERSON LAND DEVELOPMENT CO	HONG KONG	325,500.17	0.00
06/30/2010	EQUITIES	HENDERSONL-CW11	HONG KONG	1,787.70	0.00
06/30/2010	EQUITIES	HENDERSONL-CW11	HONG KONG	15,414.12	12,412.71
06/30/2010	EQUITIES	HENGAN INTL GROUP CO LTD	CHINA	10,679,446.96	1,519,373.09
06/30/2010	EQUITIES	HENGDELI HOLDINGS LTD	CHINA	210,077.87	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	10,086,459.24	1,083,624.23
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	445,551.42	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NON VTG	GERMANY	631,467.31	79,138.56
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NPV(BR)	GERMANY	272,473.41	0.00
06/30/2010	EQUITIES	HENKEL AG & CO KGAA NPV(BR)	GERMANY	2,768,384.44	356,391.33
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	1,444,585.77	0.00
06/30/2010	EQUITIES	HENNES & MAURITZ AB 'B' NPV	SWEDEN	33,333,559.30	7,854,520.86
06/30/2010	EQUITIES	HENRY JACK & ASSOC INC COM	APPLICATION SOFTWARE	4,459,255.68	606,846.02
06/30/2010	EQUITIES	HENRY JACK & ASSOC INC COM	APPLICATION SOFTWARE	64,356.60	14,100.45
06/30/2010	EQUITIES	HERACLES GEN CEMENT EUR2.00	GREECE	6,973.39	-20,252.51
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	95,323.50	36,059.40
06/30/2010	EQUITIES	HERBALIFE LTD USD COM SHS	PERSONAL PRODUCTS	13,729,623.30	5,153,278.40
06/30/2010	EQUITIES	HERCULES OFFSHORE INC	OIL & GAS DRILLING	782,673.84	-1,646,719.34
06/30/2010	EQUITIES	HERCULES OFFSHORE INC	OIL & GAS DRILLING	11,280.06	-8,315.49
06/30/2010	EQUITIES	HERCULES TECHNOLOGY GROWTH CAASSET MGMT & CUSTODY BNKS		11,033.58	1,460.50
06/30/2010	EQUITIES	HERCULES TECHNOLOGY GROWTH CAASSET MGMT & CUSTODY BNKS		1,013,698.65	32,223.85
06/30/2010	EQUITIES	HERITAGE CRYSTAL CLEAN INC COM	ENVIRON & FACILITIES SVCS	905,995.30	-283,234.70
06/30/2010	EQUITIES	HERITAGE FINL CORP WASH COM	REGIONAL BANKS	49,670.46	7,919.79
06/30/2010	EQUITIES	HERITAGE FINL GROUP	THRIFTS & MTG FINANCE	14,141.74	1,285.40
06/30/2010	EQUITIES	HERITAGE OIL PLC ORD NPV	OIL & GAS PRODUCERS	-2,272,408.46	491,402.86
06/30/2010	EQUITIES	HERLEY INDUSTRIES INC	AEROSPACE & DEFENSE	275,717.10	15,400.50
06/30/2010	EQUITIES	HERLEY INDUSTRIES INC	AEROSPACE & DEFENSE	9,069.36	2,617.28
06/30/2010	EQUITIES	HERMAN MILLER INC COM	OFFICE SERVICES/SUPP	-721,120.68	-4,842.29
06/30/2010	EQUITIES	HERMAN MILLER INC COM	OFFICE SERVICES/SUPP	32,834.30	7,893.41
06/30/2010	EQUITIES	HERMES INTL FRF10 POST SPLIT	FRANCE	355,273.87	0.00
06/30/2010	EQUITIES	HERMES INTL FRF10 POST SPLIT	FRANCE	3,510,660.17	813,645.49
06/30/2010	EQUITIES	HERO HONDA MOTORS LIMITED	INDIA	17,063,639.36	10,837,485.25
06/30/2010	EQUITIES	HEROUX-DEVTEK INC	CDN AEROSPACE & DEFENSE	74,365.97	-60,954.02
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	1,098,760.53	-71,219.73
06/30/2010	EQUITIES	HERSHA HOSPITALITY TR PRIORITY	SPECIALIZED REITS	10,305.35	4,098.50
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	232,556.36	63,949.36
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	35,465,995.22	695,510.81
06/30/2010	EQUITIES	HERSHEY COMPANY COM	PACKAGED FOODS & MEATS	31,899.58	0.00
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	2,406.89	0.00
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	6,954,594.68	-6,457,133.64
06/30/2010	EQUITIES	HERTZ GLOBAL HLDGS INC COM	TRUCKING	69,379.64	22,808.74
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	453,211.02	-95,314.34
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	54,882,178.20	2,736,183.42
06/30/2010	EQUITIES	HESS CORP	INTEGRATED OIL & GAS	152,145.33	0.00
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	10,065,318.02	617,315.09
06/30/2010	EQUITIES	HEWITT ASSOCS INC	DATA PROCNG/OUTSRCD SVCS	103,724.60	14,207.20
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	3,185,999.20	656,830.74

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	332,036,553.28	101,062,110.07
06/30/2010	EQUITIES	HEWLETT-PACKARD CO	COMPUTER HARDWARE	1,238,646.41	0.00
06/30/2010	EQUITIES	HEXAGON AB SER'B'NPV POST	SWEDEN	2,025,124.60	655,629.44
06/30/2010	EQUITIES	HEXAWARE TECHNOLOGIES LTD INR2	INDIA	63,074.26	0.00
06/30/2010	EQUITIES	HEXCEL CORP	AEROSPACE & DEFENSE	3,954,832.86	406,140.80
06/30/2010	EQUITIES	HEXCEL CORP	AEROSPACE & DEFENSE	51,338.10	16,616.20
06/30/2010	EQUITIES	HEXPOL	SWEDEN	2,841.56	1,200.11
06/30/2010	EQUITIES	HFF INC CL A	DIVERSIFIED CAPITAL MKTS	19,590.97	-1,706.38
06/30/2010	EQUITIES	HHGREGG INC COM	COMPUTER & ELECT RETAIL	2,983,350.92	1,203,110.34
06/30/2010	EQUITIES	HHGREGG INC COM	COMPUTER & ELECT RETAIL	12,499.52	3,296.40
06/30/2010	EQUITIES	HI-LEX CORPORATION Y50	TRANSPORTATION EQUIPMENT	17,261.18	-189.25
06/30/2010	EQUITIES	HI-P INTERNATIONAL LTD ORD SHS	SINGAPORE	3,234.01	-79.48
06/30/2010	EQUITIES	HI-TECH PHARMACAL INC	PHARMACEUTICALS	9,164.00	1,747.00
06/30/2010	EQUITIES	HI-TECH PHARMACAL INC	PHARMACEUTICALS	-1,318,401.77	167,561.22
06/30/2010	EQUITIES	HIAP SENG ENGINEER SGD0.1	SINGAPORE	96,425.76	-3,163.89
06/30/2010	EQUITIES	HIAP SENG ENGINEER SGD0.1	SINGAPORE	41,845.14	-3,319.60
06/30/2010	EQUITIES	HIBBETT SPORTS INC COM	SPECIALTY STORES	2,794,886.08	193,727.05
06/30/2010	EQUITIES	HIBBETT SPORTS INC COM	SPECIALTY STORES	20,389.96	4,748.58
06/30/2010	EQUITIES	HIBIYA ENGINEERING Y50	ELECTRIC APPLIANCES	229,989.72	-52,897.75
06/30/2010	EQUITIES	HIDAY HIDAKA CORP NPV	RETAIL TRADE	55,609.67	-2,530.79
06/30/2010	EQUITIES	HIDILI INDS INTL DEVT LTD	CHINA	129,941.20	0.00
06/30/2010	EQUITIES	HIGASHI-NIPPON BANK JPY50	BANKS	29,155.84	-4,872.89
06/30/2010	EQUITIES	HIGHLAND GOLD MINI ORD	MINING	9,254.56	0.00
06/30/2010	EQUITIES	HIGHLANDS PACIFIC LTD PGK0.40	PAPUA NEW GUINEA	28,114.18	4,893.97
06/30/2010	EQUITIES	HIGHVELD STEEL & VANADIUM CORP	SOUTH AFRICA	125,581.52	0.00
06/30/2010	EQUITIES	HIGHWEALTH CONSTRU TWD10	TAIWAN	418,939.91	0.00
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	5,889,672.64	-4,698.33
06/30/2010	EQUITIES	HIGHWOODS PPTYS INC COM	OFFICE REITS	65,791.20	14,457.00
06/30/2010	EQUITIES	HIGO BANK Y50	BANKS	296,053.17	312.26
06/30/2010	EQUITIES	HIKARI TSUSHIN INC JPY50	OTHER PRODUCTS	117,578.54	0.00
06/30/2010	EQUITIES	HIKMA PHARMACEUTICALS ORD	PHARMACEUTICALS & BIOTECH	3,114,400.05	1,393,681.97
06/30/2010	EQUITIES	HILL & SMITH ORD GBP0.25	INDUSTRIAL ENGINEERING	42,712.77	-3,069.05
06/30/2010	EQUITIES	HILL INTL INC COM	RESEARCH & CONSULTING SVC	5,164.32	-88.08
06/30/2010	EQUITIES	HILL INTL INC COM	RESEARCH & CONSULTING SVC	103,765.48	-162,725.55
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	16,624,456.74	1,504,186.02
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	69,715.13	33,334.05
06/30/2010	EQUITIES	HILL ROM HLDGS COM	HEALTH CARE EQUIPMENT	2,790.61	0.00
06/30/2010	EQUITIES	HILLENBRAND INC COM	SPECIALIZED CONSUMER SVCS	55,421.49	10,726.74
06/30/2010	EQUITIES	HILLENBRAND INC COM	SPECIALIZED CONSUMER SVCS	3,551,039.46	-275,010.17
06/30/2010	EQUITIES	HILLGROVE RESOURCES LTD NPV	AUSTRALIA	26,310.04	-4,111.55

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HILLGROVE RESOURCES LTD NPV	AUSTRALIA	95,884.15	-42,905.03
06/30/2010	EQUITIES	HILLS INDUSTRIES NPV	AUSTRALIA	75,984.97	13,823.48
06/30/2010	EQUITIES	HILLTOP HOLDINGS INC	PROPERTY & CASUALTY INS	532,792.26	-68,958.89
06/30/2010	EQUITIES	HILLTOP HOLDINGS INC	PROPERTY & CASUALTY INS	15,825.81	-2,529.60
06/30/2010	EQUITIES	HINDALCO INDUSTRIES INR1 (POST	INDIA	6,413,671.95	1,214,260.98
06/30/2010	EQUITIES	HINDUSTAN CONSTRUCTION CO INR1	INDIA	107,493.57	0.00
06/30/2010	EQUITIES	HINDUSTAN LEVER INR1 DEMAT	INDIA	5,411,353.26	82,684.21
06/30/2010	EQUITIES	HINDUSTAN PETE INR10 DEMAT	INDIA	3,201,571.17	812,415.03
06/30/2010	EQUITIES	HINDUSTAN ZINC INR10	INDIA	159,136.33	-24,948.01
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	2,917,531.87	83,283.48
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	70,087.02	-8,049.72
06/30/2010	EQUITIES	HINO MOTORS Y50	TRANSPORTATION EQUIPMENT	65,112.43	0.00
06/30/2010	EQUITIES	HIRANO TECSEED CO JPY50	JAPAN	192,112.10	4,383.32
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	19,828,527.63	-1,247,699.12
06/30/2010	EQUITIES	HIROSE ELECTRONICS	ELECTRIC APPLIANCES	150,531.04	0.00
06/30/2010	EQUITIES	HIROSHIMA BK Y50	BANKS	102,331.61	0.00
06/30/2010	EQUITIES	HIROSHIMA BK Y50	BANKS	1,132,662.24	-312,810.72
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	5,823,688.79	526,433.13
06/30/2010	EQUITIES	HISAMITSU PHARM CO NPV	PHARMACEUTICAL	134,532.42	0.00
06/30/2010	EQUITIES	HISCOX LTD ORD GBP0.05	NONLIFE INSURANCE	879,240.78	306,738.09
06/30/2010	EQUITIES	HITACHI CAPITAL JPY50	OTHER FINANCING BUSINESS	2,534,844.90	-231,243.82
06/30/2010	EQUITIES	HITACHI CHEMICAL Y50	CHEMICALS	2,047,299.73	-219,878.65
06/30/2010	EQUITIES	HITACHI CHEMICAL Y50	CHEMICALS	99,182.40	0.00
06/30/2010	EQUITIES	HITACHI CONSTRUCTION MACHINERY	MACHINERY	91,799.31	0.00
06/30/2010	EQUITIES	HITACHI CONSTRUCTION MACHINERY	MACHINERY	777,104.96	-579,227.96
06/30/2010	EQUITIES	HITACHI HIGH TECHNOLOGIES CORP	OTHER PRODUCTS	902,565.42	-203,753.13
06/30/2010	EQUITIES	HITACHI HIGH TECHNOLOGIES CORP	OTHER PRODUCTS	63,751.13	0.00
06/30/2010	EQUITIES	HITACHI INFORMATION SYSTEMS Y5	SERVICES	1,285.14	0.00
06/30/2010	EQUITIES	HITACHI MAXELL Y50	ELECTRIC APPLIANCES	308.51	0.00
06/30/2010	EQUITIES	HITACHI MEDICAL CORP NPV	PRECISION INSTRUMENTS	78,652.96	-40,838.40
06/30/2010	EQUITIES	HITACHI METALS Y50	METAL PRODUCTS	4,407,733.27	-316,545.53
06/30/2010	EQUITIES	HITACHI METALS Y50	METAL PRODUCTS	85,347.20	0.00
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	835,165.11	0.00
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	951,971.98	-659,705.94
06/30/2010	EQUITIES	HITACHI NPV	ELECTRIC APPLIANCES	22,474,921.79	-6,716,471.74
06/30/2010	EQUITIES	HITACHI SOFTWARE ENGINEERING	OTHER PRODUCTS	1,174.39	0.00
06/30/2010	EQUITIES	HITACHI TRNSPT SYS Y50	TRANSPORTATION EQUIPMENT	167.47	0.00
06/30/2010	EQUITIES	HITE BREWERY CO KRW5000 (NEW)	SOUTH KOREA	226,196.38	0.00
06/30/2010	EQUITIES	HITE HOLDINGS CO LTD KSWN5000	SOUTH KOREA	1,388,243.90	-50,162.18
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	28,409.90	6,629.40

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HITTITE MICROWAVE CORP	SEMICONDUCTORS	1,841,945.80	600,593.48
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	41,942,909.07	5,230,318.53
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	426,634.73	67,992.24
06/30/2010	EQUITIES	HJ HEINZ CO	PACKAGED FOODS & MEATS	83,890.20	0.00
06/30/2010	EQUITIES	HKR INTERNATIONAL HK\$0.25	HONG KONG	360,329.00	-369,964.70
06/30/2010	EQUITIES	HKSCAN OYJ EUR1.7 SER 'A'	FINLAND	197,268.98	-4,697.51
06/30/2010	EQUITIES	HMS HOLDINGS CORP	HEALTH CARE SERVICES	7,008,260.32	3,133,740.06
06/30/2010	EQUITIES	HMS HOLDINGS CORP	HEALTH CARE SERVICES	52,701.84	19,197.00
06/30/2010	EQUITIES	HNI CORP	OFFICE SERVICES/SUPP	32,445.84	11,971.68
06/30/2010	EQUITIES	HNI CORP	OFFICE SERVICES/SUPP	2,499,102.20	-218,208.80
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	969,880.38	-78,486.27
06/30/2010	EQUITIES	HO BEE INVESTMENT SGD0.05	SINGAPORE	133,701.02	-5,279.41
06/30/2010	EQUITIES	HO TUNG CHEMICAL C TWD10	TAIWAN	156,799.40	-18,344.91
06/30/2010	EQUITIES	HOCHSCHILD MINING PLC ORD	MINING	-187,290.75	-11,380.80
06/30/2010	EQUITIES	HOCHTIEF AG NPV	GERMANY	1,299,871.19	-327,725.15
06/30/2010	EQUITIES	HOCHTIEF AG NPV	GERMANY	139,653.59	0.00
06/30/2010	EQUITIES	HODOGAYA CHEMICAL JPY50	CHEMICALS	138.63	0.00
06/30/2010	EQUITIES	HOGANAS AG ORD 'B'SHS SWKR5	SWEDEN	1,471,674.77	-62,440.37
06/30/2010	EQUITIES	HOGY MEDICAL CO Y50	TEXTILES AND APPARELS	3,376,769.83	-357,763.89
06/30/2010	EQUITIES	HOKKAIDO ELE POWER CO INC Y500	ELECTRIC POWER AND GAS	1,959,488.53	-377,068.96
06/30/2010	EQUITIES	HOKKAIDO ELE POWER CO INC Y500	ELECTRIC POWER AND GAS	202,536.32	0.00
06/30/2010	EQUITIES	HOKKAN HOLDINGS LIMITED Y50	METAL PRODUCTS	81,026.11	-45,250.27
06/30/2010	EQUITIES	HOKKO CHEMICAL IND Y50	CHEMICALS	63,646.47	-34,698.97
06/30/2010	EQUITIES	HOKKOKU BANK Y50	BANKS	70,855.46	1,554.83
06/30/2010	EQUITIES	HOKU CORP	ELECTRIC COMP & EQUIP	82,591.52	-2,673.10
06/30/2010	EQUITIES	HOKUETSU BANK Y50	BANKS	278,611.14	-157,873.01
06/30/2010	EQUITIES	HOKUETSU KISHU PAPER CO LTD	PULP AND PAPER	544,094.59	-180,932.64
06/30/2010	EQUITIES	HOKUHOKU FINANCIAL GROUP INC	BANKS	1,547,117.32	-517,267.03
06/30/2010	EQUITIES	HOKUHOKU FINANCIAL GROUP INC	BANKS	117,560.73	0.00
06/30/2010	EQUITIES	HOKURIKU ELEC PWR CO INC Y500	JAPAN	198,925.41	0.00
06/30/2010	EQUITIES	HOKURIKU ELEC PWR CO INC Y500	JAPAN	2,265,462.29	-281,703.03
06/30/2010	EQUITIES	HOLCIM (MAROC) MAD100	MOROCCO	59,230.44	0.00
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	52,509,982.06	-3,215,974.05
06/30/2010	EQUITIES	HOLCIM CHF2 (REGD)	SWITZERLAND	839,537.10	0.00
06/30/2010	EQUITIES	HOLCIM INDONESIA TBK IDR500	INDONESIA	268,108.61	0.00
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	3,788.34	0.00
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	5,077,237.38	-152,903.23
06/30/2010	EQUITIES	HOLLY CORP	OIL & GAS REFINING & MKTG	42,420.51	4,983.18
06/30/2010	EQUITIES	HOLMEN AB SEK50 SER'B'	SWEDEN	794,768.05	-183,590.98
06/30/2010	EQUITIES	HOLMEN AB SEK50 SER'B'	SWEDEN	63,738.61	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	36,923.50	0.00
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	15,099,576.73	-4,209,195.91
06/30/2010	EQUITIES	HOLOGIC INC	HEALTH CARE EQUIPMENT	120,062.67	8,629.07
06/30/2010	EQUITIES	HOME BANCORP INC COM	REGIONAL BANKS	9,037.00	330.74
06/30/2010	EQUITIES	HOME BANCORP INC COM	REGIONAL BANKS	201,189.44	5,028.44
06/30/2010	EQUITIES	HOME BANCSHARES INC COM	REGIONAL BANKS	347,282.25	23,403.19
06/30/2010	EQUITIES	HOME CAPITAL GROUP INC	CDN THRIFTS & MTG FINANCE	1,646,878.09	156,557.18
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	144,555,812.31	-30,367,532.38
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	1,491,695.94	251,893.08
06/30/2010	EQUITIES	HOME DEPOT INC	HOME IMPROVEMENT RETAIL	284,181.99	0.00
06/30/2010	EQUITIES	HOME FED BANCORP INC MD COM	THRIFTS & MTG FINANCE	5,910.84	1,497.16
06/30/2010	EQUITIES	HOME FED BANCORP INC MD COM	THRIFTS & MTG FINANCE	113,493.18	7,028.57
06/30/2010	EQUITIES	HOME PRODUCT CENTER THB1	THAILAND	120,342.95	0.00
06/30/2010	EQUITIES	HOME PRODUCT CENTRE THB1(ALIEN	THAILAND	124,092.72	0.00
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	10,044,525.55	-235,727.34
06/30/2010	EQUITIES	HOME PROPERTIES INC	RESIDENTIAL REITS	61,295.20	16,917.78
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	13,269,954.02	-1,784,583.95
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	147,536.15	0.00
06/30/2010	EQUITIES	HOME RETAIL GROUP ORD GBP0	GENERAL RETAILERS	123,833.47	-30,061.16
06/30/2010	EQUITIES	HOMESERVE ORD GBP0.125	NONLIFE INSURANCE	1,836,372.07	408,035.34
06/30/2010	EQUITIES	HON HAI PRECISION INDUSTRY	TAIWAN	13,738,051.08	918,657.11
06/30/2010	EQUITIES	HON KWOK LAND INV HKD1	HONG KONG	113,530.62	-24,196.91
06/30/2010	EQUITIES	HON KWOK LAND INV HKD1	HONG KONG	20,461.91	4,535.37
06/30/2010	EQUITIES	HONAM PETROCHEMICAL CORP	SOUTH KOREA	620,065.19	107,239.28
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	97,522,411.94	-8,013,133.15
06/30/2010	EQUITIES	HONDA MOTOR CO NPV	TRANSPORTATION EQUIPMENT	2,460,582.16	0.00
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	938,749.56	167,642.44
06/30/2010	EQUITIES	HONEYWELL INTERNATIONAL INC	AEROSPACE & DEFENSE	93,997,119.90	5,076,525.16
06/30/2010	EQUITIES	HONG FOK CORP SGD0.25	SINGAPORE	124,804.81	-188,244.09
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	18,467,992.86	6,916,311.81
06/30/2010	EQUITIES	HONG KONG & CHINA GAS HKD0.25	HONG KONG	549,283.72	0.00
06/30/2010	EQUITIES	HONG KONG AND SHANGHAI HOTELS	HONG KONG	523.44	38.10
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	5,659,794.27	353,256.26
06/30/2010	EQUITIES	HONG KONG ELECTRIC HLDGS \$HK1	HONG KONG	424,677.24	0.00
06/30/2010	EQUITIES	HONG KONG EQUITY FUTURES	HONG KONG	-1,150.35	0.00
06/30/2010	EQUITIES	HONG KONG EQUITY FUTURES	HONG KONG	-1,330.16	0.00
06/30/2010	EQUITIES	HONG KONG EXCHANGES & CLEARING	HONG KONG	826,233.16	0.00
06/30/2010	EQUITIES	HONG KONG EXCHANGES & CLEARING	HONG KONG	14,531,520.67	-3,035,421.92
06/30/2010	EQUITIES	HONG KONG FERRY (HLDGS) CO LTD	HONG KONG	6,893.41	504.81
06/30/2010	EQUITIES	HONG LEONG ASIA SGD0.20	SINGAPORE	1,005,271.83	-111,519.50

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HONG LEONG ASIA SGD0.20	SINGAPORE	104,412.29	69,544.08
06/30/2010	EQUITIES	HONG LEONG BANK MYR1	MALAYSIA	1,127,392.12	246,141.31
06/30/2010	EQUITIES	HONG LEONG BANK MYR1	MALAYSIA	472,264.40	111,541.40
06/30/2010	EQUITIES	HONG LEONG FIN MYR1	MALAYSIA	113,778.53	7,566.95
06/30/2010	EQUITIES	HONG LEONG FIN MYR1	MALAYSIA	207,295.14	55,545.43
06/30/2010	EQUITIES	HONG LEONG SING SGD1	SINGAPORE	12,893.06	1,065.99
06/30/2010	EQUITIES	HONG LEONG SING SGD1	SINGAPORE	66,614.14	1,573.52
06/30/2010	EQUITIES	HONG YUAN SECURITI 'A'CNY1	CHINA	15,631.53	0.00
06/30/2010	EQUITIES	HONGKONG CHINESE LTD HS\$1	HONG KONG	73,873.24	-105,748.23
06/30/2010	EQUITIES	HONSEL INTL HOLDINGS	AUTO PARTS & EQUIPMENT	166,811.72	166,811.72
06/30/2010	EQUITIES	HOOKER FURNITURE CORP COM	HOME FURNISHINGS	3,805.62	-681.87
06/30/2010	EQUITIES	HOOKER FURNITURE CORP COM	HOME FURNISHINGS	133,335.28	-57,919.89
06/30/2010	EQUITIES	HOPEWELL HIGHWAY NPV	HONG KONG	45,634.24	0.00
06/30/2010	EQUITIES	HOPEWELL HOLDINGS HKD2.50	HONG KONG	1,264,581.81	-435,464.99
06/30/2010	EQUITIES	HOPEWELL HOLDINGS HKD2.50	HONG KONG	83,123.66	0.00
06/30/2010	EQUITIES	HOPSON DEVELOPMENT HLDGS	HONG KONG	98,227.16	0.00
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEI	MULTI-LINE INSURANCE	4,638,975.30	175,953.50
06/30/2010	EQUITIES	HORACE MANN EDUCATORS CORP NEI	MULTI-LINE INSURANCE	27,341.10	11,490.41
06/30/2010	EQUITIES	HORIBA Y50	ELECTRIC APPLIANCES	4,480,143.03	298,262.15
06/30/2010	EQUITIES	HORIZON LINES INC CL A	MARINE	5,668.20	-1,527.60
06/30/2010	EQUITIES	HORIZON LINES INC CL A	MARINE	149,420.52	-429,567.54
06/30/2010	EQUITIES	HORIZON NORTH LOGISTICS INC	CDN DIVERSIFIED SUP SVCS	22,106.10	2,635.80
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	10,366,806.56	2,044,431.43
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	81,688.64	12,531.78
06/30/2010	EQUITIES	HORMEL FOODS CORP	PACKAGED FOODS & MEATS	29,349.09	0.00
06/30/2010	EQUITIES	HORNBECK OFFSHORE SVCS INC	OIL & GAS EQUIP/SVCS	11,125.20	-8,237.22
06/30/2010	EQUITIES	HORNBECK OFFSHORE SVCS INC	OIL & GAS EQUIP/SVCS	493,319.40	-460,204.35
06/30/2010	EQUITIES	HORSEHEAD HLDG CORP COM	DIV METALS & MINING	977,545.80	-72,546.46
06/30/2010	EQUITIES	HORSEHEAD HLDG CORP COM	DIV METALS & MINING	9,812.88	1,207.14
06/30/2010	EQUITIES	HOSIDEN CORP Y50	ELECTRIC APPLIANCES	639,630.06	-48,416.94
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	295,867.50	121,025.00
06/30/2010	EQUITIES	HOSPIRA INC	HEALTH CARE EQUIPMENT	32,673,078.90	11,910,019.44
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	9,301,766.20	-3,401,603.06
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	70,284.10	24,781.35
06/30/2010	EQUITIES	HOSPITALITY PPTYS TR COM SHS	SPECIALIZED REITS	26,984.26	0.00
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	92,043.84	0.00
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	291,114.20	104,268.87
06/30/2010	EQUITIES	HOST HOTELS & RESORTS INC	SPECIALIZED REITS	63,782,105.00	1,912,725.93
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	1,624,289.36	-1,061,260.69
06/30/2010	EQUITIES	HOT TOPIC INC	APPAREL RETAIL	8,569.96	-3,960.44

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HOTEL GRAND CENTRAL SGD0.50	SINGAPORE	95,749.77	-37,746.97
06/30/2010	EQUITIES	HOTEL LEELA VENTURE INR2 (POST	INDIA	151,403.54	0.00
06/30/2010	EQUITIES	HOTEL PROPERTIES SG\$1	SINGAPORE	107,442.16	19,227.92
06/30/2010	EQUITIES	HOUSE FOOD INDUSTRIAL CO	FOODS	852,021.02	-56,540.45
06/30/2010	EQUITIES	HOUSING & CONSTRUCTION HLDGS	ISRAEL	93,723.72	0.00
06/30/2010	EQUITIES	HOUSING & DEVELOPMENT BANK	EGYPT	46,102.95	0.00
06/30/2010	EQUITIES	HOUSING BANK JOD1	JORDAN	187,317.68	-42,040.20
06/30/2010	EQUITIES	HOUSING DEV FIN CORP INR10	INDIA	33,134,110.07	12,186,428.63
06/30/2010	EQUITIES	HOUSTON AMERICAN ENERGY CORP	OIL & GAS EXPL & PROD	144,301.10	-39,122.28
06/30/2010	EQUITIES	HOUSTON AMERICAN ENERGY CORP	OIL & GAS EXPL & PROD	6,162.50	-1,489.50
06/30/2010	EQUITIES	HOUSTON WIRE & CABLE CO COM	TRADING COS & DISTRIBUTOR	8,842.75	-760.09
06/30/2010	EQUITIES	HOUSTON WIRE & CABLE CO COM	TRADING COS & DISTRIBUTOR	339,615.85	-104,473.31
06/30/2010	EQUITIES	HOVNANIAN ENTERPRISES INC CL A	HOMEBUILDING	286,881.76	-1,062,891.33
06/30/2010	EQUITIES	HOVNANIAN ENTERPRISES INC CL A	HOMEBUILDING	5,236.64	1,152.63
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	43,130,740.64	-4,316,011.04
06/30/2010	EQUITIES	HOYA PENTAX HD CORPORATION	PRECISION INSTRUMENTS	472,983.38	0.00
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	16,429.41	0.00
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	58,678.29	18,236.57
06/30/2010	EQUITIES	HRPT PPTYS TR COM SBI	OFFICE REITS	9,076,275.18	-2,622,841.30
06/30/2010	EQUITIES	HRVATSKE TELEKOM DD HRK100	CROATIA	2,328,547.56	411,117.26
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	8,170,136.65	0.00
06/30/2010	EQUITIES	HSBC HLDGS ORD USD0.50 (UK)	BANKS	188,386,651.07	-13,449,690.57
06/30/2010	EQUITIES	HSBC HLDGS USD0.50 HONGKONG	BANKS	58,863,130.62	-7,450,338.06
06/30/2010	EQUITIES	HSIN KUANG STEEL TWD10	TAIWAN	69,053.09	0.00
06/30/2010	EQUITIES	HSN INC DEL COM	CATALOG RETAIL	3,314,232.00	1,844,508.66
06/30/2010	EQUITIES	HSN INC DEL COM	CATALOG RETAIL	34,200.00	18,411.00
06/30/2010	EQUITIES	HTC CORP	TAIWAN	9,623,163.73	29,333.36
06/30/2010	EQUITIES	HUA ENG WIRE & CABLE CO LTD	TAIWAN	148,737.22	-24,658.78
06/30/2010	EQUITIES	HUA NAN FINANCIAL TWD10	TAIWAN	131,144.84	0.00
06/30/2010	EQUITIES	HUA XIN CEMENT CO	CHINA	51,755.77	0.00
06/30/2010	EQUITIES	HUABAO INTERNATIONAL HOLDINGS	HONG KONG	21,944,586.62	3,338,881.83
06/30/2010	EQUITIES	HUADIAN POWER INTL CORP 'A'	CHINA	23,911.47	0.00
06/30/2010	EQUITIES	HUAFA INDUSTRIAL S 'A'CNY1	CHINA	24,742.16	0.00
06/30/2010	EQUITIES	HUAFENG GROUP HOLDINGS LIMITED	HONG KONG	22,436.96	-5,547.47
06/30/2010	EQUITIES	HUAKU DEVELOPMENT CO LTD TWD10	TAIWAN	570,830.37	-6,626.24
06/30/2010	EQUITIES	HUAN HSIN HLDGS SGD0.20	SINGAPORE	36,100.57	-25,520.19
06/30/2010	EQUITIES	HUAXIA BANK CO 'A'CNY1	CHINA	17,478.18	0.00
06/30/2010	EQUITIES	HUB GROUP INC CL A	AIR FREIGHT & LOGISTICS	36,252.08	13,143.04
06/30/2010	EQUITIES	HUB GROUP INC CL A	AIR FREIGHT & LOGISTICS	1,735,478.30	791,629.63
06/30/2010	EQUITIES	HUB POWER CO PKRP10	PAKISTAN	402,989.36	5,049.73

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	14,874.73	0.00
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	6,772,578.48	-1,339,939.93
06/30/2010	EQUITIES	HUBBELL INC CL B	ELECTRIC COMP & EQUIP	78,253.65	13,788.18
06/30/2010	EQUITIES	HUBEI YIHUA CHEM 'A'CNY1	CHINA	27,983.30	0.00
06/30/2010	EQUITIES	HUCHEMS FINE CHEMI KRW1000	SOUTH KOREA	135,244.19	0.00
06/30/2010	EQUITIES	HUDACO INDUSTRIES LTD	SOUTH AFRICA	85,839.30	0.00
06/30/2010	EQUITIES	HUDBAY MINERALS INC	CDN DIV METALS & MINING	727,392.84	380,501.95
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	28,867,758.48	-2,074,890.52
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	193,183.92	-2,340.87
06/30/2010	EQUITIES	HUDSON CITY BANCORP INC	THRIFTS & MTG FINANCE	54,822.67	0.00
06/30/2010	EQUITIES	HUDSON HIGHLAND GROUP INC	HUMAN RESOURCE & EMP SVCS	17,208.40	-3,899.66
06/30/2010	EQUITIES	HUDSON PACIFIC PROPERTIES IN	REAL ESTATE OPERATING COS	1,704,300.00	23,890.50
06/30/2010	EQUITIES	HUGHES COMMUNICATIONS INC COM	COMMUNICATIONS EQUIPMENT	226,658.28	-31,439.04
06/30/2010	EQUITIES	HUGHES COMMUNICATIONS INC COM	COMMUNICATIONS EQUIPMENT	8,685.81	1,156.68
06/30/2010	EQUITIES	HUGHES TELE.COM INR10	INDIA	69,881.37	0.00
06/30/2010	EQUITIES	HUGO BOSS AG PFD	GERMANY	784,264.76	-23,510.28
06/30/2010	EQUITIES	HUHTAMAKI OYJ	FINLAND	978,145.72	-429,772.40
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	4,077,485.72	4,321,060.40
06/30/2010	EQUITIES	HUMAN GENOME SCIENCES INC	BIOTECHNOLOGY	136,549.16	86,766.11
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	240,087.19	76,226.50
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	42,555,762.70	6,488,132.34
06/30/2010	EQUITIES	HUMANA INC COM	MANAGED HEALTH CARE	80,573.35	0.00
06/30/2010	EQUITIES	HUMAX CO KRW500	SOUTH KOREA	4,523.43	0.00
06/30/2010	EQUITIES	HUNAN TV & BROADCA 'A'CNY1	CHINA	10,251.15	0.00
06/30/2010	EQUITIES	HUNAN VALIN STEEL TUBE & WIRE	CHINA	30,233.44	0.00
06/30/2010	EQUITIES	HUNG HING PRINTING GROUP	HONG KONG	21,034.65	-15,538.36
06/30/2010	EQUITIES	HUNG HING PRINTING GROUP	HONG KONG	30,049.50	2,423.12
06/30/2010	EQUITIES	HUNG POO REAL ESTA TWD10	TAIWAN	168,176.14	0.00
06/30/2010	EQUITIES	HUNG SHENG CONSTRUCTION TWD10	TAIWAN	105,543.47	0.00
06/30/2010	EQUITIES	HUNTER DOUGLAS NV EUR0.24	NETHERLANDS	4,077.56	-293.76
06/30/2010	EQUITIES	HUNTING PLC ORD 25P	SUPPORT SERVICES	16,727.30	-1,644.68
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	41,232.86	0.00
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	14,835,951.57	-6,410,869.26
06/30/2010	EQUITIES	HUNTINGTON BANCSHARES INC	REGIONAL BANKS	146,436.75	34,726.45
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	48,101.16	12,871.36
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	9,590,164.44	-2,359,973.46
06/30/2010	EQUITIES	HUNTSMAN CORP	DIVERSIFIED CHEMICALS	17,050.67	0.00
06/30/2010	EQUITIES	HUNTSWORTH ORD GBP 0.01	MEDIA	49,425.76	12,690.20
06/30/2010	EQUITIES	HURON CONSULTING GROUP INC	RESEARCH & CONSULTING SVC	817,025.13	-571,271.06
06/30/2010	EQUITIES	HURON CONSULTING GROUP INC	RESEARCH & CONSULTING SVC	17,333.13	-19,531.51

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	HURRIYET TRY1	TURKEY	64,428.07	0.00
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	310,767.63	0.00
06/30/2010	EQUITIES	HUSKY ENERGY INC	CDN INTEGRATED OIL & GAS	13,175,204.18	-2,308,911.76
06/30/2010	EQUITIES	HUSQVARNA AB SER B NPV	SWEDEN	1,172,794.34	-79,755.15
06/30/2010	EQUITIES	HUSQVARNA AB SER B NPV	SWEDEN	126,179.54	0.00
06/30/2010	EQUITIES	HUTCHINSON TECHNOLOGY INC COM	COMPUTER STORAGE & PERIPH	24,888.84	-1,537.59
06/30/2010	EQUITIES	HUTCHISON TELECOM AUSTRALIA LTD	AUSTRALIA	3,915.94	-1,350.02
06/30/2010	EQUITIES	HUTCHISON TELECOMMUNICATIONS	HONG KONG	205,107.13	40,899.11
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	1,153,669.82	-194,146.05
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	678,645.71	0.00
06/30/2010	EQUITIES	HUTCHISON WHAMPOA HK\$0.25	HONG KONG	35,980,005.92	-4,270,863.60
06/30/2010	EQUITIES	HWA FONG RUBBER IN TWD10	TAIWAN	201,615.24	-34,237.99
06/30/2010	EQUITIES	HWA HONG CORP SGD0.25	SINGAPORE	33,880.09	-11,287.14
06/30/2010	EQUITIES	HWA SUNG INDUSTRIAL CO KRW5000	SOUTH KOREA	87,301.19	-329,346.91
06/30/2010	EQUITIES	HYAKUGO BANK(105TH Y50	BANKS	313,630.99	-9,078.75
06/30/2010	EQUITIES	HYAKUJUSHI BANK Y50	BANKS	284,159.34	-3,447.71
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	16,866.79	0.00
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	4,326,251.78	346,387.68
06/30/2010	EQUITIES	HYATT HOTELS CORP - CL A	HOTELS, RESORTS & CRUISE	27,632.05	3,063.70
06/30/2010	EQUITIES	HYCO BRAZIL	OTHER	11,164,757.45	9,971,881.45
06/30/2010	EQUITIES	HYCO INTERNATIONAL INC COM	OTHER	22,238,596.35	4,622,405.35
06/30/2010	EQUITIES	HYCO INTERNATIONAL INC WARRANT	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	HYFLUX SGD0.05	SINGAPORE	3,249,767.21	560,662.46
06/30/2010	EQUITIES	HYOSUNG T&CKSWN5000	SOUTH KOREA	394,249.90	0.00
06/30/2010	EQUITIES	HYPER SA (LABEL VIE) MAD100	MOROCCO	10,108.46	0.00
06/30/2010	EQUITIES	HYPERCOM CORP COM	COMPUTER STORAGE & PERIPH	73,131.04	-118.21
06/30/2010	EQUITIES	HYPROP INVESTMENTS UNITS(COMPR	SOUTH AFRICA	346,634.23	0.00
06/30/2010	EQUITIES	HYSAN DEVELOPMENT HK\$5	HONG KONG	1,156,574.03	74,881.33
06/30/2010	EQUITIES	HYSAN DEVELOPMENT HK\$5	HONG KONG	92,174.62	0.00
06/30/2010	EQUITIES	HYUNDAI DEPT STORE KRW5000	SOUTH KOREA	2,424,796.66	130,512.29
06/30/2010	EQUITIES	HYUNDAI DEVELOPMENT CO	SOUTH KOREA	479,014.99	0.00
06/30/2010	EQUITIES	HYUNDAI DSF KRW5000	SOUTH KOREA	233,168.70	-276,230.93
06/30/2010	EQUITIES	HYUNDAI FIRE & MARINE	SOUTH KOREA	3,931,188.98	1,185,408.30
06/30/2010	EQUITIES	HYUNDAI HEAVY IND CO KRW5000	SOUTH KOREA	1,331,005.06	0.00
06/30/2010	EQUITIES	HYUNDAI MIPO DOCK KRW5000	SOUTH KOREA	6,130,973.09	-919,565.86
06/30/2010	EQUITIES	HYUNDAI MOBIS	SOUTH KOREA	4,228,014.06	122,946.38
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	31,106,090.04	8,680,969.04
06/30/2010	EQUITIES	HYUNDAI MTR CO	SOUTH KOREA	845,739.40	36,714.02
06/30/2010	EQUITIES	HYUNDAI PIPE CO LTD KRW5000	SOUTH KOREA	201,565.95	0.00
06/30/2010	EQUITIES	HYUNDI STEEL CO KRW5000	SOUTH KOREA	1,282,221.82	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	I METAL TECHNOLOGY CO LTD	OTHER PRODUCTS	22,285.00	-28,657.06
06/30/2010	EQUITIES	I-CHIUN PRECISION TWD10	TAIWAN	261,358.08	0.00
06/30/2010	EQUITIES	I/MONGOLIA YILI IN 'A' CNY1	CHINA	23,650.77	0.00
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	12,511.65	0.00
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	13,665,252.12	389,492.21
06/30/2010	EQUITIES	IAC / INTERACTIVECORP COM PAR	INTERNET SOFTWARE & SVCS	65,536.51	14,899.08
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	9,529,591.18	1,191,233.35
06/30/2010	EQUITIES	IAMGOLD CORP	CDN GOLD	314,828.54	0.00
06/30/2010	EQUITIES	IBA ION BEAM APPLICATIONS NPV	BELGIUM	647.78	-7.83
06/30/2010	EQUITIES	IBERDROLA RENOVABLES SA EUR0.5	SPAIN	135,695.08	0.00
06/30/2010	EQUITIES	IBERDROLA RENOVABLES SA EUR0.5	SPAIN	1,356,456.94	-1,219,628.12
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	536,792.65	-33,459.97
06/30/2010	EQUITIES	IBERDROLA SA - RTS	SPAIN	47,816.94	0.00
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	1,141,445.63	0.00
06/30/2010	EQUITIES	IBERDROLA SA EUR0.75 (POST	SPAIN	21,920,368.78	-12,234,584.43
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	-132,119.86	-215,822.19
06/30/2010	EQUITIES	IBERIA LINEAS AEREAS DE ESPANA	SPAIN	69,223.41	0.00
06/30/2010	EQUITIES	IBERIABANK CORP COM	REGIONAL BANKS	2,137,108.62	51,669.06
06/30/2010	EQUITIES	IBERIABANK CORP COM	REGIONAL BANKS	42,751.50	5,948.20
06/30/2010	EQUITIES	IBERPAPEL GESTION EUR0.6	SPAIN	12,280.85	-2,519.45
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	2,446,689.94	-2,352,431.98
06/30/2010	EQUITIES	IBIDEN CO Y50	OTHER PRODUCTS	176,616.89	0.00
06/30/2010	EQUITIES	IBJ LEASING CO LIMITED NPV	OTHER FINANCING BUSINESS	510.29	0.00
06/30/2010	EQUITIES	IBS GROUP HOLDINGS LTD GDR	RUSSIA	530,136.72	-73,637.16
06/30/2010	EQUITIES	ICADE NPV (POST MERGER)	FRANCE	1,023,009.97	-218,801.34
06/30/2010	EQUITIES	ICADE NPV (POST MERGER)	FRANCE	98,264.54	0.00
06/30/2010	EQUITIES	ICAP ORD GBP0.10	FINANCIAL SERVICES	168,645.07	0.00
06/30/2010	EQUITIES	ICAP ORD GBP0.10	FINANCIAL SERVICES	1,688,421.16	-246,269.77
06/30/2010	EQUITIES	ICEC INTERNATIONAL EQUITY	MULTINATL EQUITY FUNDS	78,500,362.84	44,515,605.93
06/30/2010	EQUITIES	ICF INTL INC COM	RESEARCH & CONSULTING SVC	11,199.24	-1,021.67
06/30/2010	EQUITIES	ICF INTL INC COM	RESEARCH & CONSULTING SVC	1,273,578.53	-2,824.32
06/30/2010	EQUITIES	ICICI BANK INR10 (DEMAT)	INDIA	4,818,233.91	1,260,815.11
06/30/2010	EQUITIES	ICICI BANK LTD	INDIA	38,202,928.98	14,086,992.25
06/30/2010	EQUITIES	ICO GLOBAL COMMUNICATIONS HOLD	WIRELESS TELECOMM SVCS	1,890.14	-151.56
06/30/2010	EQUITIES	ICON PUB LTD CO SPONSORED ADR	IRELAND	5,777,479.98	3,413.86
06/30/2010	EQUITIES	ICONIX BRAND GROUP INC COM	FOOTWEAR	-2,534,365.05	446,974.53
06/30/2010	EQUITIES	ICONIX BRAND GROUP INC COM	FOOTWEAR	32,001.99	-1,794.87
06/30/2010	EQUITIES	ICU MED INC	HEALTH CARE SUPPLIES	14,379.99	-1,533.21
06/30/2010	EQUITIES	ICU MED INC	HEALTH CARE SUPPLIES	723,953.68	49,596.06
06/30/2010	EQUITIES	ICX TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	67,561.50	10,333.55

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ICX TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	4,562.50	2,012.50
06/30/2010	EQUITIES	IDACORP INC COM	ELECTRIC UTILITIES	57,390.75	18,147.00
06/30/2010	EQUITIES	IDACORP INC COM	ELECTRIC UTILITIES	3,524,523.99	133,697.63
06/30/2010	EQUITIES	IDB HOLDING CORP ORD SHK5	ISRAEL	252,265.61	-55,609.06
06/30/2010	EQUITIES	IDBI BANK LTD INR10	INDIA	2,480,231.23	287,404.78
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	7,686,701.03	-563,175.94
06/30/2010	EQUITIES	IDEMITSU KOSAN CO LTD NPV	OIL AND COAL PRODUCTS	84,291.04	0.00
06/30/2010	EQUITIES	IDENIX PHARMACEUTICALS INC	BIOTECHNOLOGY	477,180.00	-193,214.30
06/30/2010	EQUITIES	IDENIX PHARMACEUTICALS INC	BIOTECHNOLOGY	5,360.00	1,843.84
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	80,281.70	14,246.70
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	6,327,655.03	424,361.41
06/30/2010	EQUITIES	IDEX CORP	INDUSTRIAL MACHINERY	3,853.83	0.00
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	19,332,278.70	4,844,009.34
06/30/2010	EQUITIES	IDEXX LABS INC COM	HEALTH CARE EQUIPMENT	115,405.50	35,547.18
06/30/2010	EQUITIES	IDT CORP CL B NEW	INTEGRATED TELECOMM SVCS	3,187.50	779.00
06/30/2010	EQUITIES	IDT CORP CL B NEW	INTEGRATED TELECOMM SVCS	61,710.00	14,352.05
06/30/2010	EQUITIES	IFS AB B SEK5	SWEDEN	127,913.07	70,490.76
06/30/2010	EQUITIES	IG GROUP HLDGS ORD GBP0.05	TRAVEL & LEISURE	3,714,128.35	575,486.64
06/30/2010	EQUITIES	IGATE CORP COM	IT CONSULTNG & OTHER SVCS	464,891.66	193,503.73
06/30/2010	EQUITIES	IGATE CORP COM	IT CONSULTNG & OTHER SVCS	12,602.06	7,569.10
06/30/2010	EQUITIES	IGM FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	2,052,321.50	-567,552.21
06/30/2010	EQUITIES	IGM FINANCIAL INC	CDN ASSET MGMT/CUSTODY BK	212,927.85	0.00
06/30/2010	EQUITIES	IGUATEMI EMPRESA SHOPPING COM	BRAZIL	1,213,191.72	79,469.78
06/30/2010	EQUITIES	IHARA CHEMICAL IND Y50	CHEMICALS	35,258.22	-6,115.82
06/30/2010	EQUITIES	IHARA CHEMICAL IND Y50	CHEMICALS	43,394.73	-6,804.18
06/30/2010	EQUITIES	IHI CORP Y50	MACHINERY	1,331,393.34	-610,529.02
06/30/2010	EQUITIES	IHI CORP Y50	MACHINERY	109,516.89	0.00
06/30/2010	EQUITIES	IHS INC CL A	RESEARCH & CONSULTING SVC	7,766,530.06	448,379.82
06/30/2010	EQUITIES	IHS INC CL A	RESEARCH & CONSULTING SVC	92,712.54	16,838.07
06/30/2010	EQUITIES	II-VI INC	ELECTRIC COMP & EQUIP	1,356,076.21	512,856.73
06/30/2010	EQUITIES	II-VI INC	ELECTRIC COMP & EQUIP	28,800.36	6,386.04
06/30/2010	EQUITIES	IIDA HOME MAX JPY50	REAL ESTATE	128,814.56	-13,069.87
06/30/2010	EQUITIES	IIDA HOME MAX JPY50	REAL ESTATE	1,184,050.52	-94,189.13
06/30/2010	EQUITIES	IINET NPV	AUSTRALIA	1,219,942.09	343,971.99
06/30/2010	EQUITIES	IINO KAIUN KAISHA Y50	MARINE TRANSPORTATION	1,750.20	0.00
06/30/2010	EQUITIES	IJM CORP BERHAD MY\$1	MALAYSIA	527,722.01	24,321.96
06/30/2010	EQUITIES	IJM LAND BERHAD WTS	MALAYSIA	2,935.86	0.00
06/30/2010	EQUITIES	IJM PLANTATIONS BERHAD MYR0.5	MALAYSIA	110,751.73	0.00
06/30/2010	EQUITIES	IKANOS COMMUNICATIONS	SEMICONDUCTORS	9,964.29	-860.27
06/30/2010	EQUITIES	IL JIN ELECTRIC LTD KRW1000	SOUTH KOREA	105,095.97	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ILIAD NPV	FRANCE	683,190.36	9,160.38
06/30/2010	EQUITIES	ILIAD NPV	FRANCE	62,978.14	0.00
06/30/2010	EQUITIES	ILJIN DISPLAY CO LTD	SOUTH KOREA	1,545,216.02	270,951.83
06/30/2010	EQUITIES	ILLINOIS TOOL WORKS INC	INDUSTRIAL MACHINERY	54,405,708.96	-4,192,023.50
06/30/2010	EQUITIES	ILLINOIS TOOL WORKS INC	INDUSTRIAL MACHINERY	575,106.52	122,654.36
06/30/2010	EQUITIES	ILLOVO SUGAR R0.04	SOUTH AFRICA	2,264,623.47	-194,547.28
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	11,403,858.81	3,894,858.74
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	178,821.24	32,135.79
06/30/2010	EQUITIES	ILLUMINA INC	LIFE SCIENCES TOOLS & SVC	339,485.38	0.00
06/30/2010	EQUITIES	IMAGINATION TECHNOLOGIES GROUP	TECHNOLOGY HARDWRE & EQUI	-228,233.19	-26,890.70
06/30/2010	EQUITIES	IMASEN ELEC IND CO JPY50	LAND TRANSPORTATION	29,752.21	-7,051.71
06/30/2010	EQUITIES	IMATION CORP COM	COMPUTER STORAGE & PERIPH	5,982.69	-611.94
06/30/2010	EQUITIES	IMATION CORP COM	COMPUTER STORAGE & PERIPH	427,279.86	-452,085.66
06/30/2010	EQUITIES	IMAX CORP	CDN MOVIES & ENTERTAINMT	1,593,181.20	857,803.85
06/30/2010	EQUITIES	IMDEX NPV	AUSTRALIA	29,032.35	-3,265.31
06/30/2010	EQUITIES	IMERGENT INC	INTERNET SOFTWARE & SVCS	55.92	0.00
06/30/2010	EQUITIES	IMERYS EUR2	FRANCE	840,334.90	-148,269.37
06/30/2010	EQUITIES	IMERYS EUR2	FRANCE	96,853.59	0.00
06/30/2010	EQUITIES	IMI ORD GBP0.25	INDUSTRIAL ENGINEERING	10,084,636.95	4,978,737.69
06/30/2010	EQUITIES	IMMERSION CORP COM	COMPUTER STORAGE & PERIPH	414,424.12	-65,694.43
06/30/2010	EQUITIES	IMMERSION CORP COM	COMPUTER STORAGE & PERIPH	9,366.06	1,061.96
06/30/2010	EQUITIES	IMMOBILIERE DE BELGIQUE NPV	BELGIUM	26,911.02	2,815.65
06/30/2010	EQUITIES	IMMOEAST AG NPV(EXCHANGE RATE	AUSTRIA	469.21	0.00
06/30/2010	EQUITIES	IMMOEAST AG NPV(EXCHANGE RATE	AUSTRIA	29.14	0.00
06/30/2010	EQUITIES	IMMOFINANZ AG NPV	AUSTRIA	139,759.27	0.00
06/30/2010	EQUITIES	IMMOFINANZ AG NPV	AUSTRIA	2,266,985.75	-354,992.56
06/30/2010	EQUITIES	IMMOFINANZ ANSPR.NACHB.	AUSTRIA	23.01	0.00
06/30/2010	EQUITIES	IMMOFINANZ ANSPR.NACHB.	AUSTRIA	25.65	0.00
06/30/2010	EQUITIES	IMMUCOR INC	HEALTH CARE SUPPLIES	47,929.80	11,177.91
06/30/2010	EQUITIES	IMMUCOR INC	HEALTH CARE SUPPLIES	2,135,581.20	294,739.60
06/30/2010	EQUITIES	IMMUNOGEN INC	BIOTECHNOLOGY	-1,570,171.14	102,132.47
06/30/2010	EQUITIES	IMMUNOGEN INC	BIOTECHNOLOGY	19,874.88	3,237.52
06/30/2010	EQUITIES	IMMUNOMEDICS INC	BIOTECHNOLOGY	8,525.31	1,476.00
06/30/2010	EQUITIES	IMMUNOMEDICS INC	BIOTECHNOLOGY	-1,156,497.39	310,405.28
06/30/2010	EQUITIES	IMPALA PLATINUM ZAR0.025	SOUTH AFRICA	12,379,230.69	2,683,063.47
06/30/2010	EQUITIES	IMPAX LABORATORIES INC COM	PHARMACEUTICALS	1,501,184.66	801,655.02
06/30/2010	EQUITIES	IMPAX LABORATORIES INC COM	PHARMACEUTICALS	30,496.00	18,352.80
06/30/2010	EQUITIES	IMPERIAL HOLDING ZAR0.04	SOUTH AFRICA	2,685,623.49	-92,694.53
06/30/2010	EQUITIES	IMPERIAL OIL LTD	CDN INTEGRATED OIL & GAS	5,350,934.83	-1,008,782.73
06/30/2010	EQUITIES	IMPERIAL OIL LTD	CDN INTEGRATED OIL & GAS	552,277.79	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	IMPERIAL SUGAR CO NEW COM NEW	PACKAGED FOODS & MEATS	-308,686.30	-47,747.52
06/30/2010	EQUITIES	IMPERIAL SUGAR CO NEW COM NEW	PACKAGED FOODS & MEATS	5,413.60	-393.55
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	1,445,330.24	0.00
06/30/2010	EQUITIES	IMPERIAL TOBACCO GROUP ORD 10P	TOBACCO	73,163,171.56	9,647,146.05
06/30/2010	EQUITIES	IMPLENIA AG CHF4.85	SWITZERLAND	645,094.64	-20,947.59
06/30/2010	EQUITIES	IMPLENIA AG CHF4.85	SWITZERLAND	18,870.42	-681.04
06/30/2010	EQUITIES	IMS INTL METAL SER FRF10	FRANCE	16,873.19	-1,577.88
06/30/2010	EQUITIES	IMTECH NV EUR0.8	NETHERLANDS	2,805,310.08	244,691.93
06/30/2010	EQUITIES	INABATA & CO Y50	CHEMICALS	990,412.70	-9,236.87
06/30/2010	EQUITIES	INABATA & CO Y50	CHEMICALS	31,423.89	9,575.71
06/30/2010	EQUITIES	INAPA-INVESTMENTOS PARTIC GEST	PORTUGAL	109,574.46	-46,052.07
06/30/2010	EQUITIES	INCHCAPE PLC	GENERAL RETAILERS	1,552,317.96	119,400.95
06/30/2010	EQUITIES	INCITEC PIVOT NPV	AUSTRALIA	2,285,094.65	-1,621,799.94
06/30/2010	EQUITIES	INCITEC PIVOT NPV	AUSTRALIA	189,336.21	0.00
06/30/2010	EQUITIES	INCONTACT INC COM	ALTERNATIVE CARRIERS	1,418,505.90	-629,743.63
06/30/2010	EQUITIES	INCYTE CORPORATION	BIOTECHNOLOGY	2,245,372.38	452,051.50
06/30/2010	EQUITIES	INCYTE CORPORATION	BIOTECHNOLOGY	32,368.68	23,281.49
06/30/2010	EQUITIES	IND & COMM BK OF CHINA - A	CHINA	42,192.50	0.00
06/30/2010	EQUITIES	IND & COMM BK OF CHINA -H	CHINA	77,370,897.71	5,831,454.49
06/30/2010	EQUITIES	INDAH KIAT PULP & PAPER	INDONESIA	346,230.39	129,728.41
06/30/2010	EQUITIES	INDEPENDENT BK CORP MASS	REGIONAL BANKS	22,746.90	4,528.85
06/30/2010	EQUITIES	INDEPENDENT BK CORP MASS	REGIONAL BANKS	988,865.26	-129,192.17
06/30/2010	EQUITIES	INDESIT COMPANY EUR0.90	ITALY	1,530,149.77	126,903.85
06/30/2010	EQUITIES	INDEVUS PHARMACEUTICALS INC	OTHER	80,076.06	80,076.06
06/30/2010	EQUITIES	INDEVUS PHARMACEUTICALS INC	OTHER	1,875.00	1,875.00
06/30/2010	EQUITIES	INDIA CEMENTS INR10 DEMAT	INDIA	90,081.21	0.00
06/30/2010	EQUITIES	INDIABULLS FINL SV INR2	INDIA	45,685.20	0.00
06/30/2010	EQUITIES	INDIABULLS REAL ESTATE LTD	INDIA	59,124.18	0.00
06/30/2010	EQUITIES	INDIAN BANK INR10	INDIA	2,096,840.56	718,145.50
06/30/2010	EQUITIES	INDIAN HOTELS CO (THE) INR10	INDIA	122,324.03	0.00
06/30/2010	EQUITIES	INDIAN OVERSEAS BK INR10	INDIA	59,277.96	0.00
06/30/2010	EQUITIES	INDIRA SISTEMAS SA EUR0.20	SPAIN	789,054.95	-244,032.10
06/30/2010	EQUITIES	INDIRA SISTEMAS SA EUR0.20	SPAIN	74,570.71	0.00
06/30/2010	EQUITIES	INDOCEMENT TUNGGAL PRAKARSA	INDONESIA	11,492,623.71	0.00
06/30/2010	EQUITIES	INDOFOODS SUKSES M IDR100	INDONESIA	1,159,495.52	0.00
06/30/2010	EQUITIES	INDORAMA POLYMERS PCL THB1	THAILAND	90,802.61	0.00
06/30/2010	EQUITIES	INDORAMA POLYMERS PCL-NVDR	THAILAND	54,186.64	0.00
06/30/2010	EQUITIES	INDOSAT IDR100	INDONESIA	302,492.90	0.00
06/30/2010	EQUITIES	INDRAPRASTHA GAS INR10	INDIA	61,015.12	0.00
06/30/2010	EQUITIES	INDUS-HLDG AG DEM5	GERMANY	94,122.30	44,039.55

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INDUSIND BANK LTD INR10	INDIA	207,837.12	0.00
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	67,817,404.15	15,162,978.60
06/30/2010	EQUITIES	INDUSTRIA DE DISENO TEXTIL SA	SPAIN	643,718.41	0.00
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATHLH INS	133,400.74	0.00
06/30/2010	EQUITIES	INDUSTRIAL ALLIANCE INS & FINL	CDN LIFE & HEATHLH INS	4,037,620.26	95,174.71
06/30/2010	EQUITIES	INDUSTRIAL AND COMMERICAL BANK	HONG KONG	1,252,620.88	592,420.24
06/30/2010	EQUITIES	INDUSTRIAL BANK CO LTD	CHINA	151,944.50	0.00
06/30/2010	EQUITIES	INDUSTRIAL BK OF KOREA KRW5000	SOUTH KOREA	413,886.28	0.00
06/30/2010	EQUITIES	INDUSTRIAL DEV BK ORD JOD1	JORDAN	61,629.45	-54,651.47
06/30/2010	EQUITIES	INDUSTRIAS CH SAB DE CV SER B	MEXICO	157,547.83	0.00
06/30/2010	EQUITIES	INDUSTRIAS ROMI SA COM NPV	BRAZIL	80,303.83	0.00
06/30/2010	EQUITIES	INDUSTRIES OF QATAR QAR10	QATAR	705,841.97	-22,913.23
06/30/2010	EQUITIES	INDUSTRIVARDEN AB SER C NPV	SWEDEN	28,063.70	9,697.11
06/30/2010	EQUITIES	INES CORP Y50	SERVICES	143,745.06	-26,064.66
06/30/2010	EQUITIES	INES CORP Y50	SERVICES	207,650.51	-55,068.56
06/30/2010	EQUITIES	INFIGEN ENERGY	AUSTRALIA	164,477.18	-181,421.39
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES AG SPONS	GERMANY	603.07	0.00
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	46,258,261.10	-2,822,347.61
06/30/2010	EQUITIES	INFINEON TECHNOLOGIES ORD NPV	GERMANY	325,732.05	0.00
06/30/2010	EQUITIES	INFINERA CORP	COMMUNICATIONS EQUIPMENT	20,132.33	-5,635.80
06/30/2010	EQUITIES	INFINERA CORP	COMMUNICATIONS EQUIPMENT	813,259.97	-260,459.93
06/30/2010	EQUITIES	INFINITY PHARMACEUTICALS INC	BIOTECHNOLOGY	44,189.07	-6,594.67
06/30/2010	EQUITIES	INFINITY PPTY & CAS CORP	PROPERTY & CASUALTY INS	1,444,926.02	240,751.48
06/30/2010	EQUITIES	INFINITY PPTY & CAS CORP	PROPERTY & CASUALTY INS	28,862.50	5,950.00
06/30/2010	EQUITIES	INFOGROUP INC COM	DATA PROCNG/OUTSRCD SVCS	8,131.62	2,516.85
06/30/2010	EQUITIES	INFOGROUP INC COM	DATA PROCNG/OUTSRCD SVCS	628,704.30	-134,028.32
06/30/2010	EQUITIES	INFOPIA CO LTD KRW500	SOUTH KOREA	60,405.76	0.00
06/30/2010	EQUITIES	INFORM P. LYKOS EUR0.50(REGD)	GREECE	12,037.04	-45,012.27
06/30/2010	EQUITIES	INFORMA PLC GBP0.10	SWITZERLAND	1,389,439.74	600,125.69
06/30/2010	EQUITIES	INFORMATICA CORP COM	APPLICATION SOFTWARE	3,316,884.24	1,599,872.45
06/30/2010	EQUITIES	INFORMATICA CORP COM	APPLICATION SOFTWARE	70,254.96	25,271.78
06/30/2010	EQUITIES	INFORMATION SERVICES INTL	SERVICES	95,667.31	-1,280.63
06/30/2010	EQUITIES	INFORMATION SERVICES INTL	SERVICES	47,833.65	-11,937.10
06/30/2010	EQUITIES	INFORTREND TECHNOL TWD10	TAIWAN	119,667.36	0.00
06/30/2010	EQUITIES	INFOSPACE INC COM PAR \$.0001	INTERNET SOFTWARE & SVCS	9,918.88	765.02
06/30/2010	EQUITIES	INFOSPACE INC COM PAR \$.0001	INTERNET SOFTWARE & SVCS	456,276.00	-1,137,177.68
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD	INDIA	15,510,699.00	6,806,993.09
06/30/2010	EQUITIES	INFOSYS TECHNOLOGIES LTD INR5	INDIA	19,732,053.02	9,658,679.23
06/30/2010	EQUITIES	INFRASTRUCTURE DEVELOPERS	INDIA	107,401.87	0.00
06/30/2010	EQUITIES	INFRAWARE INC KRW500	SOUTH KOREA	25,414.14	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	69,264,025.04	-31,747,763.67
06/30/2010	EQUITIES	ING GROEP N.V. CVA EUR0.24	NETHERLANDS	1,486,651.77	0.00
06/30/2010	EQUITIES	INGENICO EUR1	FRANCE	716,691.64	140,065.40
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	485,194.30	0.00
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	115,087.59	0.00
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	32,319,923.69	-3,196,187.16
06/30/2010	EQUITIES	INGERSOLL-RAND PUBLIC LIMITED	IRELAND	343,175.50	-34,442.50
06/30/2010	EQUITIES	INGLES MKTS INC CL A	FOOD RETAIL	6,561.80	213.64
06/30/2010	EQUITIES	INGLES MKTS INC CL A	FOOD RETAIL	304,010.00	-52,559.16
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	8,746,584.28	-399,079.98
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	87,008.32	-4,238.72
06/30/2010	EQUITIES	INGRAM MICRO INC CL A COM	TECHNOLOGY DISTRIBUTORS	24,532.99	0.00
06/30/2010	EQUITIES	INHIBITEX INC	BIOTECHNOLOGY	44,507.70	-6,953.67
06/30/2010	EQUITIES	INLAND REAL ESTATE CORP	RETAIL REITS	764,959.68	-291,480.41
06/30/2010	EQUITIES	INLAND REAL ESTATE CORP	RETAIL REITS	17,799.40	2,546.76
06/30/2010	EQUITIES	INMARSAT ORD EUR0.000667	FIXED LINE TELECOMM	235,734.81	0.00
06/30/2010	EQUITIES	INMARSAT ORD EUR0.000667	FIXED LINE TELECOMM	2,373,422.70	179,080.32
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	101,037.41	0.00
06/30/2010	EQUITIES	INMET MINING CORP	CDN DIV METALS & MINING	4,269,671.17	-599,333.19
06/30/2010	EQUITIES	INNER MONGOLIA ERDOS CASHEMERE	CHINA	76,138.03	0.00
06/30/2010	EQUITIES	INNER MONGOLIA YITAI COAL 'B'	CHINA	2,861,346.14	27,960.88
06/30/2010	EQUITIES	INNERGEX RENEWABLE ENERGY INC	CDN INDEP PWR PRD/EN TRAD	-87,476.61	5,431.31
06/30/2010	EQUITIES	INNERWORKINGS INC COM	COMMERCIAL PRINTING	235,675.98	-103,237.34
06/30/2010	EQUITIES	INNERWORKINGS INC COM	COMMERCIAL PRINTING	5,593.77	1,611.89
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	17,238.88	6,469.80
06/30/2010	EQUITIES	INNOPHOS HLDGS INC COM	SPECIALTY CHEMICALS	2,664,280.64	1,061,494.73
06/30/2010	EQUITIES	INNOTEK LTD SGD0.1	SINGAPORE	5,465.22	-462.28
06/30/2010	EQUITIES	INNOVATION GRP PLC ORD GBP0.02	SOFTWARE & COMP SERVICES	5,732.58	795.40
06/30/2010	EQUITIES	INOVIO PHARMACEUTICALS INC	BIOTECHNOLOGY	33,309.12	-2,266.33
06/30/2010	EQUITIES	INPEX CORPORATION	OIL AND COAL PRODUCTS	2,368,237.64	0.00
06/30/2010	EQUITIES	INPEX CORPORATION	OIL AND COAL PRODUCTS	233,895.60	0.00
06/30/2010	EQUITIES	INSIGHT ENTERPRISES INC COM	TECHNOLOGY DISTRIBUTORS	2,491,793.36	383,525.21
06/30/2010	EQUITIES	INSIGHT ENTERPRISES INC COM	TECHNOLOGY DISTRIBUTORS	20,937.56	9,418.72
06/30/2010	EQUITIES	INSITUFORM TECHNOLOGIES INC	CONSTRUCTION & ENGINEERNG	24,309.76	7,022.31
06/30/2010	EQUITIES	INSITUFORM TECHNOLOGIES INC	CONSTRUCTION & ENGINEERNG	1,281,474.56	127,207.87
06/30/2010	EQUITIES	INSPIRE PHARMACEUTICALS INC	PHARMACEUTICALS	359,369.82	25,963.70
06/30/2010	EQUITIES	INSPIRE PHARMACEUTICALS INC	PHARMACEUTICALS	11,307.34	2,617.15
06/30/2010	EQUITIES	INSPUR INTERNATIONAL LIMITED	HONG KONG	37,277.98	0.00
06/30/2010	EQUITIES	INSTEEL INDS INC	BUILDING PRODUCTS	7,164.75	1,871.57
06/30/2010	EQUITIES	INSTEEL INDS INC	BUILDING PRODUCTS	519,519.57	-162,451.45

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INSULET CORP COM	HEALTH CARE EQUIPMENT	1,210,456.45	263,974.78
06/30/2010	EQUITIES	INSULET CORP COM	HEALTH CARE EQUIPMENT	23,763.95	8,712.55
06/30/2010	EQUITIES	INSUN ENVIR NEW TE KRW500	SOUTH KOREA	49,515.33	0.00
06/30/2010	EQUITIES	INSURANCE AUSTRALIA GROUP PLC	AUSTRALIA	4,115,376.32	-694,135.67
06/30/2010	EQUITIES	INSURANCE AUSTRALIA GROUP PLC	AUSTRALIA	301,189.92	0.00
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	258,261.05	0.00
06/30/2010	EQUITIES	INTACT FINANCIAL CORP	CDN INSUR PROP/CASUALTY	4,559,355.16	458,751.87
06/30/2010	EQUITIES	INTAGE INC NPV	SERVICES	143,238.79	-2,894.11
06/30/2010	EQUITIES	INTEC TELECOM SYST ORD SHS GBP	SOFTWARE & COMP SERVICES	150,917.45	4,943.73
06/30/2010	EQUITIES	INTEGRA LIFESCIENCES HLDG CORP	HEALTH CARE EQUIPMENT	1,283,752.00	176,894.66
06/30/2010	EQUITIES	INTEGRA LIFESCIENCES HLDG CORP	HEALTH CARE EQUIPMENT	25,641.00	7,933.34
06/30/2010	EQUITIES	INTEGRAL SYS INC MD	IT CONSULTNG & OTHER SVCS	-352,996.50	-22,856.59
06/30/2010	EQUITIES	INTEGRATED DEVICE TECH INC	SEMICONDUCTORS	4,016,281.50	-1,163,804.35
06/30/2010	EQUITIES	INTEGRATED DEVICE TECH INC	SEMICONDUCTORS	27,046.80	-3,114.48
06/30/2010	EQUITIES	INTEGRATED SILICON SOLUTION IN	SEMICONDUCTORS	2,262.00	-215.00
06/30/2010	EQUITIES	INTEGRATED SILICON SOLUTION IN	SEMICONDUCTORS	109,556.20	-21,597.91
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	19,507,515.12	987,089.79
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	95,309.46	36,149.61
06/30/2010	EQUITIES	INTEGRYS ENERGY GROUP INC COM	MULTI-UTILITIES	35,397.10	0.00
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	354,489.27	0.00
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	668,468.79	0.00
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	3,405,695.00	693,928.45
06/30/2010	EQUITIES	INTEL CORP	SEMICONDUCTORS	344,130,970.05	-31,190,515.81
06/30/2010	EQUITIES	INTELLIGENT DIGITAL INTEGRATED	SOUTH KOREA	48,306.16	0.00
06/30/2010	EQUITIES	INTER CARS SA PLN2	POLAND	67,910.52	0.00
06/30/2010	EQUITIES	INTER PARFUMS INC COM	PERSONAL PRODUCTS	389,638.82	47,757.13
06/30/2010	EQUITIES	INTER PARFUMS INC COM	PERSONAL PRODUCTS	10,363.88	4,278.20
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	28,635.00	2,446.78
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	-202,138.20	-296,236.06
06/30/2010	EQUITIES	INTERACTIVE BROKERS GROUP INC	SPECIALIZED FINANCE	4,106.99	0.00
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	534.40	0.00
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	3,269,270.58	922,568.75
06/30/2010	EQUITIES	INTERACTIVE DATA CORP COM	PUBLISHING	32,011.42	9,459.30
06/30/2010	EQUITIES	INTERACTIVE INTELLEGENCE INC	APPLICATION SOFTWARE	8,625.75	2,331.00
06/30/2010	EQUITIES	INTERACTIVE INTELLEGENCE INC	APPLICATION SOFTWARE	835,646.23	68,671.17
06/30/2010	EQUITIES	INTERCELL AG NPV (BR)	AUSTRIA	-1,523,455.25	938,869.23
06/30/2010	EQUITIES	INTERCONTINENTAL HOTELS GROUP	TRAVEL & LEISURE	2,033,998.13	407,155.56
06/30/2010	EQUITIES	INTERCONTINENTAL HOTELS GROUP	TRAVEL & LEISURE	207,335.74	0.00
06/30/2010	EQUITIES	INTERCONTINENTALEXCHANGE INC	SPECIALIZED FINANCE	59,037,151.42	8,031,684.00
06/30/2010	EQUITIES	INTERCONTINENTALEXCHANGE INC	SPECIALIZED FINANCE	273,758.66	24,261.03

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTERDIGITAL INC PA COM	COMMUNICATIONS EQUIPMENT	36,195.54	-102.62
06/30/2010	EQUITIES	INTERDIGITAL INC PA COM	COMMUNICATIONS EQUIPMENT	2,086,255.62	294,994.73
06/30/2010	EQUITIES	INTERFACE INC CL A	OFFICE SERVICES/SUPP	1,016,272.50	368,321.40
06/30/2010	EQUITIES	INTERFACE INC CL A	OFFICE SERVICES/SUPP	14,939.34	6,106.49
06/30/2010	EQUITIES	INTERGROUP FINANCIAL SERVICES	PERU	7,400.61	89.48
06/30/2010	EQUITIES	INTERLINE BRANDS INC	TRADING COS & DISTRIBUTOR	24,724.70	5,519.80
06/30/2010	EQUITIES	INTERLINE BRANDS INC	TRADING COS & DISTRIBUTOR	1,029,740.53	-63,298.91
06/30/2010	EQUITIES	INTERMAP TECHNOLOGIES CORP	CDN DIVERSIFIED SUP SVCS	8,569.73	-13,126.61
06/30/2010	EQUITIES	INTERMEC INC	COMPUTER STORAGE & PERIPH	737,415.75	-340,487.40
06/30/2010	EQUITIES	INTERMEC INC	COMPUTER STORAGE & PERIPH	24,507.75	-2,223.63
06/30/2010	EQUITIES	INTERMEDIATE CAP GROUP ORD 20P	FINANCIAL SERVICES	4,238,694.42	202,506.07
06/30/2010	EQUITIES	INTERMUNE INC	BIOTECHNOLOGY	13,828.65	-6,647.73
06/30/2010	EQUITIES	INTERMUNE INC	BIOTECHNOLOGY	667,337.55	-414,923.23
06/30/2010	EQUITIES	INTERNAP NETWORKS SVCS CORP	INTERNET SOFTWARE & SVCS	488,415.42	-338,338.53
06/30/2010	EQUITIES	INTERNAP NETWORKS SVCS CORP	INTERNET SOFTWARE & SVCS	7,973.04	2,425.09
06/30/2010	EQUITIES	INTERNATIONAL ASSETS HLDG CORP	INVESTMNT BKG & BROKERAGE	6,768.00	66.77
06/30/2010	EQUITIES	INTERNATIONAL ASSETS HLDG CORP	INVESTMNT BKG & BROKERAGE	405,984.00	-411,593.47
06/30/2010	EQUITIES	INTERNATIONAL BANCSHARES CORP	REGIONAL BANKS	3,290,049.63	-300,910.80
06/30/2010	EQUITIES	INTERNATIONAL BANCSHARES CORP	REGIONAL BANKS	40,540.01	11,370.85
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	4,948,214.04	791,398.86
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	528,379,810.56	105,576,969.76
06/30/2010	EQUITIES	INTERNATIONAL BUSINESS MACHINE	IT CONSULTNG & OTHER SVCS	432,863.74	0.00
06/30/2010	EQUITIES	INTERNATIONAL COAL GROUP INC	COAL & CONSUMABLE FUEL	519,592.15	-435,425.46
06/30/2010	EQUITIES	INTERNATIONAL COAL GROUP INC	COAL & CONSUMABLE FUEL	15,550.15	3,150.42
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	106,486.65	29,790.30
06/30/2010	EQUITIES	INTERNATIONAL FLAVORS & FRAGRA	SPECIALTY CHEMICALS	16,126,806.74	1,482,577.21
06/30/2010	EQUITIES	INTERNATIONAL FOREST PRODS LTD	CDN FOREST PRODUCTS	82,181.34	-64,386.13
06/30/2010	EQUITIES	INTERNATIONAL FOREST PRODS LTD	CDN FOREST PRODUCTS	14,661.46	-5,581.88
06/30/2010	EQUITIES	INTERNATIONAL GAME TECHNOLOGY	CASINOS & GAMING	13,468,025.48	-9,866,345.36
06/30/2010	EQUITIES	INTERNATIONAL GAME TECHNOLOGY	CASINOS & GAMING	158,908.08	-6,553.95
06/30/2010	EQUITIES	INTERNATIONAL GAMES SYSTEM CO	TAIWAN	131,684.70	0.00
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	22,737.32	0.00
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	307,473.81	120,244.95
06/30/2010	EQUITIES	INTERNATIONAL PAPER CO COM	PAPER PRODUCTS	39,284,616.39	-12,107,562.49
06/30/2010	EQUITIES	INTERNATIONAL PERSONAL FINANCE	FINANCIAL SERVICES	1,774,186.00	-98,603.52
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	13,350,178.30	-592,055.29
06/30/2010	EQUITIES	INTERNATIONAL POWER ORD PLC	ELECTRICITY	345,261.14	0.00
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	13,673.04	0.00
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	5,077,366.30	-3,464,730.07
06/30/2010	EQUITIES	INTERNATIONAL RECTIFIER CORP	SEMICONDUCTORS	53,559.58	12,202.72

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTERNATIONAL SHIPHOLDING CORP	MARINE	6,174.27	105.38
06/30/2010	EQUITIES	INTERNATIONAL SHIPHOLDING CORP	MARINE	137,648.60	-30,003.26
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	1,518,217.12	-1,259,417.96
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	21,097.44	1,911.36
06/30/2010	EQUITIES	INTERNATIONAL SPEEDWAY CORP	LEISURE FACILITIES	4,876.96	0.00
06/30/2010	EQUITIES	INTERNATIONAL TOWER HILL MINES	CDN GOLD	-360,313.40	-28,684.99
06/30/2010	EQUITIES	INTERNET BRANDS INC CL A	INTERNET SOFTWARE & SVCS	332,842.93	102,955.34
06/30/2010	EQUITIES	INTERNET BRANDS INC CL A	INTERNET SOFTWARE & SVCS	9,224.69	3,813.11
06/30/2010	EQUITIES	INTERNET CAP GROUP INC	INTERNET SOFTWARE & SVCS	12,144.80	3,803.24
06/30/2010	EQUITIES	INTERNET CAP GROUP INC	INTERNET SOFTWARE & SVCS	538,528.40	51,119.02
06/30/2010	EQUITIES	INTERNET HEALTHCARE GROUP LLC	OTHER	0.00	-1,700,000.00
06/30/2010	EQUITIES	INTEROIL CORP	CDN INTEGRATED OIL & GAS	-5,688,921.00	1,109,085.67
06/30/2010	EQUITIES	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	10,663,906.07	-3,729,561.52
06/30/2010	EQUITIES	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	118,942.66	34,198.10
06/30/2010	EQUITIES	INTERPUMP GROUP EUR0.52	ITALY	512,280.50	136,497.32
06/30/2010	EQUITIES	INTERPUMP GROUP SPA-CW12	ITALY	16,439.14	16,439.14
06/30/2010	EQUITIES	INTERSERVE PLC ORD GBP0.10	CONSTRUCTION & MATERIALS	1,143,098.23	-83,782.10
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	10,175.48	0.00
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	43,402.24	-1,816.48
06/30/2010	EQUITIES	INTERSIL CORP CL A	SEMICONDUCTORS	6,765,614.80	-1,719,783.70
06/30/2010	EQUITIES	INTERTAPE POLYMER GROUP INC	CDN METAL/GLASS CONTAINS	16,585.14	3,254.75
06/30/2010	EQUITIES	INTERTEK GROUP PLC ORD GBP0.01	SUPPORT SERVICES	3,551,323.34	1,294,222.01
06/30/2010	EQUITIES	INTERVAL LEISURE GROUP INC COM	HOTELS, RESORTS & CRUISE	694,809.60	-118,196.68
06/30/2010	EQUITIES	INTERVAL LEISURE GROUP INC COM	HOTELS, RESORTS & CRUISE	12,898.20	3,202.03
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	1,783,617.77	-1,377,760.70
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	60,250,292.81	-29,435,025.04
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	1,052,584.58	0.00
06/30/2010	EQUITIES	INTESA SANPAOLO EUR0.52	ITALY	96,086.35	0.00
06/30/2010	EQUITIES	INTEVAC INC	COMPUTER STORAGE & PERIPH	10,488.61	3,391.35
06/30/2010	EQUITIES	INTEVAC INC	COMPUTER STORAGE & PERIPH	432,391.08	-172,810.23
06/30/2010	EQUITIES	INTEX SPA ITL500	ITALY	16,095.20	-13,090.24
06/30/2010	EQUITIES	INTL NICKEL INDONE IDR250(POST	INDONESIA	223,142.28	0.00
06/30/2010	EQUITIES	INTOLL GROUP NPV	AUSTRALIA	933,055.36	-1,331,379.03
06/30/2010	EQUITIES	INTOLL GROUP NPV	AUSTRALIA	101,109.84	0.00
06/30/2010	EQUITIES	INTRACOM CONSTRUCT EUR0.3 (CR)	GREECE	15,928.45	-43,732.00
06/30/2010	EQUITIES	INTRACOM HOLDINGS SA EUR1.41	GREECE	42,622.60	-289,651.12
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	8,983.06	0.00
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	2,408,284.20	-2,414,848.60
06/30/2010	EQUITIES	INTREPID POTASH INC	FERTILIZERS & AGRI CHEM	23,855.83	-14,016.60
06/30/2010	EQUITIES	INTRUM JUSTITIA NV ORD NPV	SWEDEN	1,262,220.51	231,022.29

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	71,321,858.19	16,368,096.14
06/30/2010	EQUITIES	INTUIT COM	APPLICATION SOFTWARE	311,469.66	69,170.59
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	399,890.54	219,114.98
06/30/2010	EQUITIES	INTUITIVE SURGICAL INC	HEALTH CARE EQUIPMENT	45,430,974.04	19,863,936.19
06/30/2010	EQUITIES	INUI STEAMSHIP CO LTD NPV	JAPAN	2,804.86	0.00
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	1,511,114.05	-469,639.67
06/30/2010	EQUITIES	INVACARE CORP	HEALTH CARE EQUIPMENT	15,356.85	2,982.20
06/30/2010	EQUITIES	INVENSYS ORD GBP0.10	SUPPORT SERVICES	1,868,123.23	-212,407.30
06/30/2010	EQUITIES	INVENSYS ORD GBP0.10	SUPPORT SERVICES	147,237.78	0.00
06/30/2010	EQUITIES	INVENTEC APPLIANCES CORP TWD10	TAIWAN	3,125,169.39	-443,278.15
06/30/2010	EQUITIES	INVENTEC CORP TWD10	TAIWAN	8,516,650.12	1,904,180.90
06/30/2010	EQUITIES	INVENTIV HEALTH INC COM	HEALTH CARE SERVICES	28,646.40	14,621.05
06/30/2010	EQUITIES	INVENTIV HEALTH INC COM	HEALTH CARE SERVICES	1,657,216.00	658,789.31
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	7,260,264.48	-1,579,343.02
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	69,475.96	-16,991.12
06/30/2010	EQUITIES	INVERNESS MEDICAL INNOVATIONS	HEALTH CARE SUPPLIES	16,531.94	0.00
06/30/2010	EQUITIES	INVERSIONES AGUAS	CHILE	3,368,001.00	902,180.41
06/30/2010	EQUITIES	INVERSIONES AGUAS COM NPV	CHILE	156,884.94	0.00
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	23,969,353.32	-8,481,902.66
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	233,095.50	30,193.00
06/30/2010	EQUITIES	INVESCO LTD SHS	ASSET MGMT & CUSTODY BNKS	53,051.46	0.00
06/30/2010	EQUITIES	INVESCO MORTGAGE CAPITAL INC	MORTGAGE REITS	11,931.25	-1,232.20
06/30/2010	EQUITIES	INVESCO MORTGAGE CAPITAL INC	MORTGAGE REITS	630,426.50	-53,115.79
06/30/2010	EQUITIES	INVESTEC LIMITED ZAR0.0002	SOUTH AFRICA	5,151,229.49	363,247.66
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	1,669,451.67	167,245.28
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	256,837.16	66,806.96
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	146,124.78	0.00
06/30/2010	EQUITIES	INVESTEC ORD GBP0.0002	FINANCIAL SERVICES	1,474,660.86	-41,375.07
06/30/2010	EQUITIES	INVESTMENT TECH GRP COM NEW	INVESTMNT BKG & BROKERAGE	2,031,927.26	-1,134,631.30
06/30/2010	EQUITIES	INVESTMENT TECH GRP COM NEW	INVESTMNT BKG & BROKERAGE	24,346.96	-7,413.24
06/30/2010	EQUITIES	INVESTOR AB SEK 6.25 'B'	SWEDEN	5,097,676.15	-658,187.90
06/30/2010	EQUITIES	INVESTOR AB SEK 6.25 'B'	SWEDEN	379,082.21	0.00
06/30/2010	EQUITIES	INVESTORS BANCORP INC	REGIONAL BANKS	977,663.04	134,618.53
06/30/2010	EQUITIES	INVESTORS BANCORP INC	REGIONAL BANKS	21,569.28	7,587.12
06/30/2010	EQUITIES	INVESTORS REAL ESTATE TR SBI	DIVERSIFIED REITS	53,288.88	752.27
06/30/2010	EQUITIES	INVESTORS REAL ESTATE TR SBI	DIVERSIFIED REITS	1,768,213.43	-101,854.19
06/30/2010	EQUITIES	IOCHPE-MAXION COM NPV	BRAZIL	284,371.18	0.00
06/30/2010	EQUITIES	ION GEOPHYSICAL CORP COM	OIL & GAS EQUIP/SVCS	331,818.00	-310,375.09
06/30/2010	EQUITIES	ION GEOPHYSICAL CORP COM	OIL & GAS EQUIP/SVCS	12,635.88	2,287.53
06/30/2010	EQUITIES	IOOF HOLDINGS LTD NPV	AUSTRALIA	430,837.76	84,919.36

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	IPC THE HOSPITALIST CO INC COM	HEALTH CARE SERVICES	15,511.80	-800.44
06/30/2010	EQUITIES	IPC THE HOSPITALIST CO INC COM	HEALTH CARE SERVICES	2,358,471.30	-43,742.36
06/30/2010	EQUITIES	IPE GROUP LTD HKD0.1	THAILAND	29,214.80	-2,837.92
06/30/2010	EQUITIES	IPEK MATBAACILIK TRY1	TURKEY	226,713.10	-4,334.67
06/30/2010	EQUITIES	IPG PHOTONICS CORP	ELECTRC MANUFACTNG SVCS	509,626.26	46,655.40
06/30/2010	EQUITIES	IPG PHOTONICS CORP	ELECTRC MANUFACTNG SVCS	10,721.92	3,625.60
06/30/2010	EQUITIES	IPSEN PROMESSES EUR1	FRANCE	989,731.22	-145,029.72
06/30/2010	EQUITIES	IPSEN PROMESSES EUR1	FRANCE	45,589.49	0.00
06/30/2010	EQUITIES	IPSOS EUR0.25 (POST	FRANCE	4,846,680.73	1,107,913.47
06/30/2010	EQUITIES	IREN SPA	ITALY	1,248,686.98	-85,665.64
06/30/2010	EQUITIES	IRIDIUM COMMUNICATIONS INC COM	ALTERNATIVE CARRIERS	8,443.64	46.59
06/30/2010	EQUITIES	IRIS INTL INC	HEALTH CARE EQUIPMENT	280,675.20	-85,822.05
06/30/2010	EQUITIES	IRIS INTL INC	HEALTH CARE EQUIPMENT	10,180.56	-622.16
06/30/2010	EQUITIES	IRISO ELECTRONICS JPY50	ELECTRIC APPLIANCES	187,913.10	-22,574.14
06/30/2010	EQUITIES	IROBOT CORP	HOUSEHOLD APPLIANCES	11,349.16	4,252.16
06/30/2010	EQUITIES	IROBOT CORP	HOUSEHOLD APPLIANCES	517,645.71	114,083.17
06/30/2010	EQUITIES	IRON MTN INC PA COM	DIVERSIFIED SUPPORT SVCS	11,260,909.04	-714,689.77
06/30/2010	EQUITIES	IRON MTN INC PA COM	DIVERSIFIED SUPPORT SVCS	135,675.54	-29,156.16
06/30/2010	EQUITIES	IRONWOOD PHARMACEUTICALS INC	BIOTECHNOLOGY	1,490.00	-256.25
06/30/2010	EQUITIES	IRONWOOD PHARMACEUTICALS INC	BIOTECHNOLOGY	9,917.44	-1,682.64
06/30/2010	EQUITIES	IRSA INVERSIONES Y	ARGENTINA	126,336.99	0.00
06/30/2010	EQUITIES	IS GAYRIMENKUL YAT TRY1	TURKEY	81,646.63	0.00
06/30/2010	EQUITIES	ISSETAN MITSUKOSHI HOLDINGS LTD	RETAIL TRADE	1,413,894.17	-647,628.70
06/30/2010	EQUITIES	ISSETAN MITSUKOSHI HOLDINGS LTD	RETAIL TRADE	187,727.85	0.00
06/30/2010	EQUITIES	ISHARES RUSSELL 2000 INDEX FUN	US ETF FUNDS	106,890.00	-5,326.48
06/30/2010	EQUITIES	ISHARES TR RUSSELL 2000 VALUE	US EQUITY FUNDS	7,094,350.00	-709,260.56
06/30/2010	EQUITIES	ISHARES TR RUSSELL 3000 INDEX	US EQUITY FUNDS	5,924,760.00	-335,378.00
06/30/2010	EQUITIES	ISHARES TRUST	MULTINATL EQUITY FUNDS	2,218,020.86	0.00
06/30/2010	EQUITIES	ISHIZUKA GLASS CO LTD JPY50	GLASS & CERAMIC PRODUCTS	30,681.43	-11,087.04
06/30/2010	EQUITIES	ISILON SYS INC COM	COMPUTER STORAGE & PERIPH	2,270,124.84	1,104,566.38
06/30/2010	EQUITIES	ISILON SYS INC COM	COMPUTER STORAGE & PERIPH	18,630.84	14,498.89
06/30/2010	EQUITIES	ISIS PHARMACEUTICALS INC	BIOTECHNOLOGY	31,982.94	-13,296.84
06/30/2010	EQUITIES	ISIS PHARMACEUTICALS INC	BIOTECHNOLOGY	2,959,876.59	-520,843.70
06/30/2010	EQUITIES	ISLAMIC BK ORD JOD1	JORDAN	250,040.52	-63,754.54
06/30/2010	EQUITIES	ISLE OF CAPRIS CASINOS INC	CASINOS & GAMING	110,444.02	4,577.23
06/30/2010	EQUITIES	ISLE OF CAPRIS CASINOS INC	CASINOS & GAMING	6,324.58	-2,457.36
06/30/2010	EQUITIES	ISOFT GROUP LTD NPV	AUSTRALIA	2,626.99	-6,941.98
06/30/2010	EQUITIES	ISRA VISION NPV	GERMANY	1,503.69	-125.23
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	229,361.29	0.00
06/30/2010	EQUITIES	ISRAEL CHEMICALS LTD	ISRAEL	11,975,549.46	1,109,985.13



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ISRAEL CORP ORD SHK1	ISRAEL	758,590.03	-57,982.81
06/30/2010	EQUITIES	ISRAEL CORP ORD SHK1	ISRAEL	68,287.90	0.00
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	43,414.37	0.00
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	210,737.66	-5,679.03
06/30/2010	EQUITIES	ISRAEL DISCOUNT BANK ILS0.1	ISRAEL	3,506,282.13	-510,601.78
06/30/2010	EQUITIES	ISRAEL LAND DEV CO ORD ILS1	ISRAEL	1,606.49	-98.03
06/30/2010	EQUITIES	ISRAEL PHOENIX ASSURANCE CO	ISRAEL	104,383.17	0.00
06/30/2010	EQUITIES	ISRAMCO INC COM NEW	OIL & GAS EXPL & PROD	26,137.72	-57,376.90
06/30/2010	EQUITIES	IST UTD BANCORP INC FLA	REGIONAL BANKS	5,277.30	-513.80
06/30/2010	EQUITIES	IST UTD BANCORP INC FLA	REGIONAL BANKS	1,102.50	-111.00
06/30/2010	EQUITIES	ISTAR FINL INC	MORTGAGE REITS	15,360.24	5,234.88
06/30/2010	EQUITIES	ISTAR FINL INC	MORTGAGE REITS	902,320.44	-4,676,789.58
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	182,413.79	0.00
06/30/2010	EQUITIES	ISUZU MOTORS LTD Y50	LAND TRANSPORTATION	1,137,126.39	-1,574,607.06
06/30/2010	EQUITIES	IT HOLDINGS CORPORATION NPV	SERVICES	773,875.25	-8,214.87
06/30/2010	EQUITIES	ITALCEMENTI EUR1	ITALY	1,039,744.08	-30,180.38
06/30/2010	EQUITIES	ITALMOBILIARE EUR2.60	ITALY	103,997.39	-198,282.00
06/30/2010	EQUITIES	ITALMOBILIARE EUR2.60	ITALY	50,970.29	-6,167.05
06/30/2010	EQUITIES	ITALY EQUITY FUTURES	ITALY	-5,133.69	0.00
06/30/2010	EQUITIES	ITALY EQUITY FUTURES	ITALY	-4,602.88	0.00
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	23,107,937.49	1,657,309.36
06/30/2010	EQUITIES	ITAU UNIBANCO HOLDING SA	BRAZIL	6,546,327.18	0.00
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	17,352,586.58	4,608,357.19
06/30/2010	EQUITIES	ITAUSA PRF BZCZ1(REGD)	BRAZIL	4,299.02	0.00
06/30/2010	EQUITIES	ITAUSA-INVEST ITAU-RCT	BRAZIL	97,867.60	12,676.11
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	8,086,182.39	965,010.83
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	86,454.94	17,267.00
06/30/2010	EQUITIES	ITC HLDGS CORP	ELECTRIC UTILITIES	3,129.80	0.00
06/30/2010	EQUITIES	ITC INR1 (POST SUBDIVISION)	INDIA	302,778.23	0.00
06/30/2010	EQUITIES	ITC PROPERTIES GROUP LIMITED	HONG KONG	55,434.92	-62,133.77
06/30/2010	EQUITIES	ITEQ CORP TWD10	TAIWAN	173,602.85	0.00
06/30/2010	EQUITIES	ITERATION ENERGY LTD	CDN OIL & GAS EXPL & PROD	431,784.99	-107,215.30
06/30/2010	EQUITIES	ITO EN Y50	FOODS	18,653.33	-118,298.55
06/30/2010	EQUITIES	ITO EN Y50	FOODS	43,247.13	0.00
06/30/2010	EQUITIES	ITOCU CORP Y50	SERVICES	608,098.97	0.00
06/30/2010	EQUITIES	ITOCU CORP Y50	SERVICES	9,747,148.86	-2,258,494.73
06/30/2010	EQUITIES	ITOCU FUEL CORP Y50	OTHER PRODUCTS	495,748.36	-89,191.10
06/30/2010	EQUITIES	ITOCU SHOKUHIN CO JPY50	RETAIL TRADE	225,076.73	-34,297.35
06/30/2010	EQUITIES	ITOCU TECHNO SOLUTIONS CORP	SERVICES	842,715.71	-93,743.24
06/30/2010	EQUITIES	ITOCU TECHNO SOLUTIONS CORP	SERVICES	54,420.69	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ITOHAM FOOD Y50	FOODS	42,288.62	3,032.40
06/30/2010	EQUITIES	ITOKI CREBIO CORP Y50	OTHER PRODUCTS	240,332.24	-189,459.78
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	1,730.72	0.00
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	8,589,270.80	-527,993.14
06/30/2010	EQUITIES	ITRON INC	ELECTRONIC EQUIP & INSTR	74,678.56	6,882.42
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	251,184.86	22,621.06
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	29,992,453.52	-870,919.20
06/30/2010	EQUITIES	ITT CORP	AEROSPACE & DEFENSE	85,925.65	0.00
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	15,836,231.04	773,739.84
06/30/2010	EQUITIES	ITT EDL SVCS INC COM	EDUCATION SERVICES	85,759.66	-11,745.21
06/30/2010	EQUITIES	ITURAN LOCATION AND CONTROL	ISRAEL	121,772.01	0.00
06/30/2010	EQUITIES	ITV ORD GBP0.10	MEDIA	139,133.82	0.00
06/30/2010	EQUITIES	ITV ORD GBP0.10	MEDIA	2,913,025.80	-98,476.78
06/30/2010	EQUITIES	IVANHOE MINES LTD	CDN DIV METALS & MINING	169,668.20	0.00
06/30/2010	EQUITIES	IVANHOE MINES LTD	CDN DIV METALS & MINING	1,991,003.73	342,149.29
06/30/2010	EQUITIES	IVANHOE MINES LTD COM	CDN DIV METALS & MINING	-4,179,320.00	-1,002,394.62
06/30/2010	EQUITIES	IVG IMMOBILIEN AG NPV	GERMANY	289,534.67	-116,874.36
06/30/2010	EQUITIES	IVRCL INFRASTR PRJ LT INR2	INDIA	83,097.04	0.00
06/30/2010	EQUITIES	IWAKI & CO JPY50	OTHER PRODUCTS	9,537.92	-1,419.89
06/30/2010	EQUITIES	IWASAKI ELECTRIC JPY50	ELECTRIC APPLIANCES	96,338.57	-54,996.09
06/30/2010	EQUITIES	IWATANI CORP NPV	SERVICES	91,739.18	-9,319.71
06/30/2010	EQUITIES	IWATANI CORP NPV	SERVICES	88,959.20	-11,603.31
06/30/2010	EQUITIES	IWATSU ELECTRIC CO LTD JPY50	JAPAN	11,018.19	-5,252.02
06/30/2010	EQUITIES	IXIA	COMMUNICATIONS EQUIPMENT	571,819.12	-70,208.22
06/30/2010	EQUITIES	IXIA	COMMUNICATIONS EQUIPMENT	16,114.84	4,896.36
06/30/2010	EQUITIES	IXYS CORP DEL COM	SEMICONDUCTORS	8,689.72	-176.94
06/30/2010	EQUITIES	IXYS CORP DEL COM	SEMICONDUCTORS	333,303.36	48,471.94
06/30/2010	EQUITIES	IYO BANK Y50	BANKS	115,541.16	0.00
06/30/2010	EQUITIES	IYO BANK Y50	BANKS	1,221,630.95	-361,709.35
06/30/2010	EQUITIES	IZMIR DEMIR CELIK TRY1	TURKEY	55,207.15	0.00
06/30/2010	EQUITIES	IZUMI CO Y50	RETAIL TRADE	144,156.08	0.00
06/30/2010	EQUITIES	IZUMIYA CO Y50	FOODS	269,047.35	-131,359.81
06/30/2010	EQUITIES	J & J SNACK FOODS CORP	PACKAGED FOODS & MEATS	1,728,903.62	445,969.31
06/30/2010	EQUITIES	J & J SNACK FOODS CORP	PACKAGED FOODS & MEATS	18,402.47	2,158.20
06/30/2010	EQUITIES	J CREW GROUP INC	APPAREL RETAIL	58,417.47	25,710.68
06/30/2010	EQUITIES	J CREW GROUP INC	APPAREL RETAIL	3,237,402.69	215,012.90
06/30/2010	EQUITIES	J FRONT RETAILING CO LTD NPV	RETAIL TRADE	1,623,487.67	-624,396.29
06/30/2010	EQUITIES	J FRONT RETAILING CO LTD NPV	RETAIL TRADE	119,418.00	0.00
06/30/2010	EQUITIES	J.D.GROUP ORD ZAR0.05	SOUTH AFRICA	146,895.31	0.00
06/30/2010	EQUITIES	J.W. CONSTRUCTION HOLDING S.A.	POLAND	101,389.99	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	J-OIL MILLS INC NPV	FOODS	861.23	0.00
06/30/2010	EQUITIES	JA SOLAR HLDGS CO LTD	CHINA	2,011,762.05	-59,969.21
06/30/2010	EQUITIES	JAAKKO POYRY GRP NPV	FINLAND	556,091.80	25,941.22
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	14,887,261.90	-1,573,256.09
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	87,115.00	35,828.50
06/30/2010	EQUITIES	JABIL CIRCUIT INC COM	ELECTRC MANUFACTNG SVCS	7,010.75	0.00
06/30/2010	EQUITIES	JACCS CO Y50	OTHER FINANCING BUSINESS	34,885.30	-4,750.46
06/30/2010	EQUITIES	JACCS CO Y50	OTHER FINANCING BUSINESS	177,995.71	-62,139.26
06/30/2010	EQUITIES	JACK IN THE BOX INC	RESTAURANTS	36,468.75	-10,265.01
06/30/2010	EQUITIES	JACK IN THE BOX INC	RESTAURANTS	2,047,812.70	255,711.05
06/30/2010	EQUITIES	JACKSON HEWITT TAX SVC INC	SPECIALIZED CONSUMER SVCS	134,681.31	-185,143.59
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	13,345,166.12	504,718.16
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	142,808.36	-16,468.68
06/30/2010	EQUITIES	JACOBS ENGINEERING GROUP INC	CONSTRUCTION & ENGINEERNG	18,847.91	0.00
06/30/2010	EQUITIES	JAFCO JPY50	OTHER FINANCING BUSINESS	35,441.12	0.00
06/30/2010	EQUITIES	JAFCO JPY50	OTHER FINANCING BUSINESS	606,252.92	-192,854.14
06/30/2010	EQUITIES	JAGUAR MNG INC	CDN GOLD	22,516.50	-3,349.98
06/30/2010	EQUITIES	JAGUAR MNG INC	CDN GOLD	754,249.77	-112,283.28
06/30/2010	EQUITIES	JAIN IRRIGATION INR10(DEMAT T5	INDIA	184,281.71	0.00
06/30/2010	EQUITIES	JAIPRAKASH ASSOCIATES INR2.00	INDIA	127,739.64	0.00
06/30/2010	EQUITIES	JAIPRAKASH HYDRO POWER LTD	INDIA	82,699.34	0.00
06/30/2010	EQUITIES	JAKKS PAC INC	LEISURE PRODUCTS	1,307,314.56	12,804.88
06/30/2010	EQUITIES	JAKKS PAC INC	LEISURE PRODUCTS	10,339.22	1,048.51
06/30/2010	EQUITIES	JAMBA INC COM	RESTAURANTS	49,884.60	-7,932.35
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	6,147,573.34	-359,957.44
06/30/2010	EQUITIES	JAMES HARDIE INDUSTRIES - CDI	AUSTRALIA	115,892.66	0.00
06/30/2010	EQUITIES	JAMES RIV COAL CO	COAL & CONSUMABLE FUEL	1,116,374.08	-772,213.45
06/30/2010	EQUITIES	JAMES RIV COAL CO	COAL & CONSUMABLE FUEL	15,203.60	-4,044.34
06/30/2010	EQUITIES	JAMMU & KASHMIR BA INR10	INDIA	192,380.24	0.00
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	15,446.38	0.00
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	55,571.04	-2,816.10
06/30/2010	EQUITIES	JANUS CAP GROUP INC	ASSET MGMT & CUSTODY BNKS	5,737,634.40	-2,466,195.38
06/30/2010	EQUITIES	JAPAN AVIATION ELECTRONICS Y50	PRECISION INSTRUMENTS	731,664.60	-58,751.71
06/30/2010	EQUITIES	JAPAN DIGITAL LABORATORY CO	ELECTRIC APPLIANCES	181,984.71	-86,183.07
06/30/2010	EQUITIES	JAPAN ELEC MATL JPY50	OTHER PRODUCTS	58,275.51	-5,564.33
06/30/2010	EQUITIES	JAPAN EQUITY FUTURES	JAPAN	-28,201.87	0.00
06/30/2010	EQUITIES	JAPAN EQUITY FUTURES	JAPAN	-40,602.75	0.00
06/30/2010	EQUITIES	JAPAN FOUNDATION ENGINEERING	CONSTRUCTION	37,404.23	-21,053.87
06/30/2010	EQUITIES	JAPAN LOGISTICS FUND INC JAPAN	REAL ESTATE	273,307.72	-19,381.15
06/30/2010	EQUITIES	JAPAN OIL TRANS Y50	OTHER PRODUCTS	37,077.64	-14,178.78

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JAPAN PETROLEUM EX NPV	OIL AND COAL PRODUCTS	753,234.13	-307,508.45
06/30/2010	EQUITIES	JAPAN PETROLEUM EX NPV	OIL AND COAL PRODUCTS	59,798.98	0.00
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	74,557.79	0.00
06/30/2010	EQUITIES	JAPAN PRIME REALTY JAPAN PRIME	OTHER FINANCING BUSINESS	900,738.04	-479,543.44
06/30/2010	EQUITIES	JAPAN REAL ESTATE INVST CO JPY	OTHER FINANCING BUSINESS	2,721,676.68	-759,924.38
06/30/2010	EQUITIES	JAPAN REAL ESTATE INVST CO JPY	OTHER FINANCING BUSINESS	202,810.47	0.00
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	99,664.62	0.00
06/30/2010	EQUITIES	JAPAN RETAIL FUND JAPAN RETAIL	REAL ESTATE	2,901,459.55	-385,754.46
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	1,256,047.28	-463,544.20
06/30/2010	EQUITIES	JAPAN STEEL WORKS Y50	OTHER PRODUCTS	143,243.56	0.00
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	712,958.64	0.00
06/30/2010	EQUITIES	JAPAN TOBACCO INC Y50000	FOODS	11,434,786.38	-5,799,643.28
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	25,782.51	0.00
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	77,838.82	26,425.20
06/30/2010	EQUITIES	JARDEN CORP	HOUSEWARES & SPECIALTIES	9,490,406.49	790,939.92
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	117,958.82	0.00
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	683,332.14	250,864.52
06/30/2010	EQUITIES	JARDINE CYCLE & CARRIAGE LTD	SINGAPORE	6,864,072.99	869,617.80
06/30/2010	EQUITIES	JARDINE MATHESON HLDGS ORD	HONG KONG	224,366.09	0.00
06/30/2010	EQUITIES	JARDINE STRATEGIC HLDGS ORD	HONG KONG	16,760,100.00	14,776,392.38
06/30/2010	EQUITIES	JASA MARGA(INDONESIA HIGHWAY	INDONESIA	85,380.58	0.00
06/30/2010	EQUITIES	JAVELIN PHARMACEUTICALS INC	PHARMACEUTICALS	36,689.40	7,004.34
06/30/2010	EQUITIES	JAVELIN PHARMACEUTICALS INC	PHARMACEUTICALS	3,922.60	1,559.52
06/30/2010	EQUITIES	JAYBHARAT TEXTILES & REAL	INDIA	8,017.99	0.00
06/30/2010	EQUITIES	JAZZ PHARMACEUTICALS INC COM	PHARMACEUTICALS	2,740.50	-174.50
06/30/2010	EQUITIES	JAZZ PHARMACEUTICALS INC COM	PHARMACEUTICALS	403,307.64	-19,777.85
06/30/2010	EQUITIES	JB HI-FI NPV	AUSTRALIA	3,567,338.71	636,981.11
06/30/2010	EQUITIES	JB HUNT TRANSPORT SERVICES INC	TRUCKING	9,024,858.81	2,025,226.23
06/30/2010	EQUITIES	JB HUNT TRANSPORT SERVICES INC	TRUCKING	87,000.21	8,621.76
06/30/2010	EQUITIES	JBIS HOLDINGS INC NPV	SERVICES	28,125.21	-8,342.73
06/30/2010	EQUITIES	JBS SA COM NPV	BRAZIL	731,206.36	0.00
06/30/2010	EQUITIES	JC DECAUX SA NPV	FRANCE	757,523.12	-259,582.52
06/30/2010	EQUITIES	JC DECAUX SA NPV	FRANCE	78,330.80	0.00
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	35,515.37	0.00
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	153,152.40	-31,229.40
06/30/2010	EQUITIES	JC PENNEY CO INC	DEPARTMENT STORES	16,794,374.28	-14,560,283.74
06/30/2010	EQUITIES	JDA SOFTWARE GROUP INC	APPLICATION SOFTWARE	28,134.40	6,478.55
06/30/2010	EQUITIES	JDA SOFTWARE GROUP INC	APPLICATION SOFTWARE	-170,301.04	930,005.76
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	11,775,262.32	-797,628.67
06/30/2010	EQUITIES	JDS UNIPHASE CORP	COMMUNICATIONS EQUIPMENT	67,128.48	30,259.47

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JEAN CO TWD10	TAIWAN	73,261.44	-58,867.43
06/30/2010	EQUITIES	JEAN CO TWD10	TAIWAN	3,081.09	-2,649.83
06/30/2010	EQUITIES	JEEPERS INVESTMENTS	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	87,503.08	4,607.61
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	7,655,897.64	149,997.33
06/30/2010	EQUITIES	JEFFERIES GROUP INC	INVESTMNT BKG & BROKERAGE	25,767.11	0.00
06/30/2010	EQUITIES	JEIL PHARMACEUTICAL	SOUTH KOREA	21,084.07	4,548.50
06/30/2010	EQUITIES	JENOPTIK AG NPV EURO	GERMANY	209,546.97	-163,621.59
06/30/2010	EQUITIES	JEON BUK BANK KRW5000	SOUTH KOREA	42,953.16	0.00
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	15,565,845.43	4,199,557.51
06/30/2010	EQUITIES	JERONIMO MARTINS EUR1	PORTUGAL	101,297.19	0.00
06/30/2010	EQUITIES	JERUSALEM ECONOMIC CORP ORD	ISRAEL	48,066.87	0.00
06/30/2010	EQUITIES	JETBLUE AIRWAYS CORP	AIRLINES	2,293,074.18	-712,025.09
06/30/2010	EQUITIES	JETBLUE AIRWAYS CORP	AIRLINES	41,921.64	6,230.82
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	732,831.24	0.00
06/30/2010	EQUITIES	JFE HOLDINGS INC NPV	IRON AND STEEL	11,294,440.66	-5,838,566.34
06/30/2010	EQUITIES	JFE SHOIJ HOLDINGS INC NPV	OTHER FINANCING BUSINESS	1,638,549.00	-38,326.13
06/30/2010	EQUITIES	JFE SHOIJ HOLDINGS INC NPV	OTHER FINANCING BUSINESS	87,264.10	-26,428.70
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	162,196.46	0.00
06/30/2010	EQUITIES	JGC CORP Y50	CONSTRUCTION	3,392,328.36	-575,774.21
06/30/2010	EQUITIES	JIANGLING MOTORS 'B'CNY1	CHINA	763,216.76	-27,547.44
06/30/2010	EQUITIES	JIANGLING MOTORS 'B'CNY1	CHINA	229,971.69	13,175.23
06/30/2010	EQUITIES	JIANGSU EXPRESSWAY CO 'H' CNY1	CHINA	9,315,196.48	690,878.44
06/30/2010	EQUITIES	JIANGSU HENGRUI MEDICINE CO	CHINA	16,902.31	0.00
06/30/2010	EQUITIES	JIANGXI COPPER CO 'H' CNV1	CHINA	506,682.86	0.00
06/30/2010	EQUITIES	JIANGXI GANYUE EXP 'A'CNY1	CHINA	8,757.19	0.00
06/30/2010	EQUITIES	JILAN AODONG MEDIC 'A'CNY1	CHINA	11,222.55	0.00
06/30/2010	EQUITIES	JINDAL STEEL & PWR INR1	INDIA	52,522.62	0.00
06/30/2010	EQUITIES	JINHUI HLDGS CO HDK0.1	HONG KONG	35,911.73	-7,057.16
06/30/2010	EQUITIES	JINHUI HLDGS CO HDK0.1	HONG KONG	14,787.18	-1,874.38
06/30/2010	EQUITIES	JINHUI SHIPPING USD0.05	HONG KONG	73,267.57	-30,605.65
06/30/2010	EQUITIES	JM AB NPV	SWEDEN	-297,910.79	-454.75
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	24,279,258.72	5,044,149.45
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	223,536.64	75,799.04
06/30/2010	EQUITIES	JM SMUCKER CO/THE	PACKAGED FOODS & MEATS	74,361.34	0.00
06/30/2010	EQUITIES	JMP GROUP INC COM	DIVERSIFIED CAPITAL MKTS	36,632.42	-20,134.56
06/30/2010	EQUITIES	JMS CO LTD JPY50	PRECISION INSTRUMENTS	55,260.48	1,981.67
06/30/2010	EQUITIES	JO ANN STORES INC	SPECIALTY STORES	3,257,068.32	1,398,335.39
06/30/2010	EQUITIES	JO ANN STORES INC	SPECIALTY STORES	36,459.72	15,600.60
06/30/2010	EQUITIES	JOBAN KOSAN CO JPY50	SERVICES	96,914.91	-28,741.36

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JOBAN KOSAN CO JPY50	SERVICES	15,911.40	-3,066.65
06/30/2010	EQUITIES	JOE'S JEANS INC COM	APPAREL ACCESS & LUXURY	68,226.84	-2,718.74
06/30/2010	EQUITIES	JOHN BEAN TECHNOLOGIES CORP	INDUSTRIAL MACHINERY	1,062,925.00	194,468.37
06/30/2010	EQUITIES	JOHN BEAN TECHNOLOGIES CORP	INDUSTRIAL MACHINERY	17,369.75	1,981.86
06/30/2010	EQUITIES	JOHNNY ROCKETS GROUP INC (THE)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	5,091,976.02	416,257.62
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	558,771,266.68	-23,586,139.77
06/30/2010	EQUITIES	JOHNSON & JOHNSON	PHARMACEUTICALS	1,435,246.26	0.00
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	10,932.98	0.00
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	285,932.94	0.00
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	53,900,068.32	9,807,867.31
06/30/2010	EQUITIES	JOHNSON CTLS INC COM	AUTO PARTS & EQUIPMENT	553,392.00	160,409.85
06/30/2010	EQUITIES	JOHNSON ELEC HLDGS HKD0.0125	HONG KONG	5,176,165.59	-3,688,689.18
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	12,247,080.07	2,748,576.83
06/30/2010	EQUITIES	JOHNSON MATTHEY ORD GBP1	CHEMICALS	246,925.39	0.00
06/30/2010	EQUITIES	JOHNSON OUTDOORS INC CL A	LEISURE PRODUCTS	1,586.25	-390.91
06/30/2010	EQUITIES	JOHNSTON PRESS ORD GBP0.10	MEDIA	178,806.36	-2,382,553.77
06/30/2010	EQUITIES	JOLLIBEE FOODS CORP PHP1	PHILIPPINES	154,427.95	0.00
06/30/2010	EQUITIES	JONES APPAREL GROUP INC	APPAREL ACCESS & LUXURY	5,114,890.10	-1,565,698.44
06/30/2010	EQUITIES	JONES APPAREL GROUP INC	APPAREL ACCESS & LUXURY	43,793.55	19,341.00
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	78,045.96	34,466.80
06/30/2010	EQUITIES	JONES LANG LASALLE INC	REAL ESTATE SERVICES	14,856,104.28	1,089,204.05
06/30/2010	EQUITIES	JORDAN ELECTRIC POWER CO ORD	JORDAN	279,533.50	13,455.81
06/30/2010	EQUITIES	JORDAN PETROL REF JOD1	JORDAN	250,145.26	-45,631.73
06/30/2010	EQUITIES	JORDAN PHOSPHATE MINES CO	JORDAN	369,194.32	-358,565.70
06/30/2010	EQUITIES	JORDAN PHOSPHATE MINES CO	JORDAN	60,151.02	-14,916.47
06/30/2010	EQUITIES	JORDAN TELECOM JOD1	JORDAN	133,721.85	-2,637.15
06/30/2010	EQUITIES	JOS A BANK CLOTHIERS INC	APPAREL RETAIL	2,775,733.88	879,023.57
06/30/2010	EQUITIES	JOS A BANK CLOTHIERS INC	APPAREL RETAIL	35,039.51	10,678.05
06/30/2010	EQUITIES	JOSHIN DENKI Y50	RETAIL TRADE	243.28	0.00
06/30/2010	EQUITIES	JOURNAL COMMUNICATIONS INC	PUBLISHING	3,775.47	2,272.89
06/30/2010	EQUITIES	JOURNAL COMMUNICATIONS INC	PUBLISHING	296,602.67	-126,098.30
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	20,398,902.05	6,232,880.86
06/30/2010	EQUITIES	JOY GLOBAL INC	CONSTR,FARM MACH & HVY TR	163,944.57	40,179.42
06/30/2010	EQUITIES	JOYO BANK Y50	BANKS	1,232,408.15	-452,840.30
06/30/2010	EQUITIES	JOYO BANK Y50	BANKS	131,904.42	0.00
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	605,128.74	0.00
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	1,509,902.99	0.00
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	4,577,970.67	192,934.88
06/30/2010	EQUITIES	JPMORGAN CHASE & CO	OTHER DIVERS FINCL SVCS	503,973,296.61	-15,888,184.26

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	JS GROUP CORPORATION	CONSTRUCTION	243,204.29	0.00
06/30/2010	EQUITIES	JS GROUP CORPORATION	CONSTRUCTION	4,654,393.19	-68,321.61
06/30/2010	EQUITIES	JSC MMC NORILSK NICKEL	RUSSIA	2,128,112.59	0.00
06/30/2010	EQUITIES	JSC MMC NORILSK NICKEL ADR	RUSSIA	490,396.40	0.00
06/30/2010	EQUITIES	JSE LIMITED ZAR0.10	SOUTH AFRICA	331,491.81	14,913.21
06/30/2010	EQUITIES	JSP COPR Y50	CHEMICALS	81,071.31	-15,494.35
06/30/2010	EQUITIES	JSP COPR Y50	CHEMICALS	40,058.76	6,903.52
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	154,476.22	0.00
06/30/2010	EQUITIES	JSR CORP JPY50	CHEMICALS	3,018,832.26	-610,989.07
06/30/2010	EQUITIES	JTEKT CORP	MACHINERY	1,452,076.76	-403,999.78
06/30/2010	EQUITIES	JTEKT CORP	MACHINERY	91,821.67	0.00
06/30/2010	EQUITIES	JU TENG INTERNATIONAL HOLDING	CHINA	144,727.48	0.00
06/30/2010	EQUITIES	JUBILANT ORGANOSYS LTD INR1	INDIA	115,422.92	0.00
06/30/2010	EQUITIES	JULIUS BAER GRUPPE AG	SWITZERLAND	2,961,610.23	-745,093.12
06/30/2010	EQUITIES	JULIUS BAER GRUPPE AG	SWITZERLAND	300,097.23	0.00
06/30/2010	EQUITIES	JUMBO SA EUR1.4	GREECE	439,126.65	-240,501.22
06/30/2010	EQUITIES	JUNGHEINRICH NON VTG PFD SHS	GERMANY	2,472,331.39	587,913.33
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	729,065.28	0.00
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	33,692,452.08	-148,188.63
06/30/2010	EQUITIES	JUNIPER NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	379,268.40	-21,399.53
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	118,737.35	0.00
06/30/2010	EQUITIES	JUPITER TELECOMUNICATIONS NPV	INFORMATN & COMMUNICATION	4,470,702.69	311,860.44
06/30/2010	EQUITIES	JUROKU BANK Y50	BANKS	43,035.43	-2,037.36
06/30/2010	EQUITIES	JURONG TECHNO IND SGD0.10	SINGAPORE	6,820.79	-158,273.45
06/30/2010	EQUITIES	JUSTSYSTEM JPY50	PRECISION INSTRUMENTS	93,282.86	34,985.97
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	559,968.08	0.00
06/30/2010	EQUITIES	JX HOLDINGS INC	OIL AND COAL PRODUCTS	10,171,286.45	-3,644,341.36
06/30/2010	EQUITIES	JYSKE BANK (AS) DKK10	DENMARK	21,050.59	-2,008.69
06/30/2010	EQUITIES	J2 GLOBAL COMMUNICATIONS INC	INTERNET SOFTWARE & SVCS	567,097.44	293,335.48
06/30/2010	EQUITIES	J2 GLOBAL COMMUNICATIONS INC	INTERNET SOFTWARE & SVCS	34,660.08	1,348.95
06/30/2010	EQUITIES	K FED BANCORP	THRIFTS & MTG FINANCE	40,505.88	-1,331.16
06/30/2010	EQUITIES	K S OILS LTD INR10	INDIA	65,569.19	0.00
06/30/2010	EQUITIES	K SWISS INC CL A	FOOTWEAR	511,212.06	-113,323.52
06/30/2010	EQUITIES	K SWISS INC CL A	FOOTWEAR	3,369.00	651.74
06/30/2010	EQUITIES	K WAH INTL HKD0.10	CHINA	447,381.05	-295,030.40
06/30/2010	EQUITIES	K.R.S. CORP JPY50	MARINE TRANSPORTATION	30,882.84	-9,087.55
06/30/2010	EQUITIES	K&S AG NPV	GERMANY	3,309,872.42	271,986.33
06/30/2010	EQUITIES	K&S AG NPV	GERMANY	339,308.29	0.00
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	9,906.03	0.00
06/30/2010	EQUITIES	K-GREEN TRUST - 100	SINGAPORE	166,960.37	20,468.34

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	K'S HOLDINGS CORP Y50	RETAIL TRADE	974,643.02	-222,948.58
06/30/2010	EQUITIES	KABU COM SECURITIES CO LTD NPV	SEC & COMMODITIES FUTURES	92,805.97	-110,828.72
06/30/2010	EQUITIES	KADANT INC	INDUSTRIAL MACHINERY	10,887.50	3,081.25
06/30/2010	EQUITIES	KADANT INC	INDUSTRIAL MACHINERY	347,720.62	2,743.59
06/30/2010	EQUITIES	KAGAWA BANK Y50	JAPAN	135.27	0.00
06/30/2010	EQUITIES	KAGOSHIMA BANK Y50	BANKS	846,786.58	-112,136.74
06/30/2010	EQUITIES	KAILUAN CLEAN COAL CO LTD	CHINA	19,378.95	0.00
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	3,091,073.19	-252,538.96
06/30/2010	EQUITIES	KAISER ALUM CORP COM PAR \$0.01	ALUMINUM	14,006.68	1,603.88
06/30/2010	EQUITIES	KAJIMA CORP Y50	CONSTRUCTION	1,016,763.08	-533,613.90
06/30/2010	EQUITIES	KAJIMA CORP Y50	CONSTRUCTION	99,449.16	0.00
06/30/2010	EQUITIES	KAKAKU.COM. INC NPV	SERVICES	2,599,437.15	134,711.92
06/30/2010	EQUITIES	KAKEN PHARMACEUTICAL Y50	PHARMACEUTICAL	2,128.71	0.00
06/30/2010	EQUITIES	KALAHARI MINERALS ORD GBP0.01	MINING	386,592.24	-79,211.54
06/30/2010	EQUITIES	KALBE FARMA IDR50	INDONESIA	317,111.41	0.00
06/30/2010	EQUITIES	KAMAN CORP COMMON	TRADING COS & DISTRIBUTOR	19,188.12	5,749.54
06/30/2010	EQUITIES	KAMAN CORP COMMON	TRADING COS & DISTRIBUTOR	905,136.12	285,641.55
06/30/2010	EQUITIES	KAMEI Y50	RETAIL TRADE	54,514.63	-24,585.52
06/30/2010	EQUITIES	KAMEI Y50	RETAIL TRADE	18,171.54	-1,777.88
06/30/2010	EQUITIES	KAMIGUMI CO Y50	WAREHNG & HARBOR TRAN SVC	96,727.80	0.00
06/30/2010	EQUITIES	KAMIGUMI CO Y50	WAREHNG & HARBOR TRAN SVC	1,460,601.56	-202,333.16
06/30/2010	EQUITIES	KANADEN CORP Y50	OTHER PRODUCTS	40,411.35	-15,685.26
06/30/2010	EQUITIES	KANAMOTO CO Y50	IRON AND STEEL	269,592.16	-226,565.37
06/30/2010	EQUITIES	KANDENKO CO Y50	CONSTRUCTION	417,410.10	-68,137.65
06/30/2010	EQUITIES	KANEKA CORP NPV	CHEMICALS	1,590,007.79	-416,544.82
06/30/2010	EQUITIES	KANEKA CORP NPV	CHEMICALS	88,153.31	0.00
06/30/2010	EQUITIES	KANESMATSU ELEC JPY50	INFORMATN & COMMUNICATION	26,479.83	768.87
06/30/2010	EQUITIES	KANG YONG ELECTRIC PUBLIC CO	THAILAND	96,455.69	2,115.98
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	15,594,303.08	-1,144,649.84
06/30/2010	EQUITIES	KANSAI ELEC POWER NPV	ELECTRIC POWER AND GAS	933,763.10	0.00
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	95,812.41	0.00
06/30/2010	EQUITIES	KANSAI PAINT CO Y50	CHEMICALS	2,119,065.25	226,151.45
06/30/2010	EQUITIES	KANSAS CITY LIFE INS CO	LIFE & HEALTH INSURANCE	275,355.84	-96,076.02
06/30/2010	EQUITIES	KANSAS CITY LIFE INS CO	LIFE & HEALTH INSURANCE	2,336.03	340.49
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	113,811.85	65,312.66
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	14,175,300.45	4,104,726.04
06/30/2010	EQUITIES	KANSAS CITY SOUTHERN	RAILROADS	15,803.58	0.00
06/30/2010	EQUITIES	KANTO AUTO WORKS Y50	OTHER PRODUCTS	61,623.91	-8,691.82
06/30/2010	EQUITIES	KANTO AUTO WORKS Y50	OTHER PRODUCTS	233,374.11	-21,537.95
06/30/2010	EQUITIES	KANTO NATURAL GAS Y50	MINING	144,606.23	-72,603.80



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KANTONE HLDGS HKD0.10	HONG KONG	10,921.84	-3,809.43
06/30/2010	EQUITIES	KANTONE HLDGS HKD0.10	HONG KONG	10,401.75	-5,505.86
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	645,466.10	0.00
06/30/2010	EQUITIES	KAO CORP NPV	CHEMICALS	19,686,089.70	-3,553,575.38
06/30/2010	EQUITIES	KAPSTONE PAPER & PACKAGING COM	PAPER PRODUCTS	1,578,771.94	432,106.68
06/30/2010	EQUITIES	KAPSTONE PAPER & PACKAGING COM	PAPER PRODUCTS	12,064.62	7,699.33
06/30/2010	EQUITIES	KAR AUCTION SERVICES INC	DIVERSIFIED SUPPORT SVCS	2,041.05	-54.85
06/30/2010	EQUITIES	KAR AUCTION SERVICES INC	DIVERSIFIED SUPPORT SVCS	2,834.99	0.00
06/30/2010	EQUITIES	KARDEMIR KARABUK DEMIR CELIK	TURKEY	54,554.36	0.00
06/30/2010	EQUITIES	KARNATAKA BANK INR10	INDIA	54,457.06	0.00
06/30/2010	EQUITIES	KARUR VYSYA BANK INR10	INDIA	165,422.93	0.00
06/30/2010	EQUITIES	KAS BANK NV CVA EUR1	NETHERLANDS	63,222.42	-65,196.47
06/30/2010	EQUITIES	KASIKORNBANK PCL	THAILAND	9,186,065.37	2,280,677.45
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	844,179.52	81,736.29
06/30/2010	EQUITIES	KASIKORNBANK PLC	THAILAND	13,306,370.32	1,725,484.05
06/30/2010	EQUITIES	KASUMI Y50	PHARMACEUTICAL	71,000.11	204.32
06/30/2010	EQUITIES	KATO SANGYO CO Y50	WHOLESALE TRADE	409,505.03	-20,704.15
06/30/2010	EQUITIES	KATO WORKS CO Y50	ELECTRIC APPLIANCES	598.03	0.00
06/30/2010	EQUITIES	KAWASAKI HEAVY INDUSTRIES Y50	MACHINERY	1,728,091.81	-600,677.35
06/30/2010	EQUITIES	KAWASAKI HEAVY INDUSTRIES Y50	MACHINERY	177,336.53	0.00
06/30/2010	EQUITIES	KAWASAKI KISEN KAISHA Y50	MARINE TRANSPORTATION	141,165.51	0.00
06/30/2010	EQUITIES	KAWASAKI KISEN KAISHA Y50	MARINE TRANSPORTATION	1,731,510.99	-1,970,884.04
06/30/2010	EQUITIES	KAWASAN INDUSTRI IDR1000	INDONESIA	33,622.41	0.00
06/30/2010	EQUITIES	KAWASHO GECOSS CRP JPY50	CONSTRUCTION	27,512.71	-19,090.09
06/30/2010	EQUITIES	KAWASUMI LABORATORIES INC Y50	JAPAN	32,489.55	-5,758.27
06/30/2010	EQUITIES	KAYDON CORP	INDUSTRIAL MACHINERY	2,906,066.24	-138,552.84
06/30/2010	EQUITIES	KAYDON CORP	INDUSTRIAL MACHINERY	43,579.76	-2,638.00
06/30/2010	EQUITIES	KAYNE ANDERSON ENERGY DEV CO	ASSET MGMT & CUSTODY BNKS	3,762.16	483.60
06/30/2010	EQUITIES	KAYNE ANDERSON ENERGY DEV CO	ASSET MGMT & CUSTODY BNKS	224,652.53	-2,983.66
06/30/2010	EQUITIES	KAZAKHMYS ORD GBP0.20	MINING	163,297.56	0.00
06/30/2010	EQUITIES	KAZAKHMYS ORD GBP0.20	MINING	1,591,176.92	-390,971.02
06/30/2010	EQUITIES	KAZMUNAIGAS EXPL & PRODTN JSC	KAZAKHSTAN	376,326.59	-93,793.62
06/30/2010	EQUITIES	KAZMUNAIGAZ GDR (EACH REPR 1/6	KAZAKHSTAN	776,423.77	-46,826.12
06/30/2010	EQUITIES	KAZMUNAIGAZ GDR EACH REPR	KAZAKHSTAN	11,078,230.48	1,989,129.40
06/30/2010	EQUITIES	KB FINANCIAL GROUP INC	SOUTH KOREA	56,571.54	0.00
06/30/2010	EQUITIES	KB FINANCIAL GROUP INC KRW5000	SOUTH KOREA	15,136,135.09	-3,598,921.98
06/30/2010	EQUITIES	KB FINL GROUP INC SPONSORED	SOUTH KOREA	17,743,811.22	-595,399.36
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	3,088,701.00	-6,257,678.83
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	25,135.00	-9,642.70
06/30/2010	EQUITIES	KB HOME	HOMEBUILDING	8,934.39	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KBC GROUPE NPV	BELGIUM	330,047.20	0.00
06/30/2010	EQUITIES	KBC GROUPE NPV	BELGIUM	9,361,748.16	-4,623,393.64
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	31,986.48	0.00
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	108,849.32	12,864.58
06/30/2010	EQUITIES	KBR INC COM	CONSTRUCTION & ENGINEERNG	24,305,799.89	-2,285,298.35
06/30/2010	EQUITIES	KBW INC COM	INVESTMNT BKG & BROKERAGE	833,501.44	-213,064.38
06/30/2010	EQUITIES	KBW INC COM	INVESTMNT BKG & BROKERAGE	22,983.68	-4,170.08
06/30/2010	EQUITIES	KCC ENGINEERING & CONSTRUCTION	SOUTH KOREA	49,756.62	-86,027.07
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	10,648,750.77	-3,525,745.15
06/30/2010	EQUITIES	KDDI CORP Y5000	INFORMATN & COMMUNICATION	705,957.22	0.00
06/30/2010	EQUITIES	KECK SENG INVESTMENTS (HONG	HONG KONG	17,821.68	-1,534.13
06/30/2010	EQUITIES	KECK SENG INVESTMENTS (HONG	HONG KONG	80,197.58	-49,461.78
06/30/2010	EQUITIES	KEELLS(JOHN) SLRP10	SRI LANKA	3,310,855.30	1,376,356.97
06/30/2010	EQUITIES	KEIHAN ELECTRIC RAILWAY CO	LAND TRANSPORTATION	-421,166.24	6,866.66
06/30/2010	EQUITIES	KEIHANSHIN REAL ESTATE CO Y50	REAL ESTATE	4,441.18	-267.21
06/30/2010	EQUITIES	KEIHIN CORP NPV	TRANSPORTATION EQUIPMENT	2,321,136.86	45,043.12
06/30/2010	EQUITIES	KEIHIN ELEC EXPRESS RLWY Y50	TRANSPORTATION EQUIPMENT	-669,406.17	-153,260.17
06/30/2010	EQUITIES	KEIHIN ELEC EXPRESS RLWY Y50	TRANSPORTATION EQUIPMENT	209,917.56	0.00
06/30/2010	EQUITIES	KEIO CORP Y50	TRANSPORTATION EQUIPMENT	191,124.94	0.00
06/30/2010	EQUITIES	KEIO CORP Y50	TRANSPORTATION EQUIPMENT	1,717,912.56	-150,680.58
06/30/2010	EQUITIES	KEISEI ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	1,088,311.67	-102,488.81
06/30/2010	EQUITIES	KEISEI ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	79,141.13	0.00
06/30/2010	EQUITIES	KEITHLEY INSTRS INC COM	ELECTRONIC EQUIP & INSTR	32,962.39	-1,063.91
06/30/2010	EQUITIES	KEITHLEY INSTRS INC COM	ELECTRONIC EQUIP & INSTR	1,545.25	-54.25
06/30/2010	EQUITIES	KEIYO BANK LTD Y50	BANKS	1,493,432.03	-144,691.54
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	14,288.55	0.00
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	400,337.70	55,814.88
06/30/2010	EQUITIES	KELLOGG CO	PACKAGED FOODS & MEATS	37,829,774.90	3,488,195.38
06/30/2010	EQUITIES	KELLY SVCS INC CL A	HUMAN RESOURCE & EMP SVCS	1,475,059.39	26.86
06/30/2010	EQUITIES	KELLY SVCS INC CL A	HUMAN RESOURCE & EMP SVCS	9,680.37	2,740.71
06/30/2010	EQUITIES	KEMIRA OY NPV	FINLAND	2,467,740.82	-1,139,576.03
06/30/2010	EQUITIES	KENCANA PETROLEUM BERHAD	MALAYSIA	115,311.49	0.00
06/30/2010	EQUITIES	KENDA RUBBER IND TWD10	TAIWAN	135,286.88	-5,923.35
06/30/2010	EQUITIES	KENDLE INTL INC	LIFE SCIENCES TOOLS & SVC	1,230,842.88	-621,021.70
06/30/2010	EQUITIES	KENDLE INTL INC	LIFE SCIENCES TOOLS & SVC	7,200.00	7.79
06/30/2010	EQUITIES	KENDRION EUR2 (POST-CONS)	NETHERLANDS	49,019.68	-62,764.50
06/30/2010	EQUITIES	KENEDIX INC JAP NPV	OTHER FINANCING BUSINESS	76,730.03	-20,773.43
06/30/2010	EQUITIES	KENEXA CORP	APPLICATION SOFTWARE	12,996.00	2,333.32
06/30/2010	EQUITIES	KENEXA CORP	APPLICATION SOFTWARE	806,796.00	-388,453.52
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	5,661,786.06	-666,206.44

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	75,425.38	20,613.70
06/30/2010	EQUITIES	KENNAMETAL INC	INDUSTRIAL MACHINERY	5,130.79	0.00
06/30/2010	EQUITIES	KENNEDIX REALTY INVESTMENT	REAL ESTATE	676,363.85	14,624.37
06/30/2010	EQUITIES	KENNEDY WILISON HOLDINGS INC	REAL ESTATE SERVICES	217,049.00	-22,648.31
06/30/2010	EQUITIES	KENSEY NASH CORP	HEALTH CARE EQUIPMENT	793,715.96	-56,505.82
06/30/2010	EQUITIES	KENSEY NASH CORP	HEALTH CARE EQUIPMENT	3,983.28	-203.28
06/30/2010	EQUITIES	KENYA COMMERCIAL BANK KES1	KENYA	265,431.09	-58,750.73
06/30/2010	EQUITIES	KENYA COMMERCIAL BANK RIGHTS	KENYA	9,133.11	9,133.11
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	9,327,651.05	-492,161.39
06/30/2010	EQUITIES	KEPPEL CORP NPV	SINGAPORE	390,911.78	0.00
06/30/2010	EQUITIES	KEPPEL LD STK SG\$0.50	SINGAPORE	100,385.49	0.00
06/30/2010	EQUITIES	KEPPEL LD STK SG\$0.50	SINGAPORE	1,813,277.24	174,246.82
06/30/2010	EQUITIES	KERRY FINL CORP	THRIFTS & MTG FINANCE	79,187.58	-16,759.53
06/30/2010	EQUITIES	KERRY FINL CORP	THRIFTS & MTG FINANCE	7,506.15	-1,077.30
06/30/2010	EQUITIES	KERRY GROUP 'A' ORD EUR0.125	IRELAND	1,969,957.66	168,162.28
06/30/2010	EQUITIES	KERRY GROUP 'A' ORD EUR0.125	IRELAND	195,786.67	0.00
06/30/2010	EQUITIES	KERRY PROPERTIES LTD ORD HKD1	HONG KONG	160,325.03	0.00
06/30/2010	EQUITIES	KERRY PROPERTIES LTD ORD HKD1	HONG KONG	1,551,464.84	-529,987.22
06/30/2010	EQUITIES	KERYX BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	640.50	-78.75
06/30/2010	EQUITIES	KERYX BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	95,273.46	-11,136.06
06/30/2010	EQUITIES	KESA ELECTRICALS ORD GBP0.25	GENERAL RETAILERS	949,077.37	-35,495.52
06/30/2010	EQUITIES	KESKO OYJ EUR2 SER'B'	FINLAND	112,772.80	0.00
06/30/2010	EQUITIES	KESKO OYJ EUR2 SER'B'	FINLAND	1,912,126.08	-93,226.73
06/30/2010	EQUITIES	KESORAM INDUSTRIES INR10	INDIA	63,474.12	0.00
06/30/2010	EQUITIES	KEWPIE CORP	FOODS	281,621.57	1,486.26
06/30/2010	EQUITIES	KEY ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	4,999,730.94	-80,572.88
06/30/2010	EQUITIES	KEY ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	48,332.70	16,742.70
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	182,137.65	54,140.37
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	14,679,302.58	-20,388,894.88
06/30/2010	EQUITIES	KEYCORP	REGIONAL BANKS	70,081.80	0.00
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	489,198.69	0.00
06/30/2010	EQUITIES	KEYENCE CORP NPV	ELECTRIC APPLIANCES	59,544,150.34	6,324,932.38
06/30/2010	EQUITIES	KEYERA FACILITIES INCOME FUND	CDN OIL/GAS REFINING,MKTNG/	2,160,771.42	408,241.86
06/30/2010	EQUITIES	KEYNOTE SYS INC COM	INTERNET SOFTWARE & SVCS	172,570.64	-15,897.46
06/30/2010	EQUITIES	KEYNOTE SYS INC COM	INTERNET SOFTWARE & SVCS	6,638.72	1,358.72
06/30/2010	EQUITIES	KFORCE INC COM	HUMAN RESOURCE & EMP SVCS	9,435.00	2,553.00
06/30/2010	EQUITIES	KFORCE INC COM	HUMAN RESOURCE & EMP SVCS	1,270,601.25	200,761.86
06/30/2010	EQUITIES	KGHM POLSKA MIEDZ PLN 10 BR	POLAND	11,184,121.44	1,160,146.89
06/30/2010	EQUITIES	KGHM POLSKA MIEDZ PLN 10 BR	POLAND	120,151.11	-17,202.49
06/30/2010	EQUITIES	KH VATEC KRW500	SOUTH KOREA	108,091.28	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KHD HUMBOLDT WEDAG INTERNATI	GERMANY	22,281.36	890.82
06/30/2010	EQUITIES	KIA MOTORS CORP KSWN5000	SOUTH KOREA	1,194,039.04	66,848.05
06/30/2010	EQUITIES	KIA STEEL CO KRW5000	SOUTH KOREA	94,999.64	0.00
06/30/2010	EQUITIES	KIATNAKIN BANK PCL	THAILAND	657,930.79	177,271.09
06/30/2010	EQUITIES	KID BRANDS INC COM	HOME FURNISHINGS	6,608.20	-80.93
06/30/2010	EQUITIES	KIKKOMAN SHOYU CO Y50	FOODS	1,108,740.21	-257,332.08
06/30/2010	EQUITIES	KIKKOMAN SHOYU CO Y50	FOODS	85,274.56	0.00
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	15,898,939.46	-351,054.19
06/30/2010	EQUITIES	KILROY RLTY CORP COM	OFFICE REITS	36,998.40	9,950.70
06/30/2010	EQUITIES	KIM ENG HOLDINGS LIMITED	SINGAPORE	39,861.04	-4,459.34
06/30/2010	EQUITIES	KIMBALL INTL INC CL B	OFFICE SERVICES/SUPP	6,483.96	-987.70
06/30/2010	EQUITIES	KIMBALL INTL INC CL B	OFFICE SERVICES/SUPP	225,895.14	-190,150.41
06/30/2010	EQUITIES	KIMBERLY CLARK DE MEXICO SAB	MEXICO	7,886,515.08	4,305,084.93
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	79,837,036.05	131,615.14
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	770,140.71	115,967.19
06/30/2010	EQUITIES	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS	54,394.03	0.00
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	57,204.53	0.00
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	148,988.00	22,318.36
06/30/2010	EQUITIES	KIMCO RLTY CORP COM	RETAIL REITS	26,921,070.40	-9,210,182.28
06/30/2010	EQUITIES	KINDEN CORPORATION Y50	CONSTRUCTION	58,272.50	0.00
06/30/2010	EQUITIES	KINDEN CORPORATION Y50	CONSTRUCTION	776,090.89	-116,722.15
06/30/2010	EQUITIES	KINDOM CONSTRUCTI TWD10	TAIWAN	96,201.24	0.00
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	2,499,357.36	-555,326.66
06/30/2010	EQUITIES	KINDRED HEALTHCARE INC	HEALTH CARE FACILITIES	7,216.08	33.72
06/30/2010	EQUITIES	KINEPOLIS GROUP NPV	BELGIUM	1,019,033.51	45,412.64
06/30/2010	EQUITIES	KINEPOLIS GROUP NPV	BELGIUM	112,421.38	51,192.90
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	21,785.67	0.00
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	66,156.12	20,548.08
06/30/2010	EQUITIES	KINETIC CONCEPTS INC	HEALTH CARE EQUIPMENT	8,499,893.10	-1,905,082.25
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	16,594,555.89	-5,681,896.53
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	70,996.86	-12,066.66
06/30/2010	EQUITIES	KING PHARMACEUTICALS INC COM	PHARMACEUTICALS	19,484.05	0.00
06/30/2010	EQUITIES	KING YUAN ELECTRONICS CO TWD10	TAIWAN	27,421.69	375.58
06/30/2010	EQUITIES	KING YUAN ELECTRONICS CO TWD10	TAIWAN	3,838,621.03	13,319.73
06/30/2010	EQUITIES	KINGBOARD LAMINATES HOLDINGS	HONG KONG	2,049,467.91	289,336.08
06/30/2010	EQUITIES	KINGDEE INTL SOFTW HKD0.10	HONG KONG	229,970.66	0.00
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	49,282,435.58	5,518,894.19
06/30/2010	EQUITIES	KINGFISHER ORD GBP0.157142857	GENERAL RETAILERS	377,699.77	0.00
06/30/2010	EQUITIES	KINGS TOWN CONSTRUCTION CO	TAIWAN	124,124.09	0.00
06/30/2010	EQUITIES	KINGSOFT CORP USD0.0005	CHINA	114,829.97	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KINGSPAN GROUP ORD EUR0.13	IRELAND	4,540,724.51	-1,324,313.96
06/30/2010	EQUITIES	KINGSWAY FINANCIAL SVCS INC	CDN INSUR PROP/CASUALTY	66,645.65	-648,958.25
06/30/2010	EQUITIES	KINNEVIK INVESTMENT AB SEK0.1	SWEDEN	1,746,001.24	117,557.05
06/30/2010	EQUITIES	KINNEVIK INVESTMENT AB SEK0.1	SWEDEN	178,217.65	0.00
06/30/2010	EQUITIES	KINROSS GOLD CORP	CDN GOLD	611,909.13	0.00
06/30/2010	EQUITIES	KINROSS GOLD CORP	CDN GOLD	10,193,187.75	788,563.13
06/30/2010	EQUITIES	KINTETSU CORP Y50	TRANSPORTATION EQUIPMENT	255,766.02	0.00
06/30/2010	EQUITIES	KINTETSU CORP Y50	TRANSPORTATION EQUIPMENT	2,038,302.83	-323,811.76
06/30/2010	EQUITIES	KINTETSU WORLD EXP JPY50	AIR TRANSPORTATION	1,824,126.91	237,366.86
06/30/2010	EQUITIES	KINUGAWA RUBBER JPY50	RUBBER PRODUCTS	224.07	0.00
06/30/2010	EQUITIES	KIRBY CORP	MARINE	20,201.76	0.00
06/30/2010	EQUITIES	KIRBY CORP	MARINE	10,184,521.50	630,622.13
06/30/2010	EQUITIES	KIRBY CORP	MARINE	73,554.75	11,441.85
06/30/2010	EQUITIES	KIRIN HOLDINGSCO LTD Y50	FOODS	540,953.22	0.00
06/30/2010	EQUITIES	KIRIN HOLDINGSCO LTD Y50	FOODS	6,786,877.18	-809,852.24
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	10,125.00	3,630.90
06/30/2010	EQUITIES	KIRKLANDS INC	HOMEFURNISHING RETAIL	2,842,121.26	614,850.17
06/30/2010	EQUITIES	KIRLOSKAR OIL ENGINE INR2	INDIA	555,406.71	0.00
06/30/2010	EQUITIES	KISSEI PHARMACEUTICAL CO Y50	PHARMACEUTICAL	780,313.91	-83,844.38
06/30/2010	EQUITIES	KISWIRE LTD KRW1000	SOUTH KOREA	65,030.35	0.00
06/30/2010	EQUITIES	KISWIRE LTD KRW1000	SOUTH KOREA	16,270.92	170.66
06/30/2010	EQUITIES	KIT DIGITAL INC COM NEW	INTERNET SOFTWARE & SVCS	29,185.38	-2,663.08
06/30/2010	EQUITIES	KIT DIGITAL INC COM NEW	INTERNET SOFTWARE & SVCS	6,394.50	-603.75
06/30/2010	EQUITIES	KITA NIPPON BANK Y50	BANKS	33,069.27	-8,638.64
06/30/2010	EQUITIES	KITA NIPPON BANK Y50	BANKS	122,215.84	-94,839.07
06/30/2010	EQUITIES	KITE RLTY GROUP TR	RETAIL REITS	7,870.94	1,767.16
06/30/2010	EQUITIES	KITE RLTY GROUP TR	RETAIL REITS	2,061,713.94	-1,209,408.59
06/30/2010	EQUITIES	KITZ CORP	MACHINERY	529,048.36	121,442.75
06/30/2010	EQUITIES	KIWOOM SECURITIES CO LTD	SOUTH KOREA	136,462.15	0.00
06/30/2010	EQUITIES	KIZOO AG NPV	GERMANY	13,339.22	4,186.80
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	46,427.99	0.00
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	13,733,743.76	-4,770,739.21
06/30/2010	EQUITIES	KLA TENCOR CORP	SEMICONDUCTOR EQUIPMENT	138,284.80	2,854.01
06/30/2010	EQUITIES	KLEPIERRE EUR1.4	FRANCE	128,312.19	0.00
06/30/2010	EQUITIES	KLEPIERRE EUR1.4	FRANCE	1,264,781.96	-352,124.42
06/30/2010	EQUITIES	KLOECKNER & CO SE NPV (REGD)	GERMANY	340,421.22	215,104.51
06/30/2010	EQUITIES	KME GROUP - RTS	ITALY	61.59	61.59
06/30/2010	EQUITIES	KME GROUP NPV	ITALY	59,536.29	-179,668.44
06/30/2010	EQUITIES	KME GRUPPO SPA C/W	ITALY	170.21	-950.13
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	3,231.00	-197.50

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KMG CHEMICALS INC	SPECIALTY CHEMICALS	-562,050.40	174,061.75
06/30/2010	EQUITIES	KNIGHT CAPITAL GROUP INC	INVESTMNT BKG & BROKERAGE	2,445,297.96	-163,211.83
06/30/2010	EQUITIES	KNIGHT CAPITAL GROUP INC	INVESTMNT BKG & BROKERAGE	47,023.90	-10,470.91
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	46,794.88	6,889.76
06/30/2010	EQUITIES	KNIGHT TRANSPORTATION INC	TRUCKING	4,014,259.92	544,122.06
06/30/2010	EQUITIES	KNIGHTSBRIDGE TANKERS LTD COM	OIL & GAS STORAGE & TRANS	1,227,852.36	137,306.55
06/30/2010	EQUITIES	KNIGHTSBRIDGE TANKERS LTD COM	OIL & GAS STORAGE & TRANS	12,752.75	2,368.68
06/30/2010	EQUITIES	KNOLL INC	OFFICE SERVICES/SUPP	16,825.14	7,963.14
06/30/2010	EQUITIES	KNOLL INC	OFFICE SERVICES/SUPP	706,802.07	48,860.82
06/30/2010	EQUITIES	KNOLOGY INC	CABLE & SATELLITE	602,559.97	164,962.38
06/30/2010	EQUITIES	KNOLOGY INC	CABLE & SATELLITE	15,509.67	3,996.89
06/30/2010	EQUITIES	KNOT INC COM	INTERNET SOFTWARE & SVCS	9,040.36	-441.56
06/30/2010	EQUITIES	KNOT INC COM	INTERNET SOFTWARE & SVCS	354,596.84	-314,126.31
06/30/2010	EQUITIES	KOBAYASHI PHARMACEUTICALS	PHARMACEUTICAL	2,093,804.60	21,226.40
06/30/2010	EQUITIES	KOBE STEEL	IRON AND STEEL	2,735,938.24	-1,568,902.75
06/30/2010	EQUITIES	KOBE STEEL	IRON AND STEEL	243,235.69	0.00
06/30/2010	EQUITIES	KOC HLDG TRY1	TURKEY	1,249,701.75	0.00
06/30/2010	EQUITIES	KODIAK OIL & GAS CORP	CDN OIL & GAS EXPL & PROD	98,842.15	-14,191.13
06/30/2010	EQUITIES	KODIAK OIL & GAS CORP	CDN OIL & GAS EXPL & PROD	797.50	-108.00
06/30/2010	EQUITIES	KOEI CO Y50	OTHER PRODUCTS	1,105.49	0.00
06/30/2010	EQUITIES	KOFAX PLC ORD GBP0.025	SOFTWARE & COMP SERVICES	737.07	312.63
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	38,890.35	0.00
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	445,692.50	41,848.18
06/30/2010	EQUITIES	KOHL'S CORP	DEPARTMENT STORES	45,575,490.00	-2,489,171.51
06/30/2010	EQUITIES	KOHLBERG CAP CORP COM	ASSET MGMT & CUSTODY BNKS	-88,176.00	-1,945.39
06/30/2010	EQUITIES	KOHNAN SHOJI JPY50	RETAIL TRADE	28,091.82	-3,339.71
06/30/2010	EQUITIES	KOITO MANUFACTURING CO Y50	ELECTRIC APPLIANCES	1,146,562.83	9,293.20
06/30/2010	EQUITIES	KOITO MANUFACTURING CO Y50	ELECTRIC APPLIANCES	73,210.65	0.00
06/30/2010	EQUITIES	KOJIMA CO JPY50	RETAIL TRADE	20,175.16	-6,883.34
06/30/2010	EQUITIES	KOJIMA CO JPY50	RETAIL TRADE	195,637.92	-50,763.79
06/30/2010	EQUITIES	KOKUSAI CO LTD JPY50	ELECTRIC APPLIANCES	294,958.39	16,047.51
06/30/2010	EQUITIES	KOKUYO CO Y50	OTHER PRODUCTS	176,571.15	-10,212.65
06/30/2010	EQUITIES	KOLON CONSTRUCTION CO KRW5000	SOUTH KOREA	480,923.01	-880,195.46
06/30/2010	EQUITIES	KOLON CORPORATION KRW5000	SOUTH KOREA	206,117.03	-839.95
06/30/2010	EQUITIES	KOMATSU SEIREN CO Y50	TEXTILES AND APPARELS	22,511.02	-2,758.22
06/30/2010	EQUITIES	KOMATSU WALL IND JPY50	METAL PRODUCTS	70,099.45	-48,877.19
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	27,074,723.88	1,877,002.03
06/30/2010	EQUITIES	KOMATSU Y50	MACHINERY	878,730.92	0.00
06/30/2010	EQUITIES	KOMAX CHF10 (REGD)	SWITZERLAND	56,651.55	21,755.82
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	486,431.20	-51,797.51

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KOMERCNI BANKA ORD CZK500	CZECH REPUBLIC	23,715,671.28	883,233.83
06/30/2010	EQUITIES	KOMERI CO Y50	RETAIL TRADE	9,665,126.93	-2,692,410.51
06/30/2010	EQUITIES	KOMORI CORPORATION Y50	MACHINERY	144,807.32	-34,745.09
06/30/2010	EQUITIES	KONAKA CO LTD JPY50	RETAIL TRADE	47,994.12	-74,931.74
06/30/2010	EQUITIES	KONAKA CO LTD JPY50	RETAIL TRADE	40,253.14	-12,767.29
06/30/2010	EQUITIES	KONAMI CO JPY50	SERVICES	73,515.78	0.00
06/30/2010	EQUITIES	KONAMI CO JPY50	SERVICES	666,151.72	-458,228.57
06/30/2010	EQUITIES	KONE CORPORATION NPV ORD B	FINLAND	323,489.83	0.00
06/30/2010	EQUITIES	KONE CORPORATION NPV ORD B	FINLAND	3,152,238.18	922,992.74
06/30/2010	EQUITIES	KONECRANES OYJ EUR0.50	FINLAND	1,223,760.97	-155,629.92
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	235,724.75	0.00
06/30/2010	EQUITIES	KONICA MINOLTA HLDGS INC Y50	OTHER PRODUCTS	3,565,788.50	-1,264,941.97
06/30/2010	EQUITIES	KONINKLIJKE AHOLD NV EUR0.30	NETHERLANDS	30,008,217.52	69,138.54
06/30/2010	EQUITIES	KONINKLIJKE AHOLD NV EUR0.30	NETHERLANDS	760,348.77	0.00
06/30/2010	EQUITIES	KONINKLIJKE BAM GROEP NV	NETHERLANDS	240,171.08	-57,214.89
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	20,663,046.83	560,279.00
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	317,478.49	0.00
06/30/2010	EQUITIES	KONINKLIJKE DSM NV EUR1.5	NETHERLANDS	170,246.83	10,224.94
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	1,073,803.90	0.00
06/30/2010	EQUITIES	KONINKLIJKE KPN NV EUR0.24	NETHERLANDS	14,525,933.33	-999,864.76
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	79,636,578.06	7,745,691.62
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	1,510,438.97	0.00
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	454,935.41	0.00
06/30/2010	EQUITIES	KONINKLIJKE PHILIPS ELECTRONIC	NETHERLANDS	1,047,429.43	137,842.09
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	132,506.07	0.00
06/30/2010	EQUITIES	KONINKLIJKE VOPAK NV EUR0.5	NETHERLANDS	8,544,958.02	2,084,508.49
06/30/2010	EQUITIES	KONISHI CO Y50	CHEMICALS	78,842.81	-10,436.25
06/30/2010	EQUITIES	KONISHI CO Y50	CHEMICALS	19,710.70	-1,931.83
06/30/2010	EQUITIES	KONKA GROUP 'A'CNY1	CHINA	15,030.30	0.00
06/30/2010	EQUITIES	KONTRON AG NPV	GERMANY	526,967.19	-55,603.11
06/30/2010	EQUITIES	KOPEX PLN1 (POST-SUBDIVISION)	POLAND	71,382.13	0.00
06/30/2010	EQUITIES	KOPIN CORP	SEMICONDUCTORS	489,790.59	-36,427.73
06/30/2010	EQUITIES	KOPIN CORP	SEMICONDUCTORS	10,370.01	-1,158.61
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	20,271.10	-2,437.89
06/30/2010	EQUITIES	KOPPERS HLDGS INC COM	COMMODITY CHEMICALS	1,815,763.58	-309,637.39
06/30/2010	EQUITIES	KOREA COTTRELL CO LTD	SOUTH KOREA	112,623.68	0.00
06/30/2010	EQUITIES	KOREA DEVELOPMENT KRW5000	SOUTH KOREA	32,571.13	0.00
06/30/2010	EQUITIES	KOREA ELEC PWR CORP KSWN5000	SOUTH KOREA	11,073,489.15	0.00
06/30/2010	EQUITIES	KOREA GAS KRW5000	SOUTH KOREA	228,524.97	0.00
06/30/2010	EQUITIES	KOREA IRON & STEEL KRW5000	SOUTH KOREA	84,612.01	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KOREA IRON & STEEL KRW5000	SOUTH KOREA	14,398.94	-5,656.40
06/30/2010	EQUITIES	KOREA LINE CORP KRW5000	SOUTH KOREA	101,439.14	0.00
06/30/2010	EQUITIES	KOREA PLANT SERVICE & ENG	SOUTH KOREA	276,041.98	0.00
06/30/2010	EQUITIES	KOREA ZINC KSWN5000	SOUTH KOREA	248,010.30	0.00
06/30/2010	EQUITIES	KOREAN REINSURANCE KRW500	SOUTH KOREA	1,134,121.71	-191,467.65
06/30/2010	EQUITIES	KORIAN PROMESSES EUR5	FRANCE	42,747.23	10,674.79
06/30/2010	EQUITIES	KORN FERRY INTL COM NEW	HUMAN RESOURCE & EMP SVCS	2,321,536.30	-414,075.70
06/30/2010	EQUITIES	KORN FERRY INTL COM NEW	HUMAN RESOURCE & EMP SVCS	27,327.40	4,856.02
06/30/2010	EQUITIES	KOSEI SECURITIES ORD Y50	OTHER FINANCING BUSINESS	62,357.33	-33,660.15
06/30/2010	EQUITIES	KOSSAN RUBBER INDUSTRIES	MALAYSIA	120,328.23	0.00
06/30/2010	EQUITIES	KOT ADDU POWER CO PKR10	PAKISTAN	99,156.58	0.00
06/30/2010	EQUITIES	KOWLOON DEVELOPMENT CO HKD0.10	HONG KONG	185,895.99	-18,453.31
06/30/2010	EQUITIES	KP CHEMICAL KRW500	SOUTH KOREA	2,052,366.36	555,180.17
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	470,479.14	0.00
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	519,936.76	0.00
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	1,436,735.94	115,961.58
06/30/2010	EQUITIES	KRAFT FOODS INC	PACKAGED FOODS & MEATS	133,643,968.59	14,574,769.07
06/30/2010	EQUITIES	KRATON PERFORMANCE POLYMERS	SPECIALTY CHEMICALS	1,927,083.61	175,503.82
06/30/2010	EQUITIES	KRATOS DEFENSE & SECURITY	AEROSPACE & DEFENSE	200,004.00	-14,660.22
06/30/2010	EQUITIES	KRATOS DEFENSE & SECURITY	AEROSPACE & DEFENSE	2,625.00	-217.50
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC WT	US RIGHTS AND WARRANTS	10.98	4.88
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC WT	US RIGHTS AND WARRANTS	1,081.98	1,081.98
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC.COM	RESTAURANTS	342,193.17	-591,533.43
06/30/2010	EQUITIES	KRISPY KREME DOUGHNUTS INC.COM	RESTAURANTS	8,202.58	343.84
06/30/2010	EQUITIES	KRKA DD SIT4000	SLOVENIA	3,166,835.40	-320,959.09
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	124,115.70	0.00
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	392,244.49	-47,411.98
06/30/2010	EQUITIES	KROGER CO COM	FOOD RETAIL	57,854,221.26	240,351.39
06/30/2010	EQUITIES	KROSAKI HARIMA JPY50	OTHER PRODUCTS	156.33	0.00
06/30/2010	EQUITIES	KROTON EDUCACIONAL SA UNITS	BRAZIL	50,499.90	0.00
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	8,727,146.25	4,299,681.89
06/30/2010	EQUITIES	KRUNGTHAI BANK PUBLIC CO LTD	THAILAND	219,478.85	105,908.60
06/30/2010	EQUITIES	KSB (KLEIN SCH & BCKR NON V	GERMANY	90,707.83	43,088.23
06/30/2010	EQUITIES	KSB (KLEIN SCH & BCKR NON V	GERMANY	103,744.11	18,269.61
06/30/2010	EQUITIES	KT CORP KRW5000	SOUTH KOREA	16,949,062.97	1,755,207.28
06/30/2010	EQUITIES	KT CORP KRW5000	SOUTH KOREA	872,838.74	-58,935.45
06/30/2010	EQUITIES	KT&G CORP	SOUTH KOREA	23,284,426.33	-3,473,967.58
06/30/2010	EQUITIES	KUALA LUMPUR KEPONG BERHAD	MALAYSIA	246,703.36	0.00
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	5,274,446.76	-287,276.33
06/30/2010	EQUITIES	KUBOTA CORPORATION Y50	MACHINERY	454,456.48	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	KUEHNE & NAGEL AG CHF1(REGD)	SWITZERLAND	284,639.72	0.00
06/30/2010	EQUITIES	KUEHNE & NAGEL AG CHF1(REGD)	SWITZERLAND	6,485,050.51	695,450.69
06/30/2010	EQUITIES	KUHLMAN ELECTRIC CORP	OTHER	1,899,838.83	1,899,838.83
06/30/2010	EQUITIES	KULICKE & SOFFA INDS INC	SEMICONDUCTOR EQUIPMENT	16,560.18	5,614.42
06/30/2010	EQUITIES	KULICKE & SOFFA INDS INC	SEMICONDUCTOR EQUIPMENT	-1,133,287.74	382,623.64
06/30/2010	EQUITIES	KULIM (MALAYSIA )M BERHAD ORD	MALAYSIA	604,828.72	43,587.28
06/30/2010	EQUITIES	KUMAGAI-GUMI	CONSTRUCTION	44,004.97	-11,691.50
06/30/2010	EQUITIES	KUMBA IRON ORE LTD NPV	SOUTH AFRICA	3,343,677.56	362,129.34
06/30/2010	EQUITIES	KUMHO ELECTRIC KRW5000	SOUTH KOREA	207,277.00	0.00
06/30/2010	EQUITIES	KUONI REISEN HLDG CHF1(REGD)	SWITZERLAND	732,074.00	-43,777.80
06/30/2010	EQUITIES	KURA CORPORATION JPY50000	SERVICES	1,000,496.10	52,540.37
06/30/2010	EQUITIES	KURABO INDUSTRIES Y50	TEXTILES AND APPARELS	251,448.75	-191,561.37
06/30/2010	EQUITIES	KURARAY CO Y50	TEXTILES AND APPARELS	5,296,129.99	-300,604.86
06/30/2010	EQUITIES	KURARAY CO Y50	TEXTILES AND APPARELS	207,398.33	0.00
06/30/2010	EQUITIES	KUREHA CORP	CHEMICALS	445.60	0.00
06/30/2010	EQUITIES	KURIMOTO LTD Y50	IRON AND STEEL	109,130.98	-159,485.68
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	2,088,977.76	-279,314.62
06/30/2010	EQUITIES	KURITA WATER INDUSTRIES NPV	MACHINERY	159,199.10	0.00
06/30/2010	EQUITIES	KVH INDS INC	COMMUNICATIONS EQUIPMENT	90,293.40	32,143.39
06/30/2010	EQUITIES	KVH INDS INC	COMMUNICATIONS EQUIPMENT	1,863.00	-217.50
06/30/2010	EQUITIES	KWANG DONG PHARM KRW1000	SOUTH KOREA	57,068.01	0.00
06/30/2010	EQUITIES	KWEICHOW MOUTAI 'A'CNY1	CHINA	23,891.62	0.00
06/30/2010	EQUITIES	KYE SYSTEM CORP TWD10	TAIWAN	87,169.13	0.00
06/30/2010	EQUITIES	KYERYONG CONST IND KRW5000	SOUTH KOREA	269,066.61	-251,803.42
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	16,422,062.12	-1,710,616.03
06/30/2010	EQUITIES	KYOCERA CORP Y50	ELECTRIC APPLIANCES	675,102.53	0.00
06/30/2010	EQUITIES	KYODO PRINTING CO Y50	PULP AND PAPER	12,204.77	-2,842.36
06/30/2010	EQUITIES	KYODO PRINTING CO Y50	PULP AND PAPER	188,130.64	-94,702.83
06/30/2010	EQUITIES	KYOEI SANGYO CO LTD JPY50	OTHER PRODUCTS	25,121.48	-22,453.69
06/30/2010	EQUITIES	KYOEI STEEL LTD NPV	IRON AND STEEL	66,487.25	1,234.51
06/30/2010	EQUITIES	KYOKUTO BOEKI KAISHA Y50	OTHER PRODUCTS	25,358.80	-28,795.32
06/30/2010	EQUITIES	KYOKUYO CO Y50	FOODS	179.78	0.00
06/30/2010	EQUITIES	KYORIN HOLDINGS INC	PHARMACEUTICAL	739,710.03	-98,685.04
06/30/2010	EQUITIES	KYOSAN ELECTRIC Y50	ELECTRIC APPLIANCES	174.03	0.00
06/30/2010	EQUITIES	KYOWA HAKKO KIRIN CO LTD	PHARMACEUTICAL	1,274,764.08	-230,922.50
06/30/2010	EQUITIES	KYOWA HAKKO KIRIN CO LTD	PHARMACEUTICAL	126,872.50	0.00
06/30/2010	EQUITIES	KYOWA LEATHER JPY50	CHEMICALS	33,936.04	-24,027.28
06/30/2010	EQUITIES	KYUDENKO CORP Y50	ELECTRIC APPLIANCES	416,001.15	-102,860.39
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	5,850,086.19	-1,188,511.85
06/30/2010	EQUITIES	KYUSHU ELECTRIC POWER CO INC	ELECTRIC POWER AND GAS	435,962.63	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	K1 VENTURES SGD0.10	SINGAPORE	18,050.28	-2,280.37
06/30/2010	EQUITIES	K1 VENTURES SGD0.10	SINGAPORE	88,747.22	-63,487.91
06/30/2010	EQUITIES	K12 INC	EDUCATION SERVICES	5,944.24	1,181.88
06/30/2010	EQUITIES	K12 INC	EDUCATION SERVICES	513,577.90	41,842.87
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	17,810,224.31	2,632,943.56
06/30/2010	EQUITIES	L G CORP KRW5000	SOUTH KOREA	866,396.29	156,027.76
06/30/2010	EQUITIES	L&L ENERGY INC	COAL & CONSUMABLE FUEL	48,237.40	-7,205.32
06/30/2010	EQUITIES	L&L ENERGY INC	COAL & CONSUMABLE FUEL	1,720.00	-223.00
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	241,281.04	-6,431.56
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	29,260,178.64	-3,132,423.32
06/30/2010	EQUITIES	L-3 COMMUNICATIONS HLDGS INC	AEROSPACE & DEFENSE	84,991.80	0.00
06/30/2010	EQUITIES	L'AIR LIQUIDE RIGHTS OF	FRANCE	252.17	69.82
06/30/2010	EQUITIES	L'OCCITANE INTERNATIONAL SA	LUXEMBOURG	107,826.48	11,132.26
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	57,626,420.69	6,999,858.97
06/30/2010	EQUITIES	L'OREAL EUR0.2	FRANCE	1,200,471.62	0.00
06/30/2010	EQUITIES	LA BARGE INC	ELECTRIC COMP & EQUIP	80,942.54	2,383.88
06/30/2010	EQUITIES	LA BARGE INC	ELECTRIC COMP & EQUIP	7,256.76	2,316.60
06/30/2010	EQUITIES	LA POLAR SA	CHILE	284,300.95	0.00
06/30/2010	EQUITIES	LA SEDA DE BARCELONA SA	SPAIN	43,490.29	-124,741.87
06/30/2010	EQUITIES	LA Z BOY INC	HOME FURNISHINGS	156,520.38	-171,666.94
06/30/2010	EQUITIES	LA Z BOY INC	HOME FURNISHINGS	12,311.51	9,176.05
06/30/2010	EQUITIES	LABORATORY CORP AMER HLDGS	HEALTH CARE SERVICES	228,687.25	44,614.50
06/30/2010	EQUITIES	LABORATORY CORP AMER HLDGS	HEALTH CARE SERVICES	21,620,929.00	5,815,423.75
06/30/2010	EQUITIES	LABRADOR IRON ORE ROYALTY TR	CDN STEEL	479,603.57	-69,959.52
06/30/2010	EQUITIES	LABRANCHE & CO INC COM	INVESTMNT BKG & BROKERAGE	-627,024.28	-319,417.66
06/30/2010	EQUITIES	LABRANCHE & CO INC COM	INVESTMNT BKG & BROKERAGE	10,032.32	588.40
06/30/2010	EQUITIES	LACLEDE GROUP INC COM	GAS UTILITIES	23,232.83	2,515.59
06/30/2010	EQUITIES	LACLEDE GROUP INC COM	GAS UTILITIES	2,396,299.95	-38,822.74
06/30/2010	EQUITIES	LACROSSE FOOTWEAR INC	FOOTWEAR	66,181.20	-9,484.48
06/30/2010	EQUITIES	LADENBURG THALMAN FIN SVCS INC	INVESTMNT BKG & BROKERAGE	6,743.75	-2,045.24
06/30/2010	EQUITIES	LADISH CO INC	AEROSPACE & DEFENSE	901,506.88	-14,485.99
06/30/2010	EQUITIES	LADISH CO INC	AEROSPACE & DEFENSE	13,972.80	6,846.91
06/30/2010	EQUITIES	LAFARGE SA EUR4.00	FRANCE	5,464,750.68	-3,047,347.77
06/30/2010	EQUITIES	LAFARGE SA EUR4.00	FRANCE	558,393.99	0.00
06/30/2010	EQUITIES	LAFUMA FRF50	FRANCE	7,403.79	-32,752.77
06/30/2010	EQUITIES	LAGARDERE S.C.A. EUR6.1(REG)	FRANCE	1,787,756.83	-1,782,679.10
06/30/2010	EQUITIES	LAGARDERE S.C.A. EUR6.1(REG)	FRANCE	188,480.94	0.00
06/30/2010	EQUITIES	LAGERCRANTZ GROUP SER'B'	SWEDEN	61,269.60	-7,599.42
06/30/2010	EQUITIES	LAI FUNG HLDGS HKD0.10	HONG KONG	136,755.52	0.00
06/30/2010	EQUITIES	LAI SUN DEVELOPMENT CO	HONG KONG	101,002.29	-74,247.26

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LAI SUN GARMT INTL HKD0.01	HONG KONG	61,023.61	-6,044.96
06/30/2010	EQUITIES	LAIRD PLC ORD GBP0.28125	ELECTRONIC & ELECT EQUIP	917,176.02	-1,078,950.96
06/30/2010	EQUITIES	LAKELAND BANCORP INC COM	REGIONAL BANKS	422,225.64	-243,416.44
06/30/2010	EQUITIES	LAKELAND FINL CORP COM	REGIONAL BANKS	452,447.10	84,993.52
06/30/2010	EQUITIES	LAKELAND FINL CORP COM	REGIONAL BANKS	3,996.00	582.50
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	138,462.28	43,896.68
06/30/2010	EQUITIES	LAM RESH CORP COM	SEMICONDUCTOR EQUIPMENT	16,768,132.26	3,981,041.24
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	9,065,558.92	-3,277,370.78
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	44,381.20	9,999.75
06/30/2010	EQUITIES	LAMAR ADVERTISING CO CL A	ADVERTISING	11,395.13	0.00
06/30/2010	EQUITIES	LAN AIRLINES SA ADR	CHILE	8,138,138.09	2,289,598.65
06/30/2010	EQUITIES	LANCASHIRE HLDGS COM SHS	NONLIFE INSURANCE	3,884,492.13	192,885.90
06/30/2010	EQUITIES	LANCASTER COLONY CORP COM	PACKAGED FOODS & MEATS	8,974,885.20	2,031,719.13
06/30/2010	EQUITIES	LANCASTER COLONY CORP COM	PACKAGED FOODS & MEATS	26,893.44	3,791.38
06/30/2010	EQUITIES	LANCE INC	PACKAGED FOODS & MEATS	12,730.28	-3,893.55
06/30/2010	EQUITIES	LANCE INC	PACKAGED FOODS & MEATS	707,470.47	-122,402.88
06/30/2010	EQUITIES	LAND & HOUSES THB1(NVDR)	THAILAND	295,460.78	0.00
06/30/2010	EQUITIES	LAND SECS GP ORD GBP0.10 REITS	REAL ESTATE INVEST TRUSTS	3,272,099.65	-2,928,461.31
06/30/2010	EQUITIES	LAND SECS GP ORD GBP0.10 REITS	REAL ESTATE INVEST TRUSTS	323,771.77	0.00
06/30/2010	EQUITIES	LANDAUER INC	HEALTH CARE SERVICES	822,124.68	177,628.28
06/30/2010	EQUITIES	LANDAUER INC	HEALTH CARE SERVICES	15,784.30	992.02
06/30/2010	EQUITIES	LANDEC CORP	SPECIALTY CHEMICALS	8,145.87	-701.17
06/30/2010	EQUITIES	LANDEC CORP	SPECIALTY CHEMICALS	243,321.79	-32,121.64
06/30/2010	EQUITIES	LANDMARKS BERHAD MY\$1	MALAYSIA	100,778.47	0.00
06/30/2010	EQUITIES	LANDRYS RESTAURANTS INC	RESTAURANTS	460,826.40	-4,190.06
06/30/2010	EQUITIES	LANDRYS RESTAURANTS INC	RESTAURANTS	13,110.56	7,562.96
06/30/2010	EQUITIES	LANDSTAR SYS INC COM	TRUCKING	68,388.46	6,247.93
06/30/2010	EQUITIES	LANDSTAR SYS INC COM	TRUCKING	5,963,637.47	1,027,351.12
06/30/2010	EQUITIES	LANNA RESOURCES THB1(ALIEN MKT	THAILAND	296,989.81	20,414.82
06/30/2010	EQUITIES	LANNET INC COM	PHARMACEUTICALS	15,332.35	-13,554.20
06/30/2010	EQUITIES	LANTRONIX INC WT TO PUR (COPY)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	LANTRONIX INC WT TO PUR (COPY)	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	LANXESS AG NPV	GERMANY	3,527,765.96	840,712.48
06/30/2010	EQUITIES	LAROCHE INDS INC	SPECIALTY CHEMICALS	0.00	0.00
06/30/2010	EQUITIES	LARSEN & TOUBRO INR2	INDIA	360,782.03	0.00
06/30/2010	EQUITIES	LAS VEGAS SANDS CORP	CASINOS & GAMING	20,513,064.24	-4,415,354.08
06/30/2010	EQUITIES	LAS VEGAS SANDS CORP	CASINOS & GAMING	219,761.64	111,431.81
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	32,660.46	12,838.83
06/30/2010	EQUITIES	LASALLE HOTEL PPTYS CUM SH BEN	SPECIALIZED REITS	12,211,808.94	47,028.56
06/30/2010	EQUITIES	LASERCARD CORP	COMPUTER STORAGE & PERIPH	-104,810.00	26,760.60

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LATECOERE EUR2	FRANCE	506,358.37	-1,524,317.90
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	2,638,242.60	656,888.02
06/30/2010	EQUITIES	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	22,008.14	12,829.63
06/30/2010	EQUITIES	LAURENT-PERRIER EUR3.80	FRANCE	599,086.34	-5,719.59
06/30/2010	EQUITIES	LAURENTIAN BANK OF CANADA	CDN REGIONAL BANKS	1,251,526.79	76,727.43
06/30/2010	EQUITIES	LAWSON INC NPV	RETAIL TRADE	1,322,211.23	-39,818.39
06/30/2010	EQUITIES	LAWSON INC NPV	RETAIL TRADE	132,893.07	0.00
06/30/2010	EQUITIES	LAWSON PRODS INC	TRADING COS & DISTRIBUTOR	325,014.18	-447,226.53
06/30/2010	EQUITIES	LAWSON PRODS INC	TRADING COS & DISTRIBUTOR	3,039.42	929.01
06/30/2010	EQUITIES	LAWSON SOFTWARE INC NEW COM	APPLICATION SOFTWARE	32,798.90	9,525.16
06/30/2010	EQUITIES	LAWSON SOFTWARE INC NEW COM	APPLICATION SOFTWARE	1,321,329.20	194,818.15
06/30/2010	EQUITIES	LAYNE CHRISTENSEN COMPANY	CONSTRUCTION & ENGINEERNG	833,286.18	-138,771.88
06/30/2010	EQUITIES	LAYNE CHRISTENSEN COMPANY	CONSTRUCTION & ENGINEERNG	14,149.41	1,947.22
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	77,218.61	1,554.59
06/30/2010	EQUITIES	LAZARD LTD SHS -A-	INVESTMNT BKG & BROKERAGE	8,520,463.29	-3,678,521.85
06/30/2010	EQUITIES	LBI INTERNATIONAL NPV	SWEDEN	17,709.28	-43,267.43
06/30/2010	EQUITIES	LC DEVELOPMENT SGD0.10	SINGAPORE	13,412.36	-1,574.31
06/30/2010	EQUITIES	LCA VISION INC COM PAR \$.001	HEALTH CARE FACILITIES	222,663.68	-26,188.74
06/30/2010	EQUITIES	LDC EUR0.80	FRANCE	17,386.72	117.17
06/30/2010	EQUITIES	LEADER UNVL HLDGS BHD MY\$1	MALAYSIA	29,284.63	-13,925.13
06/30/2010	EQUITIES	LEALEA ENTERPRISE TWD10	TAIWAN	36,070.52	268.64
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	8,130.99	0.00
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	3,420,204.04	-5,398,334.02
06/30/2010	EQUITIES	LEAP WIRELESS INTL INC	WIRELESS TELECOMM SVCS	26,375.36	-30,352.14
06/30/2010	EQUITIES	LEAPFROG ENTERPRISES INC CL A	LEISURE PRODUCTS	9,366.60	2,712.87
06/30/2010	EQUITIES	LEAPFROG ENTERPRISES INC CL A	LEISURE PRODUCTS	242,586.90	-336,750.32
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	3,915,663.80	-266,731.67
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	77,785.00	-5,132.75
06/30/2010	EQUITIES	LEAR CORP	AUTO PARTS & EQUIPMENT	22,555.39	0.00
06/30/2010	EQUITIES	LEARNING TREE INTL INC	EDUCATION SERVICES	4,958.45	735.30
06/30/2010	EQUITIES	LEARNING TREE INTL INC	EDUCATION SERVICES	59,316.95	-1,557.45
06/30/2010	EQUITIES	LECG CORP	RESEARCH & CONSULTING SVC	1,895.40	-479.83
06/30/2010	EQUITIES	LECICO EGYPT SAE	EGYPT	289,482.04	-11,373.89
06/30/2010	EQUITIES	LEE & MAN PAPER MA HKD0.10	HONG KONG	221,049.38	0.00
06/30/2010	EQUITIES	LEE ENTERPRISES INC COM	PUBLISHING	44,216.85	-6,510.37
06/30/2010	EQUITIES	LEE KIM TAH HLDGS SGD0.10	SINGAPORE	38,256.57	-9,256.59
06/30/2010	EQUITIES	LEGACY BANCORP INC CL A	THRIFTS & MTG FINANCE	523.60	0.00
06/30/2010	EQUITIES	LEGACY BANCORP INC CL A	THRIFTS & MTG FINANCE	35.00	0.00
06/30/2010	EQUITIES	LEGACY OIL + GAS INC	CDN OIL & GAS EXPL & PROD	1,509,171.94	-73,777.59
06/30/2010	EQUITIES	LEGACY OIL + GAS INC	CDN OIL & GAS EXPL & PROD	307,589.52	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	13,296,793.30	-2,174,616.40
06/30/2010	EQUITIES	LEGAL & GENERAL GROUP ORD 2.5P	LIFE ASSURANCE	348,477.24	0.00
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	47,123.77	0.00
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	12,764,110.43	-13,483,404.07
06/30/2010	EQUITIES	LEGG MASON INC	ASSET MGMT & CUSTODY BNKS	131,245.32	41,257.67
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	110,045.74	30,279.20
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	13,653,727.20	-2,934,350.00
06/30/2010	EQUITIES	LEGGETT & PLATT INC COM	HOME FURNISHINGS	12,897.45	0.00
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	199,245.53	0.00
06/30/2010	EQUITIES	LEGRAND SA EUR4	FRANCE	22,053,769.21	1,302,068.45
06/30/2010	EQUITIES	LEIGHTON HOLDINGS LTD ORD	AUSTRALIA	2,024,993.52	-487,175.23
06/30/2010	EQUITIES	LEIGHTON HOLDINGS LTD ORD	AUSTRALIA	165,538.34	0.00
06/30/2010	EQUITIES	LEIN HWA INDUSTRIAL TWD10	TAIWAN	85,046.67	0.00
06/30/2010	EQUITIES	LEND LEASE GROUP NPV	AUSTRALIA	8,696,773.88	-728,733.78
06/30/2010	EQUITIES	LEND LEASE GROUP NPV	AUSTRALIA	167,345.13	0.00
06/30/2010	EQUITIES	LENDER PROCESSING SVCS INC COM	DATA PROCNG/OUTSRCD SVCS	9,805,509.25	-706,047.06
06/30/2010	EQUITIES	LENDER PROCESSING SVCS INC COM	DATA PROCNG/OUTSRCD SVCS	98,970.91	9,040.46
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	64,083.37	20,915.78
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	6,092,065.33	-9,144,163.63
06/30/2010	EQUITIES	LENNAR CORP	HOMEBUILDING	22,882.53	0.00
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	7,690,937.92	2,666,128.13
06/30/2010	EQUITIES	LENNOX INTL INC COM	BUILDING PRODUCTS	69,732.87	20,285.94
06/30/2010	EQUITIES	LENOVO GROUP LTD HKD0.025	HONG KONG	3,266,920.49	-910,319.02
06/30/2010	EQUITIES	LEONI AG NPV	GERMANY	20,191.41	10,672.26
06/30/2010	EQUITIES	LEOPALACE 21 CORP	OTHER FINANCING BUSINESS	1,018,555.77	-2,470,795.00
06/30/2010	EQUITIES	LEOPALACE 21 CORP	OTHER FINANCING BUSINESS	212,001.36	-1,475,509.35
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	39,028.05	0.00
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	120,844.94	2,105.96
06/30/2010	EQUITIES	LEUCADIA NATIONAL CORP	MULTI-SECTOR HOLDINGS	10,200,159.67	-1,739,434.25
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	4,346,710.72	-10,345,374.04
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	55,339.30	-4,924.40
06/30/2010	EQUITIES	LEVEL 3 COMMUNICATIONS INC	ALTERNATIVE CARRIERS	11,313.36	0.00
06/30/2010	EQUITIES	LEWIS GROUP LTD ZAR0.01	SOUTH AFRICA	123,478.58	0.00
06/30/2010	EQUITIES	LEXICON PHARMACEUTICALS INC	BIOTECHNOLOGY	-260,103.68	-39,033.34
06/30/2010	EQUITIES	LEXICON PHARMACEUTICALS INC	BIOTECHNOLOGY	4,460.80	592.45
06/30/2010	EQUITIES	LEXINGTON REALTY TRUST	OFFICE REITS	19,423.69	6,355.48
06/30/2010	EQUITIES	LEXINGTON REALTY TRUST	OFFICE REITS	1,070,417.01	-972,045.81
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	24,963,710.67	-3,875,525.35
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	73,855.08	39,689.00
06/30/2010	EQUITIES	LEXMARK INTERNATIONAL INC	COMPUTER STORAGE & PERIPH	26,879.06	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LG CHEMICAL KRW5000	SOUTH KOREA	4,421,739.55	0.00
06/30/2010	EQUITIES	LG DACOM CORP KRW5000	SOUTH KOREA	484,163.06	0.00
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	17,333,008.09	4,158,284.75
06/30/2010	EQUITIES	LG DISPLAY CO LTD	SOUTH KOREA	875,720.62	59,525.16
06/30/2010	EQUITIES	LG ELECTRONICS INC	SOUTH KOREA	1,476,723.25	0.00
06/30/2010	EQUITIES	LG FASHION CORP KRW5000	SOUTH KOREA	197,193.52	0.00
06/30/2010	EQUITIES	LG HOUSEHOLD & HEALTHCARE	SOUTH KOREA	1,826,281.70	120,023.92
06/30/2010	EQUITIES	LG INDL SYSTEMS KRW5000	SOUTH KOREA	241,086.08	0.00
06/30/2010	EQUITIES	LG INNOTEK CO KRW5000	SOUTH KOREA	1,630,991.46	334,480.10
06/30/2010	EQUITIES	LG INTL CORP KRW5000	SOUTH KOREA	285,284.40	0.00
06/30/2010	EQUITIES	LG LIFE SCIENCES KRW5000	SOUTH KOREA	185,656.11	0.00
06/30/2010	EQUITIES	LG MICRON KRW5000	SOUTH KOREA	91,788.35	0.00
06/30/2010	EQUITIES	LG UPLUS CORP	SOUTH KOREA	627,906.60	0.00
06/30/2010	EQUITIES	LHC GROUP INC COM	HEALTH CARE SERVICES	14,568.75	2,761.50
06/30/2010	EQUITIES	LHC GROUP INC COM	HEALTH CARE SERVICES	1,825,589.25	-156,688.07
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	32,010,871.87	6,599,008.94
06/30/2010	EQUITIES	LI & FUNG HKD0.025	HONG KONG	525,469.85	0.00
06/30/2010	EQUITIES	LI HENG CHEMICAL FIBRE SGD0.1	SINGAPORE	10,472.03	-2,813.05
06/30/2010	EQUITIES	LI NING CO LTD HKD0.01	HONG KONG	1,769,222.36	220,162.70
06/30/2010	EQUITIES	LI PENG ENTERPRISE TWD10	TAIWAN	127,196.06	-47,263.32
06/30/2010	EQUITIES	LIANHUA SUPERMARKET HLDGS CO	CHINA	183,804.50	0.00
06/30/2010	EQUITIES	LIAONING CHENGDA 'A'CNY1	CHINA	35,695.81	0.00
06/30/2010	EQUITIES	LIBBEY INC COM	HOUSEWARES & SPECIALTIES	41,821.56	-1,716.04
06/30/2010	EQUITIES	LIBBEY INC COM	HOUSEWARES & SPECIALTIES	5,192.00	-233.00
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	218,601.89	90,106.33
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	21,651,151.43	2,219,216.39
06/30/2010	EQUITIES	LIBERTY GLOBAL INC COM SER A	CABLE & SATELLITE	68,498.74	0.00
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	65,017.69	0.00
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	19,115,565.00	-8,626,172.88
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP	CATALOG RETAIL	205,611.00	85,620.23
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	98,865.69	62,315.35
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	7,160,994.06	4,184,665.33
06/30/2010	EQUITIES	LIBERTY MEDIA HLDG CORP CAP	MOVIES & ENTERTAINMENT	34,795.29	0.00
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	27,649.59	0.00
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	9,418,965.12	3,860,203.77
06/30/2010	EQUITIES	LIBERTY MEDIA-STARZ SR A-W/I	BROADCASTING	91,704.96	32,716.57
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	105,540.68	22,146.78
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	28,753,698.34	-3,582,320.25
06/30/2010	EQUITIES	LIBERTY PPTY TR SHS BEN INT	DIVERSIFIED REITS	34,571.77	0.00
06/30/2010	EQUITIES	LIC HOUSING FINANC INR10	INDIA	515,140.06	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LIFE PARTNERS HLDGS INC COM	SPECIALIZED FINANCE	402,980.16	-10,164.46
06/30/2010	EQUITIES	LIFE PARTNERS HLDGS INC COM	SPECIALIZED FINANCE	10,025.40	3,043.19
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	272,632.50	53,297.05
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	25,263,393.75	8,061,744.03
06/30/2010	EQUITIES	LIFE TECHNOLOGIES CORP	LIFE SCIENCES TOOLS & SVC	26,415.65	0.00
06/30/2010	EQUITIES	LIFE TIME FITNESS INC	LEISURE FACILITIES	1,634,927.91	-191,898.44
06/30/2010	EQUITIES	LIFE TIME FITNESS INC	LEISURE FACILITIES	35,573.01	15,475.77
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	53,097.40	6,205.19
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	6,805,039.40	-555,049.17
06/30/2010	EQUITIES	LIFEPOINT HOSPS INC COM	HEALTH CARE FACILITIES	17,676.98	0.00
06/30/2010	EQUITIES	LIFESTYLE INTERNAT HKD0.01	HONG KONG	58,661.15	0.00
06/30/2010	EQUITIES	LIFESTYLE INTERNAT HKD0.01	HONG KONG	768,469.14	-162,790.86
06/30/2010	EQUITIES	LIFETIME BRANDS INC COM	HOUSEWARES & SPECIALTIES	117,661.76	-7,336.21
06/30/2010	EQUITIES	LIFETIME BRANDS INC COM	HOUSEWARES & SPECIALTIES	6,213.50	-453.50
06/30/2010	EQUITIES	LIFEWAY FOODS INC COM	PACKAGED FOODS & MEATS	2,717.46	-298.80
06/30/2010	EQUITIES	LIFEWAY FOODS INC COM	PACKAGED FOODS & MEATS	25,109.72	-6,926.15
06/30/2010	EQUITIES	LIG NON-LIFE INSURANCE CO LTD	SOUTH KOREA	268,710.76	42,803.63
06/30/2010	EQUITIES	LIGAND PHARMACEUTICAL INC CL B	BIOTECHNOLOGY	477,853.62	-398,308.36
06/30/2010	EQUITIES	LIGAND PHARMACEUTICAL INC CL B	BIOTECHNOLOGY	6,521.82	-6,035.81
06/30/2010	EQUITIES	LIGHT S A COM NPA	BRAZIL	220,403.88	951.36
06/30/2010	EQUITIES	LIHIR GOLD LTD ORD PGK0.10	PAPUA NEW GUINEA	7,349,743.15	307,335.18
06/30/2010	EQUITIES	LIHIR GOLD LTD SPONSORED ADR	PAPUA NEW GUINEA	1,259,650.00	422,449.20
06/30/2010	EQUITIES	LIMELIGHT NETWORKS INC COM	INTERNET SOFTWARE & SVCS	420,671.75	31,275.07
06/30/2010	EQUITIES	LIMELIGHT NETWORKS INC COM	INTERNET SOFTWARE & SVCS	5,882.60	-616.40
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	189,515.09	81,061.28
06/30/2010	EQUITIES	LIMITED BRANDS INC	APPAREL RETAIL	23,200,844.73	-159,970.13
06/30/2010	EQUITIES	LIMONEIRA CO COM	AGRICULTURAL PRODUCTS	2,546.10	-852.99
06/30/2010	EQUITIES	LIN TV CORP CL A	BROADCASTING	218,066.28	-318,565.39
06/30/2010	EQUITIES	LIN TV CORP CL A	BROADCASTING	2,531.88	1,498.88
06/30/2010	EQUITIES	LINAMAR CORP	CDN AUTO PARTS/EQUIPMENT	1,033,265.89	502,766.54
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	16,083,379.72	3,148,262.32
06/30/2010	EQUITIES	LINCARE HLDGS INC COM	HEALTH CARE SERVICES	92,946.09	43,340.55
06/30/2010	EQUITIES	LINCOLN EDL SVCS CORP	EDUCATION SERVICES	3,685.61	277.15
06/30/2010	EQUITIES	LINCOLN EDL SVCS CORP	EDUCATION SERVICES	516,520.74	-43,861.53
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	11,164,452.66	-440,424.00
06/30/2010	EQUITIES	LINCOLN ELEC HLDGS INC COM	INDUSTRIAL MACHINERY	68,496.72	13,318.97
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	231,726.60	61,916.59
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	27,084,904.56	-14,753,420.58
06/30/2010	EQUITIES	LINCOLN NATIONAL CORP	LIFE & HEALTH INSURANCE	76,162.02	0.00
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	910,841.23	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LINDE AG NPV	GERMANY	40,199,062.01	6,899,610.29
06/30/2010	EQUITIES	LINDSAY CORP	CONSTR,FARM MACH & HVY TR	1,236,512.11	-120,931.98
06/30/2010	EQUITIES	LINDSAY CORP	CONSTR,FARM MACH & HVY TR	15,401.34	-537.74
06/30/2010	EQUITIES	LINDT & SPRUENGLI CHF100 REGD	SWITZERLAND	1,305,664.90	-171,763.79
06/30/2010	EQUITIES	LINDT & SPRUENGLI CHF100 REGD	SWITZERLAND	141,077.48	0.00
06/30/2010	EQUITIES	LINDT SPRUENGLI PTG CERT CHF10	SWITZERLAND	95,730.73	0.00
06/30/2010	EQUITIES	LINDT SPRUENGLI PTG CERT CHF10	SWITZERLAND	960,784.19	-316,012.78
06/30/2010	EQUITIES	LINEAR TECHNOLOGY CORP COM	SEMICONDUCTORS	189,247.05	32,417.30
06/30/2010	EQUITIES	LINEAR TECHNOLOGY CORP COM	SEMICONDUCTORS	21,352,434.57	-2,248,172.78
06/30/2010	EQUITIES	LING YUAN STEEL & 'A'CNY1	CHINA	14,424.55	0.00
06/30/2010	EQUITIES	LINGBAO GOLD COMPANY LIMITED	CHINA	25,270.67	0.00
06/30/2010	EQUITIES	LINGKAREN TRANS KOTA HLDGS	MALAYSIA	111,361.82	0.00
06/30/2010	EQUITIES	LINGSEN PRECISION INDUSTRIES	TAIWAN	547,593.49	107,862.17
06/30/2010	EQUITIES	LINK REAL ESTATE INVT	HONG KONG	2,850,188.19	314,841.06
06/30/2010	EQUITIES	LINK REAL ESTATE INVT	HONG KONG	288,782.30	0.00
06/30/2010	EQUITIES	LINTEC CORP Y50	OTHER PRODUCTS	958,044.80	41,474.31
06/30/2010	EQUITIES	LION ASIAPAC SGD0.25	SINGAPORE	16,202.28	-6,024.75
06/30/2010	EQUITIES	LION DIVERSIFIED MYR0.50	MALAYSIA	23,907.82	0.00
06/30/2010	EQUITIES	LION IND CORP MYR1(AFTER	MALAYSIA	350,465.44	-274,348.89
06/30/2010	EQUITIES	LIONBRIDGE TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	5,484.00	3,135.20
06/30/2010	EQUITIES	LIONBRIDGE TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	240,875.56	106,894.08
06/30/2010	EQUITIES	LIONS GATE ENTERTAINMENT CORP	CDN MOVIES & ENTERTAINMT	2,572,555.78	165,301.16
06/30/2010	EQUITIES	LIONS GATE ENTERTAINMENT CORP	CDN MOVIES & ENTERTAINMT	2,617.50	-93.25
06/30/2010	EQUITIES	LIPPO KARAWACI IDR250 (POST	INDONESIA	138,306.29	0.00
06/30/2010	EQUITIES	LIPPO LTD HKD0.10	HONG KONG	76,343.73	-130,392.51
06/30/2010	EQUITIES	LIQUIDITY SVCS INC COM	INTERNET SOFTWARE & SVCS	6,674.40	1,797.35
06/30/2010	EQUITIES	LIQUIDITY SVCS INC COM	INTERNET SOFTWARE & SVCS	351,021.60	65,021.57
06/30/2010	EQUITIES	LITE-ON IT CORP TWD10	TAIWAN	2,601,992.42	414,524.10
06/30/2010	EQUITIES	LITE-ON SEMICONDOC TWD10	TAIWAN	98,647.82	0.00
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	17,018,151.01	-4,047,197.74
06/30/2010	EQUITIES	LITE-ON TECHNOLOGY CORP TWD10	TAIWAN	96,120.63	-17,504.61
06/30/2010	EQUITIES	LITHIA MTRS INC CL A	AUTOMOTIVE RETAIL	-1,018,389.84	-21,366.79
06/30/2010	EQUITIES	LITTELFUSE INC	ELECTRONIC COMPONENTS	1,250,270.33	132,002.15
06/30/2010	EQUITIES	LITTELFUSE INC	ELECTRONIC COMPONENTS	31,072.63	14,347.29
06/30/2010	EQUITIES	LIU CHONG HING INVESTMENT HK\$1	HONG KONG	37,353.85	-7,919.95
06/30/2010	EQUITIES	LIVE INC PCL	THAILAND	129,872.90	0.00
06/30/2010	EQUITIES	LIVE NATION ENTERTAINMENT INC	MOVIES & ENTERTAINMENT	54,434.05	26,695.81
06/30/2010	EQUITIES	LIVE NATION ENTERTAINMENT INC	MOVIES & ENTERTAINMENT	2,318,750.50	-87,689.29
06/30/2010	EQUITIES	LIVEPERSON INC COM	INTERNET SOFTWARE & SVCS	579,299.56	143,161.93
06/30/2010	EQUITIES	LIVEPERSON INC COM	INTERNET SOFTWARE & SVCS	5,659.50	1,993.22



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LIZ CLAIBORNE INC	APPAREL ACCESS & LUXURY	14,255.16	-270.24
06/30/2010	EQUITIES	LIZ CLAIBORNE INC	APPAREL ACCESS & LUXURY	2,216,766.00	-4,249,657.55
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	89,941.20	17,171.78
06/30/2010	EQUITIES	LKQ CORP	DISTRIBUTORS	11,773,698.32	1,918,388.22
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	26,165,638.39	-23,969,106.13
06/30/2010	EQUITIES	LLOYDS BANKING GROUP PLC	BANKS	1,628,888.43	0.00
06/30/2010	EQUITIES	LLX LOGISTICA SA NPV	BRAZIL	178,997.70	0.00
06/30/2010	EQUITIES	LMI AEORSPACE INC COM	AEROSPACE & DEFENSE	1,127,539.23	358,168.40
06/30/2010	EQUITIES	LMI AEORSPACE INC COM	AEROSPACE & DEFENSE	5,629.89	2,204.95
06/30/2010	EQUITIES	LOBLAW COMPANIES LTD	CDN FOOD RETAIL	2,995,784.95	-25,892.81
06/30/2010	EQUITIES	LOBLAW COMPANIES LTD	CDN FOOD RETAIL	205,813.36	0.00
06/30/2010	EQUITIES	LOCAL COM CORP COM	INTERNET SOFTWARE & SVCS	1,197.00	-127.75
06/30/2010	EQUITIES	LOCAL COM CORP COM	INTERNET SOFTWARE & SVCS	112,716.36	-11,632.53
06/30/2010	EQUITIES	LOCALIZA RENT A CAR SA COM NPV	BRAZIL	8,777,568.55	2,094,636.02
06/30/2010	EQUITIES	LOCK&LOCK CO LTD	SOUTH KOREA	1,502,011.02	304,257.66
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	51,170.34	0.00
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	84,235,660.00	4,432,413.79
06/30/2010	EQUITIES	LOCKHEED MARTIN CORP	AEROSPACE & DEFENSE	707,377.50	-68,982.98
06/30/2010	EQUITIES	LODGENET INTERACTIVE CORP	MOVIES & ENTERTAINMENT	2,597.00	-572.12
06/30/2010	EQUITIES	LODGENET INTERACTIVE CORP	MOVIES & ENTERTAINMENT	133,882.77	-38,996.47
06/30/2010	EQUITIES	LOEWE AG NPV	GERMANY	14,082.92	-7,192.49
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	108,666.96	0.00
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	35,666,782.43	1,554,305.76
06/30/2010	EQUITIES	LOEWS CORP COM	MULTI-LINE INSURANCE	314,146.61	74,693.52
06/30/2010	EQUITIES	LOG-IN LOGISTICA INTERMODAL SA	BRAZIL	72,745.42	0.00
06/30/2010	EQUITIES	LOGICA ORD GBP0.10	SOFTWARE & COMP SERVICES	32,021.33	-1,428.30
06/30/2010	EQUITIES	LOGICA ORD GBP0.10	SOFTWARE & COMP SERVICES	739,298.93	-61,266.26
06/30/2010	EQUITIES	LOGITECH INTL SA CHF0.25(REGD)	SWITZERLAND	1,173,304.66	-776,258.76
06/30/2010	EQUITIES	LOGITECH INTL SA CHF0.25(REGD)	SWITZERLAND	126,537.21	0.00
06/30/2010	EQUITIES	LOGMEIN INC	INTERNET SOFTWARE & SVCS	9,180.50	-825.00
06/30/2010	EQUITIES	LOGMEIN INC	INTERNET SOFTWARE & SVCS	276,201.90	41,214.23
06/30/2010	EQUITIES	LOJAS RENNER SA COM NPV	BRAZIL	22,695,175.86	7,901,762.98
06/30/2010	EQUITIES	LONDON & STAMFORD PROPERTY LTD	REAL ESTATE INVEST & SVCS	-277,975.98	3,210.94
06/30/2010	EQUITIES	LONDON STOCK EXCHANGE GROUP	FINANCIAL SERVICES	804,754.20	-780,701.15
06/30/2010	EQUITIES	LONDON STOCK EXCHANGE GROUP	FINANCIAL SERVICES	63,530.13	0.00
06/30/2010	EQUITIES	LONG BON INTERNATIONAL CO LTD	TAIWAN	169,802.22	-71,119.71
06/30/2010	EQUITIES	LONKING HOLDINGS LTD	CHINA	1,117,928.66	47,292.72
06/30/2010	EQUITIES	LONMIN ORD USD1	MINING	1,645,674.52	-1,530,568.24
06/30/2010	EQUITIES	LONMIN ORD USD1	MINING	163,830.67	0.00
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED	SWITZERLAND	153,144.26	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LONZA GROUP AG CHF1(REGISTERED	SWITZERLAND	5,922,840.03	-2,540,145.90
06/30/2010	EQUITIES	LOOPNET INC COM	INTERNET SOFTWARE & SVCS	515,492.64	53,452.89
06/30/2010	EQUITIES	LOOPNET INC COM	INTERNET SOFTWARE & SVCS	15,424.83	5,416.83
06/30/2010	EQUITIES	LOPEZ HOLDINGS CORP PHP1	PHILIPPINES	120,479.14	0.00
06/30/2010	EQUITIES	LORAL SPACE & COMMUNICATIONS I	COMMUNICATIONS EQUIPMENT	22,897.92	7,096.64
06/30/2010	EQUITIES	LORAL SPACE & COMMUNICATIONS I	COMMUNICATIONS EQUIPMENT	534,555.36	104,021.00
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	32,676,184.76	9,910,508.15
06/30/2010	EQUITIES	LORILLARD INC COM	TOBACCO	114,051.79	0.00
06/30/2010	EQUITIES	LOTTE SHOPPING CENTER CO	SOUTH KOREA	710,968.09	0.00
06/30/2010	EQUITIES	LOTTOMATICA SPA EUR1	ITALY	594,519.75	0.00
06/30/2010	EQUITIES	LOUISIANA PAC CORP COM	FOREST PRODUCTS	1,476,242.16	-1,709,739.79
06/30/2010	EQUITIES	LOUISIANA PAC CORP COM	FOREST PRODUCTS	26,853.66	10,315.98
06/30/2010	EQUITIES	LOULIS MILLS EUR0.62(REGD)	GREECE	880.83	-209.95
06/30/2010	EQUITIES	LOW & BONAR ORD GBP0.05	GENERAL INDUSTRIALS	55,389.47	-199,595.53
06/30/2010	EQUITIES	LOW KENG HUAT (SINGAPORE)	SINGAPORE	24,668.72	9,036.77
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	72,696.63	0.00
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	931,376.62	36,032.69
06/30/2010	EQUITIES	LOWE'S COS INC	HOME IMPROVEMENT RETAIL	110,246,109.76	-24,690,821.63
06/30/2010	EQUITIES	LPI CAPITAL BHD	MALAYSIA	71,488.73	0.00
06/30/2010	EQUITIES	LPN DEVELOPMENT PUBLIC CO	THAILAND	167,318.18	0.00
06/30/2010	EQUITIES	LPS BRASIL-CONSULTORIA DE	BRAZIL	321,429.65	0.00
06/30/2010	EQUITIES	LSB INDS INC	DIVERSIFIED CHEMICALS	365,798.73	-36,295.14
06/30/2010	EQUITIES	LSB INDS INC	DIVERSIFIED CHEMICALS	10,701.24	-1,431.12
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	100,100.60	4,787.42
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	14,585,946.80	-3,204,674.20
06/30/2010	EQUITIES	LSI CORP	SEMICONDUCTORS	31,280.33	0.00
06/30/2010	EQUITIES	LSI INDS INC OHIO COM	ELECTRIC COMP & EQUIP	158,809.84	-161,137.53
06/30/2010	EQUITIES	LSI INDS INC OHIO COM	ELECTRIC COMP & EQUIP	7,339.52	390.64
06/30/2010	EQUITIES	LSR GROUP OAO GDR EACH REPR	RUSSIA	2,915,396.76	0.00
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	28,711.41	4,952.80
06/30/2010	EQUITIES	LTC PPTYS INC COM	SPECIALIZED REITS	1,878,886.32	93,389.01
06/30/2010	EQUITIES	LTK ENGINEERING CO TWD10	TAIWAN	164,335.29	-8,035.80
06/30/2010	EQUITIES	LTX-CREDENCE CORP COM	SEMICONDUCTOR EQUIPMENT	266,201.12	-24,296.73
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	173,389.29	78,414.88
06/30/2010	EQUITIES	LUBRIZOL CORP	SPECIALTY CHEMICALS	38,044,212.27	12,261,739.05
06/30/2010	EQUITIES	LUCKY CEMENT(PAKISTAN)PKR10	PAKISTAN	59,686.84	0.00
06/30/2010	EQUITIES	LUEN THAI HLDGS ORD USD0.01	CHINA	10,928.26	-1,119.78
06/30/2010	EQUITIES	LUEN THAI HLDGS ORD USD0.01	CHINA	15,204.54	-2,218.72
06/30/2010	EQUITIES	LUFKIN INDS INC COM	OIL & GAS EQUIP/SVCS	2,002,214.48	793,445.67
06/30/2010	EQUITIES	LUFKIN INDS INC COM	OIL & GAS EQUIP/SVCS	40,159.70	17,757.20

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	LUKOIL HLDGS RUB0.025	RUSSIA	917,927.19	0.00
06/30/2010	EQUITIES	LUKOIL OAO-SPON ADR	RUSSIA	21,863,953.10	-2,529,332.19
06/30/2010	EQUITIES	LULULEMON ATHLETICA COM	APPAREL ACCESS & LUXURY	5,410,857.50	-738,289.80
06/30/2010	EQUITIES	LUMBER LIQUIDATORS HLDGS INC	HOME IMPROVEMENT RETAIL	3,767,281.74	885,960.78
06/30/2010	EQUITIES	LUMBER LIQUIDATORS HLDGS INC	HOME IMPROVEMENT RETAIL	12,994.81	4,673.05
06/30/2010	EQUITIES	LUMINEX CORP DEL COM	LIFE SCIENCES TOOLS & SVC	25,919.56	1,150.56
06/30/2010	EQUITIES	LUMINEX CORP DEL COM	LIFE SCIENCES TOOLS & SVC	3,469,376.90	80,040.50
06/30/2010	EQUITIES	LUNDBECK (H) A/S DKK5	DENMARK	1,572,006.21	0.00
06/30/2010	EQUITIES	LUNDIN MINING CORP	CDN DIV METALS & MINING	1,517,958.88	-378,343.69
06/30/2010	EQUITIES	LUPIN LTD INR1 (DEMAT T5)	INDIA	3,135,119.68	894,370.88
06/30/2010	EQUITIES	LUTHAI TEXTILE 'A' CNY1	CHINA	11,550.39	0.00
06/30/2010	EQUITIES	LUTHAI TEXTILE 'B' CNY1	CHINA	136,340.24	0.00
06/30/2010	EQUITIES	LUXOTTICA GROUP EUR0.06	ITALY	1,423,954.30	-207,580.04
06/30/2010	EQUITIES	LUXOTTICA GROUP EUR0.06	ITALY	143,444.25	0.00
06/30/2010	EQUITIES	LUZHOU LAOJIAO CO LTD A	CHINA	22,408.90	0.00
06/30/2010	EQUITIES	LVMH MOET HENNESSY EUR0.30	FRANCE	13,132,798.31	2,080,606.16
06/30/2010	EQUITIES	LVMH MOET HENNESSY EUR0.30	FRANCE	1,362,940.38	0.00
06/30/2010	EQUITIES	LYDALL INC	INDUSTRIAL MACHINERY	4,668.04	-321.08
06/30/2010	EQUITIES	LYDALL INC	INDUSTRIAL MACHINERY	382.00	-27.50
06/30/2010	EQUITIES	LYNAS CORP NPV POST RECONST	AUSTRALIA	-207,768.65	-19,322.54
06/30/2010	EQUITIES	LYONDELLBASELL INDU-CL A-W/I	NETHERLANDS	727,976.87	0.00
06/30/2010	EQUITIES	LYONDELLBASELL INDU-CL B W/I	NETHERLANDS	997,768.17	0.00
06/30/2010	EQUITIES	L1 IDENTITY SOLUTIONS INC COM	ELECTRONIC EQUIP & INSTR	780,228.54	-483,922.60
06/30/2010	EQUITIES	L1 IDENTITY SOLUTIONS INC COM	ELECTRONIC EQUIP & INSTR	19,189.17	-937.20
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	11,815.60	4,490.80
06/30/2010	EQUITIES	M & F WORLDWIDE CORP COM	COMMERCIAL PRINTING	919,259.10	-117,089.22
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	22,708,409.25	310,281.91
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	190,797.70	66,535.95
06/30/2010	EQUITIES	M & T BK CORP COM	REGIONAL BANKS	64,795.77	0.00
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	10,512.06	0.00
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	27,165.60	-3,538.08
06/30/2010	EQUITIES	M D C HLDGS INC	HOMEBUILDING	5,070,804.20	-2,940,996.69
06/30/2010	EQUITIES	M DIAS BRANCO SA IND COM NPV	BRAZIL	278,656.75	0.00
06/30/2010	EQUITIES	M-REAL OYJ ORD'B'EUR1.70	FINLAND	987,858.95	526,856.66
06/30/2010	EQUITIES	M-REAL OYJ ORD'B'EUR1.70	FINLAND	297,419.44	250,928.65
06/30/2010	EQUITIES	M/I HOMES INC	HOMEBUILDING	325,812.72	-522,992.97
06/30/2010	EQUITIES	M/I HOMES INC	HOMEBUILDING	4,964.60	-983.65
06/30/2010	EQUITIES	MAABAROT PRODUCTS ILS1	ISRAEL	63,936.28	0.00
06/30/2010	EQUITIES	MABUCHI MOTOR Y50	ELECTRIC APPLIANCES	62,217.88	0.00
06/30/2010	EQUITIES	MABUCHI MOTOR Y50	ELECTRIC APPLIANCES	1,531,654.13	-200,093.48

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MAC GRAY CORP COM	SPECIALIZED CONSUMER SVCS	59,276.30	-4,236.50
06/30/2010	EQUITIES	MACARTHUR COAL LTD NPV	AUSTRALIA	582,892.11	38,545.19
06/30/2010	EQUITIES	MACARTHUR COAL LTD NPV	AUSTRALIA	65,237.81	0.00
06/30/2010	EQUITIES	MACDONALD DETTWILER & ASSOC	CDN APPLICATION SOFTWARE	539,705.45	49,694.36
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	37,128,287.16	-3,288,234.44
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	147,190.08	50,983.87
06/30/2010	EQUITIES	MACERICH CO/THE	RETAIL REITS	50,191.05	0.00
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	24,387.64	0.00
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	77,238.54	15,691.92
06/30/2010	EQUITIES	MACK CALI RLTY CORP COM	OFFICE REITS	8,788,039.35	-1,775,223.88
06/30/2010	EQUITIES	MACMAHON HLDGS NPV	AUSTRALIA	558,987.57	55,291.65
06/30/2010	EQUITIES	MACNICA INC NPV	ELECTRIC APPLIANCES	370,122.05	75,154.13
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	7,526,422.69	-2,522,637.35
06/30/2010	EQUITIES	MACQUARIE GROUP LIMITED NPV	AUSTRALIA	542,004.46	0.00
06/30/2010	EQUITIES	MACQUARIE INTL INFRASTRUCTURE	SINGAPORE	456,131.37	165,950.71
06/30/2010	EQUITIES	MACROMILL INC NPV	SERVICES	282,295.07	61,773.84
06/30/2010	EQUITIES	MACRONIX INTERNATIONAL TW\$10	TAIWAN	10,194,470.81	3,432,099.32
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	70,805.52	0.00
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	28,570,621.90	-10,297,696.55
06/30/2010	EQUITIES	MACY'S INC	DEPARTMENT STORES	248,266.00	87,682.20
06/30/2010	EQUITIES	MADECO SA NPV	CHILE	64,338.26	0.00
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	38,690.89	13,220.23
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	3,872,531.25	1,121,834.02
06/30/2010	EQUITIES	MADISON SQUARE GAR INC-A-W/I	MOVIES & ENTERTAINMENT	7,967.97	0.00
06/30/2010	EQUITIES	MAEDA CORP Y50	JAPAN	103,282.07	-13,797.25
06/30/2010	EQUITIES	MAEDA ROAD CONSTRUCTION Y50	CONSTRUCTION	795,336.97	-144,266.14
06/30/2010	EQUITIES	MAEIL DAIRY INDUST KRW500	SOUTH KOREA	74,502.76	0.00
06/30/2010	EQUITIES	MAEZAWA KAISEI INDUSTRIES CO	CONSTRUCTION	87,971.82	-62,714.97
06/30/2010	EQUITIES	MAEZAWA KAISEI INDUSTRIES CO	CONSTRUCTION	15,278.56	-2,012.36
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	6,615,288.48	262,876.73
06/30/2010	EQUITIES	MAGELLAN HEALTH SVCS INC	MANAGED HEALTH CARE	32,615.36	6,028.62
06/30/2010	EQUITIES	MAGMA DESIGN AUTOMATION INC	APPLICATION SOFTWARE	58,188.76	-5,292.31
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	12,874,722.94	622,090.64
06/30/2010	EQUITIES	MAGNA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	356,581.61	0.00
06/30/2010	EQUITIES	MAGNA INTL INC CL A	CDN AUTO PARTS/EQUIPMENT	3,298,000.00	604,965.00
06/30/2010	EQUITIES	MAGNIFICENT ESTATES ORD	HONG KONG	6,308.85	772.92
06/30/2010	EQUITIES	MAGNIT GDR(5 GDRS REP 1 ORD)	RUSSIA	935,389.00	-92,969.23
06/30/2010	EQUITIES	MAGNIT OJSC SPONSORED GDR 144A	RUSSIA	1,062,800.23	0.00
06/30/2010	EQUITIES	MAGNIT RUB0.0100	RUSSIA	6,843,743.87	0.00
06/30/2010	EQUITIES	MAGNITOGORSK IRON & STEEL	RUSSIA	3,531,212.20	-1,107,626.32

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MAGNUM HUNTER RESOURCES CORP	OIL & GAS EXPL & PROD	329,201.80	-5,873.26
06/30/2010	EQUITIES	MAGNUM HUNTER RESOURCES CORP	OIL & GAS EXPL & PROD	436.00	-18.00
06/30/2010	EQUITIES	MAGYAR OLAJ ES GAZIPARE	HUNGARY	11,048,958.11	0.00
06/30/2010	EQUITIES	MAGYAR TELEKOM HUF100 REGD	HUNGARY	238,284.30	0.00
06/30/2010	EQUITIES	MAH SING GROUP BHD MYR0.50	MALAYSIA	58,927.13	0.00
06/30/2010	EQUITIES	MAHANAGAR TELEPHONE NIGAM	INDIA	68,029.23	0.00
06/30/2010	EQUITIES	MAIDEN HOLDINGS LTD SHS	REINSURANCE	8,326.93	1,945.25
06/30/2010	EQUITIES	MAIDEN HOLDINGS LTD SHS	REINSURANCE	751,440.29	120,062.16
06/30/2010	EQUITIES	MAIDENFORM BRANDS INC	APPAREL ACCESS & LUXURY	-74,700.84	171,357.82
06/30/2010	EQUITIES	MAIDENFORM BRANDS INC	APPAREL ACCESS & LUXURY	24,085.88	8,983.37
06/30/2010	EQUITIES	MAILIS EUR0.76	GREECE	4,009.26	-43,723.42
06/30/2010	EQUITIES	MAIN STR CAP CORP COM	ASSET MGMT & CUSTODY BNKS	4,507.13	-398.01
06/30/2010	EQUITIES	MAIN STR CAP CORP COM	ASSET MGMT & CUSTODY BNKS	73,046.37	2,485.62
06/30/2010	EQUITIES	MAINSOURCE FINL GROUP INC	REGIONAL BANKS	151,416.06	-128,481.81
06/30/2010	EQUITIES	MAINSOURCE FINL GROUP INC	REGIONAL BANKS	4,330.68	-259.72
06/30/2010	EQUITIES	MAIRE TECNIMONT SPA	ITALY	2,421,014.08	-20,252.82
06/30/2010	EQUITIES	MAKALOT INDUSTRIAL TWD10	TAIWAN	198,738.45	0.00
06/30/2010	EQUITIES	MAKHTESHIM AGAM INDS ILS1	ISRAEL	37,984.58	0.00
06/30/2010	EQUITIES	MAKHTESHIM AGAM INDS ILS1	ISRAEL	288,744.11	-16,443.82
06/30/2010	EQUITIES	MAKITA CORP Y50	MACHINERY	155,758.92	0.00
06/30/2010	EQUITIES	MAKITA CORP Y50	MACHINERY	2,754,443.68	-551,015.17
06/30/2010	EQUITIES	MAKO SURGICAL CORP	HEALTH CARE EQUIPMENT	9,026.25	-758.50
06/30/2010	EQUITIES	MAKO SURGICAL CORP	HEALTH CARE EQUIPMENT	132,891.30	18,373.59
06/30/2010	EQUITIES	MALAY BUILDING SOC MYR1	MALAYSIA	67,236.76	-13,256.16
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	3,315,554.61	113,044.02
06/30/2010	EQUITIES	MALAYAN BANKING BERHAD MYRI	MALAYSIA	324,583.78	21,624.43
06/30/2010	EQUITIES	MALAYSIA AIRPORTS HLDGS BHD	MALAYSIA	192,076.64	0.00
06/30/2010	EQUITIES	MALAYSIAN NATL REI MYR1	MALAYSIA	153,236.55	0.00
06/30/2010	EQUITIES	MALAYSIAN PACIFIC INDS BHD	MALAYSIA	85,379.92	0.00
06/30/2010	EQUITIES	MAN GROUP	FINANCIAL SERVICES	7,399,149.60	-4,134,176.38
06/30/2010	EQUITIES	MAN GROUP	FINANCIAL SERVICES	311,385.90	0.00
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	448,321.41	0.00
06/30/2010	EQUITIES	MAN SE ORD NPV	GERMANY	14,094,570.31	1,334,809.86
06/30/2010	EQUITIES	MANAGEM COM STK MD100	MOROCCO	97,351.17	0.00
06/30/2010	EQUITIES	MANAGEMENT CONSULT ORD GBP0.01	SUPPORT SERVICES	92,199.51	-78,776.00
06/30/2010	EQUITIES	MANDARIN ORIENTAL INTL ORD	SINGAPORE	3,638,040.00	1,883,383.87
06/30/2010	EQUITIES	MANHATTAN ASSOCS INC COM	APPLICATION SOFTWARE	2,361,586.00	560,449.72
06/30/2010	EQUITIES	MANHATTAN ASSOCS INC COM	APPLICATION SOFTWARE	29,533.60	10,727.24
06/30/2010	EQUITIES	MANI INC JPY50	PRECISION INSTRUMENTS	397,102.78	-12,872.67
06/30/2010	EQUITIES	MANILA WATER CO PHP1	PHILIPPINES	1,523,557.09	102,526.44

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	40,389.66	13,212.81
06/30/2010	EQUITIES	MANITOWOC INC COM	CONSTR,FARM MACH & HVY TR	4,505,133.42	-3,029,555.34
06/30/2010	EQUITIES	MANNKIND CORP	BIOTECHNOLOGY	607,733.73	-325,527.99
06/30/2010	EQUITIES	MANNKIND CORP	BIOTECHNOLOGY	12,217.68	-1,209.37
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	110,799.88	3,661.04
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	15,634,096.24	-343,649.59
06/30/2010	EQUITIES	MANPOWER INC WIS	HUMAN RESOURCE & EMP SVCS	36,842.31	0.00
06/30/2010	EQUITIES	MANTECH INTERNATIONAL CORP	IT CONSULTNG & OTHER SVCS	3,386,613.78	-371,192.90
06/30/2010	EQUITIES	MANTECH INTERNATIONAL CORP	IT CONSULTNG & OTHER SVCS	29,543.58	3,445.93
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATHL INS	13,706,654.21	-13,335,790.58
06/30/2010	EQUITIES	MANULIFE FINANCIAL CORP	CDN LIFE & HEATHL INS	1,300,873.12	0.00
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	85,365.67	0.00
06/30/2010	EQUITIES	MAP GROUP	AUSTRALIA	1,662,606.59	-388,714.92
06/30/2010	EQUITIES	MAP PHARMACEUTICALS INC	PHARMACEUTICALS	8,291.84	727.60
06/30/2010	EQUITIES	MAP PHARMACEUTICALS INC	PHARMACEUTICALS	314,552.00	50,570.50
06/30/2010	EQUITIES	MAPFRE SA EUR0.10	SPAIN	1,015,857.73	-282,356.31
06/30/2010	EQUITIES	MAPFRE SA EUR0.10	SPAIN	103,721.63	0.00
06/30/2010	EQUITIES	MAPFRE SA EUR0.10 RFD	SPAIN	3,340.45	0.00
06/30/2010	EQUITIES	MAPFRE SA EUR0.10 RFD	SPAIN	32,768.80	2,868.46
06/30/2010	EQUITIES	MAPLE LEAF FOODS INC	CDN PACKAGED FOODS & MEAT	149,408.55	-35,111.86
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	91,414,704.25	10,302,864.07
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	687,772.98	40,925.70
06/30/2010	EQUITIES	MARATHON OIL CORP	INTEGRATED OIL & GAS	167,605.77	0.00
06/30/2010	EQUITIES	MARCHEX INC	INTERNET SOFTWARE & SVCS	2,972.20	432.32
06/30/2010	EQUITIES	MARCHEX INC	INTERNET SOFTWARE & SVCS	277,103.75	-338,829.01
06/30/2010	EQUITIES	MARCUS CORP	HOTELS, RESORTS & CRUISE	295,076.32	-308,882.71
06/30/2010	EQUITIES	MARCUS CORP	HOTELS, RESORTS & CRUISE	7,605.84	-1,029.12
06/30/2010	EQUITIES	MARDIN CIMENTO TRY1	TURKEY	65,722.50	0.00
06/30/2010	EQUITIES	MARFIN INVESTMENT GROUP HLDGS	GREECE	239,134.54	-357,397.51
06/30/2010	EQUITIES	MARFIN POPULAR BANK PUBLIC CO	CYPRUS	41,438.53	-7,547.01
06/30/2010	EQUITIES	MARFRIG FRIGORIFICOS COM	BRAZIL	4,091,008.36	0.00
06/30/2010	EQUITIES	MARICO LTD INR1 (POST	INDIA	55,550.37	0.00
06/30/2010	EQUITIES	MARINE HARVEST NOK.75	NORWAY	52,114.74	-13,582.66
06/30/2010	EQUITIES	MARINE HARVEST NOK.75	NORWAY	1,144,236.68	-313,417.38
06/30/2010	EQUITIES	MARINE PRODS CORP COM	LEISURE PRODUCTS	18,587.44	1,839.04
06/30/2010	EQUITIES	MARINEMAX INC COM	SPECIALTY STORES	323,924.50	-56,516.06
06/30/2010	EQUITIES	MARINEMAX INC COM	SPECIALTY STORES	1,214.50	-127.75
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	63,086.76	21,809.48
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	6,776,317.08	241,264.30
06/30/2010	EQUITIES	MARINER ENERGY INC COM	OIL & GAS EXPL & PROD	21,518.38	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MARISA LOJAS SA	BRAZIL	198,098.20	33,112.20
06/30/2010	EQUITIES	MARISA SA COM NPV	BRAZIL	376,582.64	0.00
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	9,410,860.00	-189,798.46
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	117,980.00	20,806.12
06/30/2010	EQUITIES	MARKEL HOLDINGS	PROPERTY & CASUALTY INS	34,711.14	0.00
06/30/2010	EQUITIES	MARKET POST TOWER	OTHER	1,325,377.70	549,508.70
06/30/2010	EQUITIES	MARKETAXESS HLDGS INC	SPECIALIZED FINANCE	1,062,491.92	233,052.85
06/30/2010	EQUITIES	MARKETAXESS HLDGS INC	SPECIALIZED FINANCE	18,478.60	4,914.26
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	409,021.91	0.00
06/30/2010	EQUITIES	MARKS & SPENCER GROUP ORD	GENERAL RETAILERS	17,404,467.51	-3,087,417.85
06/30/2010	EQUITIES	MARLIN BUSINESS SVCS CORP COM	SPECIALIZED FINANCE	1,511.25	-120.00
06/30/2010	EQUITIES	MAROC TELECOM MAD6	MOROCCO	1,943,604.34	-201,049.27
06/30/2010	EQUITIES	MARR EUR0.50	ITALY	297,392.05	-45,458.97
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	604,120.10	0.00
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	268,442.04	69,508.88
06/30/2010	EQUITIES	MARRIOTT INTERNATIONAL INC/DE	HOTELS, RESORTS & CRUISE	34,730,250.30	-739,510.80
06/30/2010	EQUITIES	MARS ENGINEERING JPY50	OTHER PRODUCTS	1,613.59	0.00
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	9,662.25	0.00
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	35,447,066.60	-5,768,780.41
06/30/2010	EQUITIES	MARSH & MCLENNAN COS INC	INSURANCE BROKERS	375,480.05	64,272.86
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	86,468.74	9,473.48
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	9,182,020.94	-13,430,571.74
06/30/2010	EQUITIES	MARSHALL & ILSLEY CORP NEW COM	REGIONAL BANKS	39,242.23	0.00
06/30/2010	EQUITIES	MARSHALLS GROUP ORD GBP0.25	CONSTRUCTION & MATERIALS	8,372.01	-3,764.55
06/30/2010	EQUITIES	MARSTON'S PLC ORD GBP0.07375	BEVERAGES	175,719.28	-193,148.98
06/30/2010	EQUITIES	MARTEK BIOSCIENCES CORP	BIOTECHNOLOGY	1,852,272.62	-588,761.40
06/30/2010	EQUITIES	MARTEK BIOSCIENCES CORP	BIOTECHNOLOGY	28,641.68	3,597.62
06/30/2010	EQUITIES	MARTEN TRANS LTD COM	TRUCKING	15,065.50	-88.80
06/30/2010	EQUITIES	MARTEN TRANS LTD COM	TRUCKING	2,046,601.42	433,586.32
06/30/2010	EQUITIES	MARTHA STEWART LIVING	PUBLISHING	183,806.28	-475,988.90
06/30/2010	EQUITIES	MARTHA STEWART LIVING	PUBLISHING	4,733.04	1,539.20
06/30/2010	EQUITIES	MARTIFER SGPS SA EUR0.5	PORTUGAL	16,591.27	-21,428.15
06/30/2010	EQUITIES	MARTIN MARIETTA MATLS INC COM	CONSTRUCTION MATERIALS	113,306.16	6,706.72
06/30/2010	EQUITIES	MARTIN MARIETTA MATLS INC COM	CONSTRUCTION MATERIALS	4,417,668.09	1,500,666.64
06/30/2010	EQUITIES	MARTINREA INTERNATIONAL INC	CDN AUTO PARTS/EQUIPMENT	284,235.64	-380,830.29
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	18,721,260.43	-4,428,250.20
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	434,635.19	0.00
06/30/2010	EQUITIES	MARUBENI CORP Y50	WHOLESALE TRADE	838,750.15	-162,094.42
06/30/2010	EQUITIES	MARUBUN CORP JPY50	SERVICES	68,248.39	-10,901.74
06/30/2010	EQUITIES	MARUDAI FOOD CO Y50	FOODS	47,372.58	2,700.41

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MARUDAI FOOD CO Y50	FOODS	844,951.41	-115,353.74
06/30/2010	EQUITIES	MARUI GROUP CO LTD Y50	RETAIL TRADE	874,738.39	-365,727.86
06/30/2010	EQUITIES	MARUI GROUP CO LTD Y50	RETAIL TRADE	77,858.63	0.00
06/30/2010	EQUITIES	MARUICHI STEEL TUBE Y50	METAL PRODUCTS	46,293.13	0.00
06/30/2010	EQUITIES	MARUICHI STEEL TUBE Y50	METAL PRODUCTS	542,382.25	-231,475.39
06/30/2010	EQUITIES	MARUTI SUZUKI INDIA LTD INR5	INDIA	232,128.02	0.00
06/30/2010	EQUITIES	MARUWA CO JPY50	PRECISION INSTRUMENTS	47,320.60	1,121.38
06/30/2010	EQUITIES	MARUWN CORPORATION JPY50	OTHER PRODUCTS	22,560.74	-13,803.76
06/30/2010	EQUITIES	MARUZEN SHOWA UNYU Y50	TRANSPORTATION EQUIPMENT	89,546.84	-28,364.37
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	266,154.10	0.00
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	26,760,558.80	946,864.96
06/30/2010	EQUITIES	MARVELL TECHNOLOGY GROUP LTD	SEMICONDUCTORS	267,699.36	69,844.74
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	13,614,875.48	-19,879,484.76
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	136,081.72	9,358.78
06/30/2010	EQUITIES	MASCO CORP COM	BUILDING PRODUCTS	28,352.22	0.00
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	42,048.46	1,324.50
06/30/2010	EQUITIES	MASIMO CORP	HEALTH CARE EQUIPMENT	6,425,104.69	-411,847.80
06/30/2010	EQUITIES	MASISA S A COM NPV	CHILE	85,264.88	0.00
06/30/2010	EQUITIES	MASPRO DENKOH CORP Y50	INFORMATN & COMMUNICATION	94,920.33	-14,091.38
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	29,570.20	0.00
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	10,302,198.00	-2,224,691.72
06/30/2010	EQUITIES	MASSEY ENERGY CORP COM	COAL & CONSUMABLE FUEL	84,730.30	11,461.93
06/30/2010	EQUITIES	MASSMART ZAR0.01	SOUTH AFRICA	30,400,697.35	11,110,560.19
06/30/2010	EQUITIES	MASTEC INC	CONSTRUCTION & ENGINEERNG	16,797.80	-5,325.26
06/30/2010	EQUITIES	MASTEC INC	CONSTRUCTION & ENGINEERNG	593,487.80	110,721.05
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	89,987,830.47	15,506,361.13
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	602,780.13	85,350.87
06/30/2010	EQUITIES	MASTERCARD INC	DATA PROCNG/OUTSRCD SVCS	1,071,176.73	0.00
06/30/2010	EQUITIES	MATAHARI PUTRA PRIMA TBK	INDONESIA	99,587.24	0.00
06/30/2010	EQUITIES	MATRIX SVC CO	OIL & GAS EQUIP/SVCS	10,715.81	-1,441.18
06/30/2010	EQUITIES	MATRIX SVC CO	OIL & GAS EQUIP/SVCS	1,074,988.46	-51,361.65
06/30/2010	EQUITIES	MATRIXX INITIATIVES INC	PHARMACEUTICALS	43,700.00	-5,328.62
06/30/2010	EQUITIES	MATSUDA SANGYO JPY50	FOODS	200,992.20	-26,711.33
06/30/2010	EQUITIES	MATSUI CONST CO Y50	CONSTRUCTION	83,286.25	-30,635.49
06/30/2010	EQUITIES	MATSUI SECURITIES CO NPV	SEC & COMMODITIES FUTURES	1,165,190.47	-153,522.41
06/30/2010	EQUITIES	MATSUI SECURITIES CO NPV	SEC & COMMODITIES FUTURES	39,147.45	0.00
06/30/2010	EQUITIES	MATSUMOTOKIYOSHI HOLDINGS CO	RETAIL TRADE	1,831,120.27	-12,036.95
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	34,059.46	0.00
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	28,040,047.04	2,143,372.90
06/30/2010	EQUITIES	MATTEL INC	LEISURE PRODUCTS	249,709.16	65,620.58



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MATTHEWS INTL CORP PA CL A	SPECIALIZED CONSUMER SVCS	27,845.28	275.79
06/30/2010	EQUITIES	MATTHEWS INTL CORP PA CL A	SPECIALIZED CONSUMER SVCS	1,406,874.72	-210,432.04
06/30/2010	EQUITIES	MATTSON TECHNOLOGY INC	SEMICONDUCTOR EQUIPMENT	16,444.81	-1,682.23
06/30/2010	EQUITIES	MAUREL ET PROM EUR0.77	FRANCE	-87,671.63	5,490.17
06/30/2010	EQUITIES	MAVERICK MEDIA LLC	OTHER	286,087.26	-19,014,140.74
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	19,140,776.27	-262,789.68
06/30/2010	EQUITIES	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	153,916.00	4,366.14
06/30/2010	EQUITIES	MAXIMUS INC COM	IT CONSULTNG & OTHER SVCS	47,164.05	13,833.95
06/30/2010	EQUITIES	MAXIMUS INC COM	IT CONSULTNG & OTHER SVCS	2,242,983.33	905,089.66
06/30/2010	EQUITIES	MAXIS BHD 6012	MALAYSIA	9,837,148.28	234,802.50
06/30/2010	EQUITIES	MAXITRANS INDS NPV	AUSTRALIA	27,625.49	-38,014.58
06/30/2010	EQUITIES	MAXLINEAR INC	SEMICONDUCTORS	9,254.76	-788.91
06/30/2010	EQUITIES	MAXLINEAR INC	SEMICONDUCTORS	1,747.50	-152.50
06/30/2010	EQUITIES	MAXVALU TOKAI CO LTD	FOODS	3,420.73	-0.42
06/30/2010	EQUITIES	MAXWELL TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	10,305.60	804.21
06/30/2010	EQUITIES	MAXWELL TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	1,134,573.60	-153,107.79
06/30/2010	EQUITIES	MAXYGEN INC COM	BIOTECHNOLOGY	448,051.66	-182,054.85
06/30/2010	EQUITIES	MAXYGEN INC COM	BIOTECHNOLOGY	5,928.16	-856.87
06/30/2010	EQUITIES	MAYR-MELNHOF KARTON AG AUSH100	AUSTRIA	410,711.14	-55,151.04
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	3,255,142.02	-1,067,937.07
06/30/2010	EQUITIES	MAZDA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	183,070.84	0.00
06/30/2010	EQUITIES	MB FINL INC NEW COM	REGIONAL BANKS	33,616.92	9,065.85
06/30/2010	EQUITIES	MB FINL INC NEW COM	REGIONAL BANKS	2,267,946.75	-262,913.48
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	2,832,421.68	-15,759,372.29
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	28,515.63	-4,523.87
06/30/2010	EQUITIES	MBIA INC	PROPERTY & CASUALTY INS	8,853.31	0.00
06/30/2010	EQUITIES	MBK PCL ALIEN MKT THBH10	THAILAND	104,578.26	0.00
06/30/2010	EQUITIES	MCAFEE INC	SYSTEMS SOFTWARE	145,090.56	-37,358.93
06/30/2010	EQUITIES	MCAFEE INC	SYSTEMS SOFTWARE	13,079,070.72	1,111,382.16
06/30/2010	EQUITIES	MCCLATCHY CO (HOLDING CO)CL A	PUBLISHING	318,085.04	-12,967.29
06/30/2010	EQUITIES	MCCLATCHY CO (HOLDING CO)CL A	PUBLISHING	819.00	-124.50
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	152,789.00	30,871.75
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	14,151,336.16	1,032,089.24
06/30/2010	EQUITIES	MCCORMICK & CO NON VOTING	PACKAGED FOODS & MEATS	26,409.42	0.00
06/30/2010	EQUITIES	MCCORMICK & SCHMICKS SEAFOOD	RESTAURANTS	1,808,259.24	-250,447.95
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	15,501,737.10	-8,734,881.01
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	163,944.54	6,357.96
06/30/2010	EQUITIES	MCDERMOTT INTL INC COM	INDUSTRIAL CONGLOMERATES	10,870.69	0.00
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	2,205,920.43	265,329.37
06/30/2010	EQUITIES	MCDONALD'S CORP	RESTAURANTS	203,282,592.66	75,285,928.21

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	75,676.13	0.00
06/30/2010	EQUITIES	MCDONALDS CO JAPAN JPY50	FOODS	2,401,738.09	141,883.83
06/30/2010	EQUITIES	MCG CAPITAL CORP	ASSET MGMT & CUSTODY BNKS	696,994.66	-438,263.28
06/30/2010	EQUITIES	MCG CAPITAL CORP	ASSET MGMT & CUSTODY BNKS	10,057.84	5,549.97
06/30/2010	EQUITIES	MCGRATH RENT CORP	DIVERSIFIED SUPPORT SVCS	20,114.74	3,805.73
06/30/2010	EQUITIES	MCGRATH RENT CORP	DIVERSIFIED SUPPORT SVCS	911,245.56	117,595.39
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	30,747,142.86	-10,837,581.97
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	283,932.60	-24,316.90
06/30/2010	EQUITIES	MCGRAW-HILL COS INC/THE	PUBLISHING	27,755.94	0.00
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	107,600.81	0.00
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	558,450.62	222,832.91
06/30/2010	EQUITIES	MCKESSON CORP	HEALTH CARE DISTRIBUTORS	63,378,026.22	22,711,434.60
06/30/2010	EQUITIES	MCMORAN EXPLORATION CO	OIL & GAS EXPL & PROD	1,148,085.18	-251,389.83
06/30/2010	EQUITIES	MCMORAN EXPLORATION CO	OIL & GAS EXPL & PROD	24,219.80	8,298.00
06/30/2010	EQUITIES	MCPHERSONS LTD NPV	AUSTRALIA	59,834.77	3,011.38
06/30/2010	EQUITIES	MDS INC	CDN LIFE SCI TOOLS & SVC	522,245.33	-262,007.34
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	123,435.19	474.88
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	10,304,223.55	-747,241.00
06/30/2010	EQUITIES	MDU RESOURCES GROUP INC	MULTI-UTILITIES	35,497.49	0.00
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	91,957.74	0.00
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	198,498.70	0.00
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	34,109,886.49	6,008,015.82
06/30/2010	EQUITIES	MEAD JOHNSON NUTRITION CO COM	PACKAGED FOODS & MEATS	312,340.38	37,595.23
06/30/2010	EQUITIES	MEADOWBROOK INSURANCE GROUP II	PROPERTY & CASUALTY INS	20,409.95	3,831.30
06/30/2010	EQUITIES	MEADOWBROOK INSURANCE GROUP II	PROPERTY & CASUALTY INS	1,452,273.66	349,026.62
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	16,240,387.80	-3,493,498.43
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	125,341.20	38,618.64
06/30/2010	EQUITIES	MEADWESTVACO CORP	PAPER PRODUCTS	39,316.74	0.00
06/30/2010	EQUITIES	MEASUREMENT SPECIALTIES INC	ELECTRC MANUFACTNG SVCS	8,274.80	4,819.92
06/30/2010	EQUITIES	MEASUREMENT SPECIALTIES INC	ELECTRC MANUFACTNG SVCS	275,465.90	-23,110.34
06/30/2010	EQUITIES	MECALUX SA EUR1	SPAIN	6,931.29	2,638.63
06/30/2010	EQUITIES	MECHEL OAO SPONSORED	RUSSIA	79,339.68	0.00
06/30/2010	EQUITIES	MECOM GROUP PLC	MEDIA	3,062.22	201.47
06/30/2010	EQUITIES	MEDA AB SER A NPV (POST SPLIT)	SWEDEN	468,271.01	-261,222.36
06/30/2010	EQUITIES	MEDALLION FINANCIAL CORP	SPECIALIZED FINANCE	78,025.20	-22,282.39
06/30/2010	EQUITIES	MEDALLION FINANCIAL CORP	SPECIALIZED FINANCE	4,197.60	-426.64
06/30/2010	EQUITIES	MEDASSETS INC COM	HEALTH CARE TECHNOLOGY	23,172.32	5,659.68
06/30/2010	EQUITIES	MEDASSETS INC COM	HEALTH CARE TECHNOLOGY	4,451,970.44	851,223.85
06/30/2010	EQUITIES	MEDCATH CORP COM	HEALTH CARE FACILITIES	253,995.90	-155,479.81
06/30/2010	EQUITIES	MEDCATH CORP COM	HEALTH CARE FACILITIES	5,619.90	-2,097.06

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEDCO ENERGI INTL IDR100	INDONESIA	41,535.83	0.00
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	955,456.71	0.00
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	790,122.60	150,048.70
06/30/2010	EQUITIES	MEDCO HEALTH SOLUTIONS INC	HEALTH CARE SERVICES	133,598,743.20	38,020,976.25
06/30/2010	EQUITIES	MEDI-CLINIC CORP ZAR0.10	SOUTH AFRICA	230,976.52	0.00
06/30/2010	EQUITIES	MEDIA GEN INC CL A	PUBLISHING	32,295.84	-3,421.84
06/30/2010	EQUITIES	MEDIA GEN INC CL A	PUBLISHING	1,708.00	-185.50
06/30/2010	EQUITIES	MEDIACOM COMMUNICATIONS CORP	CABLE & SATELLITE	10,738.56	814.98
06/30/2010	EQUITIES	MEDIACOM COMMUNICATIONS CORP	CABLE & SATELLITE	501,170.88	43,483.75
06/30/2010	EQUITIES	MEDIAL SAUDE S.A. NPV	BRAZIL	113,438.11	0.00
06/30/2010	EQUITIES	MEDIASET EUR0.52	ITALY	207,375.96	0.00
06/30/2010	EQUITIES	MEDIASET EUR0.52	ITALY	4,577,978.79	-1,370,063.28
06/30/2010	EQUITIES	MEDIATEK INC	TAIWAN	32,893,963.52	4,860,703.34
06/30/2010	EQUITIES	MEDICA/FRANCE	FRANCE	-131,174.17	1,493.41
06/30/2010	EQUITIES	MEDICAL ACTION INDS INC	HEALTH CARE SUPPLIES	197,523.26	-3,538.79
06/30/2010	EQUITIES	MEDICAL ACTION INDS INC	HEALTH CARE SUPPLIES	6,294.75	761.25
06/30/2010	EQUITIES	MEDICAL PROPERTIES TRUST INC	SPECIALIZED REITS	30,799.80	11,150.55
06/30/2010	EQUITIES	MEDICAL PROPERTIES TRUST INC	SPECIALIZED REITS	2,708,403.56	104,322.99
06/30/2010	EQUITIES	MEDICINES CO COM	PHARMACEUTICALS	1,577,020.30	-957,701.94
06/30/2010	EQUITIES	MEDICINES CO COM	PHARMACEUTICALS	14,474.22	-352.05
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	37,561.28	11,333.44
06/30/2010	EQUITIES	MEDICIS PHARMACEUTICAL CORP	PHARMACEUTICALS	3,197,272.32	-359,471.65
06/30/2010	EQUITIES	MEDIDATA SOLUTIONS INC	HEALTH CARE TECHNOLOGY	3,454,827.64	-65,832.35
06/30/2010	EQUITIES	MEDIDATA SOLUTIONS INC	HEALTH CARE TECHNOLOGY	8,519.50	-460.50
06/30/2010	EQUITIES	MEDIFAST INC	PERSONAL PRODUCTS	16,193.75	85.10
06/30/2010	EQUITIES	MEDIFAST INC	PERSONAL PRODUCTS	1,089,645.05	409,715.47
06/30/2010	EQUITIES	MEDINET NASR HOUSING EGP5	EGYPT	59,563.30	0.00
06/30/2010	EQUITIES	MEDIOBANCA SPA EUR0.5	ITALY	1,763,769.28	-1,916,832.59
06/30/2010	EQUITIES	MEDIOBANCA SPA EUR0.5	ITALY	182,901.96	0.00
06/30/2010	EQUITIES	MEDIOLANUM NPV POST SUBD	ITALY	43,712.73	0.00
06/30/2010	EQUITIES	MEDIOLANUM NPV POST SUBD	ITALY	470,832.19	-162,361.99
06/30/2010	EQUITIES	MEDION AG NPV	GERMANY	467,146.05	192,352.10
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	2,730,932.54	-255,592.38
06/30/2010	EQUITIES	MEDIPAL HOLDINGS CORP	PHARMACEUTICAL	88,856.94	0.00
06/30/2010	EQUITIES	MEDIQ NV EUR0.25	NETHERLANDS	45,237.33	13,399.66
06/30/2010	EQUITIES	MEDIQ NV EUR0.25	NETHERLANDS	580,226.78	-383,685.43
06/30/2010	EQUITIES	MEDIVATION INC	BIOTECHNOLOGY	415,550.72	-433,497.15
06/30/2010	EQUITIES	MEDIVATION INC	BIOTECHNOLOGY	8,592.48	-13,280.79
06/30/2010	EQUITIES	MEDIVIR SER'B' SEK5	SWEDEN	-1,249.68	-5.81
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	81,802.31	22,123.84

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	14,973,492.99	1,952,313.07
06/30/2010	EQUITIES	MEDNAX INC COM	HEALTH CARE SERVICES	1,155.09	0.00
06/30/2010	EQUITIES	MEDQUIST INC COM	HEALTH CARE TECHNOLOGY	71,577.59	3,933.36
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	116,851,856.94	-34,820,741.32
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	1,252,983.42	86,710.46
06/30/2010	EQUITIES	MEDTRONIC INC COM	HEALTH CARE EQUIPMENT	95,668.44	0.00
06/30/2010	EQUITIES	MEDUSA MINING LTD NPV	AUSTRALIA	707,303.49	-100,809.43
06/30/2010	EQUITIES	MEDWELL CAPITAL CORP	CDN BIOTECHNOLOGY	394,251.64	0.00
06/30/2010	EQUITIES	MEETIC EUR0.10	FRANCE	630,333.54	7,418.65
06/30/2010	EQUITIES	MEGA FINANCIAL HOLDING CO LTD	TAIWAN	927,620.97	0.00
06/30/2010	EQUITIES	MEGA URANIUM LTD	CDN COAL/CONSUMABLE FUEL	16,021.27	-26,307.10
06/30/2010	EQUITIES	MEGACABLE HOLDINGS SAB DE CV	MEXICO	3,899,432.26	0.00
06/30/2010	EQUITIES	MEGACHIPS CORP JPY50	ELECTRIC APPLIANCES	456.83	0.00
06/30/2010	EQUITIES	MEGANE TOP CO JPY50	RETAIL TRADE	491.23	0.00
06/30/2010	EQUITIES	MEGASTUDY KRW500	SOUTH KOREA	7,083,319.59	-1,540,299.02
06/30/2010	EQUITIES	MEGAWORLD CORP PHP1	PHILIPPINES	98,059.58	0.00
06/30/2010	EQUITIES	MEGGITT ORD5P	ELECTRONIC & ELECT EQUIP	15,623,437.03	3,467,045.92
06/30/2010	EQUITIES	MEGMILK SNOW BRAND CO LTD	FOODS	509,468.25	54,313.55
06/30/2010	EQUITIES	MEIJI DAIRIES CORP Y50	FOODS	768.69	0.00
06/30/2010	EQUITIES	MEIJI HOLDINGS CO NPV	FOODS	1,425,214.40	-195,995.15
06/30/2010	EQUITIES	MEIJI HOLDINGS CO NPV	FOODS	142,986.86	0.00
06/30/2010	EQUITIES	MEISEI INDUSTRIAL JPY50	OTHER PRODUCTS	82,992.43	-40,767.71
06/30/2010	EQUITIES	MEITEC Y50	SERVICES	-809,639.51	16,050.53
06/30/2010	EQUITIES	MELA SCIENCES INC	HEALTH CARE EQUIPMENT	5,208.00	-605.50
06/30/2010	EQUITIES	MELA SCIENCES INC	HEALTH CARE EQUIPMENT	256,486.56	-50,893.01
06/30/2010	EQUITIES	MELCO HLDGS INC NPV	OTHER PRODUCTS	1,173,155.54	307,920.51
06/30/2010	EQUITIES	MELCO INTERNATIONAL	HONG KONG	104,698.12	-11,394.12
06/30/2010	EQUITIES	MELISRON ILS1	ISRAEL	94,816.49	0.00
06/30/2010	EQUITIES	MELLANOX TECHNOLOGIES LTD COM	ISRAEL	80,357.55	0.00
06/30/2010	EQUITIES	MELLANOX TECHNOLOGIES LTD SHS	ISRAEL	3,655,022.40	624,538.08
06/30/2010	EQUITIES	MELROSE ORD GBP0.002	GENERAL INDUSTRIALS	734,965.92	-7,262.10
06/30/2010	EQUITIES	MELROSE RESOURCES ORD GBP0.10	OIL & GAS PRODUCERS	594,357.63	-34,608.89
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	13,615.56	0.00
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	3,040,253.84	-11,863,074.71
06/30/2010	EQUITIES	MEMC ELECTRONICS MATERIALS	SEMICONDUCTOR EQUIPMENT	77,054.12	-67,227.38
06/30/2010	EQUITIES	MENS WEARHOUSE INC COM	APPAREL RETAIL	30,183.84	2,877.00
06/30/2010	EQUITIES	MENS WEARHOUSE INC COM	APPAREL RETAIL	2,786,387.04	-576,043.87
06/30/2010	EQUITIES	MENTOR GRAPHICS CORP COM	APPLICATION SOFTWARE	2,184,817.20	-155,862.75
06/30/2010	EQUITIES	MENTOR GRAPHICS CORP COM	APPLICATION SOFTWARE	26,735.85	7,824.39
06/30/2010	EQUITIES	MERCADOLIBRE INC	INTERNET SOFTWARE & SVCS	1,820,752.40	1,036,123.81

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MERCATOR LINES INR1	INDIA	233,115.10	-35,178.65
06/30/2010	EQUITIES	MERCATOR POSLOVNI SISTEM	SLOVENIA	504,430.97	-38,025.34
06/30/2010	EQUITIES	MERCHANTS BANCSHARES INC	REGIONAL BANKS	207,912.54	-4,462.55
06/30/2010	EQUITIES	MERCIALYS EUR1	FRANCE	926,138.74	0.00
06/30/2010	EQUITIES	MERCIAN CORP Y50	FOODS	112,815.01	-54,237.31
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	1,138,438.10	0.00
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	365,834,594.24	47,756,775.48
06/30/2010	EQUITIES	MERCK & CO INC	PHARMACEUTICALS	3,461,320.20	899,104.52
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	241,884.04	0.00
06/30/2010	EQUITIES	MERCK KGAA NPV	GERMANY	38,559,708.62	-8,587,681.25
06/30/2010	EQUITIES	MERCURIES & ASSOC TWD10	TAIWAN	78,799.11	-45.88
06/30/2010	EQUITIES	MERCURIES & ASSOC TWD10	TAIWAN	16,233.29	-265.28
06/30/2010	EQUITIES	MERCURY COMPUTER SYS INC COM	ELECTRC MANUFACTNG SVCS	5,665.59	1,975.47
06/30/2010	EQUITIES	MERCURY COMPUTER SYS INC COM	ELECTRC MANUFACTNG SVCS	592,200.78	-468,926.15
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	3,286,192.00	-544,978.83
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	35,928.48	7,924.38
06/30/2010	EQUITIES	MERCURY GEN CORP NEW	PROPERTY & CASUALTY INS	11,152.52	0.00
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	6,388.17	0.00
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	45,387.54	5,584.14
06/30/2010	EQUITIES	MEREDITH CORP COM	PUBLISHING	6,183,881.11	-1,615,673.01
06/30/2010	EQUITIES	MERGE HEALTHCARE INC COM	HEALTH CARE EQUIPMENT	64,339.87	-16,346.53
06/30/2010	EQUITIES	MERIDA INDUSTRY TWD10	TAIWAN	116,521.52	0.00
06/30/2010	EQUITIES	MERIDIAN BIOSCIENCE INC	HEALTH CARE SUPPLIES	1,021,326.00	-101,963.40
06/30/2010	EQUITIES	MERIDIAN BIOSCIENCE INC	HEALTH CARE SUPPLIES	25,840.00	-3,389.60
06/30/2010	EQUITIES	MERIDIAN INTST BANCORP INC COM	THRIFTS & MTG FINANCE	2,801.30	709.32
06/30/2010	EQUITIES	MERIDIAN INTST BANCORP INC COM	THRIFTS & MTG FINANCE	145,678.50	18,583.74
06/30/2010	EQUITIES	MERIT MED SYS INC COM	HEALTH CARE SUPPLIES	778,495.08	156,572.79
06/30/2010	EQUITIES	MERIT MED SYS INC COM	HEALTH CARE SUPPLIES	17,066.34	2,102.76
06/30/2010	EQUITIES	MERITAGE HOMES CORP COM	HOMEBUILDING	16,931.20	-3,588.00
06/30/2010	EQUITIES	MERITAGE HOMES CORP COM	HOMEBUILDING	2,224,613.16	-697,326.81
06/30/2010	EQUITIES	MERITZ FIRE & MARINE INSURANCE	SOUTH KOREA	263,992.23	0.00
06/30/2010	EQUITIES	MERSEN EUR2	FRANCE	6,026,981.63	-1,146,664.07
06/30/2010	EQUITIES	MERU NETWORKS INC	COMMUNICATIONS EQUIPMENT	9,238.94	-586.66
06/30/2010	EQUITIES	MESSAGE CO NPV	SERVICES	17,430.22	83,320.17
06/30/2010	EQUITIES	MET PRO CORP	INDUSTRIAL MACHINERY	96,398.84	1,443.95
06/30/2010	EQUITIES	METABOLIX INC COM	BIOTECHNOLOGY	-147,192.66	83,184.28
06/30/2010	EQUITIES	METABOLIX INC COM	BIOTECHNOLOGY	13,293.99	5,720.34
06/30/2010	EQUITIES	METALICO INC	ENVIRON & FACILITIES SVCS	5,818.76	2,226.81
06/30/2010	EQUITIES	METALICO INC	ENVIRON & FACILITIES SVCS	285,377.94	-96,754.25
06/30/2010	EQUITIES	METALS USA HOLDINGS CORP	STEEL	36,463.05	-2,247.05

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	METALS USA HOLDINGS CORP	STEEL	3,363.75	-187.75
06/30/2010	EQUITIES	METALURGICA GERDAU PRF NPV	BRAZIL	8,273,600.84	3,029,122.62
06/30/2010	EQUITIES	METCASH LIMITED NPV	AUSTRALIA	1,403,121.26	16,695.49
06/30/2010	EQUITIES	METCASH LIMITED NPV	AUSTRALIA	141,340.54	0.00
06/30/2010	EQUITIES	METHANEX CORP	CDN COMMODITY CHEMICALS	2,767,966.87	-453,420.36
06/30/2010	EQUITIES	METHODE ELECTRS INC COM	ELECTRC MANUFACTNG SVCS	15,661.92	6,415.92
06/30/2010	EQUITIES	METHODE ELECTRS INC COM	ELECTRC MANUFACTNG SVCS	1,361,953.94	102,104.24
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	71,684,452.48	-687,670.22
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	687,987.20	142,855.70
06/30/2010	EQUITIES	METLIFE INC COM	LIFE & HEALTH INSURANCE	158,350.19	0.00
06/30/2010	EQUITIES	METOREX ZAR0.10	SOUTH AFRICA	76,120.03	0.00
06/30/2010	EQUITIES	METRO AG ORD NPV	GERMANY	339,116.63	0.00
06/30/2010	EQUITIES	METRO AG ORD NPV	GERMANY	6,920,969.44	-522,267.52
06/30/2010	EQUITIES	METRO BANCORP INC	REGIONAL BANKS	102,273.92	-10,287.55
06/30/2010	EQUITIES	METRO HLDGS SGD1	SINGAPORE	176,921.42	-46,773.25
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	215,258.51	0.00
06/30/2010	EQUITIES	METRO INC	CDN FOOD RETAIL	5,043,058.46	286,513.15
06/30/2010	EQUITIES	METRO LABEL CORP	OTHER	0.00	0.00
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	5,541,624.27	-6,175,927.08
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	69,320.16	-74,567.84
06/30/2010	EQUITIES	METROPCS COMMUNICATIONS INC	WIRELESS TELECOMM SVCS	11,123.86	0.00
06/30/2010	EQUITIES	METROPOLITAN BANK & TRUST CO	PHILIPPINES	1,159,964.95	216,183.20
06/30/2010	EQUITIES	METROPOLITAN HLTH NETWORKS INC	MANAGED HEALTH CARE	70,377.64	19,655.77
06/30/2010	EQUITIES	METROPOLITAN HOLDINGS LTD	SOUTH AFRICA	262,556.67	0.00
06/30/2010	EQUITIES	METSO OYJ EUR1.70	FINLAND	4,137,676.92	-511,029.96
06/30/2010	EQUITIES	METSO OYJ EUR1.70	FINLAND	216,722.82	0.00
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	15,914,084.43	4,568,612.36
06/30/2010	EQUITIES	METTLER-TOLEDO INTL INC	LIFE SCIENCES TOOLS & SVC	114,867.27	40,913.04
06/30/2010	EQUITIES	MEXICHEM SA DE CV COM NPV	MEXICO	913,205.99	0.00
06/30/2010	EQUITIES	MEYER BURGER TECH	SWITZERLAND	1,545,490.33	137,619.65
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	19,922.19	1,430.49
06/30/2010	EQUITIES	MF GLOBAL HLDGS LTD COM	INVESTMNT BKG & BROKERAGE	2,775,197.04	-1,272,709.74
06/30/2010	EQUITIES	MFA FINANCIAL INC	MORTGAGE REITS	-2,157,581.00	-323,400.25
06/30/2010	EQUITIES	MFA FINANCIAL INC	MORTGAGE REITS	50,468.00	7,979.40
06/30/2010	EQUITIES	MGE ENERGY INC	ELECTRIC UTILITIES	28,579.72	4,155.32
06/30/2010	EQUITIES	MGE ENERGY INC	ELECTRIC UTILITIES	1,468,485.84	136,428.30
06/30/2010	EQUITIES	MGIC INVT CORP WIS COM	THRIFTS & MTG FINANCE	1,924,962.65	-3,590,191.67
06/30/2010	EQUITIES	MGIC INVT CORP WIS COM	THRIFTS & MTG FINANCE	38,267.06	9,578.69
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	77,891.20	13,139.11
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	2,457,824.04	-16,229,925.63

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MGM RESORTS INTERNATIONAL	CASINOS & GAMING	23,192.14	0.00
06/30/2010	EQUITIES	MGP INGREDIENTA INC	DISTILLERS & VINTNERS	33,309.12	-2,886.64
06/30/2010	EQUITIES	MICHAEL BAKER CORP	CONSTRUCTION & ENGINEERNG	5,863.20	-562.80
06/30/2010	EQUITIES	MICHAEL BAKER CORP	CONSTRUCTION & ENGINEERNG	847,825.70	48,367.93
06/30/2010	EQUITIES	MICHAEL PAGE INTL ORD GBP0.01	SUPPORT SERVICES	1,658,625.29	120,387.83
06/30/2010	EQUITIES	MICHANIKI SA EUR1.48(REGD)	GREECE	14,536.53	-28,787.29
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	34,547,059.50	7,297,913.15
06/30/2010	EQUITIES	MICHELIN CIE GLE DES ETABL	FRANCE	531,763.95	0.00
06/30/2010	EQUITIES	MICHINOKU BANK Y50	BANKS	118,514.41	-63,283.88
06/30/2010	EQUITIES	MICREL INC	SEMICONDUCTORS	1,321,302.92	185,133.08
06/30/2010	EQUITIES	MICREL INC	SEMICONDUCTORS	19,097.68	5,440.40
06/30/2010	EQUITIES	MICRO FOCUS ORD GBP0.10	SOFTWARE & COMP SERVICES	3,396,558.14	30,280.36
06/30/2010	EQUITIES	MICRO STAR INTL TWD10	TAIWAN	1,355,810.26	-1,873.12
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	147,243.92	30,213.33
06/30/2010	EQUITIES	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	18,729,437.72	823,013.60
06/30/2010	EQUITIES	MICROMET INC COM	BIOTECHNOLOGY	397,718.88	-5,101.49
06/30/2010	EQUITIES	MICROMET INC COM	BIOTECHNOLOGY	11,076.00	238.46
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	243,068.70	106,503.60
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	75,303.01	0.00
06/30/2010	EQUITIES	MICRON TECHNOLOGY INC COM	SEMICONDUCTORS	17,708,509.92	-2,628,961.25
06/30/2010	EQUITIES	MICRONAS SEMICONDUCTOR CHF0.05	SWITZERLAND	96,550.29	14,370.11
06/30/2010	EQUITIES	MICRONAS SEMICONDUCTOR CHF0.05	SWITZERLAND	172,369.82	-21,503.03
06/30/2010	EQUITIES	MICRONIC LASER SYSTEM SEK1	SWEDEN	28,322.61	3,206.95
06/30/2010	EQUITIES	MICRONICS JAPAN CO JPY50	ELECTRIC APPLIANCES	100,241.84	-44,643.47
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	10,911,554.99	2,959,242.31
06/30/2010	EQUITIES	MICROS SYS INC COM	SYSTEMS SOFTWARE	88,056.81	17,793.72
06/30/2010	EQUITIES	MICROSEMI CORP	SEMICONDUCTORS	4,411,617.98	-850,524.77
06/30/2010	EQUITIES	MICROSEMI CORP	SEMICONDUCTORS	39,120.62	3,315.76
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	604,727.04	0.00
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	1,175,265.97	0.00
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	588,114,660.90	-73,567,403.87
06/30/2010	EQUITIES	MICROSOFT CORP	SYSTEMS SOFTWARE	5,536,965.33	651,213.60
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	2,587,451.22	253,046.51
06/30/2010	EQUITIES	MICROSTRATEGY INC CL A	APPLICATION SOFTWARE	26,807.13	9,487.43
06/30/2010	EQUITIES	MICROTUNE INC DEL CL COM	SEMICONDUCTORS	4,758.42	-156.38
06/30/2010	EQUITIES	MICROTUNE INC DEL CL COM	SEMICONDUCTORS	142,633.32	-82,483.96
06/30/2010	EQUITIES	MICROVISION INC WASH COM	ELECTRONIC EQUIP & INSTR	335,299.92	-6,840.60
06/30/2010	EQUITIES	MICROVISION INC WASH COM	ELECTRONIC EQUIP & INSTR	8,335.36	3,182.08
06/30/2010	EQUITIES	MICRUS ENDOVASCULAR CORP	HEALTH CARE EQUIPMENT	12,993.75	7,543.75
06/30/2010	EQUITIES	MICRUS ENDOVASCULAR CORP	HEALTH CARE EQUIPMENT	1,698,730.11	593,167.55

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	8,313,485.87	453,013.88
06/30/2010	EQUITIES	MID AMER APT CMNTYS INC COM	RESIDENTIAL REITS	59,756.67	17,268.75
06/30/2010	EQUITIES	MID SOUTH BANCORP INC	REGIONAL BANKS	19,542.48	-4,779.08
06/30/2010	EQUITIES	MIDAS GROUP INC COM	AUTOMOTIVE RETAIL	85,857.98	-216,744.80
06/30/2010	EQUITIES	MIDAS GROUP INC COM	AUTOMOTIVE RETAIL	4,793.75	-1,356.25
06/30/2010	EQUITIES	MIDAS HOLDINGS LIMITED SGD0.04	SINGAPORE	2,128,730.03	269,707.17
06/30/2010	EQUITIES	MIDDLE EAST COMPLE JOD1	JORDAN	12,336.61	0.00
06/30/2010	EQUITIES	MIDDLEBY CORP	INDUSTRIAL MACHINERY	1,571,445.36	391,159.64
06/30/2010	EQUITIES	MIDDLEBY CORP	INDUSTRIAL MACHINERY	28,403.46	4,704.54
06/30/2010	EQUITIES	MIDDLESEX WTR CO	WATER UTILITIES	6,910.60	1,194.64
06/30/2010	EQUITIES	MIDDLESEX WTR CO	WATER UTILITIES	450,884.95	-7,516.02
06/30/2010	EQUITIES	MIDLAND HOLDINGS LTD HKD0.1	HONG KONG	596,554.58	-11,506.12
06/30/2010	EQUITIES	MIDWESTONE FINL GROUP INC NEW	REGIONAL BANKS	1,161.00	-79.50
06/30/2010	EQUITIES	MIDWESTONE FINL GROUP INC NEW	REGIONAL BANKS	2,043.36	-136.09
06/30/2010	EQUITIES	MIE BANK JPY50	BANKS	329.08	0.00
06/30/2010	EQUITIES	MIGAO CORP	CDN FERTILIZERS & AGRI CH	284,274.83	-89,592.62
06/30/2010	EQUITIES	MIKRON HLDG AG CHF0.1(REGD)	SWITZERLAND	17,639.92	-15,251.06
06/30/2010	EQUITIES	MIKUNI COCA COLA Y50	FOODS	20,341.78	-238.74
06/30/2010	EQUITIES	MIKUNI CORP JPY50	OTHER PRODUCTS	20,092.67	-33,662.83
06/30/2010	EQUITIES	MILANO ASSICURAZIO EUR0.52	ITALY	774,196.27	-2,158,408.43
06/30/2010	EQUITIES	MILLENNIUM & COPTHORNE HOTELS	TRAVEL & LEISURE	3,878,603.40	-207,306.19
06/30/2010	EQUITIES	MILLER INDS INC TENN COM NEW	CONSTR,FARM MACH & HVY TR	64,925.40	13,410.33
06/30/2010	EQUITIES	MILLER PETE INC	OIL & GAS EXPL & PROD	220,694.40	-65,744.71
06/30/2010	EQUITIES	MILLER PETE INC	OIL & GAS EXPL & PROD	2,160.00	-633.50
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	321,722.85	0.00
06/30/2010	EQUITIES	MILLICOM INTL CELL SDR EACH	SWEDEN	6,762,448.37	1,146,091.28
06/30/2010	EQUITIES	MILLICOM INTL CELLULAR SA	LUXEMBOURG	261,045.40	55,136.05
06/30/2010	EQUITIES	MILLIPORE CORP COM	LIFE SCIENCES TOOLS & SVC	16,197,682.05	7,177,593.64
06/30/2010	EQUITIES	MILLIPORE CORP COM	LIFE SCIENCES TOOLS & SVC	177,358.95	63,781.95
06/30/2010	EQUITIES	MIMASU SEMICONDUCTOR INDUSTRY	OTHER PRODUCTS	430,509.42	-50,022.34
06/30/2010	EQUITIES	MIN AIK TECHNOLOGY TWD10	TAIWAN	134,751.48	0.00
06/30/2010	EQUITIES	MINARA RESOURCES LTD	AUSTRALIA	40,045.79	-11,324.63
06/30/2010	EQUITIES	MINATO BANK JPY50	BANKS	1,378.69	87.42
06/30/2010	EQUITIES	MINDSPEED TECHNOLOGIES INC COM	SEMICONDUCTORS	5,617.50	-636.50
06/30/2010	EQUITIES	MINDSPEED TECHNOLOGIES INC COM	SEMICONDUCTORS	1,576,659.98	354,852.87
06/30/2010	EQUITIES	MINE SAFETY APPLIANCES CO	OFFICE SERVICES/SUPP	1,041,528.18	-329,069.44
06/30/2010	EQUITIES	MINE SAFETY APPLIANCES CO	OFFICE SERVICES/SUPP	30,727.20	2,281.60
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	97,399.63	0.00
06/30/2010	EQUITIES	MINEBEA CO Y50	ELECTRIC APPLIANCES	3,858,415.95	-273,565.91
06/30/2010	EQUITIES	MINERAL DEPOSITS NPV	AUSTRALIA	50,208.34	9,159.01



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MINERAL RESOURCES LTD NPV	AUSTRALIA	114,645.78	4,257.74
06/30/2010	EQUITIES	MINERALS TECHNOLOGIES INC	SPECIALTY CHEMICALS	33,468.16	6,997.76
06/30/2010	EQUITIES	MINERALS TECHNOLOGIES INC	SPECIALTY CHEMICALS	3,439,709.16	182,461.50
06/30/2010	EQUITIES	MINISTOP CO Y50	RETAIL TRADE	9,729.91	1,620.68
06/30/2010	EQUITIES	MINMETALS LONGTENG 'A' CNY1	CHINA	37,208.08	0.00
06/30/2010	EQUITIES	MINOR INTERNATIONAL PUBLIC CO	THAILAND	291,190.21	0.00
06/30/2010	EQUITIES	MINTH GRP HKD0.10	CHINA	2,668,734.29	550,544.93
06/30/2010	EQUITIES	MIPS TECHNOLOGIES INC COM	SEMICONDUCTORS	10,046.26	3,007.98
06/30/2010	EQUITIES	MIPS TECHNOLOGIES INC COM	SEMICONDUCTORS	692,798.47	39,311.96
06/30/2010	EQUITIES	MIQUEL Y COSTAS MIQUEL	SPAIN	58,287.21	-27,287.13
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	11,775,680.20	-34,631.13
06/30/2010	EQUITIES	MIRACA HOLDING INC JPY50	PHARMACEUTICAL	63,339.36	13,913.78
06/30/2010	EQUITIES	MIRAE ASSET SECURITIES CO ASIA	SOUTH KOREA	48,315.90	0.00
06/30/2010	EQUITIES	MIRAIAL CO LTD NPV	ELECTRIC APPLIANCES	1,466.98	0.00
06/30/2010	EQUITIES	MIRAMAR HOTEL & INVESTMENT CO	HONG KONG	22,890.28	-14,191.62
06/30/2010	EQUITIES	MIRANDA TECHNOLOGIES INC	CDN ELECTR EQUIP & INSTR	16,001.98	-74.13
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	11,751,210.24	-11,700,990.46
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	46,358.40	-19,535.50
06/30/2010	EQUITIES	MIRANT CORP	INDEP PWR PROD/ENRGY TRAD	15,721.35	0.00
06/30/2010	EQUITIES	MIRLE AUTOMATION TWD10	TAIWAN	67,962.74	0.00
06/30/2010	EQUITIES	MIRVAC GROUP STAPLED SHS	AUSTRALIA	2,460,530.90	-750,025.60
06/30/2010	EQUITIES	MIRVAC GROUP STAPLED SHS	AUSTRALIA	168,726.94	0.00
06/30/2010	EQUITIES	MISSION WEST PPTYS INC MD COM	OFFICE REITS	157,870.50	-18,591.79
06/30/2010	EQUITIES	MISTRAS GROUP INC	RESEARCH & CONSULTING SVC	20,175.04	-2,112.65
06/30/2010	EQUITIES	MISUMI GROUP INC Y50	SERVICES	19,283,600.87	-1,082,778.13
06/30/2010	EQUITIES	MISYS ORD GBP0.01	SOFTWARE & COMP SERVICES	813,253.03	64,857.10
06/30/2010	EQUITIES	MITAC INTERNATIONAL CORP TWD10	TAIWAN	379,310.03	-114,232.58
06/30/2010	EQUITIES	MITAC TECHNOLOGY C TWD10	TAIWAN	109,616.48	0.00
06/30/2010	EQUITIES	MITCHELLS & BUTLERS ORD	TRAVEL & LEISURE	265,311.70	9,004.10
06/30/2010	EQUITIES	MITO SECURITIES CO JPY50	SEC & COMMODITIES FUTURES	53,287.60	-27,171.84
06/30/2010	EQUITIES	MITSUBA CORP JPY50	LAND TRANSPORTATION	259,916.37	-77,151.80
06/30/2010	EQUITIES	MITSUBISHI CHEMICAL HOLDINGS	CHEMICALS	3,610,353.31	-1,754,887.52
06/30/2010	EQUITIES	MITSUBISHI CHEMICAL HOLDINGS	CHEMICALS	281,461.17	0.00
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	1,449,867.21	0.00
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	1,685.16	-192.39
06/30/2010	EQUITIES	MITSUBISHI CORP NPV	WHOLESALE TRADE	33,452,198.14	-8,025,182.24
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	19,996,634.75	-3,242,595.00
06/30/2010	EQUITIES	MITSUBISHI ELECTRIC CORP Y50	ELECTRIC APPLIANCES	771,682.17	0.00
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	844,005.53	0.00
06/30/2010	EQUITIES	MITSUBISHI ESTATE CO NPV	REAL ESTATE	29,946,105.53	-10,936,988.34

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	mitsubishi gas & cheml co y50	CHEMICALS	1,312,488.54	-554,503.05
06/30/2010	EQUITIES	mitsubishi gas & cheml co y50	CHEMICALS	96,278.41	0.00
06/30/2010	EQUITIES	mitsubishi heavy ind npv	MACHINERY	538,534.31	0.00
06/30/2010	EQUITIES	mitsubishi heavy ind npv	MACHINERY	5,262,441.95	-3,110,438.65
06/30/2010	EQUITIES	mitsubishi logistics corp jpy5	MARINE TRANSPORTATION	622,926.15	-185,020.66
06/30/2010	EQUITIES	mitsubishi logistics corp jpy5	MARINE TRANSPORTATION	64,905.99	0.00
06/30/2010	EQUITIES	mitsubishi material corp y50	NONFERROUS METALS	152,912.80	0.00
06/30/2010	EQUITIES	mitsubishi material corp y50	NONFERROUS METALS	2,533,835.23	-1,380,256.24
06/30/2010	EQUITIES	mitsubishi motor corp y50	LAND TRANSPORTATION	2,454,889.04	-528,791.72
06/30/2010	EQUITIES	mitsubishi motor corp y50	LAND TRANSPORTATION	249,367.27	0.00
06/30/2010	EQUITIES	mitsubishi paper mills y50	PULP AND PAPER	185.90	0.00
06/30/2010	EQUITIES	mitsubishi rayon y50	CHEMICALS	-112,803.71	16,124.06
06/30/2010	EQUITIES	mitsubishi tanabe pharm corp	PHARMACEUTICAL	6,992,420.29	499,892.22
06/30/2010	EQUITIES	mitsubishi tanabe pharm corp	PHARMACEUTICAL	175,215.78	0.00
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	2,942,834.22	0.00
06/30/2010	EQUITIES	mitsubishi ufj financial group	BANKS	73,613,707.60	-40,122,552.23
06/30/2010	EQUITIES	mitsubishi ufj lease & finance	OTHER FINANCING BUSINESS	2,576,438.71	-150,377.89
06/30/2010	EQUITIES	mitsubishi ufj lease & finance	OTHER FINANCING BUSINESS	100,087.34	0.00
06/30/2010	EQUITIES	mitsui & co y50	WHOLESALE TRADE	1,048,103.62	0.00
06/30/2010	EQUITIES	mitsui & co y50	WHOLESALE TRADE	333,506.61	-91,882.20
06/30/2010	EQUITIES	mitsui & co y50	WHOLESALE TRADE	30,064,833.98	-11,015,570.08
06/30/2010	EQUITIES	mitsui chemicals jpy50	CHEMICALS	3,284,853.31	-1,285,155.39
06/30/2010	EQUITIES	mitsui chemicals jpy50	CHEMICALS	124,862.16	0.00
06/30/2010	EQUITIES	mitsui eng & shpg y50	MACHINERY	75,269.01	0.00
06/30/2010	EQUITIES	mitsui eng & shpg y50	MACHINERY	849,311.44	-582,843.69
06/30/2010	EQUITIES	mitsui fudosan co y50	REAL ESTATE	5,885,432.46	-3,878,626.39
06/30/2010	EQUITIES	mitsui fudosan co y50	REAL ESTATE	600,376.27	0.00
06/30/2010	EQUITIES	mitsui home co ltd	CONSTRUCTION	14,442.31	-1,615.22
06/30/2010	EQUITIES	mitsui mining & smelt co y50	METAL PRODUCTS	77,694.27	0.00
06/30/2010	EQUITIES	mitsui mining & smelt co y50	METAL PRODUCTS	1,040,462.77	-399,253.09
06/30/2010	EQUITIES	mitsui o.s.k. lines jpy50	MARINE TRANSPORTATION	11,601,487.13	-2,796,237.84
06/30/2010	EQUITIES	mitsui o.s.k. lines jpy50	MARINE TRANSPORTATION	389,463.89	0.00
06/30/2010	EQUITIES	mitsui sugar co y50	OTHER PRODUCTS	403,265.91	-26,224.06
06/30/2010	EQUITIES	mitsukoshi ltd npv	RETAIL TRADE	313.44	0.00
06/30/2010	EQUITIES	mitsumi electric co y50	ELECTRIC APPLIANCES	1,626,921.08	-618,217.60
06/30/2010	EQUITIES	mitsumi electric co y50	ELECTRIC APPLIANCES	70,493.59	0.00
06/30/2010	EQUITIES	mitsumura printing jpy50	SERVICES	48,545.15	-12,230.70
06/30/2010	EQUITIES	mitsuuroko co y50	OTHER PRODUCTS	122,762.40	-31,403.94
06/30/2010	EQUITIES	miura kogyo co y50	MACHINERY	1,092,232.41	-126,370.25
06/30/2010	EQUITIES	miyazaki bank y50	JAPAN	239,412.81	-117,930.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	11,948,590.32	-14,852,701.43
06/30/2010	EQUITIES	MIZUHO FINL GP NPV	BANKS	1,205,895.26	0.00
06/30/2010	EQUITIES	MIZUHO SECURITIES CO LTD	SEC & COMMODITIES FUTURES	66,275.70	0.00
06/30/2010	EQUITIES	MIZUHO SECURITIES CO LTD	SEC & COMMODITIES FUTURES	589,178.21	-505,079.31
06/30/2010	EQUITIES	MIZUHO TRUST & BANKING CO LTD	BANKS	-288,615.03	-400,594.13
06/30/2010	EQUITIES	MIZUHO TRUST & BANKING CO LTD	BANKS	66,447.46	0.00
06/30/2010	EQUITIES	MKS INSTRUMENTS INC	SEMICONDUCTOR EQUIPMENT	2,279,815.20	32,338.30
06/30/2010	EQUITIES	MKS INSTRUMENTS INC	SEMICONDUCTOR EQUIPMENT	30,588.48	8,431.44
06/30/2010	EQUITIES	MOBILE MINI INC ARIZ COM	DIVERSIFIED SUPPORT SVCS	1,179,420.88	27,385.10
06/30/2010	EQUITIES	MOBILE MINI INC ARIZ COM	DIVERSIFIED SUPPORT SVCS	21,294.24	4,682.49
06/30/2010	EQUITIES	MOBILE TELESYSTEMS OJSC SPONS	RUSSIA	20,600,396.62	-2,157,899.72
06/30/2010	EQUITIES	MOBIMO HLDG AG CHF74 (REGD)	SWITZERLAND	233,964.85	41,009.27
06/30/2010	EQUITIES	MOBINIL EGP10	EGYPT	3,346,034.92	623,905.20
06/30/2010	EQUITIES	MOBISTAR NPV	BELGIUM	804,229.75	-171,426.24
06/30/2010	EQUITIES	MOBISTAR NPV	BELGIUM	75,623.80	0.00
06/30/2010	EQUITIES	MODEC INC (JAPAN) NPV	CONSTRUCTION	141,788.81	-30,661.23
06/30/2010	EQUITIES	MODERN TIMES GRP (MTG) SER B	SWEDEN	142,236.86	0.00
06/30/2010	EQUITIES	MODERN TIMES GRP (MTG) SER B	SWEDEN	1,240,105.94	91,558.60
06/30/2010	EQUITIES	MODINE MANUFACTURING CO	AUTO PARTS & EQUIPMENT	290,219.52	-407,595.26
06/30/2010	EQUITIES	MODINE MANUFACTURING CO	AUTO PARTS & EQUIPMENT	9,738.24	3,866.36
06/30/2010	EQUITIES	MODUSLINK GLOBAL SOLUTIONS INC	INTERNET SOFTWARE & SVCS	11,185.65	3,040.64
06/30/2010	EQUITIES	MODUSLINK GLOBAL SOLUTIONS INC	INTERNET SOFTWARE & SVCS	767,582.82	-338,415.64
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	11,133,453.76	-4,260,256.15
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	81,773.12	14,858.01
06/30/2010	EQUITIES	MOHAWK INDS INC COM	HOME FURNISHINGS	23,386.73	0.00
06/30/2010	EQUITIES	MOL MAGYAR OLAJ-ES GAZIPARI RT	HUNGARY	1,718,894.16	0.00
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	25,667.45	0.00
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	69,302.94	8,808.71
06/30/2010	EQUITIES	MOLEX INC	ELECTRC MANUFACTNG SVCS	14,072,176.36	-2,477,189.15
06/30/2010	EQUITIES	MOLINA HEALTHCARE INC	MANAGED HEALTH CARE	2,252,160.00	329,322.86
06/30/2010	EQUITIES	MOLINA HEALTHCARE INC	MANAGED HEALTH CARE	20,880.00	4,079.95
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	162,365.88	-7,325.76
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	57,840.44	0.00
06/30/2010	EQUITIES	MOLSON COORS BREWING CO	BREWERS	15,412,092.96	750,315.63
06/30/2010	EQUITIES	MOLY MINES LIMITED NPV	AUSTRALIA	9,304.26	-13,227.48
06/30/2010	EQUITIES	MOMENTA PHARMACEUTICALS INC	BIOTECHNOLOGY	17,617.62	3,590.84
06/30/2010	EQUITIES	MOMENTA PHARMACEUTICALS INC	BIOTECHNOLOGY	-1,142,582.96	354,178.42
06/30/2010	EQUITIES	MONARCH CASINO & RESORT INC	CASINOS & GAMING	311,345.55	-51,915.03
06/30/2010	EQUITIES	MONARCH CASINO & RESORT INC	CASINOS & GAMING	9,593.11	2,839.40
06/30/2010	EQUITIES	MONDI PLC ORD EUR0.20	FORESTRY & PAPER	2,785,108.43	45,769.18

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MONEY PARTNERS GROUP CO LTD	OTHER FINANCING BUSINESS	700.55	0.00
06/30/2010	EQUITIES	MONEYGRAM INTL INC	DATA PROCNG/OUTSRCD SVCS	83,589.10	-6,816.29
06/30/2010	EQUITIES	MONGOLIA ENERGY CO HKD0.02	HONG KONG	561,500.48	-1,384,404.59
06/30/2010	EQUITIES	MONGOLIA ENERGY CO HKD0.02	HONG KONG	55,264.26	0.00
06/30/2010	EQUITIES	MONMOUTH REAL ESTATE INVT CORP	INDUSTRIAL REITS	11,269.75	2,202.77
06/30/2010	EQUITIES	MONMOUTH REAL ESTATE INVT CORP	INDUSTRIAL REITS	245,547.53	22,858.89
06/30/2010	EQUITIES	MONOLITHIC PWR SYS INC	SEMICONDUCTORS	2,525,600.46	-282,862.30
06/30/2010	EQUITIES	MONOLITHIC PWR SYS INC	SEMICONDUCTORS	19,145.92	-2,637.12
06/30/2010	EQUITIES	MONOTYPE IMAGING HLDGS INC COM	APPLICATION SOFTWARE	6,442.15	2,831.40
06/30/2010	EQUITIES	MONOTYPE IMAGING HLDGS INC COM	APPLICATION SOFTWARE	230,998.38	-42,742.89
06/30/2010	EQUITIES	MONRO MUFFLER BRAKE INC	AUTOMOTIVE RETAIL	1,088,972.44	533,463.10
06/30/2010	EQUITIES	MONRO MUFFLER BRAKE INC	AUTOMOTIVE RETAIL	22,532.10	7,162.90
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	790,639.32	-575,519.35
06/30/2010	EQUITIES	MONSANTO CO	FERTILIZERS & AGRI CHEM	76,814,913.02	-9,616,299.31
06/30/2010	EQUITIES	MONSANTO IND INR10	INDIA	1,579.70	0.00
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	48,953.30	-378.18
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	7,590.05	0.00
06/30/2010	EQUITIES	MONSTER WORLDWIDE INC COM	INTERNET SOFTWARE & SVCS	1,607,455.35	-4,331,746.65
06/30/2010	EQUITIES	MONTPELIER RE HOLDINGS LTD CDT	REINSURANCE	48,079.02	6,145.92
06/30/2010	EQUITIES	MONTPELIER RE HOLDINGS LTD CDT	REINSURANCE	4,401,040.24	-584,583.10
06/30/2010	EQUITIES	MONTUPET EUR1.52	FRANCE	11,132.14	-26,448.00
06/30/2010	EQUITIES	MOODY'S CORP	SPECIALIZED FINANCE	126,272.88	-52,169.97
06/30/2010	EQUITIES	MOODY'S CORP	SPECIALIZED FINANCE	11,205,219.12	-9,945,530.95
06/30/2010	EQUITIES	MOOG INC CL A	AEROSPACE & DEFENSE	1,682,244.85	285,477.62
06/30/2010	EQUITIES	MOOG INC CL A	AEROSPACE & DEFENSE	57,595.01	15,028.67
06/30/2010	EQUITIES	MORGAN SINDALL GROUP PLC	CONSTRUCTION & MATERIALS	4,390.96	-244.47
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	1,026,903.24	-240,155.43
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	229,361.95	0.00
06/30/2010	EQUITIES	MORGAN STANLEY	INVESTMNT BKG & BROKERAGE	98,343,415.94	-61,495,842.54
06/30/2010	EQUITIES	MORGANS HOTEL GROUP CO COM	HOTELS, RESORTS & CRUISE	932,734.88	-636,583.89
06/30/2010	EQUITIES	MORGANS HOTEL GROUP CO COM	HOTELS, RESORTS & CRUISE	7,090.16	2,236.52
06/30/2010	EQUITIES	MORGUARD REIT	CDN RETAIL REITS	1,711,376.69	-25,275.57
06/30/2010	EQUITIES	MORI SEIKI Y50	MACHINERY	1,222.96	0.00
06/30/2010	EQUITIES	MORI TRUST SOGO RE MORI TRUST	REAL ESTATE	-157,102.50	2,602.27
06/30/2010	EQUITIES	MORINAGA MILK INDUSTRY CO Y50	FOODS	546,684.26	14,649.56
06/30/2010	EQUITIES	MORNINGSTAR INC	PUBLISHING	26,149.80	953.25
06/30/2010	EQUITIES	MORNINGSTAR INC	PUBLISHING	6,108,210.60	-411,957.44
06/30/2010	EQUITIES	MORPHOSYS ORD NPV	GERMANY	838,738.03	-100,587.98
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	34,567,671.79	-1,635,540.59
06/30/2010	EQUITIES	MORRISON (W) SUPMKT ORD 10P	FOOD & DRUG RETAILERS	427,697.99	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MORY INDUSTRIES JPY50	METAL PRODUCTS	21,832.98	1,838.10
06/30/2010	EQUITIES	MOSAIC CO/THE	FERTILIZERS & AGRI CHEM	192,561.20	-75,067.85
06/30/2010	EQUITIES	MOSAIC CO/THE	FERTILIZERS & AGRI CHEM	17,941,168.68	2,553,472.34
06/30/2010	EQUITIES	MOSHIMOSHI HOTLINE JPY50	RETAIL TRADE	207,684.11	-53,470.96
06/30/2010	EQUITIES	MOSTOSTAL WARSZAWA PLN1	POLAND	59,105.32	0.00
06/30/2010	EQUITIES	MOSTOSTAL ZABRZE HLDG PLN1	POLAND	36,190.32	0.00
06/30/2010	EQUITIES	MOSYS INC COM	SEMICONDUCTORS	2,700.62	-279.41
06/30/2010	EQUITIES	MOTA ENGIL SGPS EUR1	PORTUGAL	1,645.62	0.00
06/30/2010	EQUITIES	MOTHCARE ORD GBP0.50	GENERAL RETAILERS	903,861.09	254,300.80
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	513,358.72	47,241.60
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	157,076.20	0.00
06/30/2010	EQUITIES	MOTOROLA INC	COMMUNICATIONS EQUIPMENT	50,567,242.24	-39,097,053.95
06/30/2010	EQUITIES	MOUNT GIBSON IRON LTD NPV	AUSTRALIA	976,179.15	61,572.52
06/30/2010	EQUITIES	MOVADO GROUP INC COM	APPAREL ACCESS & LUXURY	6,675.00	2,118.75
06/30/2010	EQUITIES	MOVADO GROUP INC COM	APPAREL ACCESS & LUXURY	241,239.84	-128,161.71
06/30/2010	EQUITIES	MOVE INC COM	INTERNET SOFTWARE & SVCS	467,791.55	-303,104.27
06/30/2010	EQUITIES	MOVE INC COM	INTERNET SOFTWARE & SVCS	11,582.50	160.90
06/30/2010	EQUITIES	MPG OFFICE TRUST INC	OFFICE REITS	68,374.48	-6,261.05
06/30/2010	EQUITIES	MPHASIS BFL INR10	INDIA	189,592.51	0.00
06/30/2010	EQUITIES	MPX ENERGIA SA COM NPV	BRAZIL	48,548.09	0.00
06/30/2010	EQUITIES	MR MAX CORPORATION JPY50	RETAIL TRADE	106,656.12	-27,364.57
06/30/2010	EQUITIES	MR PRICE GROUP ZAR0.0025	SOUTH AFRICA	275,242.21	0.00
06/30/2010	EQUITIES	MRF LIMITED	INDIA	141,682.22	0.00
06/30/2010	EQUITIES	MRV ENGENHARIA COM STK NPV	BRAZIL	11,992,313.46	2,391,649.57
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	18,325,615.92	-12,504,628.18
06/30/2010	EQUITIES	MS&AD INSURANCE GROUP HOLDINGS	INSURANCE	591,198.70	0.00
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	15,942,094.08	3,099,089.25
06/30/2010	EQUITIES	MSC INDL DIRECT INC CL A	TRADING COS & DISTRIBUTOR	66,719.22	18,029.73
06/30/2010	EQUITIES	MSCI INC	SPECIALIZED FINANCE	78,555.80	12,906.32
06/30/2010	EQUITIES	MSCI INC	SPECIALIZED FINANCE	8,641,987.40	-204,248.00
06/30/2010	EQUITIES	MTD INFRAPERDANA BERHAD	MALAYSIA	19,804.44	0.00
06/30/2010	EQUITIES	MTN GROUP LTD ZAR 0.0001	SOUTH AFRICA	13,243,389.81	-1,061,671.01
06/30/2010	EQUITIES	MTR CORP HKD1	HONG KONG	2,582,255.85	341,563.88
06/30/2010	EQUITIES	MTR CORP HKD1	HONG KONG	251,477.14	0.00
06/30/2010	EQUITIES	MTS SYS CORP	ELECTRONIC EQUIP & INSTR	982,772.75	192,390.74
06/30/2010	EQUITIES	MTS SYS CORP	ELECTRONIC EQUIP & INSTR	23,757.25	6,162.90
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	22,085.98	13,997.03
06/30/2010	EQUITIES	MTU AERO ENGINES INVEST NPV	GERMANY	8,348,607.61	3,783,841.73
06/30/2010	EQUITIES	MUELAPHANDA RESOUR ZAR0.1	SOUTH AFRICA	1,137,803.05	-138,196.42
06/30/2010	EQUITIES	MUELLER INDS INC COM	INDUSTRIAL MACHINERY	3,640,381.80	-1,045,063.37

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	MUELLER INDS INC COM	INDUSTRIAL MACHINERY	37,367.40	4,420.29
06/30/2010	EQUITIES	MUELLER WATER PRODUCTS INC	INDUSTRIAL MACHINERY	14,109.13	608.48
06/30/2010	EQUITIES	MUELLER WATER PRODUCTS INC	INDUSTRIAL MACHINERY	934,196.55	-893,096.81
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNG: GERMANY		1,270,633.20	0.00
06/30/2010	EQUITIES	MUENCHENER RUECKVERSICHERUNG: GERMANY		61,347,105.02	-3,873,419.24
06/30/2010	EQUITIES	MUHIBBAH ENGINEERING(M) BHD	MALAYSIA	98,798.22	0.00
06/30/2010	EQUITIES	MULLEN GROUP LTD	CDN OIL & GAS EQUIP/SVCS	109,409.31	-4,692.95
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	2,334,433.92	462,019.71
06/30/2010	EQUITIES	MULTI FINELINE ELECTRONIX INC	ELECTRC MANUFACTNG SVCS	11,406.72	2,527.84
06/30/2010	EQUITIES	MULTI-COLOR CORP	COMMERCIAL PRINTING	3,553.28	-1,294.31
06/30/2010	EQUITIES	MULTI-COLOR CORP	COMMERCIAL PRINTING	93,327.36	-42,171.20
06/30/2010	EQUITIES	MULTIMEDIA GAMES INC COM	CASINOS & GAMING	199,399.50	-25,424.37
06/30/2010	EQUITIES	MULTIMEDIA GAMES INC COM	CASINOS & GAMING	4,050.00	-410.38
06/30/2010	EQUITIES	MULTIMEDIA POLSKA SA PLN1	POLAND	94,197.49	0.00
06/30/2010	EQUITIES	MULTIPLAN EMPREENDIMENTOS IMOB	BRAZIL	9,165,378.66	1,144,154.27
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	9,045,838.73	-2,291,253.24
06/30/2010	EQUITIES	MURATA MANUFACTURING CO NPV	ELECTRIC APPLIANCES	497,016.40	0.00
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	86,747.41	0.00
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	290,363.00	-38,696.63
06/30/2010	EQUITIES	MURPHY OIL CORP	INTEGRATED OIL & GAS	46,448,615.95	-3,714,582.55
06/30/2010	EQUITIES	MURRAY & ROBERTS HLDGS ZAR0.10	SOUTH AFRICA	411,214.09	0.00
06/30/2010	EQUITIES	MUSASHI SEIMITSU IND JPY50	OTHER PRODUCTS	168,971.41	68,196.28
06/30/2010	EQUITIES	MUSASHINO BANK Y500	BANKS	576,200.40	11,890.90
06/30/2010	EQUITIES	MUSLIM COMMERCIAL BANK	PAKISTAN	1,097,468.39	70,989.08
06/30/2010	EQUITIES	MVC CAPITAL INC	ASSET MGMT & CUSTODY BNKS	343,193.96	-50,591.26
06/30/2010	EQUITIES	MVC CAPITAL INC	ASSET MGMT & CUSTODY BNKS	15,284.36	5,901.40
06/30/2010	EQUITIES	MWB GROUP HLDGS PLC UTS(1 ORD	REAL ESTATE INVEST & SVCS	31,939.94	-253,393.87
06/30/2010	EQUITIES	MWI VETERINARY SUPPLY INC	HEALTH CARE DISTRIBUTORS	22,466.22	9,713.31
06/30/2010	EQUITIES	MWI VETERINARY SUPPLY INC	HEALTH CARE DISTRIBUTORS	763,801.22	261,468.71
06/30/2010	EQUITIES	MYERS INDS INC	METAL & GLASS CONTAINERS	361,946.05	-77,830.83
06/30/2010	EQUITIES	MYERS INDS INC	METAL & GLASS CONTAINERS	9,476.11	-2,277.52
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	165,202.80	35,701.25
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	8,379.23	0.00
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	307,440.90	0.00
06/30/2010	EQUITIES	MYLAN INC/PA	PHARMACEUTICALS	27,954,068.88	1,880,302.36
06/30/2010	EQUITIES	MYR GROUP INC/DELAWARE	CONSTRUCTION & ENGINEERNG	1,564,337.01	-9,030.55
06/30/2010	EQUITIES	MYR GROUP INC/DELAWARE	CONSTRUCTION & ENGINEERNG	6,676.00	-1,747.14
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	6,036,152.20	-3,959,491.20
06/30/2010	EQUITIES	MYRIAD GENETICS INC	BIOTECHNOLOGY	49,753.60	-57,609.60
06/30/2010	EQUITIES	M1 LTD	SINGAPORE	455,253.92	-3,330.17

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	3,990,270.77	11,076.94
06/30/2010	EQUITIES	M6 METROPOLE TV SA EUR0.4	FRANCE	66,180.91	0.00
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	102,118.20	0.00
06/30/2010	EQUITIES	N.G.K. SPARK PLUG CO NPV	GLASS & CERAMIC PRODUCTS	14,353,768.37	-3,982,162.66
06/30/2010	EQUITIES	NABI BIOPHARMACEUTICALS	BIOTECHNOLOGY	11,608.96	5,889.84
06/30/2010	EQUITIES	NABI BIOPHARMACEUTICALS	BIOTECHNOLOGY	841,959.68	-474,073.00
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	155,408.40	4,762.80
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	22,276,772.18	-9,032,287.72
06/30/2010	EQUITIES	NABORS INDUSTRIES LTD SHS	OIL & GAS DRILLING	31,308.88	0.00
06/30/2010	EQUITIES	NABTESCO CORP NPV	MACHINERY	5,844,159.15	2,225,129.19
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	23,787.68	14,372.84
06/30/2010	EQUITIES	NACCO INDS INC CL A	CONSTR,FARM MACH & HVY TR	4,281,693.64	-52,548.41
06/30/2010	EQUITIES	NAEEM HOLDING	EGYPT	64,771.46	0.00
06/30/2010	EQUITIES	NAGACORP LTD	HONG KONG	245,540.65	-48,218.51
06/30/2010	EQUITIES	NAGAILEBEN CO JPY 50	WHOLESALE TRADE	1,420,685.96	156,070.83
06/30/2010	EQUITIES	NAGANO BANK JPY50	BANKS	61,475.87	-36,417.98
06/30/2010	EQUITIES	NAGANO KEIKI JPY50	PRECISION INSTRUMENTS	-11,987.80	5,958.82
06/30/2010	EQUITIES	NAGARJUNA CONSTRUCTION INR2	INDIA	118,966.01	0.00
06/30/2010	EQUITIES	NAGASE & COMPANY Y50	SERVICES	647,711.57	-26,224.51
06/30/2010	EQUITIES	NAGASE & COMPANY Y50	SERVICES	62,786.76	-6,367.97
06/30/2010	EQUITIES	NAKABAYASHI CO JPY50	OTHER PRODUCTS	59,645.16	-10,880.75
06/30/2010	EQUITIES	NAKAYAMA STEEL WORKS Y50	IRON AND STEEL	139,014.92	-89,485.67
06/30/2010	EQUITIES	NAKAYO TELECOM JPY50	OTHER PRODUCTS	31,461.18	-26,247.42
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	98,409.62	17,907.73
06/30/2010	EQUITIES	NALCO HOLDING CO	SPECIALTY CHEMICALS	12,687,779.34	151,022.46
06/30/2010	EQUITIES	NAM TAI ELECTRS INC COM PAR	HONG KONG	319,452.44	-500,150.31
06/30/2010	EQUITIES	NAMCO BANDAI HOLDINGS INC NPV	OTHER PRODUCTS	84,723.19	0.00
06/30/2010	EQUITIES	NAMCO BANDAI HOLDINGS INC NPV	OTHER PRODUCTS	898,984.17	-536,651.84
06/30/2010	EQUITIES	NAMHAE CHEMICAL CORP KRW1000	SOUTH KOREA	96,196.29	0.00
06/30/2010	EQUITIES	NAMPAK ZAR0.05 (POST-RECON)	SOUTH AFRICA	286,761.04	0.00
06/30/2010	EQUITIES	NAMURA SHIPBUILDING CO Y50	LAND TRANSPORTATION	706,752.46	1,634.61
06/30/2010	EQUITIES	NAMURA SHIPBUILDING CO Y50	LAND TRANSPORTATION	34,241.16	-1,364.98
06/30/2010	EQUITIES	NANJING XINGANG TE 'A' CNY1	CHINA	16,014.15	0.00
06/30/2010	EQUITIES	NANOMETRICS INC	SEMICONDUCTOR EQUIPMENT	7,315.25	-508.00
06/30/2010	EQUITIES	NANOMETRICS INC	SEMICONDUCTOR EQUIPMENT	184,041.60	-14,849.18
06/30/2010	EQUITIES	NANOSPHERE INC COM	BIOTECHNOLOGY	-71,085.44	21,916.45
06/30/2010	EQUITIES	NANTEX INDUSTRY TWD10	TAIWAN	75,896.45	0.00
06/30/2010	EQUITIES	NARA BANCORP INC	REGIONAL BANKS	12,982.20	6,131.22
06/30/2010	EQUITIES	NARA BANCORP INC	REGIONAL BANKS	628,346.91	-163,895.62
06/30/2010	EQUITIES	NASB FINL INC COM	THRIFTS & MTG FINANCE	17,346.75	-17,896.35

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	13,520,072.02	-6,114,358.28
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	80,347.82	-8,924.24
06/30/2010	EQUITIES	NASDAQ OMX GROUP/THE COM STK	SPECIALIZED FINANCE	22,718.69	0.00
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	21,725.76	3,707.00
06/30/2010	EQUITIES	NASH FINCH CO COM	FOOD DISTRIBUTORS	1,409,544.08	56,304.46
06/30/2010	EQUITIES	NASPERS N ZAR0.02	SOUTH AFRICA	17,701,484.53	5,000,597.35
06/30/2010	EQUITIES	NATIONAL BANK OF ABU DHABI	UNITED ARAB EMIRATES	914,178.47	40,330.72
06/30/2010	EQUITIES	NATIONAL BANK OF CANADA	CDN DIVERSIFIED BANKS	5,844,243.35	86,002.72
06/30/2010	EQUITIES	NATIONAL BANK OF CANADA	CDN DIVERSIFIED BANKS	426,798.39	0.00
06/30/2010	EQUITIES	NATIONAL BANKSHARES INC VA	REGIONAL BANKS	4,846.00	-310.90
06/30/2010	EQUITIES	NATIONAL BANKSHARES INC VA	REGIONAL BANKS	197,934.87	-10,243.50
06/30/2010	EQUITIES	NATIONAL BEVERAGE CORP COM	SOFT DRINKS	86,610.84	12,189.49
06/30/2010	EQUITIES	NATIONAL BEVERAGE CORP COM	SOFT DRINKS	3,598.04	386.76
06/30/2010	EQUITIES	NATIONAL BK OF GREECE	GREECE	367,442.85	0.00
06/30/2010	EQUITIES	NATIONAL BK OF GREECE	GREECE	3,340,065.88	-8,411,634.65
06/30/2010	EQUITIES	NATIONAL CINEMEDIA INC COM	ADVERTISING	24,773.42	5,843.98
06/30/2010	EQUITIES	NATIONAL CINEMEDIA INC COM	ADVERTISING	2,750,182.82	689,875.13
06/30/2010	EQUITIES	NATIONAL DEV BK	SRI LANKA	2,547,676.55	1,042,829.98
06/30/2010	EQUITIES	NATIONAL DEVELOPMENT BANK	EGYPT	35,497.16	0.00
06/30/2010	EQUITIES	NATIONAL FINL PARTNERS CORP	INSURANCE BROKERS	594,445.88	-1,009,408.80
06/30/2010	EQUITIES	NATIONAL FINL PARTNERS CORP	INSURANCE BROKERS	10,131.49	3,519.18
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	116,487.00	35,809.20
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	34,861.51	0.00
06/30/2010	EQUITIES	NATIONAL FUEL GAS CO N J	GAS UTILITIES	11,877,282.63	2,242,419.52
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	1,336,306.85	0.00
06/30/2010	EQUITIES	NATIONAL GRID PLC NEW ORD	ELECTRICITY	42,059,996.68	-1,107,112.13
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	31,464.54	10,170.60
06/30/2010	EQUITIES	NATIONAL HEALTH INVS INC COM	SPECIALIZED REITS	3,472,174.61	817,416.43
06/30/2010	EQUITIES	NATIONAL HEALTHCARE CORP COM	HEALTH CARE FACILITIES	632,719.62	59,553.55
06/30/2010	EQUITIES	NATIONAL HEALTHCARE CORP COM	HEALTH CARE FACILITIES	15,876.18	-1,275.88
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	55,996.36	19,593.44
06/30/2010	EQUITIES	NATIONAL INSTRS CORP COM	ELECTRONIC EQUIP & INSTR	10,275,077.82	823,390.39
06/30/2010	EQUITIES	NATIONAL INTST CORP	PROPERTY & CASUALTY INS	113,588.42	-5,738.02
06/30/2010	EQUITIES	NATIONAL INTST CORP	PROPERTY & CASUALTY INS	5,311.76	1,072.00
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	432,919.37	-46,545.15
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	143,641.27	0.00
06/30/2010	EQUITIES	NATIONAL OILWELL VARCO INC	OIL & GAS EQUIP/SVCS	49,559,264.19	-4,349,937.65
06/30/2010	EQUITIES	NATIONAL PENN BANSHARES INC	REGIONAL BANKS	1,033,948.38	-754,201.26
06/30/2010	EQUITIES	NATIONAL PENN BANSHARES INC	REGIONAL BANKS	22,904.11	1,292.26
06/30/2010	EQUITIES	NATIONAL PRESTO INDS INC	HOUSEWARES & SPECIALTIES	16,621.94	2,715.43



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NATIONAL PRESTO INDS INC	HOUSEWARES & SPECIALTIES	968,158.36	469,963.95
06/30/2010	EQUITIES	NATIONAL RESEARCH CORP COM	HEALTH CARE SERVICES	13,284.61	-214.89
06/30/2010	EQUITIES	NATIONAL RESEARCH CORP COM	HEALTH CARE SERVICES	2,411.00	-183.80
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	68,951.04	16,015.68
06/30/2010	EQUITIES	NATIONAL RETAIL PPTYS INC COM	RETAIL REITS	6,721,761.60	463,590.85
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	8,924,674.22	-3,506,540.27
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	103,161.26	685.71
06/30/2010	EQUITIES	NATIONAL SEMICONDUCTOR CORP	SEMICONDUCTORS	2,827.87	0.00
06/30/2010	EQUITIES	NATIONAL SOCIETE GENERALE	EGYPT	327,250.92	-3,682.55
06/30/2010	EQUITIES	NATIONAL WESTN LIFE INS CO	LIFE & HEALTH INSURANCE	653,354.52	-13,230.19
06/30/2010	EQUITIES	NATIONAL WESTN LIFE INS CO	LIFE & HEALTH INSURANCE	13,595.64	2,233.90
06/30/2010	EQUITIES	NATIONALE A PORTEFEUILLE NPV	BELGIUM	61,919.52	0.00
06/30/2010	EQUITIES	NATIONALE A PORTEFEUILLE NPV	BELGIUM	460,222.69	-125,196.39
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	44,075.82	0.00
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	127,985.06	37,068.08
06/30/2010	EQUITIES	NATIONWIDE HEALTH PPTYS INC	SPECIALIZED REITS	34,115,244.03	5,487,603.59
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	195,889.07	0.00
06/30/2010	EQUITIES	NATIXIS EUR1.6	FRANCE	17,041,066.16	-852,509.89
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	49,473,659.34	-7,263,378.41
06/30/2010	EQUITIES	NATL AUSTRALIA BK NPV	AUSTRALIA	2,159,464.06	0.00
06/30/2010	EQUITIES	NATURA COSMETICOS COM NPV	BRAZIL	1,739,698.01	0.00
06/30/2010	EQUITIES	NATURAL GAS SVCS GROUP INC	OIL & GAS EQUIP/SVCS	280,056.30	-12,026.58
06/30/2010	EQUITIES	NATURAL GAS SVCS GROUP INC	OIL & GAS EQUIP/SVCS	10,817.95	950.95
06/30/2010	EQUITIES	NATUS MED INC DEL COM	HEALTH CARE EQUIPMENT	13,862.79	5,058.10
06/30/2010	EQUITIES	NATUS MED INC DEL COM	HEALTH CARE EQUIPMENT	2,471,469.93	377,631.99
06/30/2010	EQUITIES	NAUTILUS MINERALS INC	CDN DIV METALS & MINING	24,233.44	6,564.33
06/30/2010	EQUITIES	NAVA BHARAT VENTURES LTD INR2	INDIA	265,543.00	0.00
06/30/2010	EQUITIES	NAVIGANT CONSULTING INC COM	RESEARCH & CONSULTING SVC	21,330.90	-3,575.70
06/30/2010	EQUITIES	NAVIGANT CONSULTING INC COM	RESEARCH & CONSULTING SVC	2,000,392.08	-1,164,878.11
06/30/2010	EQUITIES	NAVIGATORS GROUP INC	PROPERTY & CASUALTY INS	1,456,413.30	-162,534.62
06/30/2010	EQUITIES	NAVIGATORS GROUP INC	PROPERTY & CASUALTY INS	22,045.68	-1,779.52
06/30/2010	EQUITIES	NAVISTAR INTL CORP NEW COM	CONSTR,FARM MACH & HVY TR	103,812.00	9,791.66
06/30/2010	EQUITIES	NAVISTAR INTL CORP NEW COM	CONSTR,FARM MACH & HVY TR	9,158,727.60	960,378.66
06/30/2010	EQUITIES	NBT BANCORP INC	REGIONAL BANKS	1,301,570.80	-160,765.45
06/30/2010	EQUITIES	NBT BANCORP INC	REGIONAL BANKS	27,587.42	-1,513.76
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	57,612.94	15,296.82
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	20,052.38	0.00
06/30/2010	EQUITIES	NBTY INC	PERSONAL PRODUCTS	6,693,440.08	-200,104.91
06/30/2010	EQUITIES	NCC SER B SEK8	SWEDEN	3,136,432.94	-85,804.51
06/30/2010	EQUITIES	NCI BUILDING SYSTEMS INC NEW	BUILDING PRODUCTS	93,559.86	-588,352.85

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NCI BUILDING SYSTEMS INC NEW	BUILDING PRODUCTS	3,289.41	-3,388.29
06/30/2010	EQUITIES	NCI INC CL A	IT CONSULTNG & OTHER SVCS	6,051.44	-739.68
06/30/2010	EQUITIES	NCI INC CL A	IT CONSULTNG & OTHER SVCS	256,192.68	-69,716.30
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	9,722,118.60	-2,397,874.78
06/30/2010	EQUITIES	NCR CORP NEW	COMPUTER HARDWARE	69,229.44	7,654.08
06/30/2010	EQUITIES	NCSOFT CORPORATION KRW500	SOUTH KOREA	350,981.49	0.00
06/30/2010	EQUITIES	NEC CAPITAL SOLUTIONS LTD NPV	MACHINERY	172,760.44	-99,372.91
06/30/2010	EQUITIES	NEC CORP NPV	ELECTRIC APPLIANCES	3,402,081.90	-1,894,673.27
06/30/2010	EQUITIES	NEC CORP NPV	ELECTRIC APPLIANCES	346,192.54	0.00
06/30/2010	EQUITIES	NEC FIELDING. LTD NPV	SERVICES	101,580.97	-22,653.48
06/30/2010	EQUITIES	NEC MOBILING LTD NPV	INFORMATN & COMMUNICATION	112,249.97	10,330.43
06/30/2010	EQUITIES	NEC MOBILING LTD NPV	INFORMATN & COMMUNICATION	61,470.22	-1,937.95
06/30/2010	EQUITIES	NEC SYS INT & CONS Y50	MACHINERY	1,183,960.12	-106,374.14
06/30/2010	EQUITIES	NEC SYS INT & CONS Y50	MACHINERY	38,780.65	5,063.44
06/30/2010	EQUITIES	NEDBANK GROUP LTD	SOUTH AFRICA	752,576.74	0.00
06/30/2010	EQUITIES	NEENAH PAPER INC	PAPER PRODUCTS	477,044.40	-176,253.95
06/30/2010	EQUITIES	NEENAH PAPER INC	PAPER PRODUCTS	13,084.50	7,250.10
06/30/2010	EQUITIES	NEKTAR THERAPEUTICS	PHARMACEUTICALS	37,764.10	17,129.86
06/30/2010	EQUITIES	NEKTAR THERAPEUTICS	PHARMACEUTICALS	1,757,089.40	248,189.69
06/30/2010	EQUITIES	NELNET INC CL A	CONSUMER FINANCE	502,263.28	387,913.61
06/30/2010	EQUITIES	NELNET INC CL A	CONSUMER FINANCE	9,717.12	5,544.00
06/30/2010	EQUITIES	NEOGEN CORP	HEALTH CARE SUPPLIES	24,408.85	10,778.62
06/30/2010	EQUITIES	NEOGEN CORP	HEALTH CARE SUPPLIES	2,288,779.05	691,109.09
06/30/2010	EQUITIES	NEOPOST FRF4	FRANCE	114,020.42	0.00
06/30/2010	EQUITIES	NEOPOST FRF4	FRANCE	6,520,222.66	-3,266,869.77
06/30/2010	EQUITIES	NEOSTEM INC COM NEW	PHARMACEUTICALS	53,194.44	-16,439.99
06/30/2010	EQUITIES	NEOWIZ CORPORATION KRW500	SOUTH KOREA	63,036.17	-57,009.09
06/30/2010	EQUITIES	NEOWIZ GAMES CO LTD KRW500	SOUTH KOREA	179,141.10	0.00
06/30/2010	EQUITIES	NEPTUNE MARINE SER NPV	AUSTRALIA	12,702.35	-7,307.84
06/30/2010	EQUITIES	NEPTUNE ORIENT LNS SG\$1	SINGAPORE	65,038.76	0.00
06/30/2010	EQUITIES	NEPTUNE ORIENT LNS SG\$1	SINGAPORE	677,979.45	-246,753.72
06/30/2010	EQUITIES	NESTE OIL OYJ EUR3.4	FINLAND	97,115.63	0.00
06/30/2010	EQUITIES	NESTE OIL OYJ EUR3.4	FINLAND	929,207.32	-694,460.36
06/30/2010	EQUITIES	NESTLE FOODS NIGER NGN0.50	NIGERIA	1,907,543.05	747,901.15
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	8,513,963.45	0.00
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	932,918.96	191,017.58
06/30/2010	EQUITIES	NESTLE SA CHF0.1 (REGD)	SWITZERLAND	299,193,610.20	48,209,292.50
06/30/2010	EQUITIES	NET ONE SYSTEMS CO JPY5000	SERVICES	2,308,403.02	-515,760.57
06/30/2010	EQUITIES	NET SERVICOS DE COMUNICACAO SA	BRAZIL	2,953,275.28	-678,459.92
06/30/2010	EQUITIES	NET 1 UEPS TECHNOLOGIES INC	APPLICATION SOFTWARE	446,848.02	-150,127.17

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	47,485,108.58	13,419,558.08
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	392,613.13	181,232.01
06/30/2010	EQUITIES	NETAPP INC	COMPUTER STORAGE & PERIPH	903,521.25	0.00
06/30/2010	EQUITIES	NETEZZA CORP	COMPUTER STORAGE & PERIPH	13,789.44	3,864.24
06/30/2010	EQUITIES	NETEZZA CORP	COMPUTER STORAGE & PERIPH	5,527,554.48	1,055,792.26
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	27,222,257.50	18,561,632.58
06/30/2010	EQUITIES	NETFLIX COM INC	INTERNET RETAIL	134,400.05	85,601.37
06/30/2010	EQUITIES	NETFORENSICS INC COMMON SHS	OTHER	0.00	0.00
06/30/2010	EQUITIES	NETGEAR INC	COMMUNICATIONS EQUIPMENT	3,604,126.00	-657,573.99
06/30/2010	EQUITIES	NETGEAR INC	COMMUNICATIONS EQUIPMENT	21,746.96	4,571.25
06/30/2010	EQUITIES	NETGEM NPV	FRANCE	23,837.41	-985.00
06/30/2010	EQUITIES	NETGEM NPV	FRANCE	207,456.48	-11,280.62
06/30/2010	EQUITIES	NETHERLANDS EQUITY FUTURES	NETHERLANDS	-739.95	0.00
06/30/2010	EQUITIES	NETHERLANDS EQUITY FUTURES	NETHERLANDS	-1,395.88	0.00
06/30/2010	EQUITIES	NETIA SA PLN1	POLAND	160,965.97	11,710.34
06/30/2010	EQUITIES	NETLOGIC MICROSYSTEMS INC	SEMICONDUCTORS	49,776.00	11,112.75
06/30/2010	EQUITIES	NETLOGIC MICROSYSTEMS INC	SEMICONDUCTORS	3,912,148.80	1,397,164.86
06/30/2010	EQUITIES	NETSCOUT SYSTEMS INC	APPLICATION SOFTWARE	2,259,458.46	658,200.16
06/30/2010	EQUITIES	NETSCOUT SYSTEMS INC	APPLICATION SOFTWARE	16,367.22	5,789.53
06/30/2010	EQUITIES	NETSUITE INC COM	SYSTEMS SOFTWARE	1,984.48	175.84
06/30/2010	EQUITIES	NETSUITE INC COM	SYSTEMS SOFTWARE	79,935.36	-2,512.88
06/30/2010	EQUITIES	NETWORK ENGINES INC COM	COMMUNICATIONS EQUIPMENT	50,159.39	-4,412.55
06/30/2010	EQUITIES	NETWORK EQUIP TECHNOLOGIES	COMMUNICATIONS EQUIPMENT	49,488.20	-33,189.77
06/30/2010	EQUITIES	NEURALSTEM INC COM	BIOTECHNOLOGY	12,240.00	-2,097.45
06/30/2010	EQUITIES	NEUROCRINE BIOSCIENCES INC COM	BIOTECHNOLOGY	405,132.00	-1,440,854.78
06/30/2010	EQUITIES	NEUROCRINE BIOSCIENCES INC COM	BIOTECHNOLOGY	10,007.20	4,628.33
06/30/2010	EQUITIES	NEUROGESX INC COM	BIOTECHNOLOGY	1,823.25	-181.13
06/30/2010	EQUITIES	NEUROGESX INC COM	BIOTECHNOLOGY	67,035.93	-10,339.35
06/30/2010	EQUITIES	NEUSTAR INC CL A	DATA PROCNG/OUTSRCD SVCS	9,631,931.92	-568,967.44
06/30/2010	EQUITIES	NEUSTAR INC CL A	DATA PROCNG/OUTSRCD SVCS	51,673.72	2,455.88
06/30/2010	EQUITIES	NEUTRAL TANDEM INC	ALTERNATIVE CARRIERS	11,418.75	-17,001.96
06/30/2010	EQUITIES	NEUTRAL TANDEM INC	ALTERNATIVE CARRIERS	1,105,042.50	-1,282,929.58
06/30/2010	EQUITIES	NEW CASTLE INVT CORP NEW	MORTGAGE REITS	-51,171.92	2,334.04
06/30/2010	EQUITIES	NEW CENTURY GROUP HONG KONG	HONG KONG	13,971.74	906.18
06/30/2010	EQUITIES	NEW CITY RESIDENCE NEW CITY	OTHER FINANCING BUSINESS	1,857.20	0.00
06/30/2010	EQUITIES	NEW GOLD INC	CDN GOLD	948,595.49	400,149.83
06/30/2010	EQUITIES	NEW HOPE CORP NPV	AUSTRALIA	1,661,502.62	10,334.17
06/30/2010	EQUITIES	NEW JERSEY RES CORP	GAS UTILITIES	51,265.68	3,561.74
06/30/2010	EQUITIES	NEW JERSEY RES CORP	GAS UTILITIES	2,599,273.94	67,596.06
06/30/2010	EQUITIES	NEW ORIENTAL ED & TECHNOLOGY	CHINA	1,695,259.29	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NEW PERSPECTIVE FD INC COM	MULTINATL EQUITY FUNDS	156,134,025.83	-28,757,219.13
06/30/2010	EQUITIES	NEW WAVE GROUP AB SEK3 SER 'B'	SWEDEN	323,855.15	-3,461.10
06/30/2010	EQUITIES	NEW WORLD DEVELOPMENT CO HK\$1	HONG KONG	213,538.53	0.00
06/30/2010	EQUITIES	NEW WORLD DEVELOPMENT CO HK\$1	HONG KONG	2,549,486.99	-668,739.98
06/30/2010	EQUITIES	NEW WORLD RESOURCE BV CLS'A'	NETHERLANDS	5,422.76	0.00
06/30/2010	EQUITIES	NEW YORK & CO INC	APPAREL RETAIL	1,793.07	-814.32
06/30/2010	EQUITIES	NEW YORK & CO INC	APPAREL RETAIL	30,569.21	-53,310.41
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	19,253,988.81	-1,371,304.17
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	184,660.11	61,916.16
06/30/2010	EQUITIES	NEW YORK COMMUNITY BANCORP INC	THRIFTS & MTG FINANCE	68,927.40	0.00
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	12,158.05	0.00
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	42,947.25	10,227.90
06/30/2010	EQUITIES	NEW YORK TIMES CO CL A	PUBLISHING	3,257,832.20	-8,064,285.40
06/30/2010	EQUITIES	NEW ZEALAND OIL & GAS LIMITED	NEW ZEALAND	80,867.27	-24,493.44
06/30/2010	EQUITIES	NEWALLIANCE BANCSHARES INC	THRIFTS & MTG FINANCE	53,202.66	-4,916.18
06/30/2010	EQUITIES	NEWALLIANCE BANCSHARES INC	THRIFTS & MTG FINANCE	2,313,710.37	-285,429.47
06/30/2010	EQUITIES	NEWALTA CORPORATION	CDN ENVIRON & FACIL SVCS	43,591.00	5,573.95
06/30/2010	EQUITIES	NEWCREST MINING LTD ORD NPV	AUSTRALIA	720,768.35	0.00
06/30/2010	EQUITIES	NEWCREST MINING LTD ORD NPV	AUSTRALIA	7,152,190.40	1,597,856.79
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	41,908.88	0.00
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	132,257.76	30,715.60
06/30/2010	EQUITIES	NEWELL RUBBERMAID INC	HOUSEWARES & SPECIALTIES	17,346,892.08	-3,229,443.49
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	18,728,331.16	4,828,001.55
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	210,098.00	58,695.00
06/30/2010	EQUITIES	NEWFIELD EXPL CO COM	OIL & GAS EXPL & PROD	67,564.27	0.00
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	35,535.23	6,103.35
06/30/2010	EQUITIES	NEWMARKET CORP	SPECIALTY CHEMICALS	6,430,674.36	-11,996.44
06/30/2010	EQUITIES	NEWMONT MINING CORP HOLDING CO	GOLD	94,523,569.56	27,228,177.01
06/30/2010	EQUITIES	NEWMONT MINING CORP HOLDING CO	GOLD	963,329.22	246,297.38
06/30/2010	EQUITIES	NEWOCEAN GREEN ENE HKD0.10	HONG KONG	26,972.64	419.66
06/30/2010	EQUITIES	NEWOCEAN GREEN ENE HKD0.10	HONG KONG	111,527.32	13,476.18
06/30/2010	EQUITIES	NEWPARK RESOURCES INC	OIL & GAS EQUIP/SVCS	27,025.35	13,981.71
06/30/2010	EQUITIES	NEWPARK RESOURCES INC	OIL & GAS EQUIP/SVCS	1,077,704.65	160,575.41
06/30/2010	EQUITIES	NEWPORT CORP COM	ELECTRONIC EQUIP & INSTR	548,256.84	-108,293.04
06/30/2010	EQUITIES	NEWPORT CORP COM	ELECTRONIC EQUIP & INSTR	12,756.48	4,565.52
06/30/2010	EQUITIES	NEWS CORP LTD ADR NEW COM	MOVIES & ENTERTAINMENT	1,132.28	0.00
06/30/2010	EQUITIES	NEWS CORP LTD SPON ADR REPSTG	AUSTRALIA	1,497.87	0.00
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	88,898,871.36	-21,591,404.64
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	883,305.80	195,652.40
06/30/2010	EQUITIES	NEWS CORPORATION CL A	MOVIES & ENTERTAINMENT	224,105.19	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NEWSTAR FINL INC COM	SPECIALIZED FINANCE	7,886.40	4,352.40
06/30/2010	EQUITIES	NEWSTAR FINL INC COM	SPECIALIZED FINANCE	-26,502.12	18,148.46
06/30/2010	EQUITIES	NEXANS EUR1	FRANCE	4,768,474.94	-2,389,794.34
06/30/2010	EQUITIES	NEXEN INC	CDN OIL & GAS EXPL & PROD	525,884.56	0.00
06/30/2010	EQUITIES	NEXEN INC	CDN OIL & GAS EXPL & PROD	5,362,404.88	-1,245,923.39
06/30/2010	EQUITIES	NEXEN TIRE CP KRW5000	SOUTH KOREA	264,401.07	0.00
06/30/2010	EQUITIES	NEXITY EUR5	FRANCE	161,904.61	135,903.87
06/30/2010	EQUITIES	NEXSTAR BROADCASTING GROUP INC	BROADCASTING	2,198.76	-510.58
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	8,639,750.71	1,074,536.86
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	293,552.38	0.00
06/30/2010	EQUITIES	NEXT GROUP ORD GBP0.10	HSHLD GOODS & HOME CONSTR	400,031.40	-55,488.79
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	612,376.84	-70,704.67
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	209,593.84	0.00
06/30/2010	EQUITIES	NEXTERA ENERGY INC	ELECTRIC UTILITIES	65,857,791.52	3,693,501.91
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	201,971.81	0.00
06/30/2010	EQUITIES	NGK INSULATORS Y50	MACHINERY	6,767,412.94	-3,106,361.01
06/30/2010	EQUITIES	NGP CAPITAL RESOURCES CO COM	ASSET MGMT & CUSTODY BNKS	8,022.62	26.98
06/30/2010	EQUITIES	NGP CAPITAL RESOURCES CO COM	ASSET MGMT & CUSTODY BNKS	400,793.36	-121,944.81
06/30/2010	EQUITIES	NH HOTELES S.A.	SPAIN	159,218.63	-175,028.72
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	1,588,463.67	-30,674.49
06/30/2010	EQUITIES	NHK SPRING CO Y50	LAND TRANSPORTATION	69,093.92	0.00
06/30/2010	EQUITIES	NHN CORP	SOUTH KOREA	17,512,071.32	439,233.77
06/30/2010	EQUITIES	NIC INC	INTERNET SOFTWARE & SVCS	10,377.79	1,491.25
06/30/2010	EQUITIES	NIC INC	INTERNET SOFTWARE & SVCS	-73,740.64	-18,901.51
06/30/2010	EQUITIES	NICE SYSTEMS LTD SPONSORED ADR	ISRAEL	2,479,973.08	-336,753.90
06/30/2010	EQUITIES	NICE SYSTEMS SHK1	ISRAEL	655,674.91	-90,373.93
06/30/2010	EQUITIES	NICE SYSTEMS SHK1	ISRAEL	73,394.71	0.00
06/30/2010	EQUITIES	NICHIA STEEL WORKS LTD Y50	METAL PRODUCTS	85,297.77	-87,909.83
06/30/2010	EQUITIES	NICHIAS CORP JPY50	CONSTRUCTION	89,004.41	-1,867.84
06/30/2010	EQUITIES	NICHIBAN CO LTD JPY50	CHEMICALS	30,206.80	-7,943.26
06/30/2010	EQUITIES	NICHIHA CORP Y50	GLASS & CERAMIC PRODUCTS	541,275.85	-31,268.76
06/30/2010	EQUITIES	NICHII GAKKAN CO JPY50	SERVICES	88,708.33	-6,566.83
06/30/2010	EQUITIES	NICHIKO PHARM JPY50	PHARMACEUTICAL	3,064,980.93	430,816.36
06/30/2010	EQUITIES	NICHIREI Y50	FOODS	98,529.77	5,957.23
06/30/2010	EQUITIES	NICHIREKI CO Y50	CONSTRUCTION	45,428.86	3,165.84
06/30/2010	EQUITIES	NICHIREKI CO Y50	CONSTRUCTION	18,171.54	-2,304.33
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	55,958.19	13,741.96
06/30/2010	EQUITIES	NICOR INC COM	GAS UTILITIES	7,189,316.55	699,217.83
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	465,677.85	0.00
06/30/2010	EQUITIES	NIDEC CORP NPV	ELECTRIC APPLIANCES	9,131,797.45	285,741.99

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIEN HSING TEXTILE TWD10	TAIWAN	37,985.42	0.00
06/30/2010	EQUITIES	NIFCO INC Y50	CHEMICALS	7,378,626.86	475,230.58
06/30/2010	EQUITIES	NIFTY CORP NPV	SERVICES	23,506.61	-969.31
06/30/2010	EQUITIES	NIGERIAN BREWERIES NGN0.50	NIGERIA	4,424,527.21	100,848.87
06/30/2010	EQUITIES	NIHON KODEN CORP Y50	ELECTRIC APPLIANCES	992,200.11	-131,557.25
06/30/2010	EQUITIES	NIHON M&A CENTER INC NPV	OTHER FINANCING BUSINESS	96,373.60	11,873.36
06/30/2010	EQUITIES	NIHON SHOKUHIN KAK JPY50	FOODS	36,230.08	-18,279.02
06/30/2010	EQUITIES	NIHON UNISYS Y50	JAPAN	639,444.80	-129,883.48
06/30/2010	EQUITIES	NIHON YAMAMURA GLASS CO	GLASS & CERAMIC PRODUCTS	272,939.77	-43,176.03
06/30/2010	EQUITIES	NIHON YAMAMURA GLASS CO	GLASS & CERAMIC PRODUCTS	51,316.53	-7,781.92
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	171,380.40	64,548.69
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	11,698.16	0.00
06/30/2010	EQUITIES	NII HOLDINGS INC	WIRELESS TELECOMM SVCS	29,816,287.20	2,620,091.88
06/30/2010	EQUITIES	NIIT TECHNOLOGIES INR10	INDIA	537,494.11	54,164.92
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	1,019,848.66	0.00
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	754,768.14	146,597.62
06/30/2010	EQUITIES	NIKE INC	FOOTWEAR	115,961,014.22	27,730,491.99
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,868,575.84	-111,120.21
06/30/2010	EQUITIES	NIKO RESOURCES LTD	CDN OIL & GAS EXPL & PROD	215,413.44	0.00
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	283,719.40	0.00
06/30/2010	EQUITIES	NIKON CORP NPV	ELECTRIC APPLIANCES	2,887,706.16	-1,886,151.40
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	82,976,558.53	512,917.70
06/30/2010	EQUITIES	NINTENDO CO	OTHER PRODUCTS	1,526,137.39	0.00
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	157,339.81	-30,978.17
06/30/2010	EQUITIES	NIPPO CORP NPV	CONSTRUCTION	2,079,117.34	-268,437.22
06/30/2010	EQUITIES	NIPPON SEIKI CO Y50	PRECISION INSTRUMENTS	1,745,770.10	-106,869.38
06/30/2010	EQUITIES	NIPPON BEET SUGAR MFG CO Y50	FOODS	326,235.28	-69,638.78
06/30/2010	EQUITIES	NIPPON BUILDING FUND INC	OTHER FINANCING BUSINESS	3,193,037.08	-1,158,871.43
06/30/2010	EQUITIES	NIPPON BUILDING FUND INC	OTHER FINANCING BUSINESS	216,253.12	0.00
06/30/2010	EQUITIES	NIPPON CHEMI-CON Y50	ELECTRIC APPLIANCES	965,193.81	138,868.98
06/30/2010	EQUITIES	NIPPON CHEMICAL INDUSTRIAL CO	CHEMICALS	138,174.04	-68,892.79
06/30/2010	EQUITIES	NIPPON CONCRETE JPY50	OTHER PRODUCTS	42,038.65	-27,429.41
06/30/2010	EQUITIES	NIPPON CONCRETE JPY50	OTHER PRODUCTS	11,210.31	-5,646.07
06/30/2010	EQUITIES	NIPPON DENSETSU KOGYO CO LTD	CONSTRUCTION	327,243.76	13,332.15
06/30/2010	EQUITIES	NIPPON DENWA SHSET Y50	CONSTRUCTION	51,712.06	-12,879.50
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	13,482,670.64	-772,243.46
06/30/2010	EQUITIES	NIPPON ELECTRIC GLASS Y50	GLASS & CERAMIC PRODUCTS	204,135.85	0.00
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	196,386.47	0.00
06/30/2010	EQUITIES	NIPPON EXPRESS CO Y50	TRANSPORTATION EQUIPMENT	3,267,809.61	-507,079.62
06/30/2010	EQUITIES	NIPPON FLOUR MILLS CO Y50	JAPAN	1,002,090.30	32,276.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NIPPON HUME CORP JPY50	METAL PRODUCTS	64,068.26	-33,170.40
06/30/2010	EQUITIES	NIPPON JOGESUIDO S NPV	SERVICES	45,882.21	-3,507.07
06/30/2010	EQUITIES	NIPPON KOEI CO Y50	OTHER PRODUCTS	129,541.20	-20,588.47
06/30/2010	EQUITIES	NIPPON KONPO NPV	LAND TRANSPORTATION	70,245.23	2,307.60
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	1,676,579.54	-102,945.41
06/30/2010	EQUITIES	NIPPON MEAT PACKERS Y50	FOODS	115,643.55	0.00
06/30/2010	EQUITIES	NIPPON MINING HLDG NPV	OIL AND COAL PRODUCTS	1,756.13	0.00
06/30/2010	EQUITIES	NIPPON OIL CORP JPY50	OIL AND COAL PRODUCTS	7,269.75	0.00
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	2,621,758.93	-262,985.51
06/30/2010	EQUITIES	NIPPON PAPER GRP INC JPY50000	PULP AND PAPER	141,395.13	0.00
06/30/2010	EQUITIES	NIPPON PISTON RING Y50	OTHER PRODUCTS	70,177.42	-23,577.85
06/30/2010	EQUITIES	NIPPON ROAD CO Y50	CONSTRUCTION	121,278.79	2,330.79
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	833,460.39	-796,308.87
06/30/2010	EQUITIES	NIPPON SHEET GLASS CO Y50	GLASS & CERAMIC PRODUCTS	80,124.86	0.00
06/30/2010	EQUITIES	NIPPON SHINYAKU CO Y50	PHARMACEUTICAL	548,670.13	-17,768.05
06/30/2010	EQUITIES	NIPPON SHOKUBAI CO Y50	CHEMICALS	2,207,815.71	-929.93
06/30/2010	EQUITIES	NIPPON SODA CO Y50	CHEMICALS	74,656.34	-4,498.98
06/30/2010	EQUITIES	NIPPON STEEL CORP NPV	IRON AND STEEL	8,445,008.64	-6,975,516.80
06/30/2010	EQUITIES	NIPPON STEEL CORP NPV	IRON AND STEEL	862,938.52	0.00
06/30/2010	EQUITIES	NIPPON STEEL TRADING CO NPV	RETAIL TRADE	43,033.11	-1,408.42
06/30/2010	EQUITIES	NIPPON STEEL TRADING CO NPV	RETAIL TRADE	233,608.32	-4,913.06
06/30/2010	EQUITIES	NIPPON SUISAN KAISHA Y50	FISH AGRICULTURE & FOREST	823,474.97	49,666.82
06/30/2010	EQUITIES	NIPPON SYNTHETIC CHEM INDUSTRY	CHEMICALS	916,584.14	226,022.64
06/30/2010	EQUITIES	NIPPON SYSTEM DEV Y50	OTHER PRODUCTS	3,670.69	0.00
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	40,149,023.24	-6,486,920.08
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	1,456,164.55	-394,777.48
06/30/2010	EQUITIES	NIPPON TEL & TEL CORP Y50000	INFORMATN & COMMUNICATION	1,078,852.44	0.00
06/30/2010	EQUITIES	NIPPON THOMPSON CO Y50	MACHINERY	1,116,949.35	400,218.28
06/30/2010	EQUITIES	NIPPON YAKIN KOGYO JPY50	IRON AND STEEL	-1,834,979.29	289,724.14
06/30/2010	EQUITIES	NIPPON YUSEN KK Y50	MARINE TRANSPORTATION	3,077,336.25	-2,590,446.61
06/30/2010	EQUITIES	NIPPON YUSEN KK Y50	MARINE TRANSPORTATION	285,099.37	0.00
06/30/2010	EQUITIES	NIPPONKOA INSURANCE CO JPY50	INSURANCE	1,746.64	0.00
06/30/2010	EQUITIES	NIREFS ACQUACULTURE SA	GREECE	12,991.38	-80,620.43
06/30/2010	EQUITIES	NISCAYAH AB SER B NPV	SWEDEN	826,943.27	-426,486.89
06/30/2010	EQUITIES	NISHAT TEXTILE MILLS ORD	PAKISTAN	194,260.59	17,390.84
06/30/2010	EQUITIES	NISHI-NIPPON CITY BANK LTD NPV	BANKS	1,584,410.27	288.49
06/30/2010	EQUITIES	NISHI-NIPPON CITY BANK LTD NPV	BANKS	100,019.42	0.00
06/30/2010	EQUITIES	NISHIMATSU CONSTRUCTION CO Y50	CONSTRUCTION	53,904.40	8,903.33
06/30/2010	EQUITIES	NISHIMATSU CONSTRUCTION CO Y50	CONSTRUCTION	833,721.33	-280,439.89
06/30/2010	EQUITIES	NISHIMATSUYA CHAIN CO LTD	RETAIL TRADE	491,065.66	-139,014.20

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NISHIO RENT ALL CO Y50	OTHER PRODUCTS	15,540.74	-4,897.35
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	167,823.00	46,296.00
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	41,961.68	0.00
06/30/2010	EQUITIES	NISOURCE INC COM	MULTI-UTILITIES	24,165,134.50	-4,133,778.26
06/30/2010	EQUITIES	NISSAN CHEMICAL INDUSTRIES Y50	CHEMICALS	80,962.70	0.00
06/30/2010	EQUITIES	NISSAN CHEMICAL INDUSTRIES Y50	CHEMICALS	956,318.12	-201,335.60
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	17,729,891.34	-2,586,616.88
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	888,105.27	0.00
06/30/2010	EQUITIES	NISSAN MOTOR CO Y50	LAND TRANSPORTATION	543,302.07	-30,244.27
06/30/2010	EQUITIES	NISSAN SHATAI CO Y50	OTHER PRODUCTS	6,622.22	138.02
06/30/2010	EQUITIES	NISSAY DOWA GENERAL INS CO LTD	INSURANCE	499.94	0.00
06/30/2010	EQUITIES	NISSEI PLASTIC IND JPY50	MACHINERY	30,511.92	-20,271.77
06/30/2010	EQUITIES	NISSSEN CO Y50	RETAIL TRADE	-228,442.88	-1,536.38
06/30/2010	EQUITIES	NISSSEN CO Y50	RETAIL TRADE	14,807.50	-4,044.66
06/30/2010	EQUITIES	NISSHA PRINTING Y50	SERVICES	36,687.71	0.00
06/30/2010	EQUITIES	NISSHA PRINTING Y50	SERVICES	347,975.83	-219,442.86
06/30/2010	EQUITIES	NISSHIN FUDOSAN CO LTD JPY50	CONSTRUCTION	172,194.60	-16,154.57
06/30/2010	EQUITIES	NISSHIN FUDOSAN CO LTD JPY50	CONSTRUCTION	66,278.68	-3,127.35
06/30/2010	EQUITIES	NISSHIN OILLIO GROUP LTD/THE	FOODS	1,419.93	0.00
06/30/2010	EQUITIES	NISSHIN SEIFUN GROUP INC	FOODS	2,254,380.03	-57,022.87
06/30/2010	EQUITIES	NISSHIN SEIFUN GROUP INC	FOODS	110,195.28	0.00
06/30/2010	EQUITIES	NISSHIN STEEL CO Y50	IRON AND STEEL	56,976.25	0.00
06/30/2010	EQUITIES	NISSHIN STEEL CO Y50	IRON AND STEEL	585,129.97	-538,542.56
06/30/2010	EQUITIES	NISSHINBO HOLDINGS INC Y50	TEXTILES AND APPARELS	614,747.36	-126,937.00
06/30/2010	EQUITIES	NISSHINBO HOLDINGS INC Y50	TEXTILES AND APPARELS	63,957.36	0.00
06/30/2010	EQUITIES	NISSIN FOODS HOLDINGS CO LTD	FOODS	122,051.12	0.00
06/30/2010	EQUITIES	NISSIN FOODS HOLDINGS CO LTD	FOODS	1,046,859.07	-70,234.85
06/30/2010	EQUITIES	NISSIN KOGYO JPY50	LAND TRANSPORTATION	601,234.04	-82,263.30
06/30/2010	EQUITIES	NISSIN SUGAR MFG JPY50	OTHER PRODUCTS	67,282.86	-5,807.44
06/30/2010	EQUITIES	NISSIN SUGAR MFG JPY50	OTHER PRODUCTS	24,409.54	-4,379.70
06/30/2010	EQUITIES	NISSUI PHARM CO JPY50	JAPAN	36,223.30	-6,857.27
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	20,127,543.74	2,351,607.46
06/30/2010	EQUITIES	NITORI CO Y50	RETAIL TRADE	162,708.64	0.00
06/30/2010	EQUITIES	NITSBA HLDGS ILS1	ISRAEL	80,097.51	0.00
06/30/2010	EQUITIES	NITTAN VALUE CO JPY50	METAL PRODUCTS	39,977.40	-55,580.84
06/30/2010	EQUITIES	NITTETSU MINING CO Y50	MINING	684,198.83	-434,236.53
06/30/2010	EQUITIES	NITTETSU MINING CO Y50	MINING	68,708.33	-22,632.16
06/30/2010	EQUITIES	NITTO BOSEKI CO LTD Y50	TEXTILES AND APPARELS	-276,053.76	-11,600.10
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	19,179,107.38	-3,423,524.18
06/30/2010	EQUITIES	NITTO DENKO CORP NPV	CHEMICALS	276,364.41	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NITTO SEIKO CO JPY50	METAL PRODUCTS	41,869.79	-27,803.45
06/30/2010	EQUITIES	NK CO LTD	SOUTH KOREA	148,988.30	0.00
06/30/2010	EQUITIES	NKSJ HOLDINGS INC	INSURANCE	4,366,866.39	-2,609,585.02
06/30/2010	EQUITIES	NKSJ HOLDINGS INC	INSURANCE	426,940.60	0.00
06/30/2010	EQUITIES	NL INDS INC NEW	COMMODITY CHEMICALS	5,361.90	-2,054.09
06/30/2010	EQUITIES	NL INDS INC NEW	COMMODITY CHEMICALS	139,354.50	-282,646.74
06/30/2010	EQUITIES	NN INC COM	INDUSTRIAL MACHINERY	313,820.00	-671,535.56
06/30/2010	EQUITIES	NOBEL BIOCARE AG CHF0.40(BR)	SWITZERLAND	109,020.92	0.00
06/30/2010	EQUITIES	NOBEL BIOCARE AG CHF0.40(BR)	SWITZERLAND	1,029,259.75	-1,308,685.96
06/30/2010	EQUITIES	NOBLE BANK SA PLN1.00 (BR)	POLAND	39,274.20	0.00
06/30/2010	EQUITIES	NOBLE CORPORATION BAAR	SWITZERLAND	2,077,152.00	188,453.60
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	32,488,549.62	8,603,543.25
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	109,206.06	0.00
06/30/2010	EQUITIES	NOBLE ENERGY INC	OIL & GAS EXPL & PROD	328,255.53	19,533.19
06/30/2010	EQUITIES	NOBLE GROUP HKD0.25	SINGAPORE	186,399.39	0.00
06/30/2010	EQUITIES	NOBLE GROUP HKD0.25	SINGAPORE	3,080,981.48	46,174.31
06/30/2010	EQUITIES	NOEVIR CO LTD NPV	OTHER PRODUCTS	46,332.92	-2,683.42
06/30/2010	EQUITIES	NOJIMA CORP JPY50	RETAIL TRADE	13,591.37	-4,262.37
06/30/2010	EQUITIES	NOJIMA CORP JPY50	RETAIL TRADE	36,660.92	-14,080.61
06/30/2010	EQUITIES	NOK CORPORATION Y50	RUBBER PRODUCTS	1,025,710.52	-259,488.24
06/30/2010	EQUITIES	NOK CORPORATION Y50	RUBBER PRODUCTS	85,008.83	0.00
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	1,628,656.34	0.00
06/30/2010	EQUITIES	NOKIA (AB) OY EUR0.06	FINLAND	26,714,182.78	-40,346,353.08
06/30/2010	EQUITIES	NOKIAN RENKAAT OYJ (NOKIA TYRE	FINLAND	4,658,374.19	187,820.39
06/30/2010	EQUITIES	NOKIAN RENKAAT OYJ (NOKIA TYRE	FINLAND	137,710.55	0.00
06/30/2010	EQUITIES	NOLATO AB SER'B'SEK5	SWEDEN	189,771.27	45,345.83
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	985,831.78	0.00
06/30/2010	EQUITIES	NOMURA HOLDING NPV	SEC & COMMODITIES FUTURES	16,225,042.83	-13,895,342.13
06/30/2010	EQUITIES	NOMURA REAL ESTATE NOMURA	REAL ESTATE	1,137,483.31	-511,750.99
06/30/2010	EQUITIES	NOMURA REAL ESTATE NOMURA	REAL ESTATE	72,053.32	0.00
06/30/2010	EQUITIES	NOMURA RESEARCH INSTITUTE NPV	SERVICES	109,795.55	0.00
06/30/2010	EQUITIES	NOMURA RESEARCH INSTITUTE NPV	SERVICES	1,028,835.05	-442,250.70
06/30/2010	EQUITIES	NOMURA RL EST INC NPV	REAL ESTATE	677,177.73	-362,078.80
06/30/2010	EQUITIES	NOMURA RL EST INC NPV	REAL ESTATE	60,474.91	0.00
06/30/2010	EQUITIES	NONG SHIM CO KRW5000	SOUTH KOREA	95,063.44	0.00
06/30/2010	EQUITIES	NONG SHIM HLDGS CO KRW5000	SOUTH KOREA	121,514.57	0.00
06/30/2010	EQUITIES	NORANDA ALUMINUM HOLDING	ALUMINUM	27,623.28	-4,579.11
06/30/2010	EQUITIES	NORBORD INC	CDN FOREST PRODUCTS	412,449.37	-225,288.25
06/30/2010	EQUITIES	NORDEA BANK AB EUR0.39632	SWEDEN	13,119,351.09	-991,370.41
06/30/2010	EQUITIES	NORDEA BANK AB EUR0.39632	SWEDEN	1,373,594.16	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NORDIC AMER TANKER SHIPPING	OIL & GAS STORAGE & TRANS	1,745,147.43	-335,569.77
06/30/2010	EQUITIES	NORDIC AMER TANKER SHIPPING	OIL & GAS STORAGE & TRANS	48,286.71	-7,802.96
06/30/2010	EQUITIES	NORDJYSKE BANK A/SDKK10	DENMARK	20,965.74	-23,168.29
06/30/2010	EQUITIES	NORDSON CORP	INDUSTRIAL MACHINERY	3,570,164.96	782,336.88
06/30/2010	EQUITIES	NORDSON CORP	INDUSTRIAL MACHINERY	62,753.52	20,981.25
06/30/2010	EQUITIES	NORDSTROM INC	DEPARTMENT STORES	174,437.61	61,288.89
06/30/2010	EQUITIES	NORDSTROM INC	DEPARTMENT STORES	15,971,422.59	2,252,900.16
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	64,443,177.15	14,711,533.08
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	611,189.05	208,760.52
06/30/2010	EQUITIES	NORFOLK SOUTHERN CORP	RAILROADS	203,500.26	0.00
06/30/2010	EQUITIES	NORITSU KOIKI CO JPY50	PRECISION INSTRUMENTS	44,242.29	-1,332.99
06/30/2010	EQUITIES	NORITSU KOIKI CO JPY50	PRECISION INSTRUMENTS	106,957.85	-193,768.88
06/30/2010	EQUITIES	NORITZ CORP Y50	OTHER PRODUCTS	1,175,287.03	203,872.66
06/30/2010	EQUITIES	NORKOM GROUP	IRELAND	151,759.23	-15,001.12
06/30/2010	EQUITIES	NORRESUNDBY BANK DKK10(REGD)	DENMARK	25,672.42	-24,669.65
06/30/2010	EQUITIES	NORSK HYDRO ASA - RTS	NORWAY	55,094.59	45,715.16
06/30/2010	EQUITIES	NORSK HYDRO ASA - RTS	NORWAY	5,456.06	0.00
06/30/2010	EQUITIES	NORSK HYDRO ASA NOK3.6666	NORWAY	158,731.65	0.00
06/30/2010	EQUITIES	NORSK HYDRO ASA NOK3.6666	NORWAY	1,604,040.03	-6,662,127.34
06/30/2010	EQUITIES	NORSKE SKOGSINDUSTRIER NOK10	NORWAY	621,485.80	-900,133.41
06/30/2010	EQUITIES	NORSKE SKOGSINDUSTRIER NOK10	NORWAY	41,520.44	-119,206.99
06/30/2010	EQUITIES	NORTEK INC	BUILDING PRODUCTS	6,605.93	0.00
06/30/2010	EQUITIES	NORTEK INC COM NEW	BUILDING PRODUCTS	64,827.02	0.00
06/30/2010	EQUITIES	NORTH AMERN ENERGY PARTNERS	CDN OIL & GAS EQUIP/SVCS	1,953,840.59	-199,262.20
06/30/2010	EQUITIES	NORTH CHINA PHARMACEUTICAL CO	CHINA	34,246.93	0.00
06/30/2010	EQUITIES	NORTH-WEST TELECOM ORD RUB1	RUSSIA	82,905.90	0.00
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	20,164,133.08	1,714,073.55
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	158,103.40	30,280.40
06/30/2010	EQUITIES	NORTHEAST UTILS COM	ELECTRIC UTILITIES	46,888.14	0.00
06/30/2010	EQUITIES	NORTHERN DYNASTY MINERALS LTD	CDN DIV METALS & MINING	-690,310.18	115,596.12
06/30/2010	EQUITIES	NORTHERN OFFSHORE USD0.25	NORWAY	489,898.53	35,063.05
06/30/2010	EQUITIES	NORTHERN OFFSHORE USD0.25	NORWAY	20,821.88	-1,615.62
06/30/2010	EQUITIES	NORTHERN OIL & GAS INC NEV COM	OIL & GAS EXPL & PROD	19,311.36	5,223.20
06/30/2010	EQUITIES	NORTHERN OIL & GAS INC NEV COM	OIL & GAS EXPL & PROD	2,642,677.44	1,334,882.92
06/30/2010	EQUITIES	NORTHERN PROPERTY REIT	CDN RESIDENTIAL REITS	2,480,216.43	4,162.87
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	33,428,039.14	-3,281,069.42
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	351,952.22	-50,160.15
06/30/2010	EQUITIES	NORTHERN TRUST CORP	ASSET MGMT & CUSTODY BNKS	70,364.94	0.00
06/30/2010	EQUITIES	NORTHFIELD BANCORP INC NEW COM	REGIONAL BANKS	9,280.70	1,694.55
06/30/2010	EQUITIES	NORTHFIELD BANCORP INC NEW COM	REGIONAL BANKS	107,630.16	8,676.83

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NORTHGATE	FINANCIAL SERVICES	74,892.10	-229,762.90
06/30/2010	EQUITIES	NORTHGATE MINERALS CORP	CDN GOLD	103,631.49	18,999.56
06/30/2010	EQUITIES	NORTHGATE MINERALS CORP	CDN GOLD	650,451.21	87,782.56
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	76,973,913.68	-282,492.70
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	503,787.76	58,182.93
06/30/2010	EQUITIES	NORTHROP GRUMMAN CORP	AEROSPACE & DEFENSE	169,971.94	0.00
06/30/2010	EQUITIES	NORTHSTAR RLTY FIN CORP	MORTGAGE REITS	2,832.87	-594.16
06/30/2010	EQUITIES	NORTHSTAR RLTY FIN CORP	MORTGAGE REITS	-341,703.93	-282,868.80
06/30/2010	EQUITIES	NORTHWEST BANCSHARES INC	THRIFTS & MTG FINANCE	4,210,063.50	139,059.41
06/30/2010	EQUITIES	NORTHWEST BANCSHARES INC	THRIFTS & MTG FINANCE	2,959.26	929.66
06/30/2010	EQUITIES	NORTHWEST NAT GAS CO COM	GAS UTILITIES	38,385.17	1,709.14
06/30/2010	EQUITIES	NORTHWEST NAT GAS CO COM	GAS UTILITIES	2,401,926.96	290,379.06
06/30/2010	EQUITIES	NORTHWEST PIPE CO	CONSTRUCTION & ENGINEERNG	331,930.00	-319,060.91
06/30/2010	EQUITIES	NORTHWEST PIPE CO	CONSTRUCTION & ENGINEERNG	6,783.00	-6,857.97
06/30/2010	EQUITIES	NORTHWESTERN CORP	MULTI-UTILITIES	39,797.80	7,245.63
06/30/2010	EQUITIES	NORTHWESTERN CORP	MULTI-UTILITIES	1,734,440.00	-16,729.85
06/30/2010	EQUITIES	NORWEGIAN AIR SHUT NOK0.10	NORWAY	969,270.04	-410,789.60
06/30/2010	EQUITIES	NORWEGIAN ENERGY COMPANY ASA	NORWAY	264,540.62	-207,128.33
06/30/2010	EQUITIES	NOVAE GROUP ORD GBP1	NONLIFE INSURANCE	255,775.66	-22,624.78
06/30/2010	EQUITIES	NOVAMED INC	HEALTH CARE FACILITIES	8.30	-3.87
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	223,941,595.30	-18,467,141.08
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	185.47	0.00
06/30/2010	EQUITIES	NOVARTIS AG CHF0.50 (REGD)	SWITZERLAND	5,220,868.39	0.00
06/30/2010	EQUITIES	NOVATEK MICROELECTRONICS TWD10	TAIWAN	0.76	0.00
06/30/2010	EQUITIES	NOVATEK OAO GDR EACH REPR	RUSSIA	19,463,756.37	5,546,562.64
06/30/2010	EQUITIES	NOVATEL WIRELESS INC COM NEW	COMPUTER STORAGE & PERIPH	8,719.06	-6,820.90
06/30/2010	EQUITIES	NOVATEL WIRELESS INC COM NEW	COMPUTER STORAGE & PERIPH	887,048.12	-973,066.24
06/30/2010	EQUITIES	NOVAVAX IND	BIOTECHNOLOGY	369,726.77	-259,080.77
06/30/2010	EQUITIES	NOVAVAX IND	BIOTECHNOLOGY	6,375.46	-365.34
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	65,944.80	15,209.10
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	20,687.99	0.00
06/30/2010	EQUITIES	NOVELL INC	SYSTEMS SOFTWARE	5,909,244.80	96,286.30
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	8,826,548.00	1,074,537.92
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	2,503.68	0.00
06/30/2010	EQUITIES	NOVELLUS SYSTEMS INC	SEMICONDUCTOR EQUIPMENT	67,482.96	16,104.72
06/30/2010	EQUITIES	NOVO NORDISK A S ADR	DENMARK	34,433,500.00	12,118,633.24
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	62,774,565.50	25,979,611.75
06/30/2010	EQUITIES	NOVO-NORDISK AS DKK1	DENMARK	1,825,994.33	0.00
06/30/2010	EQUITIES	NOVOLIPET STEEL-GDR REG S	RUSSIA	6,192,552.84	-154,769.98
06/30/2010	EQUITIES	NOVOROSSIYSK COML SEA PORT PUB	RUSSIA	764,335.69	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NOVOROSSIYSK SEA TRADE PORT	RUSSIA	5,223,902.18	-7,750.98
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	255,958.91	0.00
06/30/2010	EQUITIES	NOVOZYMES A/S SER 'B' DKK10	DENMARK	14,403,735.60	3,928,606.51
06/30/2010	EQUITIES	NPS PHARMACEUTICALS INC	BIOTECHNOLOGY	1,223,271.56	221,132.16
06/30/2010	EQUITIES	NPS PHARMACEUTICALS INC	BIOTECHNOLOGY	10,948.00	3,088.21
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	180,984.93	19,497.84
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	56,134.00	0.00
06/30/2010	EQUITIES	NRG ENERGY INC	INDEP PWR PROD/ENRGY TRAD	16,742,049.87	-1,201,795.21
06/30/2010	EQUITIES	NRW HOLDINGS LIMITED NPV	AUSTRALIA	351,061.68	-175,179.16
06/30/2010	EQUITIES	NS SOLUTIONS CORP NPV	SERVICES	778,037.07	39,005.09
06/30/2010	EQUITIES	NS SOLUTIONS CORP NPV	SERVICES	41,364.00	3,752.46
06/30/2010	EQUITIES	NSK LTD ORD	MACHINERY	157,767.21	0.00
06/30/2010	EQUITIES	NSK LTD ORD	MACHINERY	3,190,827.86	-193,191.43
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	38,983.43	0.00
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	107,275.00	17,531.80
06/30/2010	EQUITIES	NSTAR COM	MULTI-UTILITIES	11,679,710.00	1,745,676.53
06/30/2010	EQUITIES	NT EAFE AND CANADA	MULTINATL EQUITY FUNDS	1,721.20	-7,275.10
06/30/2010	EQUITIES	NTE FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	NTELOS HLDGS CORP COM	WIRELESS TELECOMM SVCS	1,311,227.24	-107,725.21
06/30/2010	EQUITIES	NTELOS HLDGS CORP COM	WIRELESS TELECOMM SVCS	16,431.20	-248.58
06/30/2010	EQUITIES	NTN CORP Y50	MACHINERY	101,997.34	0.00
06/30/2010	EQUITIES	NTN CORP Y50	MACHINERY	1,265,817.48	-526,471.32
06/30/2010	EQUITIES	NTPC LTD	INDIA	148,403.17	0.00
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	10,767,247.20	-50,786.87
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	238,387.84	0.00
06/30/2010	EQUITIES	NTT DATA CORP JPY5000	SERVICES	309,526.50	-21,760.22
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	1,180,521.87	0.00
06/30/2010	EQUITIES	NTT DOCOMO INC	INFORMATN & COMMUNICATION	20,115,206.56	-3,538,437.34
06/30/2010	EQUITIES	NTT URBAN DEVELOPMENT CORP NPV	REAL ESTATE	447,218.40	-497,581.05
06/30/2010	EQUITIES	NTT URBAN DEVELOPMENT CORP NPV	REAL ESTATE	47,402.64	0.00
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	48,738.15	20,820.75
06/30/2010	EQUITIES	NU SKIN ENTERPRISES INC CL A	PERSONAL PRODUCTS	7,629,926.22	1,405,620.72
06/30/2010	EQUITIES	NUANCE COMMUNICATIONS INC	APPLICATION SOFTWARE	10,431,616.65	1,873,582.42
06/30/2010	EQUITIES	NUANCE COMMUNICATIONS INC	APPLICATION SOFTWARE	106,100.15	20,592.39
06/30/2010	EQUITIES	NUCOR CORP	STEEL	378,053.76	-34,077.16
06/30/2010	EQUITIES	NUCOR CORP	STEEL	72,092.15	0.00
06/30/2010	EQUITIES	NUCOR CORP	STEEL	41,459,444.88	1,831,573.89
06/30/2010	EQUITIES	NUFARM NPV	AUSTRALIA	53,521.11	-11,389.67
06/30/2010	EQUITIES	NUPLEX INDUSTRIES NPV	NEW ZEALAND	204,877.53	-42,139.81
06/30/2010	EQUITIES	NUTRACEUTICAL INTL CORP COM	PERSONAL PRODUCTS	2,289.00	-24.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	NUTRACEUTICAL INTL CORP COM	PERSONAL PRODUCTS	93,803.22	24,488.84
06/30/2010	EQUITIES	NUTRECO NV	NETHERLANDS	2,623,890.54	209,891.04
06/30/2010	EQUITIES	NUTRI SYSTEMS INC COM NEW	INTERNET RETAIL	28,697.94	11,229.78
06/30/2010	EQUITIES	NUTRI SYSTEMS INC COM NEW	INTERNET RETAIL	1,283,080.08	-159,069.51
06/30/2010	EQUITIES	NUVASIVE INC	HEALTH CARE EQUIPMENT	7,018,065.90	-512,973.68
06/30/2010	EQUITIES	NUVASIVE INC	HEALTH CARE EQUIPMENT	46,381.68	-1,046.55
06/30/2010	EQUITIES	NUVISTA ENERGY LTD	CDN OIL & GAS EXPL & PROD	30,736.16	-4,966.12
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	18,881,757.14	-319,552.43
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	110,718.75	16,218.75
06/30/2010	EQUITIES	NV ENERGY INC COM	ELECTRIC UTILITIES	29,105.55	0.00
06/30/2010	EQUITIES	NVE CORP	SEMICONDUCTORS	7,791.87	909.32
06/30/2010	EQUITIES	NVE CORP	SEMICONDUCTORS	410,923.20	9,406.62
06/30/2010	EQUITIES	NVIDIA CORP COM	SEMICONDUCTORS	16,806,374.70	-2,044,149.70
06/30/2010	EQUITIES	NVIDIA CORP COM	SEMICONDUCTORS	185,679.06	-5,917.98
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	117,250.37	31,378.70
06/30/2010	EQUITIES	NVR INC	HOMEBUILDING	12,821,557.22	1,566,810.55
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	78,756.59	0.00
06/30/2010	EQUITIES	NWS HOLDINGS LTD HKD1	CHINA	9,102,405.09	-338,959.24
06/30/2010	EQUITIES	NXSTAGE MEDICAL INC COM	HEALTH CARE EQUIPMENT	16,709.84	11,984.43
06/30/2010	EQUITIES	NXSTAGE MEDICAL INC COM	HEALTH CARE EQUIPMENT	445,793.60	352,820.46
06/30/2010	EQUITIES	NYMAGIC INC	PROPERTY & CASUALTY INS	117,464.62	1,961.89
06/30/2010	EQUITIES	NYMAGIC INC	PROPERTY & CASUALTY INS	3,470.81	819.82
06/30/2010	EQUITIES	NYMOX PHARMACEUTICAL CORP COM	CDN BIOTECHNOLOGY	936.00	9.51
06/30/2010	EQUITIES	NYRSTAR NV	BELGIUM	2,078,933.85	654,683.63
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	223,968.78	2,837.10
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	58,607.12	0.00
06/30/2010	EQUITIES	NYSE EURONEXT COM	SPECIALIZED FINANCE	41,059,478.61	-23,989,963.88
06/30/2010	EQUITIES	O CHARLEYS INC	RESTAURANTS	237,630.80	-263,266.11
06/30/2010	EQUITIES	O CHARLEYS INC	RESTAURANTS	3,031.60	-1,721.72
06/30/2010	EQUITIES	O M GROUP INC COM	SPECIALTY CHEMICALS	22,428.40	-2,180.80
06/30/2010	EQUITIES	O M GROUP INC COM	SPECIALTY CHEMICALS	1,462,832.74	-405,083.32
06/30/2010	EQUITIES	O-NET COMMUNICATIONS GROUP	CHINA	18,375.14	2,961.54
06/30/2010	EQUITIES	O-TA PRECISION IND TWD10	TAIWAN	88,437.21	0.00
06/30/2010	EQUITIES	O'REILLY AUTOMOTIVE INC	AUTOMOTIVE RETAIL	199,704.44	44,883.43
06/30/2010	EQUITIES	O'REILLY AUTOMOTIVE INC	AUTOMOTIVE RETAIL	18,190,130.52	7,234,987.32
06/30/2010	EQUITIES	OANDO PLC NGN0.50	NIGERIA	171,592.41	39,079.11
06/30/2010	EQUITIES	OASIS PETROLEUM INC	OIL & GAS EXPL & PROD	2,740,645.00	-148,835.35
06/30/2010	EQUITIES	OBAGI MED PRODS INC COM	PHARMACEUTICALS	1,860,491.64	-27,550.96
06/30/2010	EQUITIES	OBAGI MED PRODS INC COM	PHARMACEUTICALS	10,815.30	4,474.80
06/30/2010	EQUITIES	OBAYASHI CORP Y50	CONSTRUCTION	133,468.46	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OBAYASHI CORP Y50	CONSTRUCTION	1,331,804.69	-384,449.33
06/30/2010	EQUITIES	OBAYASHI ROAD CORP JPY50	CONSTRUCTION	47,824.61	-1,055.36
06/30/2010	EQUITIES	OBIC JPY50	SERVICES	2,797,151.58	-141,395.00
06/30/2010	EQUITIES	OBIC JPY50	SERVICES	69,573.68	0.00
06/30/2010	EQUITIES	OBRASCON HUARTE LAIN BRASIL	BRAZIL	174,299.58	4,495.63
06/30/2010	EQUITIES	OBRASCON HUARTE SA EUR0.6	SPAIN	1,048,210.43	86,533.78
06/30/2010	EQUITIES	OC OERLIKON CORP AG	SWITZERLAND	30,089.49	-16,497.48
06/30/2010	EQUITIES	OCCAM NETWORKS INC DEL COM NEW	COMMUNICATIONS EQUIPMENT	4,314.56	-432.00
06/30/2010	EQUITIES	OCCIDENTAL PETROLEUM CORP	INTEGRATED OIL & GAS	196,755,784.05	74,202,840.46
06/30/2010	EQUITIES	OCCIDENTAL PETROLEUM CORP	INTEGRATED OIL & GAS	521,188.22	0.00
06/30/2010	EQUITIES	OCCIDENTAL PETROLEUM CORP	INTEGRATED OIL & GAS	1,080,185.27	0.00
06/30/2010	EQUITIES	OCCIDENTAL PETROLEUM CORP	INTEGRATED OIL & GAS	1,969,508.99	355,372.26
06/30/2010	EQUITIES	OCEANAGOLD CORP	CDN GOLD	37,679.39	10,883.66
06/30/2010	EQUITIES	OCEANAGOLD CORP	CDN GOLD	259,408.08	54,004.99
06/30/2010	EQUITIES	OCEANEERING INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	9,925,234.80	528,520.77
06/30/2010	EQUITIES	OCEANEERING INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	81,358.80	-8,842.56
06/30/2010	EQUITIES	OCEANEERING INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	25,942.33	0.00
06/30/2010	EQUITIES	OCEANFIRST FINL CORP	THRIFTS & MTG FINANCE	5,515.99	-243.01
06/30/2010	EQUITIES	OCEANFIRST FINL CORP	THRIFTS & MTG FINANCE	19,444.77	-9,896.72
06/30/2010	EQUITIES	OCI COMPANY LTD KRW5000	SOUTH KOREA	599,520.56	0.00
06/30/2010	EQUITIES	OCLARO INC	COMMUNICATIONS EQUIPMENT	13,585.25	-1,896.00
06/30/2010	EQUITIES	OCLARO INC	COMMUNICATIONS EQUIPMENT	167,392.46	-24,951.89
06/30/2010	EQUITIES	OCWEN FINL CORP COM NEW	THRIFTS & MTG FINANCE	582,582.68	184,121.74
06/30/2010	EQUITIES	OCWEN FINL CORP COM NEW	THRIFTS & MTG FINANCE	12,421.61	2,105.89
06/30/2010	EQUITIES	ODAKYU ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	273,876.77	0.00
06/30/2010	EQUITIES	ODAKYU ELECTRIC RAILWAY CO Y50	LAND TRANSPORTATION	2,622,216.64	141,347.97
06/30/2010	EQUITIES	ODONTOPREV SA COM NPV	BRAZIL	786,409.51	55,754.34
06/30/2010	EQUITIES	ODYSSEY HEALTHCARE INC COM	HEALTH CARE SERVICES	2,420,591.52	1,228,956.91
06/30/2010	EQUITIES	ODYSSEY HEALTHCARE INC COM	HEALTH CARE SERVICES	37,808.80	23,624.41
06/30/2010	EQUITIES	OFFICE DEPOT INC COM	SPECIALTY STORES	38,715.32	-958.30
06/30/2010	EQUITIES	OFFICE DEPOT INC COM	SPECIALTY STORES	10,592.69	0.00
06/30/2010	EQUITIES	OFFICE DEPOT INC COM	SPECIALTY STORES	3,831,043.12	-9,045,485.58
06/30/2010	EQUITIES	OFFICEMAX INC DEL	SPECIALTY STORES	2,645,629.50	-1,076,222.29
06/30/2010	EQUITIES	OFFICEMAX INC DEL	SPECIALTY STORES	33,329.12	12,428.24
06/30/2010	EQUITIES	OFFSHORE OIL ENGIN 'A'CNY1	CHINA	14,980.93	0.00
06/30/2010	EQUITIES	OGAKI KYORITSU BANK Y50	BANKS	99,127.25	-7,433.00
06/30/2010	EQUITIES	OGE ENERGY CORP COM	MULTI-UTILITIES	117,942.56	34,324.64
06/30/2010	EQUITIES	OGE ENERGY CORP COM	MULTI-UTILITIES	37,033.53	0.00
06/30/2010	EQUITIES	OGE ENERGY CORP COM	MULTI-UTILITIES	11,424,926.88	2,338,551.89
06/30/2010	EQUITIES	OGX PETROLEO E GAS	BRAZIL	15,518,614.82	1,648,787.03

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OHSO FOOD SERVICE CORP Y50	SERVICES	46,195.05	8,668.27
06/30/2010	EQUITIES	OIL & GAS DEVELOPM PKR10	PAKISTAN	350,004.65	0.00
06/30/2010	EQUITIES	OIL & NATURAL GAS INR10	INDIA	100,360.90	0.00
06/30/2010	EQUITIES	OIL CO LUKOIL SPON ADR	RUSSIA	31,533,619.52	-847,905.48
06/30/2010	EQUITIES	OIL DRI CORP AMER	HOUSEHOLD PRODUCTS	57,145.50	18,994.80
06/30/2010	EQUITIES	OIL INDIA LTD	INDIA	199,845.93	18,463.59
06/30/2010	EQUITIES	OIL SEARCH LTD ORD PGK 0.10	PAPUA NEW GUINEA	3,568,083.56	276,608.20
06/30/2010	EQUITIES	OIL STS INTL INC COM	OIL & GAS EQUIP/SVCS	64,238.34	24,215.16
06/30/2010	EQUITIES	OIL STS INTL INC COM	OIL & GAS EQUIP/SVCS	19,255.07	0.00
06/30/2010	EQUITIES	OIL STS INTL INC COM	OIL & GAS EQUIP/SVCS	18,327,321.10	1,873,410.78
06/30/2010	EQUITIES	OILES CORP Y50	METAL PRODUCTS	418,501.12	-56,791.14
06/30/2010	EQUITIES	OITA BANK Y50	BANKS	385,913.89	-311,193.53
06/30/2010	EQUITIES	OJI PAPER CO JPY50	PULP AND PAPER	2,616,961.63	-234,203.42
06/30/2010	EQUITIES	OJI PAPER CO JPY50	PULP AND PAPER	213,002.13	0.00
06/30/2010	EQUITIES	OKABE Y50	METAL PRODUCTS	76,654.30	-10,583.74
06/30/2010	EQUITIES	OKASAN HOLDINGS INC Y50	JAPAN	164,782.02	0.00
06/30/2010	EQUITIES	OKI ELEC INDUSTRY CO Y50	INFORMATN & COMMUNICATION	80,054.24	-17,908.43
06/30/2010	EQUITIES	OKINAWA CELLULAR NPV	INFORMATN & COMMUNICATION	602,830.83	27,960.81
06/30/2010	EQUITIES	OKINAWA ELECTRIC POWER Y500	ELECTRIC POWER AND GAS	1,921,244.89	-361,301.73
06/30/2010	EQUITIES	OKUMURA CORP Y50	CONSTRUCTION	44,208.39	2,891.90
06/30/2010	EQUITIES	OKURA INDUSTRIAL Y50	CHEMICALS	105,367.84	-8,736.46
06/30/2010	EQUITIES	OKUWA CO JPY50	RETAIL TRADE	20,341.28	519.52
06/30/2010	EQUITIES	OKUWA CO JPY50	RETAIL TRADE	30,511.92	-4,908.35
06/30/2010	EQUITIES	OLAM INTERNATIONAL LIMITED ORD	SINGAPORE	112,807.27	0.00
06/30/2010	EQUITIES	OLAM INTERNATIONAL LIMITED ORD	SINGAPORE	2,052,149.79	295,418.74
06/30/2010	EQUITIES	OLD DOMINION FREIGHT LINE INC	TRUCKING	36,932.14	7,230.88
06/30/2010	EQUITIES	OLD DOMINION FREIGHT LINE INC	TRUCKING	1,485,332.66	434,865.44
06/30/2010	EQUITIES	OLD MUTUAL ORD GBP0.10	LIFE ASSURANCE	426,130.06	0.00
06/30/2010	EQUITIES	OLD MUTUAL ORD GBP0.10	LIFE ASSURANCE	13,596,329.33	-1,055,031.16
06/30/2010	EQUITIES	OLD NATIONAL BANCORP IND	REGIONAL BANKS	28,800.80	-3,882.80
06/30/2010	EQUITIES	OLD NATIONAL BANCORP IND	REGIONAL BANKS	948,240.44	-912,301.17
06/30/2010	EQUITIES	OLD REPUBLIC INTERNATIONAL COR	PROPERTY & CASUALTY INS	11,548,548.45	-3,261,516.46
06/30/2010	EQUITIES	OLD REPUBLIC INTERNATIONAL COR	PROPERTY & CASUALTY INS	94,686.78	18,109.92
06/30/2010	EQUITIES	OLD REPUBLIC INTERNATIONAL COR	PROPERTY & CASUALTY INS	30,386.15	0.00
06/30/2010	EQUITIES	OLD SECOND BANCORP INC DEL	REGIONAL BANKS	4.25	0.00
06/30/2010	EQUITIES	OLD SECOND BANCORP INC DEL	REGIONAL BANKS	351.17	0.00
06/30/2010	EQUITIES	OLIN CORP	DIVERSIFIED CHEMICALS	1,788,829.65	-11,862.81
06/30/2010	EQUITIES	OLIN CORP	DIVERSIFIED CHEMICALS	45,713.43	13,190.94
06/30/2010	EQUITIES	OLYMPIC CORP JPY50	RETAIL TRADE	34,045.66	-1,691.90
06/30/2010	EQUITIES	OLYMPIC STEEL INC	STEEL	7,717.92	1,173.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OLYMPIC STEEL INC	STEEL	958,675.92	-332,063.02
06/30/2010	EQUITIES	OLYMPUS CORP Y50	PRECISION INSTRUMENTS	263,796.32	0.00
06/30/2010	EQUITIES	OLYMPUS CORP Y50	PRECISION INSTRUMENTS	2,543,333.69	-1,536,975.43
06/30/2010	EQUITIES	OMAN TELECOMMUNICATIONS CO	OMAN	265,602.08	-38,594.15
06/30/2010	EQUITIES	OMEGA FLEX INC	INDUSTRIAL MACHINERY	13,340.70	-2,507.10
06/30/2010	EQUITIES	OMEGA HEALTHCARE INVS INC	SPECIALIZED REITS	10,371,950.67	1,584,111.46
06/30/2010	EQUITIES	OMEGA HEALTHCARE INVS INC	SPECIALIZED REITS	67,662.35	16,805.25
06/30/2010	EQUITIES	OMEROS CORP COM	BIOTECHNOLOGY	3,524.50	-42.00
06/30/2010	EQUITIES	OMEROS CORP COM	BIOTECHNOLOGY	6,729.94	-268.29
06/30/2010	EQUITIES	OMNIA HLDGS NPV	SOUTH AFRICA	128,634.82	0.00
06/30/2010	EQUITIES	OMNIAMERICAN BANCORP INC	REGIONAL BANKS	63,461.09	-2,535.00
06/30/2010	EQUITIES	OMNICARE INC COM	HEALTH CARE SERVICES	8,235,560.40	-2,909,778.44
06/30/2010	EQUITIES	OMNICARE INC COM	HEALTH CARE SERVICES	86,315.40	-10,561.80
06/30/2010	EQUITIES	OMNICARE INC COM	HEALTH CARE SERVICES	26,937.30	0.00
06/30/2010	EQUITIES	OMNICELL INC	HEALTH CARE TECHNOLOGY	16,716.70	2,960.64
06/30/2010	EQUITIES	OMNICELL INC	HEALTH CARE TECHNOLOGY	640,132.71	-57,092.72
06/30/2010	EQUITIES	OMNICOM GROUP INC	ADVERTISING	36,597,681.20	-5,577,222.12
06/30/2010	EQUITIES	OMNICOM GROUP INC	ADVERTISING	332,112.00	36,386.28
06/30/2010	EQUITIES	OMNICOM GROUP INC	ADVERTISING	21,366.68	0.00
06/30/2010	EQUITIES	OMNIVISION TECHNOLOGIES INC	SEMICONDUCTORS	41,679.36	21,034.08
06/30/2010	EQUITIES	OMNIVISION TECHNOLOGIES INC	SEMICONDUCTORS	6,650,044.80	2,236,227.44
06/30/2010	EQUITIES	OMNOVA SOLUTIONS INC COM	SPECIALTY CHEMICALS	1,781,039.26	596,551.16
06/30/2010	EQUITIES	OMNOVA SOLUTIONS INC COM	SPECIALTY CHEMICALS	2,538.25	94.77
06/30/2010	EQUITIES	OMRON CORP Y50	ELECTRIC APPLIANCES	226,855.19	0.00
06/30/2010	EQUITIES	OMRON CORP Y50	ELECTRIC APPLIANCES	22,205,492.38	1,480,260.85
06/30/2010	EQUITIES	OMV AG NPV	AUSTRIA	7,066,554.04	-1,471,588.65
06/30/2010	EQUITIES	OMV AG NPV	AUSTRIA	245,513.82	0.00
06/30/2010	EQUITIES	ON ASSIGNMENT INC	HUMAN RESOURCE & EMP SVCS	7,082.24	2,576.64
06/30/2010	EQUITIES	ON ASSIGNMENT INC	HUMAN RESOURCE & EMP SVCS	630,746.91	-62,969.29
06/30/2010	EQUITIES	ON MEDIA CORPORATION KRW500	SOUTH KOREA	337,836.87	-71,634.98
06/30/2010	EQUITIES	ON SEMICONDUCTOR CORP	SEMICONDUCTORS	88,063.14	-201.96
06/30/2010	EQUITIES	ON SEMICONDUCTOR CORP	SEMICONDUCTORS	8,550,495.14	-1,669,277.22
06/30/2010	EQUITIES	ONE LIBERTY PPTYS INC	DIVERSIFIED REITS	43,403.01	-3,933.05
06/30/2010	EQUITIES	ONE LIBERTY PPTYS INC	DIVERSIFIED REITS	2,982.00	-201.22
06/30/2010	EQUITIES	ONEBEACON INSURANCE GROUP LTD	PROPERTY & CASUALTY INS	3,027.36	0.00
06/30/2010	EQUITIES	ONEBEACON INSURANCE GROUP LTD	PROPERTY & CASUALTY INS	12,487.04	3,836.80
06/30/2010	EQUITIES	ONEBEACON INSURANCE GROUP LTD	PROPERTY & CASUALTY INS	866,460.24	-227,097.26
06/30/2010	EQUITIES	ONEOK INC NEW COM	GAS UTILITIES	16,846,437.25	3,292,179.33
06/30/2010	EQUITIES	ONEOK INC NEW COM	GAS UTILITIES	144,455.00	51,569.60
06/30/2010	EQUITIES	ONEOK INC NEW COM	GAS UTILITIES	48,092.49	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ONESTEEL LTD	AUSTRALIA	168,229.34	0.00
06/30/2010	EQUITIES	ONESTEEL LTD	AUSTRALIA	3,219,847.74	-613,278.98
06/30/2010	EQUITIES	ONEX CORP	CDN MULTI-SECTOR HLDGS	116,887.47	0.00
06/30/2010	EQUITIES	ONEX CORP	CDN MULTI-SECTOR HLDGS	2,739,897.89	-187,708.55
06/30/2010	EQUITIES	ONLINE RESOURCES CORPORATION	DATA PROCNG/OUTSRCD SVCS	153,413.05	-157,473.40
06/30/2010	EQUITIES	ONLINE RESOURCES CORPORATION	DATA PROCNG/OUTSRCD SVCS	5,191.65	-1,063.35
06/30/2010	EQUITIES	ONO PHARMACEUTICAL CO Y50	PHARMACEUTICAL	175,369.68	0.00
06/30/2010	EQUITIES	ONO PHARMACEUTICAL CO Y50	PHARMACEUTICAL	6,202,051.37	-962,275.72
06/30/2010	EQUITIES	ONOKEN CO LTD JPY50	IRON AND STEEL	127,206.24	-99,316.03
06/30/2010	EQUITIES	ONOKEN CO LTD JPY50	IRON AND STEEL	19,416.88	-325.24
06/30/2010	EQUITIES	ONWARD HOLDINGS CO Y50	TEXTILES AND APPARELS	1,115.38	0.00
06/30/2010	EQUITIES	ONYX PHARMACEUTICALS INC	BIOTECHNOLOGY	45,382.18	-2,418.49
06/30/2010	EQUITIES	ONYX PHARMACEUTICALS INC	BIOTECHNOLOGY	3,061,936.98	-1,547,256.39
06/30/2010	EQUITIES	OPAP SA EUR0.3 (CR)	GREECE	154,889.49	0.00
06/30/2010	EQUITIES	OPAP SA EUR0.3 (CR)	GREECE	2,882,258.29	-1,757,036.83
06/30/2010	EQUITIES	OPEN JT STK CO-VIMPEL	RUSSIA	463,195.35	0.00
06/30/2010	EQUITIES	OPEN TEXT CORP COM	CDN INTERNET SFTWRE/SVCS	1,396,488.00	140,616.86
06/30/2010	EQUITIES	OPEN TEXT CORPORATION	CDN INTERNET SFTWRE/SVCS	1,244,791.70	-11,681.74
06/30/2010	EQUITIES	OPEN TEXT CORPORATION	CDN INTERNET SFTWRE/SVCS	107,235.48	0.00
06/30/2010	EQUITIES	OPENTABLE INC	INTERNET SOFTWARE & SVCS	17,624.75	-1,463.50
06/30/2010	EQUITIES	OPENTABLE INC	INTERNET SOFTWARE & SVCS	203,825.05	2,413.10
06/30/2010	EQUITIES	OPENWAVE SYS INC	INTERNET SOFTWARE & SVCS	153,388.83	-38,036.82
06/30/2010	EQUITIES	OPENWAVE SYS INC	INTERNET SOFTWARE & SVCS	2,233.00	-578.30
06/30/2010	EQUITIES	OPERA SOFTWARE SA NOK0.02	NORWAY	253,310.19	-6,666.76
06/30/2010	EQUITIES	OPKO HEALTH INC COM	BIOTECHNOLOGY	76,155.22	-6,952.01
06/30/2010	EQUITIES	OPKO HEALTH INC COM	BIOTECHNOLOGY	4,443.16	2,123.28
06/30/2010	EQUITIES	OPLINK COMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	11,879.57	2,337.78
06/30/2010	EQUITIES	OPLINK COMMUNICATIONS INC	COMMUNICATIONS EQUIPMENT	551,131.80	6,897.79
06/30/2010	EQUITIES	OPNET TECHNOLOGIES INC COM	SYSTEMS SOFTWARE	131,328.60	37,169.58
06/30/2010	EQUITIES	OPNET TECHNOLOGIES INC COM	SYSTEMS SOFTWARE	7,873.84	2,964.08
06/30/2010	EQUITIES	OPNEXT INC COM	COMMUNICATIONS EQUIPMENT	107,971.05	-99,803.46
06/30/2010	EQUITIES	OPPENHEIMER HOLDINGS INC	INVESTMNT BKG & BROKERAGE	150,669.45	-5,477.31
06/30/2010	EQUITIES	OPPENHEIMER HOLDINGS INC	INVESTMNT BKG & BROKERAGE	11,975.00	4,705.00
06/30/2010	EQUITIES	OPTI CANADA INC	CDN OIL & GAS EXPL & PROD	115,712.85	15,029.32
06/30/2010	EQUITIES	OPTIMER PHARMACEUTICALS INC	PHARMACEUTICALS	-214,072.11	252,525.94
06/30/2010	EQUITIES	OPTIMER PHARMACEUTICALS INC	PHARMACEUTICALS	11,791.44	-4,593.49
06/30/2010	EQUITIES	OPTIONSXPRESS HLDGS INC	INVESTMNT BKG & BROKERAGE	27,796.84	-2,428.73
06/30/2010	EQUITIES	OPTIONSXPRESS HLDGS INC	INVESTMNT BKG & BROKERAGE	1,188,936.64	-239,435.90
06/30/2010	EQUITIES	OPTO TECH CORPN TWD10	TAIWAN	63,942.84	0.00
06/30/2010	EQUITIES	ORACLE CORP	SYSTEMS SOFTWARE	2,585,329.12	289,769.12

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ORACLE CORP	SYSTEMS SOFTWARE	272,615,779.48	66,032,585.16
06/30/2010	EQUITIES	ORACLE CORP JAPAN JPY50	SERVICES	96,979.99	0.00
06/30/2010	EQUITIES	ORACLE CORP JAPAN JPY50	SERVICES	1,843,599.58	-50,451.55
06/30/2010	EQUITIES	ORASCOM CONSTRUCTIONS INDUSTRI	EGYPT	19,173,632.71	-2,550,596.66
06/30/2010	EQUITIES	ORASCOM DEVELOPMENT HOLDING	SWITZERLAND	1,245,390.84	-375,203.34
06/30/2010	EQUITIES	ORASCOM HOTELS & DEVELOPMENT	EGYPT	3.16	0.00
06/30/2010	EQUITIES	ORASCOM TEL HLDG GDR	EGYPT	9,518,700.40	-11,584,663.58
06/30/2010	EQUITIES	ORASCOM TELECOM HLDGS SAE EGP1	EGYPT	352,132.85	-57,857.13
06/30/2010	EQUITIES	ORASURE TECHNOLOGIES INC COM	HEALTH CARE SUPPLIES	128,862.16	-671.83
06/30/2010	EQUITIES	ORASURE TECHNOLOGIES INC COM	HEALTH CARE SUPPLIES	8,588.65	2,467.15
06/30/2010	EQUITIES	ORBITAL SCIENCES CORP COM	AEROSPACE & DEFENSE	37,879.54	3,026.52
06/30/2010	EQUITIES	ORBITAL SCIENCES CORP COM	AEROSPACE & DEFENSE	3,926,351.52	88,383.85
06/30/2010	EQUITIES	ORBITZ WORLDWIDE INC COM	INTERNET RETAIL	191,989.71	-51,434.35
06/30/2010	EQUITIES	ORBITZ WORLDWIDE INC COM	INTERNET RETAIL	6,888.48	2,878.12
06/30/2010	EQUITIES	ORCHARD PARADE HLDGS SGD0.50	SINGAPORE	123,472.53	-116,248.77
06/30/2010	EQUITIES	ORCHID CHEM & PHARM INR10	INDIA	23,396.23	0.00
06/30/2010	EQUITIES	ORDERFUSION/FSBA	OTHER	0.00	0.00
06/30/2010	EQUITIES	ORDINA NV EUR0.10	NETHERLANDS	170,585.24	-16,676.43
06/30/2010	EQUITIES	ORDINA NV EUR0.10	NETHERLANDS	126,615.63	-10,354.94
06/30/2010	EQUITIES	OREXIGEN THERAPEUTICS INC	BIOTECHNOLOGY	4,128.60	-80.35
06/30/2010	EQUITIES	OREXIGEN THERAPEUTICS INC	BIOTECHNOLOGY	331,216.20	-158,796.25
06/30/2010	EQUITIES	ORGANIZACION SORIANA SA DE CV	MEXICO	10,129,475.75	2,332,696.76
06/30/2010	EQUITIES	ORIGINS AGRITECH LIMITED	CHINA	533,251.00	-95,155.85
06/30/2010	EQUITIES	ORICA LIMITED	AUSTRALIA	391,543.59	0.00
06/30/2010	EQUITIES	ORICA LIMITED	AUSTRALIA	6,878,416.46	426,982.94
06/30/2010	EQUITIES	ORIENT EXPRESS HOTELS LTD CL A	HOTELS, RESORTS & CRUISE	1,879,022.80	-1,967,421.16
06/30/2010	EQUITIES	ORIENT EXPRESS HOTELS LTD CL A	HOTELS, RESORTS & CRUISE	15,865.60	278.72
06/30/2010	EQUITIES	ORIENT OVERSEAS INT USD0.10	HONG KONG	811,977.39	-187,884.64
06/30/2010	EQUITIES	ORIENT OVERSEAS INT USD0.10	HONG KONG	81,131.37	0.00
06/30/2010	EQUITIES	ORIENT PAPER & IND INR10	INDIA	73,858.12	0.00
06/30/2010	EQUITIES	ORIENTAL BK OF COM INR10	INDIA	2,069,281.22	711,114.58
06/30/2010	EQUITIES	ORIENTAL FINL GROUP INC COM	REGIONAL BANKS	13,614.40	3,644.80
06/30/2010	EQUITIES	ORIENTAL FINL GROUP INC COM	REGIONAL BANKS	-322,834.00	221,786.87
06/30/2010	EQUITIES	ORIENTAL HLDGS BERHAD MY\$1	MALAYSIA	135,028.33	0.00
06/30/2010	EQUITIES	ORIENTAL LAND CO JPY50	OTHER PRODUCTS	3,113,202.99	148,653.20
06/30/2010	EQUITIES	ORIENTAL LAND CO JPY50	OTHER PRODUCTS	212,265.88	0.00
06/30/2010	EQUITIES	ORIENTAL METALS HKD0.05	HONG KONG	85,298.15	0.00
06/30/2010	EQUITIES	ORIENTAL UNION CHIM TWD10	TAIWAN	134,777.27	0.00
06/30/2010	EQUITIES	ORIENTAL WATCH HLD HKD0.10	HONG KONG	36,727.17	-13,659.96
06/30/2010	EQUITIES	ORIENTAL WEAVERS CO EGP5	EGYPT	201,831.20	-25,517.54

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ORIENTAL YEAST CO JPY50	JAPAN	27,528.53	-12,863.82
06/30/2010	EQUITIES	ORIENTAL YEAST CO JPY50	JAPAN	13,764.27	-2,371.57
06/30/2010	EQUITIES	ORIFLAME COSMETICS SDR EACH	LUXEMBOURG	8,703,580.41	494,984.18
06/30/2010	EQUITIES	ORIGIN ENERGY LTD NPV	AUSTRALIA	65,568.69	-6,104.24
06/30/2010	EQUITIES	ORIGIN ENERGY LTD NPV	AUSTRALIA	557,480.23	0.00
06/30/2010	EQUITIES	ORIGIN ENERGY LTD NPV	AUSTRALIA	11,169,013.26	764,126.66
06/30/2010	EQUITIES	ORIOLA KD CORP SER B NPV	FINLAND	919,850.40	-284,366.62
06/30/2010	EQUITIES	ORION CORP SER B NPV	FINLAND	1,202,555.31	-7,637.70
06/30/2010	EQUITIES	ORION CORP SER B NPV	FINLAND	87,962.27	0.00
06/30/2010	EQUITIES	ORION MARINE GROUP INC	CONSTRUCTION & ENGINEERNG	11,118.60	-4,776.30
06/30/2010	EQUITIES	ORION MARINE GROUP INC	CONSTRUCTION & ENGINEERNG	1,298,504.80	-155,387.63
06/30/2010	EQUITIES	ORITANI FINL CORP NEW	THRIFTS & MTG FINANCE	150,325.00	-1,918.74
06/30/2010	EQUITIES	ORITANI FINL CORP NEW	THRIFTS & MTG FINANCE	8,040.00	980.88
06/30/2010	EQUITIES	ORIX CORP Y50	OTHER FINANCING BUSINESS	388,309.23	0.00
06/30/2010	EQUITIES	ORIX CORP Y50	OTHER FINANCING BUSINESS	7,619,464.88	-4,305,867.23
06/30/2010	EQUITIES	ORIX JREIT INC REAL ESTATE INV	OTHER FINANCING BUSINESS	1,617.98	0.00
06/30/2010	EQUITIES	ORKLA ASA NOK1.25 (POST	NORWAY	252,091.71	0.00
06/30/2010	EQUITIES	ORKLA ASA NOK1.25 (POST	NORWAY	2,561,837.02	-2,188,667.59
06/30/2010	EQUITIES	ORLEANS ENERGY LTD	CDN OIL & GAS EXPL & PROD	26,683.29	6,215.45
06/30/2010	EQUITIES	ORMAT INDUSTRIES SHK1	ISRAEL	195,762.47	11,013.23
06/30/2010	EQUITIES	ORMAT INDUSTRIES SHK1	ISRAEL	21,032.39	0.00
06/30/2010	EQUITIES	ORMAT TECHNOLOGIES INC	INDEP PWR PROD/ENRGY TRAD	2,592.04	0.00
06/30/2010	EQUITIES	ORMAT TECHNOLOGIES INC	INDEP PWR PROD/ENRGY TRAD	19,916.16	-6,434.56
06/30/2010	EQUITIES	ORMAT TECHNOLOGIES INC	INDEP PWR PROD/ENRGY TRAD	1,897,806.36	-555,729.91
06/30/2010	EQUITIES	ORRSTOWN FINL SVCS INC COM	REGIONAL BANKS	41,980.61	-27,491.51
06/30/2010	EQUITIES	ORTHOFIX INTERNATIONAL N V	HEALTH CARE EQUIPMENT	19,358.20	4,482.02
06/30/2010	EQUITIES	ORTHOFIX INTERNATIONAL N V	HEALTH CARE EQUIPMENT	1,541,252.45	196,581.33
06/30/2010	EQUITIES	ORTHOVITA INC CDT COM	HEALTH CARE EQUIPMENT	174,188.21	-121,161.14
06/30/2010	EQUITIES	ORTHOVITA INC CDT COM	HEALTH CARE EQUIPMENT	5,600.77	-4,012.04
06/30/2010	EQUITIES	ORVANA MINERALS CORP	CDN GOLD	23,161.81	8,052.42
06/30/2010	EQUITIES	OSAKA GAS CO Y50	ELECTRIC POWER AND GAS	354,603.69	0.00
06/30/2010	EQUITIES	OSAKA GAS CO Y50	ELECTRIC POWER AND GAS	6,647,624.98	-600,998.30
06/30/2010	EQUITIES	OSAKA ORGANIC CHEM JPY50	CHEMICALS	24,575.34	2,790.28
06/30/2010	EQUITIES	OSAKA SECURITIES E NPV	OTHER FINANCING BUSINESS	4,300,947.87	-705,244.98
06/30/2010	EQUITIES	OSAKA STEEL CO Y50	IRON AND STEEL	644,411.19	-163,660.11
06/30/2010	EQUITIES	OSEM INVESTMENT ORD SHKI	ISRAEL	191,951.09	0.00
06/30/2010	EQUITIES	OSG CORP Y50	MACHINERY	484.09	0.00
06/30/2010	EQUITIES	OSHKOSH CORP	CONSTR,FARM MACH & HVY TR	87,123.36	49,306.32
06/30/2010	EQUITIES	OSHKOSH CORP	CONSTR,FARM MACH & HVY TR	14,388,161.16	-2,844,800.10
06/30/2010	EQUITIES	OSI SYSTEMS INC COM	ELECTRONIC EQUIP & INSTR	2,072,391.79	341,440.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OSI SYSTEMS INC COM	ELECTRONIC EQUIP & INSTR	17,772.80	4,375.70
06/30/2010	EQUITIES	OSIM INTERNATIONAL SGD0.05	SINGAPORE	136,777.45	65,030.73
06/30/2010	EQUITIES	OSIM INTERNATIONAL SGD0.05	SINGAPORE	1,856,739.64	313,826.73
06/30/2010	EQUITIES	OSIRIS THERAPEUTICS INC NEW	BIOTECHNOLOGY	4,793.25	-5,458.90
06/30/2010	EQUITIES	OSIRIS THERAPEUTICS INC NEW	BIOTECHNOLOGY	192,096.03	-242,053.13
06/30/2010	EQUITIES	OSISKO MINING CORP	CDN GOLD	1,104,085.07	102,319.12
06/30/2010	EQUITIES	OSK HOLDINGS BERHAD ORD MY\$1	MALAYSIA	78,694.30	0.00
06/30/2010	EQUITIES	OSK VENTURES INTERNATIONAL	MALAYSIA	3,502.84	0.00
06/30/2010	EQUITIES	OSTJYDSK BANK DKK100	DENMARK	16,438.78	-40,587.22
06/30/2010	EQUITIES	OTOKAR TRY1	TURKEY	64,998.81	0.00
06/30/2010	EQUITIES	OTP BANK GDR-EACH REPR 1 ORD	HUNGARY	6,935.88	0.00
06/30/2010	EQUITIES	OTP BANK HUF100	HUNGARY	992,112.31	-41,509.06
06/30/2010	EQUITIES	OTP BANK HUF100	HUNGARY	175,790.41	-44,784.80
06/30/2010	EQUITIES	OTP BK LTD NATL SVGS & COML BK	HUNGARY	1,362.24	0.00
06/30/2010	EQUITIES	OTSUKA SHOKAI JPY50	OTHER PRODUCTS	51,657.67	0.00
06/30/2010	EQUITIES	OTSUKA SHOKAI JPY50	OTHER PRODUCTS	1,001,825.07	-395,061.53
06/30/2010	EQUITIES	OTTER TAIL CORP	INDUSTRIAL CONGLOMERATES	19,484.64	-30.24
06/30/2010	EQUITIES	OTTER TAIL CORP	INDUSTRIAL CONGLOMERATES	1,188,795.00	-268,199.61
06/30/2010	EQUITIES	OTTOGI CORPN KRW5000	SOUTH KOREA	153,126.65	0.00
06/30/2010	EQUITIES	OUTDOOR CHANNEL HLDGS INC	CABLE & SATELLITE	4,838.12	-2,039.10
06/30/2010	EQUITIES	OUTDOOR CHANNEL HLDGS INC	CABLE & SATELLITE	-27,996.65	2,600.68
06/30/2010	EQUITIES	OUTOKUMPU OY ORD A FIM10	FINLAND	-628,287.98	-112,179.93
06/30/2010	EQUITIES	OUTOKUMPU OY ORD A FIM10	FINLAND	100,806.97	0.00
06/30/2010	EQUITIES	OUTOTEC OYJ NPV	FINLAND	-2,433,276.57	535,249.54
06/30/2010	EQUITIES	OUTSOURCING INC NPV	SERVICES	129,140.02	54,779.66
06/30/2010	EQUITIES	OVERHILL FARMS INC	PACKAGED FOODS & MEATS	250,914.00	-93,200.84
06/30/2010	EQUITIES	OVERSEA-CHINESE BKG CORP	SINGAPORE	22,601,226.90	3,313,491.00
06/30/2010	EQUITIES	OVERSEA-CHINESE BKG CORP	SINGAPORE	790,301.61	0.00
06/30/2010	EQUITIES	OVERSEAS SHIPHOLDING GRP INC	OIL & GAS STORAGE & TRANS	32,706.32	5,156.72
06/30/2010	EQUITIES	OVERSEAS SHIPHOLDING GRP INC	OIL & GAS STORAGE & TRANS	1,510,676.40	-419,195.10
06/30/2010	EQUITIES	OVERSTOCK.COM INC	INTERNET RETAIL	572,475.67	-265,611.66
06/30/2010	EQUITIES	OVERSTOCK.COM INC	INTERNET RETAIL	12,920.05	4,520.36
06/30/2010	EQUITIES	OWENS & MINOR INC NEW	HEALTH CARE DISTRIBUTORS	46,741.86	8,597.34
06/30/2010	EQUITIES	OWENS & MINOR INC NEW	HEALTH CARE DISTRIBUTORS	4,985,628.12	806,467.27
06/30/2010	EQUITIES	OWENS CORNING NEW COM	BUILDING PRODUCTS	15,568,394.28	2,733,682.39
06/30/2010	EQUITIES	OWENS CORNING NEW COM	BUILDING PRODUCTS	96,041.01	39,591.95
06/30/2010	EQUITIES	OWENS CORNING NEW COM	BUILDING PRODUCTS	15,803.12	0.00
06/30/2010	EQUITIES	OWENS ILL INC NEW	METAL & GLASS CONTAINERS	31,660.12	0.00
06/30/2010	EQUITIES	OWENS ILL INC NEW	METAL & GLASS CONTAINERS	145,157.60	-1,317.12
06/30/2010	EQUITIES	OWENS ILL INC NEW	METAL & GLASS CONTAINERS	16,571,348.20	-293,352.62

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	OXFORD INDS INC COM	APPAREL ACCESS & LUXURY	871,504.27	-125,402.09
06/30/2010	EQUITIES	OXFORD INDS INC COM	APPAREL ACCESS & LUXURY	12,034.75	4,676.75
06/30/2010	EQUITIES	OYO CORP Y50	SERVICES	185,211.36	-131,797.53
06/30/2010	EQUITIES	OYO GEOSPACE COM	OIL & GAS EQUIP/SVCS	8,677.92	6,145.07
06/30/2010	EQUITIES	OYO GEOSPACE COM	OIL & GAS EQUIP/SVCS	245,308.80	43,831.59
06/30/2010	EQUITIES	OZ MINERALS LTD AUD0.4	AUSTRALIA	127,444.60	0.00
06/30/2010	EQUITIES	OZ MINERALS LTD AUD0.4	AUSTRALIA	5,611,430.95	-3,103,157.21
06/30/2010	EQUITIES	P A M TRANSN SVCS INC	TRUCKING	21,432.78	-1,499.75
06/30/2010	EQUITIES	P.S. CORP JPY50	CONSTRUCTION	15,651.49	-208.93
06/30/2010	EQUITIES	P-TWO INDUSTRIES INC TWD10	TAIWAN	24,648.71	-3,937.97
06/30/2010	EQUITIES	PA RESOURCES AB NPV	SWEDEN	45,710.63	-77,245.39
06/30/2010	EQUITIES	PACCAR INC	CONSTR,FARM MACH & HVY TR	37,858,598.37	5,734,892.70
06/30/2010	EQUITIES	PACCAR INC	CONSTR,FARM MACH & HVY TR	456,710.85	113,539.78
06/30/2010	EQUITIES	PACE PLC ORD5P	ELECTRONIC & ELECT EQUIP	494,459.02	-53,691.78
06/30/2010	EQUITIES	PACER INTL INC TENN	AIR FREIGHT & LOGISTICS	10,023.66	6,219.71
06/30/2010	EQUITIES	PACER INTL INC TENN	AIR FREIGHT & LOGISTICS	1,477,874.73	-290,181.97
06/30/2010	EQUITIES	PACIFIC BASIN SHIP USD0.1	HONG KONG	2,155,150.47	-360,451.36
06/30/2010	EQUITIES	PACIFIC BRANDS NPV	AUSTRALIA	903,775.84	-1,102,148.91
06/30/2010	EQUITIES	PACIFIC CENTURY PREMIUM	HONG KONG	193,657.50	-153,994.71
06/30/2010	EQUITIES	PACIFIC CONTL CORP COM	REGIONAL BANKS	5,274.79	-1,340.83
06/30/2010	EQUITIES	PACIFIC CONTL CORP COM	REGIONAL BANKS	101,622.57	-23,736.96
06/30/2010	EQUITIES	PACIFIC INDUSTRIAL JPY50	LAND TRANSPORTATION	49,474.52	-13,638.93
06/30/2010	EQUITIES	PACIFIC INDUSTRIAL JPY50	LAND TRANSPORTATION	125,935.13	-43,056.38
06/30/2010	EQUITIES	PACIFIC METALS CO Y50	METAL PRODUCTS	381,965.98	0.00
06/30/2010	EQUITIES	PACIFIC RUBIALES ENERGY CORP	CDN OIL & GAS EXPL & PROD	284,491.36	0.00
06/30/2010	EQUITIES	PACIFIC RUBIALES ENERGY CORP	CDN OIL & GAS EXPL & PROD	4,815,791.49	1,813,273.75
06/30/2010	EQUITIES	PACIFIC SUNWEAR CALIF INC COM	APPAREL RETAIL	562,556.80	-1,018,700.65
06/30/2010	EQUITIES	PACIFIC SUNWEAR CALIF INC COM	APPAREL RETAIL	6,099.20	-1,716.70
06/30/2010	EQUITIES	PACIFIC TEXTILES HLDGS	CHINA	309,509.90	-116,683.84
06/30/2010	EQUITIES	PACKAGING CORP OF AMERICA	PAPER PACKAGING	80,271.06	24,059.70
06/30/2010	EQUITIES	PACKAGING CORP OF AMERICA	PAPER PACKAGING	23,937.23	0.00
06/30/2010	EQUITIES	PACKAGING CORP OF AMERICA	PAPER PACKAGING	9,945,687.42	844,513.15
06/30/2010	EQUITIES	PACTIV CORP	METAL & GLASS CONTAINERS	16,175,614.20	4,859,541.85
06/30/2010	EQUITIES	PACTIV CORP	METAL & GLASS CONTAINERS	3,570.35	0.00
06/30/2010	EQUITIES	PACTIV CORP	METAL & GLASS CONTAINERS	119,448.65	28,521.85
06/30/2010	EQUITIES	PACWEST BANCORP	REGIONAL BANKS	23,857.93	5,907.60
06/30/2010	EQUITIES	PACWEST BANCORP	REGIONAL BANKS	985,517.44	-283,825.25
06/30/2010	EQUITIES	PADCOM HLDGS INC COM STK	OTHER	6,056,101.63	-17,508,335.09
06/30/2010	EQUITIES	PADDY POWER ORD EUR0.10	IRELAND	2,330,414.48	638,730.53
06/30/2010	EQUITIES	PAETEC HLDG CORP COM	ALTERNATIVE CARRIERS	14,056.02	1,772.46

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PAETEC HLDG CORP COM	ALTERNATIVE CARRIERS	677,962.56	-298,699.69
06/30/2010	EQUITIES	PAGESJAUNES GROUPE SA EUR0.20	FRANCE	69,768.01	0.00
06/30/2010	EQUITIES	PAGESJAUNES GROUPE SA EUR0.20	FRANCE	1,708,622.13	-398,706.76
06/30/2010	EQUITIES	PAIN THERAPEUTICS INC COM	PHARMACEUTICALS	8,445.64	1,560.29
06/30/2010	EQUITIES	PAIN THERAPEUTICS INC COM	PHARMACEUTICALS	450,704.72	-93,039.29
06/30/2010	EQUITIES	PAKISTAN OILFIELDS PKR10	PAKISTAN	92,885.11	0.00
06/30/2010	EQUITIES	PAKISTAN PETROLEUM LIMITED	PAKISTAN	430,564.18	-29,826.31
06/30/2010	EQUITIES	PAKISTAN ST OIL ORD PKRP10	PAKISTAN	1,076,454.04	-562.25
06/30/2010	EQUITIES	PAKISTAN TELECOM CORP 'A'PKR10	PAKISTAN	910,477.17	-87,685.21
06/30/2010	EQUITIES	PALABORA MINING CO ORD R1	SOUTH AFRICA	132,859.23	0.00
06/30/2010	EQUITIES	PALADIN ENERGY LTD NPV	AUSTRALIA	922,492.74	-282,704.16
06/30/2010	EQUITIES	PALADIN ENERGY LTD NPV	AUSTRALIA	104,140.45	0.00
06/30/2010	EQUITIES	PALISBURG HOLDINGS HKD0.10	HONG KONG	173,503.99	93.23
06/30/2010	EQUITIES	PALL CORP COM	INDUSTRIAL MACHINERY	130,502.89	36,071.50
06/30/2010	EQUITIES	PALL CORP COM	INDUSTRIAL MACHINERY	11,255,762.56	2,137,908.28
06/30/2010	EQUITIES	PALM INC NEW	COMMUNICATIONS EQUIPMENT	1,622,827.83	-771,204.04
06/30/2010	EQUITIES	PALM INC NEW	COMMUNICATIONS EQUIPMENT	32,495.59	-33,307.71
06/30/2010	EQUITIES	PALOMAR MED TECH INC NEW COM	HEALTH CARE EQUIPMENT	11,234.76	-221.68
06/30/2010	EQUITIES	PALOMAR MED TECH INC NEW COM	HEALTH CARE EQUIPMENT	484,694.85	-284,886.40
06/30/2010	EQUITIES	PAN AMERICAN SILVER CORP	CDN PREC METALS & MINS	1,413,864.28	18,566.32
06/30/2010	EQUITIES	PAN AMERICAN SILVER CORP	CDN PREC METALS & MINS	131,608.73	0.00
06/30/2010	EQUITIES	PAN PACIFIC PETROL NPV	AUSTRALIA	14,171.06	-31,563.61
06/30/2010	EQUITIES	PAN-UNITED CORP SGD0.10	SINGAPORE	188,883.32	20,616.50
06/30/2010	EQUITIES	PANASONIC CORP	ELECTRIC APPLIANCES	11,530,148.32	-5,606,173.77
06/30/2010	EQUITIES	PANASONIC CORP	ELECTRIC APPLIANCES	1,256,389.45	0.00
06/30/2010	EQUITIES	PANASONIC ELECTRIC WORKS CO	ELECTRIC APPLIANCES	189,357.96	0.00
06/30/2010	EQUITIES	PANASONIC ELECTRIC WORKS CO	ELECTRIC APPLIANCES	2,477,880.88	-431,390.16
06/30/2010	EQUITIES	PANASONIC ELECTRIC WORKS INFO	ELECTRIC APPLIANCES	15,971.30	-2,046.61
06/30/2010	EQUITIES	PANERA BREAD CO CL A COM	RESTAURANTS	59,554.39	16,829.52
06/30/2010	EQUITIES	PANERA BREAD CO CL A COM	RESTAURANTS	14,615,144.22	3,743,976.78
06/30/2010	EQUITIES	PANGBOURNE PROP UNITS (1 ORD &	SOUTH AFRICA	237,335.04	0.00
06/30/2010	EQUITIES	PANHANDLE OIL AND GAS INC	OIL & GAS EXPL & PROD	134,687.28	10,528.82
06/30/2010	EQUITIES	PANHANDLE OIL AND GAS INC	OIL & GAS EXPL & PROD	9,726.24	2,586.24
06/30/2010	EQUITIES	PANORAMIC RESOURCES LTD NPV	AUSTRALIA	404,350.24	14,464.11
06/30/2010	EQUITIES	PANTRY INC/THE	FOOD RETAIL	9,481.92	-4,011.84
06/30/2010	EQUITIES	PANTRY INC/THE	FOOD RETAIL	834,677.05	-361,892.78
06/30/2010	EQUITIES	PAPA JOHNS INTL INC COM	RESTAURANTS	1,785,788.80	41,062.43
06/30/2010	EQUITIES	PAPA JOHNS INTL INC COM	RESTAURANTS	13,710.16	-2,425.37
06/30/2010	EQUITIES	PAPERLINX NPV	AUSTRALIA	81,767.34	6.87
06/30/2010	EQUITIES	PAR PHARMACEUTICAL COS INC	PHARMACEUTICALS	39,433.24	19,625.48

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PAR PHARMACEUTICAL COS INC	PHARMACEUTICALS	3,864,846.92	624,654.19
06/30/2010	EQUITIES	PARAGON GROUP OF COMPANIES	FINANCIAL SERVICES	552,043.15	-89,402.26
06/30/2010	EQUITIES	PARAMETRIC TECHNOLOGY CORP COM	APPLICATION SOFTWARE	57,054.47	15,566.36
06/30/2010	EQUITIES	PARAMETRIC TECHNOLOGY CORP COM	APPLICATION SOFTWARE	2,706,224.67	494,270.16
06/30/2010	EQUITIES	PARAMOUNT RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,918,933.80	280,816.76
06/30/2010	EQUITIES	PARANA BANCO S/A PRF NPV	BRAZIL	96,814.10	0.00
06/30/2010	EQUITIES	PARAREDE SGPS EUR1	PORTUGAL	4,936.35	-2,022.37
06/30/2010	EQUITIES	PAREXEL INTERNATIONAL CORP	LIFE SCIENCES TOOLS & SVC	38,828.88	20,095.02
06/30/2010	EQUITIES	PAREXEL INTERNATIONAL CORP	LIFE SCIENCES TOOLS & SVC	3,387,261.52	1,218,200.36
06/30/2010	EQUITIES	PARGESA HLDGS SA CHF20(BR)	SWITZERLAND	89,825.08	0.00
06/30/2010	EQUITIES	PARGESA HLDGS SA CHF20(BR)	SWITZERLAND	940,440.39	-413,360.12
06/30/2010	EQUITIES	PARK ELECTROCHEMICAL CORP	ELECTRC MANUFACTNG SVCS	17,184.64	3,773.44
06/30/2010	EQUITIES	PARK ELECTROCHEMICAL CORP	ELECTRC MANUFACTNG SVCS	1,110,435.31	60,009.53
06/30/2010	EQUITIES	PARK NATL CORP COM	REGIONAL BANKS	1,388,994.24	-570,387.71
06/30/2010	EQUITIES	PARK NATL CORP COM	REGIONAL BANKS	22,568.88	-62.46
06/30/2010	EQUITIES	PARK 24 CO JPY50	SERVICES	1,454,148.50	-64,670.36
06/30/2010	EQUITIES	PARK-OHIO HLDGS CORP COM	AIR FREIGHT & LOGISTICS	2,158.50	-177.00
06/30/2010	EQUITIES	PARK-OHIO HLDGS CORP COM	AIR FREIGHT & LOGISTICS	10,274.46	-822.17
06/30/2010	EQUITIES	PARKER DRILLING CO COM	OIL & GAS DRILLING	1,268,692.60	-969,427.90
06/30/2010	EQUITIES	PARKER DRILLING CO COM	OIL & GAS DRILLING	17,806.60	-1,217.16
06/30/2010	EQUITIES	PARKER HANNIFIN CORP COM	INDUSTRIAL MACHINERY	276,800.86	60,191.46
06/30/2010	EQUITIES	PARKER HANNIFIN CORP COM	INDUSTRIAL MACHINERY	66,379.95	0.00
06/30/2010	EQUITIES	PARKER HANNIFIN CORP COM	INDUSTRIAL MACHINERY	33,852,894.92	4,587,348.70
06/30/2010	EQUITIES	PARKSON RETAIL GROUP LTD	CHINA	11,824,698.88	2,054,828.23
06/30/2010	EQUITIES	PARKWAY HLDGS SG\$0.25	SINGAPORE	5,930,992.06	874,568.30
06/30/2010	EQUITIES	PARKWAY PPTYS INV	OFFICE REITS	3,423.95	-374.19
06/30/2010	EQUITIES	PARKWAY PPTYS INV	OFFICE REITS	641,036.29	-1,784,229.20
06/30/2010	EQUITIES	PARMALAT S P A EUR1	ITALY	205,443.18	0.00
06/30/2010	EQUITIES	PARMALAT S P A EUR1	ITALY	25,656,895.57	874,190.07
06/30/2010	EQUITIES	PARTMINER INC	OTHER	33,412.00	-105,506.00
06/30/2010	EQUITIES	PARTNER COMMUNICAT ILS0.01	ISRAEL	736,357.99	-70,453.93
06/30/2010	EQUITIES	PARTNER COMMUNICAT ILS0.01	ISRAEL	62,921.31	0.00
06/30/2010	EQUITIES	PARTNERRE HLDGS LTD BERMUDA	REINSURANCE	56,894.06	0.00
06/30/2010	EQUITIES	PARTNERRE HLDGS LTD BERMUDA	REINSURANCE	18,974,202.66	-354,975.17
06/30/2010	EQUITIES	PARTNERRE HLDGS LTD BERMUDA	REINSURANCE	150,590.58	12,137.17
06/30/2010	EQUITIES	PARTNERS GRP HLDG AG CHF0.01	SWITZERLAND	4,610,405.00	800,784.81
06/30/2010	EQUITIES	PARTRON CO LTD KRW500	SOUTH KOREA	125,275.55	0.00
06/30/2010	EQUITIES	PARTYGAMING ORD GBP0.00015	TRAVEL & LEISURE	48,278.09	0.00
06/30/2010	EQUITIES	PASON SYSTEMS INC	CDN OIL & GAS EQUIP/SVCS	3,106,413.21	221,754.99
06/30/2010	EQUITIES	PATNI COMPUTER SYS INR2	INDIA	4,495,474.70	769,121.83

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PATNI COMPUTER SYS SPONSORED	INDIA	371,983.28	151,602.83
06/30/2010	EQUITIES	PATRIOT COAL CORP COM	COAL & CONSUMABLE FUEL	30,832.00	7,740.80
06/30/2010	EQUITIES	PATRIOT COAL CORP COM	COAL & CONSUMABLE FUEL	1,416,039.50	-550,204.79
06/30/2010	EQUITIES	PATRIOT TRANS HLDG INC COM	TRUCKING	56,556.09	3,344.49
06/30/2010	EQUITIES	PATTERSON COS INC	HEALTH CARE DISTRIBUTORS	18,266,303.97	-2,984,813.27
06/30/2010	EQUITIES	PATTERSON COS INC	HEALTH CARE DISTRIBUTORS	94,320.18	23,417.59
06/30/2010	EQUITIES	PATTERSON-UTI ENERGY INC	OIL & GAS DRILLING	63,680.76	-6,207.61
06/30/2010	EQUITIES	PATTERSON-UTI ENERGY INC	OIL & GAS DRILLING	20,704.66	0.00
06/30/2010	EQUITIES	PATTERSON-UTI ENERGY INC	OIL & GAS DRILLING	12,699,125.01	-4,007,245.56
06/30/2010	EQUITIES	PAYCHEX INC	DATA PROCNG/OUTSRCD SVCS	25,180,693.79	-4,347,196.04
06/30/2010	EQUITIES	PAYCHEX INC	DATA PROCNG/OUTSRCD SVCS	269,854.27	-15,295.01
06/30/2010	EQUITIES	PC CONNECTION INC COM	TECHNOLOGY DISTRIBUTORS	2,769.42	408.21
06/30/2010	EQUITIES	PC CONNECTION INC COM	TECHNOLOGY DISTRIBUTORS	37,638.66	1,363.06
06/30/2010	EQUITIES	PC MALL INC COM	TECHNOLOGY DISTRIBUTORS	219,028.00	-408,172.63
06/30/2010	EQUITIES	PC-TEL INC COM	COMMUNICATIONS EQUIPMENT	232,112.16	-83,964.23
06/30/2010	EQUITIES	PC-TEL INC COM	COMMUNICATIONS EQUIPMENT	2,595.60	-20.60
06/30/2010	EQUITIES	PCCW LIMITED HKD0.25	HONG KONG	55,923.98	0.00
06/30/2010	EQUITIES	PCCW LIMITED HKD0.25	HONG KONG	952,983.29	-8,609.13
06/30/2010	EQUITIES	PDF SOLUTIONS INC COM	SEMICONDUCTOR EQUIPMENT	3,062.40	-55.70
06/30/2010	EQUITIES	PDG REALTY SA EMPRENDIMENTOS E	BRAZIL	267,091.40	0.00
06/30/2010	EQUITIES	PDI INC COM	HEALTH CARE SERVICES	4,769.28	-279.48
06/30/2010	EQUITIES	PDI INC COM	HEALTH CARE SERVICES	1,449.00	-89.25
06/30/2010	EQUITIES	PDL BIOPHARMA INC COM	BIOTECHNOLOGY	22,761.00	-4,333.50
06/30/2010	EQUITIES	PDL BIOPHARMA INC COM	BIOTECHNOLOGY	-342,280.48	-1,536,056.07
06/30/2010	EQUITIES	PEABODY ENERGY CORP	COAL & CONSUMABLE FUEL	30,618,872.83	8,622,242.21
06/30/2010	EQUITIES	PEABODY ENERGY CORP	COAL & CONSUMABLE FUEL	334,718.02	65,181.48
06/30/2010	EQUITIES	PEABODY ENERGY CORP	COAL & CONSUMABLE FUEL	109,028.57	0.00
06/30/2010	EQUITIES	PEACE MARK(HLDGS) HKD0.10	HONG KONG	229.61	-167,217.34
06/30/2010	EQUITIES	PEAK SPORT PRODUCTS LTD	CHINA	1,073,703.47	-194,499.16
06/30/2010	EQUITIES	PEAPACK GLADSTONE FINL CORP	REGIONAL BANKS	2,059.20	-681.37
06/30/2010	EQUITIES	PEAPACK GLADSTONE FINL CORP	REGIONAL BANKS	42,272.10	-21,833.86
06/30/2010	EQUITIES	PEARSON ORD GBP0.25	MEDIA	542,919.44	0.00
06/30/2010	EQUITIES	PEARSON ORD GBP0.25	MEDIA	26,713,404.76	8,632,936.84
06/30/2010	EQUITIES	PEBBLEBROOK HOTEL TRUST	SPECIALIZED REITS	7,351.50	-653.30
06/30/2010	EQUITIES	PEBBLEBROOK HOTEL TRUST	SPECIALIZED REITS	2,945,953.40	-166,546.42
06/30/2010	EQUITIES	PEETS COFFEE & TEA INC COM	RESTAURANTS	2,125,685.10	366,673.33
06/30/2010	EQUITIES	PEETS COFFEE & TEA INC COM	RESTAURANTS	24,543.75	8,082.62
06/30/2010	EQUITIES	PEGAS NONWOVENS S.A. EUR1.24	CZECH REPUBLIC	39,963.66	-4,424.46
06/30/2010	EQUITIES	PEGAS NONWOVENS S.A. EUR1.24	CZECH REPUBLIC	40,050.71	0.00
06/30/2010	EQUITIES	PEGASUS WIRELESS CORP CLASS A	US RIGHTS AND WARRANTS	0.00	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PEGASUS WIRELESS CORP CLASS A	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	PEGASYSTEMS INC	APPLICATION SOFTWARE	20,441.04	3,721.24
06/30/2010	EQUITIES	PEGASYSTEMS INC	APPLICATION SOFTWARE	1,061,166.38	496,917.38
06/30/2010	EQUITIES	PEGATRON CORP	TAIWAN	4,014,390.70	-1,230,319.57
06/30/2010	EQUITIES	PENN NATL GAMING INC COM	CASINOS & GAMING	55,971.30	-12,960.21
06/30/2010	EQUITIES	PENN NATL GAMING INC COM	CASINOS & GAMING	16,599.24	0.00
06/30/2010	EQUITIES	PENN NATL GAMING INC COM	CASINOS & GAMING	5,263,150.20	-2,237,926.58
06/30/2010	EQUITIES	PENN REAL ESTATE INVT SH	RETAIL REITS	1,309,373.00	-911,749.91
06/30/2010	EQUITIES	PENN REAL ESTATE INVT SH	RETAIL REITS	18,611.06	3,579.04
06/30/2010	EQUITIES	PENN VA CORP	OIL & GAS EXPL & PROD	33,925.57	3,323.39
06/30/2010	EQUITIES	PENN VA CORP	OIL & GAS EXPL & PROD	2,206,408.87	-673,937.58
06/30/2010	EQUITIES	PENN WEST ENERGY TRUST	CDN OIL & GAS EXPL & PROD	3,986,957.23	-971,494.67
06/30/2010	EQUITIES	PENN WEST ENERGY TRUST	CDN OIL & GAS EXPL & PROD	414,408.01	0.00
06/30/2010	EQUITIES	PENNANTPARK INVT CORP COM	ASSET MGMT & CUSTODY BNKS	11,811.24	3,526.78
06/30/2010	EQUITIES	PENNANTPARK INVT CORP COM	ASSET MGMT & CUSTODY BNKS	1,121,444.71	105,678.16
06/30/2010	EQUITIES	PENNON GROUP ORD GBP0.407	GAS WATER & MULTIUTILS	1,278,088.20	60,826.92
06/30/2010	EQUITIES	PENNS WOODS BANCORP INC PA	REGIONAL BANKS	102,424.14	-4,887.38
06/30/2010	EQUITIES	PENNYMAC MORTGAGE INVESTMENT	MORTGAGE REITS	118,025.70	-6,346.04
06/30/2010	EQUITIES	PENNYMAC MORTGAGE INVESTMENT	MORTGAGE REITS	3,577.50	-84.75
06/30/2010	EQUITIES	PENSKE AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	20,300.32	53.61
06/30/2010	EQUITIES	PENSKE AUTOMOTIVE GROUP INC	AUTOMOTIVE RETAIL	545,688.96	-152,499.49
06/30/2010	EQUITIES	PENSON WORLDWIDE INC COM	ASSET MGMT & CUSTODY BNKS	260,308.56	-190,766.40
06/30/2010	EQUITIES	PENSON WORLDWIDE INC COM	ASSET MGMT & CUSTODY BNKS	5,160.60	-4,722.21
06/30/2010	EQUITIES	PENTA OCEAN CONSTRUCTION Y50	CONSTRUCTION	62,091.76	-6,300.31
06/30/2010	EQUITIES	PENTA OCEAN CONSTRUCTION Y50	CONSTRUCTION	504,260.37	-128,704.29
06/30/2010	EQUITIES	PENTAIR INC COM	INDUSTRIAL MACHINERY	107,032.80	22,968.84
06/30/2010	EQUITIES	PENTAIR INC COM	INDUSTRIAL MACHINERY	15,740.15	0.00
06/30/2010	EQUITIES	PENTAIR INC COM	INDUSTRIAL MACHINERY	8,428,156.80	-706,524.85
06/30/2010	EQUITIES	PENWEST PHARMACEUTICALS CO	PHARMACEUTICALS	-112,695.00	3,802.33
06/30/2010	EQUITIES	PEOPLE & TELECOMUN KRW500	SOUTH KOREA	63,711.19	0.00
06/30/2010	EQUITIES	PEOPLE'S UNITED FINANCIAL INC	THRIFTS & MTG FINANCE	51,995.59	0.00
06/30/2010	EQUITIES	PEOPLE'S UNITED FINANCIAL INC	THRIFTS & MTG FINANCE	170,518.50	-24,286.35
06/30/2010	EQUITIES	PEOPLE'S UNITED FINANCIAL INC	THRIFTS & MTG FINANCE	20,604,280.50	-3,453,127.13
06/30/2010	EQUITIES	PEOPLES BANCORP INC	REGIONAL BANKS	205,044.50	-144,288.53
06/30/2010	EQUITIES	PEOPLES BANCORP INC	REGIONAL BANKS	3,726.50	-506.29
06/30/2010	EQUITIES	PEOPLES FOOD HLDGS COM STK	SINGAPORE	57,474.39	-853.55
06/30/2010	EQUITIES	PEP BOYS MANNY MOE & JACK COM	AUTOMOTIVE RETAIL	15,832.82	2,626.89
06/30/2010	EQUITIES	PEP BOYS MANNY MOE & JACK COM	AUTOMOTIVE RETAIL	1,466,170.52	-126,014.36
06/30/2010	EQUITIES	PEPCO HLDGS INC	ELECTRIC UTILITIES	11,973,577.28	-2,528,592.04
06/30/2010	EQUITIES	PEPCO HLDGS INC	ELECTRIC UTILITIES	134,158.08	27,036.96

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PEPCO HLDGS INC	ELECTRIC UTILITIES	36,472.02	0.00
06/30/2010	EQUITIES	PEPSICO INC/NC	SOFT DRINKS	433,041.77	0.00
06/30/2010	EQUITIES	PEPSICO INC/NC	SOFT DRINKS	3,081,632.00	525,822.98
06/30/2010	EQUITIES	PEPSICO INC/NC	SOFT DRINKS	298,402,301.30	27,858,009.50
06/30/2010	EQUITIES	PER AARSLEFF 'B' DKK20	DENMARK	20,588.19	-4,362.51
06/30/2010	EQUITIES	PERDIGAO SA SPONS ADR REPSTG	BRAZIL	929,955.16	0.00
06/30/2010	EQUITIES	PEREGRINE HLDGS ZAR0.001	SOUTH AFRICA	93,559.86	0.00
06/30/2010	EQUITIES	PEREGRINE PHARMACEUTICALS	PHARMACEUTICALS	48,703.95	-10,162.14
06/30/2010	EQUITIES	PERFICIENT INC COM	INTERNET SOFTWARE & SVCS	806,755.95	-70,777.75
06/30/2010	EQUITIES	PERFICIENT INC COM	INTERNET SOFTWARE & SVCS	12,830.40	3,314.42
06/30/2010	EQUITIES	PERICOM SEMICONDUCTOR CORP	SEMICONDUCTORS	9,436.80	450.22
06/30/2010	EQUITIES	PERICOM SEMICONDUCTOR CORP	SEMICONDUCTORS	415,814.40	7,996.04
06/30/2010	EQUITIES	PERKINELMER INC COM	LIFE SCIENCES TOOLS & SVC	8,320,315.77	211,535.00
06/30/2010	EQUITIES	PERKINELMER INC COM	LIFE SCIENCES TOOLS & SVC	85,015.71	18,220.59
06/30/2010	EQUITIES	PERKINELMER INC COM	LIFE SCIENCES TOOLS & SVC	13,645.67	0.00
06/30/2010	EQUITIES	PERNOD-RICARD EUR1.55	FRANCE	783,252.37	0.00
06/30/2010	EQUITIES	PERNOD-RICARD EUR1.55	FRANCE	51,878,829.07	11,551,985.78
06/30/2010	EQUITIES	PERRIGO CO COM	PHARMACEUTICALS	151,987.11	76,726.69
06/30/2010	EQUITIES	PERRIGO CO COM	PHARMACEUTICALS	31,879,015.74	13,883,634.81
06/30/2010	EQUITIES	PERSIMMON ORD 10P	CONSTRUCTION & MATERIALS	2,888,438.73	-208,780.66
06/30/2010	EQUITIES	PERUSAHAAN GAS NEGARA PT	INDONESIA	18,559,896.52	640,891.22
06/30/2010	EQUITIES	PESANOVA SA EUR6	SPAIN	181,654.00	-80,255.87
06/30/2010	EQUITIES	PETKIM TRY1	TURKEY	3,906,093.65	796,302.81
06/30/2010	EQUITIES	PETMED EXPRESS INC	INTERNET RETAIL	24,617.40	4,537.54
06/30/2010	EQUITIES	PETMED EXPRESS INC	INTERNET RETAIL	878,020.60	170,736.47
06/30/2010	EQUITIES	PETROBAKKEN ENERGY LTD	CDN OIL & GAS EXPL & PROD	761,714.56	-244,128.98
06/30/2010	EQUITIES	PETROBAKKEN ENERGY LTD	CDN OIL & GAS EXPL & PROD	76,046.92	0.00
06/30/2010	EQUITIES	PETROBANK ENERGY & RESOURCES	CDN OIL & GAS EXPL & PROD	173,543.40	0.00
06/30/2010	EQUITIES	PETROBANK ENERGY & RESOURCES	CDN OIL & GAS EXPL & PROD	2,712,925.37	-604,060.31
06/30/2010	EQUITIES	PETROCHINA CO 'H' CNY1	CHINA	3,934,679.00	0.00
06/30/2010	EQUITIES	PETROCORP INC ESCROW SHARES	OIL & GAS EXPL & PROD	0.00	0.00
06/30/2010	EQUITIES	PETROFAC LTD ORD SHS 0.02 USD	OIL EQUIPMENT SVCS & DIST	3,922,177.82	1,600,994.45
06/30/2010	EQUITIES	PETROFAC LTD ORD SHS 0.02 USD	OIL EQUIPMENT SVCS & DIST	231,757.42	0.00
06/30/2010	EQUITIES	PETROHAWK ENERGY CORP	OIL & GAS EXPL & PROD	15,501.19	0.00
06/30/2010	EQUITIES	PETROHAWK ENERGY CORP	OIL & GAS EXPL & PROD	159,297.39	-67,961.88
06/30/2010	EQUITIES	PETROHAWK ENERGY CORP	OIL & GAS EXPL & PROD	11,682,419.52	-7,206,873.61
06/30/2010	EQUITIES	PETROLEO BRASILEIRO SA	BRAZIL	47,639,917.07	-8,338,952.77
06/30/2010	EQUITIES	PETROLEO BRASILEIRO SA	BRAZIL	62,081,797.37	-11,580,836.38
06/30/2010	EQUITIES	PETROLEO BRASILEIRO SA	BRAZIL	254,816.09	-8,058.70
06/30/2010	EQUITIES	PETROLEUM DEV CORP	OIL & GAS EXPL & PROD	2,494,491.30	364,589.10

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PETROLEUM DEV CORP	OIL & GAS EXPL & PROD	23,442.30	8,790.72
06/30/2010	EQUITIES	PETROLEUM GEO SERVICES ASA	NORWAY	4,086,016.01	-1,072,244.07
06/30/2010	EQUITIES	PETROMINERALES LTD	CDN OIL & GAS EXPL & PROD	2,374,956.58	-1,498.35
06/30/2010	EQUITIES	PETRONAS GAS BERHAD MYR1	MALAYSIA	9,386.46	0.00
06/30/2010	EQUITIES	PETRONET LNG INR10	INDIA	60,609.41	0.00
06/30/2010	EQUITIES	PETROPLUS HOLDINGS AG CHF7.48	SWITZERLAND	381,249.86	-86,054.32
06/30/2010	EQUITIES	PETROQUEST ENERGY INC COM	OIL & GAS EXPL & PROD	12,681.76	3,320.52
06/30/2010	EQUITIES	PETROQUEST ENERGY INC COM	OIL & GAS EXPL & PROD	1,024,890.36	-16,172.16
06/30/2010	EQUITIES	PETSMART INC	SPECIALTY STORES	18,940,575.15	1,973,302.33
06/30/2010	EQUITIES	PETSMART INC	SPECIALTY STORES	114,525.32	34,258.05
06/30/2010	EQUITIES	PEUGEOT SA EUR1	FRANCE	361,699.70	-9,052.45
06/30/2010	EQUITIES	PEUGEOT SA EUR1	FRANCE	198,823.02	0.00
06/30/2010	EQUITIES	PEUGEOT SA EUR1	FRANCE	9,958,174.28	-3,347,443.13
06/30/2010	EQUITIES	PF CHANGS CHINA BISTRO INC COM	RESTAURANTS	37,152.05	7,078.05
06/30/2010	EQUITIES	PF CHANGS CHINA BISTRO INC COM	RESTAURANTS	6,855,603.95	1,082,393.78
06/30/2010	EQUITIES	PFIZER INC	PHARMACEUTICALS	385,801,961.36	-212,515,840.16
06/30/2010	EQUITIES	PFIZER INC	PHARMACEUTICALS	3,619,359.12	-224,054.81
06/30/2010	EQUITIES	PFIZER INC	PHARMACEUTICALS	1,192,322.22	0.00
06/30/2010	EQUITIES	PFIZER LTD INR10 (DEMAT)	INDIA	145,729.85	0.00
06/30/2010	EQUITIES	PFLEIDERER AG DEM5	GERMANY	524,037.21	-307,603.48
06/30/2010	EQUITIES	PG&E CORP	MULTI-UTILITIES	160,435.05	0.00
06/30/2010	EQUITIES	PG&E CORP	MULTI-UTILITIES	469,405.28	58,881.25
06/30/2010	EQUITIES	PG&E CORP	MULTI-UTILITIES	43,490,174.80	4,905,604.10
06/30/2010	EQUITIES	PGG WRIGHTSON LIMITED NPV	NEW ZEALAND	84,036.15	-99,610.34
06/30/2010	EQUITIES	PGT INC COM	BUILDING PRODUCTS	346.95	-55.13
06/30/2010	EQUITIES	PH GLATFELTER CO	PAPER PRODUCTS	13,844.60	-446.60
06/30/2010	EQUITIES	PH GLATFELTER CO	PAPER PRODUCTS	1,989,597.05	-145,827.29
06/30/2010	EQUITIES	PHARMACEUTICAL PROD DEV INC	LIFE SCIENCES TOOLS & SVC	22,312,393.95	1,071,494.48
06/30/2010	EQUITIES	PHARMACEUTICAL PROD DEV INC	LIFE SCIENCES TOOLS & SVC	80,930.85	19,041.73
06/30/2010	EQUITIES	PHARMACYCLICS INC COM	BIOTECHNOLOGY	4,662.00	-58.00
06/30/2010	EQUITIES	PHARMACYCLICS INC COM	BIOTECHNOLOGY	272,034.36	-3,251.21
06/30/2010	EQUITIES	PHARMASSET INC COM	BIOTECHNOLOGY	265,280.02	509,280.19
06/30/2010	EQUITIES	PHARMASSET INC COM	BIOTECHNOLOGY	25,016.10	13,365.33
06/30/2010	EQUITIES	PHARMERICA CORP	HEALTH CARE DISTRIBUTORS	14,220.20	-2,075.80
06/30/2010	EQUITIES	PHARMERICA CORP	HEALTH CARE DISTRIBUTORS	738,688.08	-15,348.99
06/30/2010	EQUITIES	PHARMSTANDARD GDR (EACH REPR1	RUSSIA	59,511.69	0.00
06/30/2010	EQUITIES	PHASE FORWARD INC	HEALTH CARE TECHNOLOGY	22,467.96	4,259.69
06/30/2010	EQUITIES	PHASE FORWARD INC	HEALTH CARE TECHNOLOGY	1,240,808.52	177,911.02
06/30/2010	EQUITIES	PHH CORP	SPECIALIZED FINANCE	-2,017,706.88	1,062,248.52
06/30/2010	EQUITIES	PHH CORP	SPECIALIZED FINANCE	34,500.48	5,798.40

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PHI INC COM NON VTG	OIL & GAS EQUIP/SVCS	10,215.25	245.45
06/30/2010	EQUITIES	PHI INC COM NON VTG	OIL & GAS EQUIP/SVCS	195,696.01	-87,092.02
06/30/2010	EQUITIES	PHIHONG TECHNOLOGY TWD10	TAIWAN	749,594.65	292,312.20
06/30/2010	EQUITIES	PHILIP MORRIS CZK1000	CZECH REPUBLIC	67,922.66	0.00
06/30/2010	EQUITIES	PHILIP MORRIS INTERNATIONAL IN	TOBACCO	283,582,329.30	45,962,280.32
06/30/2010	EQUITIES	PHILIP MORRIS INTERNATIONAL IN	TOBACCO	139,035.87	0.00
06/30/2010	EQUITIES	PHILIPPINE LONG DISTANCE TELEP	PHILIPPINES	17,225,660.95	-1,053,767.92
06/30/2010	EQUITIES	PHILLIPS VAN HEUSEN CORP COM	APPAREL ACCESS & LUXURY	9,314,104.73	1,620,267.79
06/30/2010	EQUITIES	PHILLIPS VAN HEUSEN CORP COM	APPAREL ACCESS & LUXURY	78,381.38	28,185.82
06/30/2010	EQUITIES	PHOENIX COS INC NEW COM	LIFE & HEALTH INSURANCE	10,090.02	908.58
06/30/2010	EQUITIES	PHOENIX COS INC NEW COM	LIFE & HEALTH INSURANCE	362,552.86	-1,010,826.10
06/30/2010	EQUITIES	PHOENIX IT ORD GBP0.01	SOFTWARE & COMP SERVICES	318,025.23	49,906.46
06/30/2010	EQUITIES	PHOTO-ME INTL ORD GBP0.005	MEDIA	70,332.14	52,398.77
06/30/2010	EQUITIES	PHOTO-ME INTL ORD GBP0.005	MEDIA	12,540.31	-4,431.13
06/30/2010	EQUITIES	PHOTON GROUP LTD NPV	AUSTRALIA	28,855.66	-20,649.85
06/30/2010	EQUITIES	PHOTRONICS INC COM	SEMICONDUCTOR EQUIPMENT	9,690.88	3,128.04
06/30/2010	EQUITIES	PHOTRONICS INC COM	SEMICONDUCTOR EQUIPMENT	493,068.72	-569,949.92
06/30/2010	EQUITIES	PIAGGIO & C SPA NPV	ITALY	726,497.56	-160,020.16
06/30/2010	EQUITIES	PICC PROPERTY & CA 'H'CNY1	CHINA	1,812,601.52	-50,334.90
06/30/2010	EQUITIES	PICK'N PAY HLDGS ZAR0.0125	SOUTH AFRICA	183,681.53	0.00
06/30/2010	EQUITIES	PICK'N PAY STORES ORD R0.0125	SOUTH AFRICA	3,312,516.29	0.00
06/30/2010	EQUITIES	PICO FAR EAST HLDGS HKD0.05	HONG KONG	26,443.56	5,167.40
06/30/2010	EQUITIES	PICO HLDGS INC COM NEW	MULTI-SECTOR HOLDINGS	24,095.88	2,114.52
06/30/2010	EQUITIES	PICO HLDGS INC COM NEW	MULTI-SECTOR HOLDINGS	-500,738.76	-41,347.61
06/30/2010	EQUITIES	PIEDMONT NAT GAS INC	GAS UTILITIES	2,395,490.26	130,125.02
06/30/2010	EQUITIES	PIEDMONT NAT GAS INC	GAS UTILITIES	71,077.66	8,469.85
06/30/2010	EQUITIES	PIEDMONT OFFICE REALTY TRU-A	OFFICE REITS	10,099.85	0.00
06/30/2010	EQUITIES	PIEDMONT OFFICE REALTY TRU-A	OFFICE REITS	8,204,676.50	354,399.37
06/30/2010	EQUITIES	PIER 1 IMPORTS INC COM	HOMEFURNISHING RETAIL	973,845.66	-1,167,858.53
06/30/2010	EQUITIES	PIER 1 IMPORTS INC COM	HOMEFURNISHING RETAIL	16,121.15	11,130.94
06/30/2010	EQUITIES	PIERRE & VACANCES EUR10.0	FRANCE	1,073,992.32	127,274.83
06/30/2010	EQUITIES	PIGEON CORP Y50	OTHER PRODUCTS	1,896,146.47	378,425.78
06/30/2010	EQUITIES	PIKE ELEC CORP	CONSTRUCTION & ENGINEERNG	6,735.30	-943.80
06/30/2010	EQUITIES	PIKE ELEC CORP	CONSTRUCTION & ENGINEERNG	216,254.94	-104,948.47
06/30/2010	EQUITIES	PILGRIM'S PRIDE CORP	PACKAGED FOODS & MEATS	1,064.34	-99.81
06/30/2010	EQUITIES	PINE WIND AG NPV (REG D)	GERMANY	37,381.67	12,111.22
06/30/2010	EQUITIES	PINEWOOD SHEPPERTON ORD GBP0.1	MEDIA	39,884.26	-33,498.25
06/30/2010	EQUITIES	PING AN INSURANCE (GROUP) CO	CHINA	79,200.70	0.00
06/30/2010	EQUITIES	PING AN INSURANCE SHS	CHINA	2,031,375.85	0.00
06/30/2010	EQUITIES	PINNACLE AIRL CORP	AIRLINES	28,288.00	-10,167.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PINNACLE ENTMT INC COM	CASINOS & GAMING	1,333,935.68	-281,345.03
06/30/2010	EQUITIES	PINNACLE ENTMT INC COM	CASINOS & GAMING	22,618.86	-2,462.73
06/30/2010	EQUITIES	PINNACLE FINL PARTNERS INC COM	REGIONAL BANKS	17,771.55	-2,296.88
06/30/2010	EQUITIES	PINNACLE FINL PARTNERS INC COM	REGIONAL BANKS	1,695,827.35	-501,155.80
06/30/2010	EQUITIES	PINNACLE WEST CAP CORP COM	ELECTRIC UTILITIES	19,600,439.76	-588,401.82
06/30/2010	EQUITIES	PINNACLE WEST CAP CORP COM	ELECTRIC UTILITIES	120,278.88	30,003.56
06/30/2010	EQUITIES	PINNACLE WEST CAP CORP COM	ELECTRIC UTILITIES	40,874.35	0.00
06/30/2010	EQUITIES	PIOLAX CO JPY 50	METAL PRODUCTS	19,448.53	966.80
06/30/2010	EQUITIES	PIOLAX CO JPY 50	METAL PRODUCTS	91,408.07	-20,255.99
06/30/2010	EQUITIES	PIONEER CORP Y50	ELECTRIC APPLIANCES	2,138,770.48	-191,672.93
06/30/2010	EQUITIES	PIONEER DRILLING CO	OIL & GAS DRILLING	13,556.97	-454.29
06/30/2010	EQUITIES	PIONEER DRILLING CO	OIL & GAS DRILLING	1,483,708.59	-646,441.95
06/30/2010	EQUITIES	PIONEER FUND MTU	US EQUITY FUNDS	101,842,327.35	-17,339,702.75
06/30/2010	EQUITIES	PIONEER NAT RES CO	OIL & GAS EXPL & PROD	71,443.54	0.00
06/30/2010	EQUITIES	PIONEER NAT RES CO	OIL & GAS EXPL & PROD	216,516.90	124,884.18
06/30/2010	EQUITIES	PIONEER NAT RES CO	OIL & GAS EXPL & PROD	21,561,623.25	7,825,756.98
06/30/2010	EQUITIES	PIPER JAFFRAY COS	INVESTMNT BKG & BROKERAGE	1,254,840.12	-392,418.24
06/30/2010	EQUITIES	PIPER JAFFRAY COS	INVESTMNT BKG & BROKERAGE	22,682.88	-1,189.76
06/30/2010	EQUITIES	PIRAMAL HEALTHCARE LTD INR2	INDIA	111,590.71	0.00
06/30/2010	EQUITIES	PIRELLI & C SPA	ITALY	1,580,150.58	6,769.03
06/30/2010	EQUITIES	PIRELLI & C SPA	ITALY	73,762.02	0.00
06/30/2010	EQUITIES	PITNEY BOWES INC COM	OFFICE SERVICES/SUPP	13,327.19	0.00
06/30/2010	EQUITIES	PITNEY BOWES INC COM	OFFICE SERVICES/SUPP	139,138.56	-3,738.24
06/30/2010	EQUITIES	PITNEY BOWES INC COM	OFFICE SERVICES/SUPP	16,926,306.84	-9,817,654.54
06/30/2010	EQUITIES	PLAINS EXPLORATION & PRODUCTIO	OIL & GAS EXPL & PROD	4,846,853.70	-4,194,452.88
06/30/2010	EQUITIES	PLAINS EXPLORATION & PRODUCTIO	OIL & GAS EXPL & PROD	81,636.21	-15,487.51
06/30/2010	EQUITIES	PLAINS EXPLORATION & PRODUCTIO	OIL & GAS EXPL & PROD	30,304.40	0.00
06/30/2010	EQUITIES	PLANTRONICS INC	COMMUNICATIONS EQUIPMENT	55,198.00	21,751.10
06/30/2010	EQUITIES	PLANTRONICS INC	COMMUNICATIONS EQUIPMENT	3,478,818.20	-323,585.88
06/30/2010	EQUITIES	PLASSON ILS1	ISRAEL	53,909.06	0.00
06/30/2010	EQUITIES	PLASTIC OMNIUM EUR0.5 (POST	FRANCE	198,389.70	118,885.04
06/30/2010	EQUITIES	PLASTIC OMNIUM EUR0.5 (POST	FRANCE	368,601.81	8,200.01
06/30/2010	EQUITIES	PLATINUM UNDERWRITERS HLDGS	REINSURANCE	11,182,255.44	977,343.45
06/30/2010	EQUITIES	PLATINUM UNDERWRITERS HLDGS	REINSURANCE	65,140.55	16,190.90
06/30/2010	EQUITIES	PLAYBOY ENTERPRISES INC CL B	MOVIES & ENTERTAINMENT	239,332.80	-199,441.39
06/30/2010	EQUITIES	PLAYBOY ENTERPRISES INC CL B	MOVIES & ENTERTAINMENT	5,762.40	1,456.09
06/30/2010	EQUITIES	PLAYTECH LIMITED SHS	SOFTWARE & COMP SERVICES	822,061.12	81,081.35
06/30/2010	EQUITIES	PLENUS CO Y50	SERVICES	488.63	0.00
06/30/2010	EQUITIES	PLENUS CO Y50	SERVICES	16,868.57	661.03
06/30/2010	EQUITIES	PLEXUS CORP	ELECTRC MANUFACTNG SVCS	37,382.52	12,623.94

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PLEXUS CORP	ELECTRC MANUFACTNG SVCS	4,620,110.46	958,695.49
06/30/2010	EQUITIES	PLIANT CORP COM NEW	COMMODITY CHEMICALS	0.03	0.03
06/30/2010	EQUITIES	PLUM CREEK TIMBER CO INC COM	SPECIALIZED REITS	21,335,983.41	-572,766.73
06/30/2010	EQUITIES	PLUM CREEK TIMBER CO INC COM	SPECIALIZED REITS	179,141.64	9,545.92
06/30/2010	EQUITIES	PLUM CREEK TIMBER CO INC COM	SPECIALIZED REITS	33,541.35	0.00
06/30/2010	EQUITIES	PLUS EXPRESSWAYS B MYR0.25	MALAYSIA	9,942.65	0.00
06/30/2010	EQUITIES	PLX TECHNOLOGY INC COM	SEMICONDUCTORS	5,241.69	1,159.56
06/30/2010	EQUITIES	PLX TECHNOLOGY INC COM	SEMICONDUCTORS	247,784.03	-217,849.05
06/30/2010	EQUITIES	PMA CAPITAL CORP CL A COM	PROPERTY & CASUALTY INS	437,409.00	-34,055.14
06/30/2010	EQUITIES	PMA CAPITAL CORP CL A COM	PROPERTY & CASUALTY INS	10,742.00	3,137.69
06/30/2010	EQUITIES	PMC SIERRA INC	SEMICONDUCTORS	55,670.56	148.06
06/30/2010	EQUITIES	PMC SIERRA INC	SEMICONDUCTORS	16,712.84	0.00
06/30/2010	EQUITIES	PMC SIERRA INC	SEMICONDUCTORS	4,810,205.60	-614,182.67
06/30/2010	EQUITIES	PMFG INC COM	INDUSTRIAL MACHINERY	177,603.45	26,066.99
06/30/2010	EQUITIES	PMFG INC COM	INDUSTRIAL MACHINERY	7,953.75	4,940.25
06/30/2010	EQUITIES	PMI GROUP INC	THRIFTS & MTG FINANCE	5,323.38	1,915.68
06/30/2010	EQUITIES	PMI GROUP INC	THRIFTS & MTG FINANCE	-1,575,497.95	-2,897,278.92
06/30/2010	EQUITIES	PMP COMMUNICATIONS AUD 0.50	AUSTRALIA	23,228.06	-22,972.60
06/30/2010	EQUITIES	PNC FINANCIAL SERVICES GROUP	REGIONAL BANKS	933,606.00	205,209.40
06/30/2010	EQUITIES	PNC FINANCIAL SERVICES GROUP	REGIONAL BANKS	308,095.24	0.00
06/30/2010	EQUITIES	PNC FINANCIAL SERVICES GROUP	REGIONAL BANKS	111,408,790.50	-24,098,313.19
06/30/2010	EQUITIES	PNM RESOURCES INC	ELECTRIC UTILITIES	1,965,455.18	-807,625.46
06/30/2010	EQUITIES	PNM RESOURCES INC	ELECTRIC UTILITIES	44,954.78	7,639.90
06/30/2010	EQUITIES	POHJOLA BANK PLC SER'A'	FINLAND	73,299.50	0.00
06/30/2010	EQUITIES	POHJOLA BANK PLC SER'A'	FINLAND	2,242,278.55	-228,260.97
06/30/2010	EQUITIES	POINT INC NPV	RETAIL TRADE	2,269,870.05	-13,404.71
06/30/2010	EQUITIES	POLARIS INDS PARTNERS INC COM	LEISURE PRODUCTS	59,808.90	28,261.95
06/30/2010	EQUITIES	POLARIS INDS PARTNERS INC COM	LEISURE PRODUCTS	4,425,093.92	500,736.09
06/30/2010	EQUITIES	POLARIS SOFTWARE LAB INR5	INDIA	2,699,280.35	1,262,513.55
06/30/2010	EQUITIES	POLIMEX MOSTOSTAL SIEDLCE SA	POLAND	160,674.14	-8,239.35
06/30/2010	EQUITIES	POLISH ENERGY PARTNERS SA	POLAND	64,234.16	0.00
06/30/2010	EQUITIES	POLO RALPH LAUREN CORP	APPAREL ACCESS & LUXURY	122,886.92	31,840.26
06/30/2010	EQUITIES	POLO RALPH LAUREN CORP	APPAREL ACCESS & LUXURY	493,494.43	0.00
06/30/2010	EQUITIES	POLO RALPH LAUREN CORP	APPAREL ACCESS & LUXURY	14,291,558.84	2,904,723.36
06/30/2010	EQUITIES	POLSKA GRUPA ENERGETYCZNA SA	POLAND	3,152,602.34	-369,054.54
06/30/2010	EQUITIES	POLSKI KONCERN NAFTOWY ORLEN	POLAND	8,827,506.11	-625,723.79
06/30/2010	EQUITIES	POLSKI KONCERN NAFTOWY ORLEN	POLAND	423,387.77	-5,079.56
06/30/2010	EQUITIES	POLY (HONG KONG) INVESTMENTS	HONG KONG	392,787.56	0.00
06/30/2010	EQUITIES	POLY INVESTMENTS HLDGS HKD0.1	HONG KONG	5,029.82	-1,875.23
06/30/2010	EQUITIES	POLY REAL ESTATE G 'A'CNV1	CHINA	34,756.41	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	POLYCOM INC	COMMUNICATIONS EQUIPMENT	86,688.90	35,602.83
06/30/2010	EQUITIES	POLYCOM INC	COMMUNICATIONS EQUIPMENT	4,458,996.99	1,208,340.43
06/30/2010	EQUITIES	POLYMETAL OJSC	RUSSIA	314,925.24	0.00
06/30/2010	EQUITIES	POLYONE CORP	SPECIALTY CHEMICALS	35,540.82	22,253.07
06/30/2010	EQUITIES	POLYONE CORP	SPECIALTY CHEMICALS	1,888,782.82	40,548.06
06/30/2010	EQUITIES	POLYPORE INTL INC	ELECTRIC COMP & EQUIP	-1,202,422.98	-108,966.70
06/30/2010	EQUITIES	POLYPORE INTL INC	ELECTRIC COMP & EQUIP	13,985.10	8,308.65
06/30/2010	EQUITIES	POLYTEC ASSET HLDG	HONG KONG	165,850.15	-42,716.35
06/30/2010	EQUITIES	POLYUS GOLD RUB1	RUSSIA	504,785.16	0.00
06/30/2010	EQUITIES	POOL CORP	LEISURE PRODUCTS	1,789,439.20	-28,576.36
06/30/2010	EQUITIES	POOL CORP	LEISURE PRODUCTS	39,499.84	7,386.80
06/30/2010	EQUITIES	POPULAR INC COM	REGIONAL BANKS	49,387.04	-24.91
06/30/2010	EQUITIES	POPULAR INC COM	REGIONAL BANKS	17,593.37	0.00
06/30/2010	EQUITIES	POPULAR INC COM	REGIONAL BANKS	4,971,145.40	-11,481,025.24
06/30/2010	EQUITIES	PORSCHE AUTOMOBIL HOLDING SE	GERMANY	192,524.81	0.00
06/30/2010	EQUITIES	PORSCHE AUTOMOBIL HOLDING SE	GERMANY	6,971,873.33	-6,553,497.57
06/30/2010	EQUITIES	PORTEC RAIL PRODS INC	INDUSTRIAL MACHINERY	1,138.00	142.00
06/30/2010	EQUITIES	PORTEC RAIL PRODS INC	INDUSTRIAL MACHINERY	47,327.28	6,702.95
06/30/2010	EQUITIES	PORTER BANCORP INC COM	REGIONAL BANKS	16,057.92	-4,374.86
06/30/2010	EQUITIES	PORTFOLIO RECOVERY ASSOCS INC	SPECIALIZED FINANCE	9,796,692.78	3,396,434.27
06/30/2010	EQUITIES	PORTFOLIO RECOVERY ASSOCS INC	SPECIALIZED FINANCE	34,391.70	17,010.45
06/30/2010	EQUITIES	PORTLAND GENERAL ELECTRIC CO	ELECTRIC UTILITIES	47,776.30	2,184.50
06/30/2010	EQUITIES	PORTLAND GENERAL ELECTRIC CO	ELECTRIC UTILITIES	3,851,893.37	-231,350.69
06/30/2010	EQUITIES	PORTON INVESTMENT BANK EUR4.49	GREECE	16,679.37	-94,934.85
06/30/2010	EQUITIES	PORTUGAL TELECOM SGPS SA	PORTUGAL	25,897,974.62	3,438,430.96
06/30/2010	EQUITIES	PORTUGAL TELECOM SGPS SA	PORTUGAL	293,746.70	0.00
06/30/2010	EQUITIES	POS MALAYSIA BHD MYR0.5	MALAYSIA	127,923.41	0.00
06/30/2010	EQUITIES	POSCO	SOUTH KOREA	3,761,328.22	0.00
06/30/2010	EQUITIES	POSCO	SOUTH KOREA	7,564,464.00	2,358,544.87
06/30/2010	EQUITIES	POSITIVO INFORMATICA SA COM	BRAZIL	792,484.77	-75,656.94
06/30/2010	EQUITIES	POST PPTYS INC COM	RESIDENTIAL REITS	9,278,764.78	-61,102.13
06/30/2010	EQUITIES	POST PPTYS INC COM	RESIDENTIAL REITS	40,494.38	14,728.44
06/30/2010	EQUITIES	POTASH CORP OF SASKATCHEWAN	CDN FERTILIZERS & AGRI CH	1,300,577.22	0.00
06/30/2010	EQUITIES	POTASH CORP OF SASKATCHEWAN	CDN FERTILIZERS & AGRI CH	16,716,507.96	-1,163,982.91
06/30/2010	EQUITIES	POTASH CORP OF SASKATCHEWAN IN	CDN FERTILIZERS & AGRI CH	3,233,469.10	-715,118.58
06/30/2010	EQUITIES	POTLATCH CORP NEW COM	SPECIALIZED REITS	-471,886.11	-309,943.52
06/30/2010	EQUITIES	POTLATCH CORP NEW COM	SPECIALIZED REITS	56,882.16	16,716.00
06/30/2010	EQUITIES	POU CHEN TW\$10	TAIWAN	10,032,476.51	2,036,941.30
06/30/2010	EQUITIES	POWELL INDUSTRIES INC	ELECTRIC COMP & EQUIP	7,327.12	-2,224.40
06/30/2010	EQUITIES	POWELL INDUSTRIES INC	ELECTRIC COMP & EQUIP	1,204,162.96	-319,886.73

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	POWER CORP CANADA	CDN LIFE & HEALH INS	4,132,528.69	-1,642,181.24
06/30/2010	EQUITIES	POWER CORP CANADA	CDN LIFE & HEALH INS	425,368.97	0.00
06/30/2010	EQUITIES	POWER FINANCE CORP COM STK	INDIA	6,902,577.59	1,648,346.15
06/30/2010	EQUITIES	POWER FINANCIAL CORP	CDN LIFE & HEALH INS	325,488.06	0.00
06/30/2010	EQUITIES	POWER FINANCIAL CORP	CDN LIFE & HEALH INS	3,239,104.20	-1,118,527.12
06/30/2010	EQUITIES	POWER INTEGRATIONS INC	SEMICONDUCTORS	2,685,417.15	270,389.25
06/30/2010	EQUITIES	POWER INTEGRATIONS INC	SEMICONDUCTORS	23,212.60	7,588.53
06/30/2010	EQUITIES	POWER-ONE INC	ELECTRONIC COMPONENTS	25,737.75	20,305.66
06/30/2010	EQUITIES	POWER-ONE INC	ELECTRONIC COMPONENTS	1,724,854.50	164,404.35
06/30/2010	EQUITIES	POWERSECURE INTL INC COM	HEAVY ELECTRICAL EQ	162,447.39	106,661.16
06/30/2010	EQUITIES	POWERSECURE INTL INC COM	HEAVY ELECTRICAL EQ	8,935.47	4,747.89
06/30/2010	EQUITIES	POWERTECH TECHNOLO TWD10	TAIWAN	2,303,197.85	-31,758.30
06/30/2010	EQUITIES	POWERWAVE TECHNOLOGIES INC COI	COMMUNICATIONS EQUIPMENT	4,144.14	427.57
06/30/2010	EQUITIES	POWERWAVE TECHNOLOGIES INC COI	COMMUNICATIONS EQUIPMENT	317,811.34	-854,250.89
06/30/2010	EQUITIES	POWSZECHNA KASA OSZCZED BK	POLAND	5,385,584.51	317,272.44
06/30/2010	EQUITIES	POZEN INC COM	PHARMACEUTICALS	8,145.62	-395.08
06/30/2010	EQUITIES	POZEN INC COM	PHARMACEUTICALS	558,297.43	-118,877.95
06/30/2010	EQUITIES	PP LONDON SUMATRA IDR500	INDONESIA	128,536.54	0.00
06/30/2010	EQUITIES	PPG INDS INC COM	DIVERSIFIED CHEMICALS	311,594.78	85,622.80
06/30/2010	EQUITIES	PPG INDS INC COM	DIVERSIFIED CHEMICALS	87,074.50	0.00
06/30/2010	EQUITIES	PPG INDS INC COM	DIVERSIFIED CHEMICALS	41,127,248.82	-904,706.91
06/30/2010	EQUITIES	PPL CORP COM	ELECTRIC UTILITIES	27,634,727.90	-4,911,744.29
06/30/2010	EQUITIES	PPL CORP COM	ELECTRIC UTILITIES	97,917.61	0.00
06/30/2010	EQUITIES	PPL CORP COM	ELECTRIC UTILITIES	297,688.35	-77,125.92
06/30/2010	EQUITIES	PPR EUR4.00	FRANCE	482,759.72	0.00
06/30/2010	EQUITIES	PPR EUR4.00	FRANCE	36,381,825.66	7,891,281.31
06/30/2010	EQUITIES	PRAKTIKER BAU HLDG NPV	GERMANY	174,356.27	-44,925.75
06/30/2010	EQUITIES	PRAXAIR INC	INDUSTRIAL GASES	716,509.71	53,524.80
06/30/2010	EQUITIES	PRAXAIR INC	INDUSTRIAL GASES	71,494,279.62	18,519,943.03
06/30/2010	EQUITIES	PRE PAID LEGAL SVCS INC COM	SPECIALIZED CONSUMER SVCS	1,493,755.13	15,441.04
06/30/2010	EQUITIES	PRE PAID LEGAL SVCS INC COM	SPECIALIZED CONSUMER SVCS	16,239.93	1,103.13
06/30/2010	EQUITIES	PRECIOUS WOODS HLD CHF50(REGD)	SWITZERLAND	28,675.75	-28,692.81
06/30/2010	EQUITIES	PRECISION CASTPARTS CORP	AEROSPACE & DEFENSE	459,640.72	95,974.34
06/30/2010	EQUITIES	PRECISION CASTPARTS CORP	AEROSPACE & DEFENSE	669,560.21	0.00
06/30/2010	EQUITIES	PRECISION CASTPARTS CORP	AEROSPACE & DEFENSE	44,142,285.08	17,477,728.03
06/30/2010	EQUITIES	PRECISION DRILLING CORP 2010	CDN OIL & GAS DRILLING	2,762,777.84	-400,914.24
06/30/2010	EQUITIES	PREFORMED LINE PRODS CO	ELECTRIC COMP & EQUIP	20,859.15	-7,076.55
06/30/2010	EQUITIES	PREFORMED LINE PRODS CO	ELECTRIC COMP & EQUIP	2,505.35	-843.72
06/30/2010	EQUITIES	PREMAFIN FINANZIARIA SPA-HLDG	ITALY	97,064.63	-152,070.77
06/30/2010	EQUITIES	PREMIER FOODS ORD GBP0.01	FOOD PRODUCERS	777,142.67	-696,151.69



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PREMIER INVESTMENTS NPV	AUSTRALIA	110,435.79	-23,589.85
06/30/2010	EQUITIES	PREMIERE GLOBAL SERVICES INC	ALTERNATIVE CARRIERS	16,426.94	-12,592.26
06/30/2010	EQUITIES	PREMIERE GLOBAL SERVICES INC	ALTERNATIVE CARRIERS	801,743.72	-358,288.89
06/30/2010	EQUITIES	PRESIDENT CHAIN STORE CORP	TAIWAN	11,558,194.39	3,560,613.41
06/30/2010	EQUITIES	PRESIDENT SECURITI TWD10	TAIWAN	49,439.51	0.00
06/30/2010	EQUITIES	PRESIDENTIAL LIFE CORP COM	LIFE & HEALTH INSURANCE	8,090.49	238.41
06/30/2010	EQUITIES	PRESIDENTIAL LIFE CORP COM	LIFE & HEALTH INSURANCE	403,608.13	-243,528.29
06/30/2010	EQUITIES	PRESSTEK INC COM	COMPUTER STORAGE & PERIPH	3,046.39	-231.20
06/30/2010	EQUITIES	PRESTIGE BRANDS HLDGS INC	PERSONAL PRODUCTS	1,214,064.24	-66,843.60
06/30/2010	EQUITIES	PRESTIGE BRANDS HLDGS INC	PERSONAL PRODUCTS	9,338.52	1,226.67
06/30/2010	EQUITIES	PRETORIA PORTLAND CEMENT CO	SOUTH AFRICA	6,473,642.54	-1,917,640.41
06/30/2010	EQUITIES	PREUKSA REAL ESTATE CO	THAILAND	207,926.61	0.00
06/30/2010	EQUITIES	PRGX GLOBAL INC	DATA PROCNG/OUTSRCD SVCS	142,457.05	-244,581.22
06/30/2010	EQUITIES	PRICELINE COM INC	INTERNET RETAIL	54,432,578.20	7,566,919.38
06/30/2010	EQUITIES	PRICELINE COM INC	INTERNET RETAIL	262,514.98	99,029.77
06/30/2010	EQUITIES	PRICESMART INC COM	HYPERMKTS & SUPER CENTERS	14,518.75	4,162.50
06/30/2010	EQUITIES	PRICESMART INC COM	HYPERMKTS & SUPER CENTERS	523,650.66	137,667.64
06/30/2010	EQUITIES	PRIDE INTL INC DEL COM	OIL & GAS DRILLING	11,447,373.44	-1,637,641.53
06/30/2010	EQUITIES	PRIDE INTL INC DEL COM	OIL & GAS DRILLING	121,641.30	6,080.46
06/30/2010	EQUITIES	PRIDE INTL INC DEL COM	OIL & GAS DRILLING	24,813.79	0.00
06/30/2010	EQUITIES	PRIMA MEAT PACKERS Y50	FOODS	517,447.61	-382,794.87
06/30/2010	EQUITIES	PRIMARY HEALTH CARE NPV	AUSTRALIA	331,658.01	-60,241.66
06/30/2010	EQUITIES	PRIME MEDIA GROUP LTD NPV	AUSTRALIA	3,032.09	-180.31
06/30/2010	EQUITIES	PRIMEDIA INC COM NEW	PUBLISHING	2,203.36	383.52
06/30/2010	EQUITIES	PRIMEDIA INC COM NEW	PUBLISHING	153,956.85	-484,430.48
06/30/2010	EQUITIES	PRIMERICA INC	LIFE & HEALTH INSURANCE	32,031.36	-1,789.36
06/30/2010	EQUITIES	PRIMORIS SVCS CORP COM	CONSTRUCTION & ENGINEERNG	25,559.33	-3,938.23
06/30/2010	EQUITIES	PRIMUS GUARANTY LTD SHS	SPECIALIZED FINANCE	3,627.27	1,169.77
06/30/2010	EQUITIES	PRIMUS GUARANTY LTD SHS	SPECIALIZED FINANCE	23,143.68	-2,820.36
06/30/2010	EQUITIES	PRINCETON REVIEW INC COM	EDUCATION SERVICES	-71,961.76	-26,142.21
06/30/2010	EQUITIES	PRINCETON REVIEW INC COM	EDUCATION SERVICES	1,914.00	-1,818.10
06/30/2010	EQUITIES	PRINCIPAL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	229,477.60	28,195.20
06/30/2010	EQUITIES	PRINCIPAL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	77,687.26	0.00
06/30/2010	EQUITIES	PRINCIPAL FINANCIAL GROUP INC	LIFE & HEALTH INSURANCE	21,317,672.08	-8,450,803.60
06/30/2010	EQUITIES	PRINCO CORP TWD10	TAIWAN	6,660.75	-3,164.93
06/30/2010	EQUITIES	PRISM CEMENT INR10	INDIA	123,918.74	0.00
06/30/2010	EQUITIES	PRIVATE BANCORP INC COM	REGIONAL BANKS	24,065.76	-10,195.69
06/30/2010	EQUITIES	PRIVATE BANCORP INC COM	REGIONAL BANKS	997,598.88	-723,620.04
06/30/2010	EQUITIES	PROASSURANCE CORPORATION COM	PROPERTY & CASUALTY INS	9,140,062.80	517,237.58
06/30/2010	EQUITIES	PROASSURANCE CORPORATION COM	PROPERTY & CASUALTY INS	56,192.40	12,751.20

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PROCTER & GAMBLE CO/THE	HOUSEHOLD PRODUCTS	5,415,474.24	729,715.09
06/30/2010	EQUITIES	PROCTER & GAMBLE CO/THE	HOUSEHOLD PRODUCTS	1,683,142.24	0.00
06/30/2010	EQUITIES	PROCTER & GAMBLE CO/THE	HOUSEHOLD PRODUCTS	565,290,087.14	45,357,457.57
06/30/2010	EQUITIES	PROGENICS PHARMACEUTICALS INC	BIOTECHNOLOGY	405,832.36	-345,200.60
06/30/2010	EQUITIES	PROGENICS PHARMACEUTICALS INC	BIOTECHNOLOGY	5,819.76	396.32
06/30/2010	EQUITIES	PROGRAMMED MAINTEN NPV	AUSTRALIA	41,070.87	-18,248.89
06/30/2010	EQUITIES	PROGRESS ENERGY INC	ELECTRIC UTILITIES	322,113.86	37,533.41
06/30/2010	EQUITIES	PROGRESS ENERGY INC	ELECTRIC UTILITIES	116,751.27	0.00
06/30/2010	EQUITIES	PROGRESS ENERGY INC	ELECTRIC UTILITIES	35,750,834.12	-1,491,338.76
06/30/2010	EQUITIES	PROGRESS ENERGY RESOURCES COR	CDN OIL & GAS EXPL & PROD	-2,207,867.00	270,109.18
06/30/2010	EQUITIES	PROGRESS ENERGY RESOURCES COR	CDN OIL & GAS EXPL & PROD	106,964.82	0.00
06/30/2010	EQUITIES	PROGRESS SOFTWARE CORP	SYSTEMS SOFTWARE	43,183.14	11,497.34
06/30/2010	EQUITIES	PROGRESS SOFTWARE CORP	SYSTEMS SOFTWARE	1,770,088.32	543,715.80
06/30/2010	EQUITIES	PROGRESS WERK OBERKIRCH AG NPV	GERMANY	32,770.97	-7,825.97
06/30/2010	EQUITIES	PROGRESSIVE CORP/THE	PROPERTY & CASUALTY INS	415,958.40	70,437.40
06/30/2010	EQUITIES	PROGRESSIVE CORP/THE	PROPERTY & CASUALTY INS	130,096.84	0.00
06/30/2010	EQUITIES	PROGRESSIVE CORP/THE	PROPERTY & CASUALTY INS	42,232,170.24	-4,109,390.18
06/30/2010	EQUITIES	PROLOGIS INT	INDUSTRIAL REITS	34,962,590.83	-26,147,234.69
06/30/2010	EQUITIES	PROLOGIS INT	INDUSTRIAL REITS	46,942.65	0.00
06/30/2010	EQUITIES	PROLOGIS INT	INDUSTRIAL REITS	157,065.65	32,715.55
06/30/2010	EQUITIES	PROMETHEAN WORLD PLC - W/I	PERSONAL GOODS	1,403,902.55	-164,684.70
06/30/2010	EQUITIES	PROMISE CO Y50	OTHER FINANCING BUSINESS	554,686.41	-45,548.77
06/30/2010	EQUITIES	PROMOTORA DE INFOR EURO.10	SPAIN	112,824.50	-131,671.45
06/30/2010	EQUITIES	PROMOTORA Y OPERADORA DE	MEXICO	57,706.85	0.00
06/30/2010	EQUITIES	PRONOVA BIOPHARMA	NORWAY	290,720.38	-8,553.06
06/30/2010	EQUITIES	PROS HOLDINGS INC	APPLICATION SOFTWARE	681,447.00	-110,586.40
06/30/2010	EQUITIES	PROS HOLDINGS INC	APPLICATION SOFTWARE	3,484.00	-369.84
06/30/2010	EQUITIES	PROSAFE PRODUCTION USD0.10	NORWAY	54,765.27	2,841.79
06/30/2010	EQUITIES	PROSEGUR COMPANIA SEGURIDAD	SPAIN	4,570,717.98	1,560,748.73
06/30/2010	EQUITIES	PROSIEBENSATI MEDIA AG NPV	GERMANY	5,722,219.82	2,998,105.98
06/30/2010	EQUITIES	PROSIEBENSATI MEDIA AG NPV	GERMANY	110,006.72	90,083.52
06/30/2010	EQUITIES	PROSPECT CAPTIAL CORP	ASSET MGMT & CUSTODY BNKS	19,860.75	-883.28
06/30/2010	EQUITIES	PROSPECT CAPTIAL CORP	ASSET MGMT & CUSTODY BNKS	1,140,447.75	-211,775.86
06/30/2010	EQUITIES	PROSPECT MED HLDGS INC CDT	MANAGED HEALTH CARE	5,178.80	-621.71
06/30/2010	EQUITIES	PROSPERITY BANCSHARES INC COM	REGIONAL BANKS	12,669,822.02	161,135.72
06/30/2010	EQUITIES	PROSPERITY BANCSHARES INC COM	REGIONAL BANKS	65,396.44	8,460.18
06/30/2010	EQUITIES	PROSPEX RESOURCES LTD	CDN OIL & GAS EXPL & PROD	1,682.59	-276.85
06/30/2010	EQUITIES	PROSTRAKAN GROUP ORD GBP0.05	PHARMACEUTICALS & BIOTECH	-15,292.13	19,812.96
06/30/2010	EQUITIES	PROTALIX BIOTHERAPEUTICS INC	BIOTECHNOLOGY	-1,483,251.38	215,885.04
06/30/2010	EQUITIES	PROTECTIVE LIFE CORP COM	LIFE & HEALTH INSURANCE	8,217,225.18	-2,320,153.04

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PROTECTIVE LIFE CORP COM	LIFE & HEALTH INSURANCE	64,982.82	29,802.78
06/30/2010	EQUITIES	PROTECTIVE LIFE CORP COM	LIFE & HEALTH INSURANCE	18,727.30	0.00
06/30/2010	EQUITIES	PROTO CORPORATION JPY50	OTHER PRODUCTS	1,717,912.82	508,484.92
06/30/2010	EQUITIES	PROTON HLDGS BERHAD	MALAYSIA	710,203.55	11,799.11
06/30/2010	EQUITIES	PROTON HLDGS BERHAD	MALAYSIA	122,872.59	38,892.57
06/30/2010	EQUITIES	PROVIDENCE SVC CORP	HEALTH CARE SERVICES	7,210.00	1,460.97
06/30/2010	EQUITIES	PROVIDENCE SVC CORP	HEALTH CARE SERVICES	704,648.00	-80,337.08
06/30/2010	EQUITIES	PROVIDENT ENERGY TRUST	CDN INTEGRATED OIL & GAS	937,003.94	-329,798.40
06/30/2010	EQUITIES	PROVIDENT ENERGY TRUST	CDN INTEGRATED OIL & GAS	92,040.01	0.00
06/30/2010	EQUITIES	PROVIDENT FINANCIAL SERVICES I	THRIFTS & MTG FINANCE	26,910.38	5,133.46
06/30/2010	EQUITIES	PROVIDENT FINANCIAL SERVICES I	THRIFTS & MTG FINANCE	1,673,329.98	-392,656.33
06/30/2010	EQUITIES	PROVIDENT NEW YORK BANCORP COM	THRIFTS & MTG FINANCE	515,574.45	-137,545.88
06/30/2010	EQUITIES	PROVIDENT NEW YORK BANCORP COM	THRIFTS & MTG FINANCE	16,797.30	1,580.28
06/30/2010	EQUITIES	PRUDENTIAL FINANCIAL INC	LIFE & HEALTH INSURANCE	785,689.72	209,177.52
06/30/2010	EQUITIES	PRUDENTIAL FINANCIAL INC	LIFE & HEALTH INSURANCE	258,170.91	0.00
06/30/2010	EQUITIES	PRUDENTIAL FINANCIAL INC	LIFE & HEALTH INSURANCE	80,647,223.80	7,689,629.85
06/30/2010	EQUITIES	PRUDENTIAL MID-CAP QUANT FUND	US EQUITY FUNDS	175,620,916.24	-2,775,108.88
06/30/2010	EQUITIES	PRUDENTIAL PLC GBP0.05	LIFE ASSURANCE	974,058.23	0.00
06/30/2010	EQUITIES	PRUDENTIAL PLC GBP0.05	LIFE ASSURANCE	50,133,522.39	-6,970,797.41
06/30/2010	EQUITIES	PRYSMIAN CAB & SYS NPV	ITALY	2,101,441.39	-199,487.26
06/30/2010	EQUITIES	PRYSMIAN CAB & SYS NPV	ITALY	134,163.26	0.00
06/30/2010	EQUITIES	PS BUSINESS PKS INC CALIF	DIVERSIFIED REITS	34,862.50	7,143.75
06/30/2010	EQUITIES	PS BUSINESS PKS INC CALIF	DIVERSIFIED REITS	5,387,455.52	724,234.14
06/30/2010	EQUITIES	PSC CORPORATION SGD0.05	SINGAPORE	74,726.02	-67,787.10
06/30/2010	EQUITIES	PSION NEW ORD(CONS)	SOFTWARE & COMP SERVICES	133,857.94	-115,565.78
06/30/2010	EQUITIES	PSL LTD INR10	INDIA	296,589.02	-75,536.21
06/30/2010	EQUITIES	PSS WORLD MED INC	HEALTH CARE DISTRIBUTORS	36,758.70	9,038.78
06/30/2010	EQUITIES	PSS WORLD MED INC	HEALTH CARE DISTRIBUTORS	4,362,399.00	944,381.23
06/30/2010	EQUITIES	PSYCHIATRIC SOLUTIONS INC	HEALTH CARE FACILITIES	3,827,127.52	1,076,868.95
06/30/2010	EQUITIES	PSYCHIATRIC SOLUTIONS INC	HEALTH CARE FACILITIES	55,100.48	19,436.25
06/30/2010	EQUITIES	PT BAYAN RESOURCES IDR100 REGS	INDONESIA	79,360.01	0.00
06/30/2010	EQUITIES	PT INDO TAMBANGRAYA MEGAH TBK	INDONESIA	389,709.57	48,319.47
06/30/2010	EQUITIES	PTT AROMATICS & REFINING PUB	THAILAND	224,397.27	0.00
06/30/2010	EQUITIES	PTT AROMATICS & REFINING PUB	THAILAND	559,072.48	0.00
06/30/2010	EQUITIES	PTT CHEMICAL PUBLI THB10(NVDR)	THAILAND	291,181.82	0.00
06/30/2010	EQUITIES	PTT CHEMICAL PUBLIC COMPANY	THAILAND	366,039.88	0.00
06/30/2010	EQUITIES	PTT EXPLORATION & PRODUCTION	THAILAND	175,596.92	0.00
06/30/2010	EQUITIES	PTT EXPLORATION & PRODUCTION	THAILAND	796,848.40	0.00
06/30/2010	EQUITIES	PTT EXPLORATION & PRODUCTION	THAILAND	16,148,253.53	2,641,059.62
06/30/2010	EQUITIES	PTT PUB CO THB10 (ALIEN MKT)	THAILAND	17,951,400.56	-1,917,039.26

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	PTT PUBLIC COMPANY THB10 (NON	THAILAND	184,735.81	0.00
06/30/2010	EQUITIES	PUBLIC BK BHD MYR1	MALAYSIA	2,600,491.73	394,293.75
06/30/2010	EQUITIES	PUBLIC BK BHD MYR1 (ALIEN MKT)	MALAYSIA	11,785,437.13	3,126,062.31
06/30/2010	EQUITIES	PUBLIC FINANCIAL HOLDINGS LTD	HONG KONG	178,748.32	-49,916.17
06/30/2010	EQUITIES	PUBLIC POWER CORP EUR4.60 (CR)	GREECE	6,977,510.30	-1,123,450.70
06/30/2010	EQUITIES	PUBLIC POWER CORP EUR4.60 (CR)	GREECE	283,536.18	-22,355.55
06/30/2010	EQUITIES	PUBLIC POWER CORP EUR4.60 (CR)	GREECE	92,837.21	0.00
06/30/2010	EQUITIES	PUBLIC STORAGE COM	SPECIALIZED REITS	11,883.50	0.00
06/30/2010	EQUITIES	PUBLIC STORAGE COM	SPECIALIZED REITS	394,276.35	97,208.24
06/30/2010	EQUITIES	PUBLIC STORAGE COM	SPECIALIZED REITS	81,950,932.74	13,024,548.53
06/30/2010	EQUITIES	PUBLIC SVC ENTERPRISE GROUP	MULTI-UTILITIES	61,197,233.63	3,068,952.51
06/30/2010	EQUITIES	PUBLIC SVC ENTERPRISE GROUP	MULTI-UTILITIES	489,123.96	-4,527.48
06/30/2010	EQUITIES	PUBLIC SVC ENTERPRISE GROUP	MULTI-UTILITIES	164,315.94	0.00
06/30/2010	EQUITIES	PUBLICIS GROUPE SA EUR.4	FRANCE	265,639.02	0.00
06/30/2010	EQUITIES	PUBLICIS GROUPE SA EUR.4	FRANCE	2,562,356.39	430,669.10
06/30/2010	EQUITIES	PUBLIGROUPE AG CHF1 REGD	SWITZERLAND	106,190.48	-270,835.57
06/30/2010	EQUITIES	PULTE GROUP INC	HOMEBUILDING	29,296.21	0.00
06/30/2010	EQUITIES	PULTE GROUP INC	HOMEBUILDING	100,444.68	-12,648.04
06/30/2010	EQUITIES	PULTE GROUP INC	HOMEBUILDING	8,917,601.40	-20,157,379.27
06/30/2010	EQUITIES	PUMA AG NPV	GERMANY	71,499.89	0.00
06/30/2010	EQUITIES	PUMA AG NPV	GERMANY	5,744,649.16	-42,407.82
06/30/2010	EQUITIES	PUNCAK NIAGA HOLDINGS BERHAD	MALAYSIA	41,633.58	0.00
06/30/2010	EQUITIES	PUNCH TAVERNS ORD SHS	TRAVEL & LEISURE	52,161.47	-20,202.74
06/30/2010	EQUITIES	PUNCH TECHNIX NV EUR4	NETHERLANDS	4,905.46	179.21
06/30/2010	EQUITIES	PUNJAH NATIONAL BA INR10	INDIA	13,542,781.31	7,462,460.22
06/30/2010	EQUITIES	PURE BIOSCIENCE COM	LIFE SCIENCES TOOLS & SVC	10,807.58	-3,022.05
06/30/2010	EQUITIES	PURSUIT DYNAMICS ORD GBP0.01	INDUSTRIAL ENGINEERING	-46,897.12	-3,005.80
06/30/2010	EQUITIES	PUSAN CITY GAS CO KRW5000	SOUTH KOREA	100,504.80	0.00
06/30/2010	EQUITIES	PYEONG HWA AUTOMAT KRW500	SOUTH KOREA	113,587.04	16,892.58
06/30/2010	EQUITIES	PYEONG SAN KRW500	SOUTH KOREA	62,624.20	0.00
06/30/2010	EQUITIES	PYI CORPORATION LIMITED HKD0.1	HONG KONG	15,859.46	-7,501.93
06/30/2010	EQUITIES	PZ CUSSONS	OIL & GAS PRODUCERS	5,206,574.95	2,269,647.66
06/30/2010	EQUITIES	PZENA INVT MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	2,847.39	192.21
06/30/2010	EQUITIES	PZENA INVT MGMT INC CL A	ASSET MGMT & CUSTODY BNKS	69,827.94	-7,005.57
06/30/2010	EQUITIES	Q-CELL SE NPV	GERMANY	1,493,802.30	-1,890,303.72
06/30/2010	EQUITIES	Q-MED AB NPV	SWEDEN	615,288.55	-91,623.64
06/30/2010	EQUITIES	QAD INC COM	APPLICATION SOFTWARE	24,501.02	-3,340.81
06/30/2010	EQUITIES	QAD INC COM	APPLICATION SOFTWARE	2,243.70	438.49
06/30/2010	EQUITIES	QAF SGD0.40	SINGAPORE	16,796.80	-2,698.73
06/30/2010	EQUITIES	QANTAS AIRWAYS NPV	AUSTRALIA	103,938.32	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	QANTAS AIRWAYS NPV	AUSTRALIA	1,557,606.16	-661,006.63
06/30/2010	EQUITIES	QATAR ELECTRICITY & WATER	QATAR	474,571.29	16,168.98
06/30/2010	EQUITIES	QATAR GAS TRANSPOR QAR10	QATAR	376,417.93	-87,782.47
06/30/2010	EQUITIES	QATAR INSURANCE CO QAR10	QATAR	2,239,280.57	143,055.81
06/30/2010	EQUITIES	QATAR NATIONAL BANK QAR10	QATAR	1,542,868.79	404,437.60
06/30/2010	EQUITIES	QATAR TELECOM QAR10	QATAR	870,813.76	111,678.82
06/30/2010	EQUITIES	QBE INS GROUP A\$1	AUSTRALIA	12,423,311.67	-4,894,673.56
06/30/2010	EQUITIES	QBE INS GROUP A\$1	AUSTRALIA	792,597.59	0.00
06/30/2010	EQUITIES	QIAGEN N V	NETHERLANDS	-5,222,074.00	897,539.45
06/30/2010	EQUITIES	QIAGEN NV EUR0.01	NETHERLANDS	231,110.63	0.00
06/30/2010	EQUITIES	QIAGEN NV EUR0.01	NETHERLANDS	3,590,251.73	604,606.18
06/30/2010	EQUITIES	QIAGEN NV EUR0.01	NETHERLANDS	54,875.52	5,890.56
06/30/2010	EQUITIES	QINGHAI SALT LAKE 'A'CNY1	CHINA	18,042.62	0.00
06/30/2010	EQUITIES	QINGLING MTRS H SHS CNY1	CHINA	1,191,571.47	-150,213.41
06/30/2010	EQUITIES	QINGLING MTRS H SHS CNY1	CHINA	36,305.97	3,481.12
06/30/2010	EQUITIES	QLOGIC CORP	COMPUTER STORAGE & PERIPH	50,973.54	9,507.70
06/30/2010	EQUITIES	QLOGIC CORP	COMPUTER STORAGE & PERIPH	15,853,468.98	-804,528.37
06/30/2010	EQUITIES	QLT INC	CDN BIOTECHNOLOGY	14,650.43	320.67
06/30/2010	EQUITIES	QLT INC	CDN BIOTECHNOLOGY	35,734.86	7,641.48
06/30/2010	EQUITIES	QS AG NPV	GERMANY	2,953.96	-698.94
06/30/2010	EQUITIES	QUADRA FNX MINING LTD	CDN DIV METALS & MINING	599,754.39	7,334.92
06/30/2010	EQUITIES	QUADRA GENERATING CO	RUSSIA	40,927.41	0.00
06/30/2010	EQUITIES	QUAKER CHEM CORP COM	SPECIALTY CHEMICALS	370,753.74	61,615.85
06/30/2010	EQUITIES	QUAKER CHEM CORP COM	SPECIALTY CHEMICALS	10,754.73	2,998.51
06/30/2010	EQUITIES	QUALCOMM INC	COMMUNICATIONS EQUIPMENT	1,690,865.92	-494,728.77
06/30/2010	EQUITIES	QUALCOMM INC	COMMUNICATIONS EQUIPMENT	202,556,496.04	-51,391,535.46
06/30/2010	EQUITIES	QUALITY DISTR INC FLA	TRUCKING	15,546.19	-983.29
06/30/2010	EQUITIES	QUALITY SYS INC	HEALTH CARE TECHNOLOGY	1,718,137.95	1,285,045.15
06/30/2010	EQUITIES	QUALITY SYS INC	HEALTH CARE TECHNOLOGY	38,179.95	3,425.65
06/30/2010	EQUITIES	QUANEX BLDG PRODS CORP COM	BUILDING PRODUCTS	25,312.56	8,330.16
06/30/2010	EQUITIES	QUANEX BLDG PRODS CORP COM	BUILDING PRODUCTS	2,522,299.78	520,058.09
06/30/2010	EQUITIES	QUANTA COMPUTER TWD10	TAIWAN	5,198,734.11	132,707.13
06/30/2010	EQUITIES	QUANTA SERVICES INC	CONSTRUCTION & ENGINEERNG	133,584.85	-6,080.86
06/30/2010	EQUITIES	QUANTA SERVICES INC	CONSTRUCTION & ENGINEERNG	45,407.92	0.00
06/30/2010	EQUITIES	QUANTA SERVICES INC	CONSTRUCTION & ENGINEERNG	204,352.55	0.00
06/30/2010	EQUITIES	QUANTA SERVICES INC	CONSTRUCTION & ENGINEERNG	11,663,099.35	918,091.51
06/30/2010	EQUITIES	QUANTA STORAGE TWD10	TAIWAN	1,141,041.62	-244,777.07
06/30/2010	EQUITIES	QUANTUM CORP DSSG COM	COMPUTER STORAGE & PERIPH	11,043.12	4,226.55
06/30/2010	EQUITIES	QUANTUM CORP DSSG COM	COMPUTER STORAGE & PERIPH	1,144,668.08	-300,905.36
06/30/2010	EQUITIES	QUEBECOR INC	CDN PUBLISHING	1,114,190.38	260,678.34

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	QUEST CAPITAL CORP	CDN SPECIALIZED FINANCE	79,329.98	-58,506.60
06/30/2010	EQUITIES	QUEST DIAGNOSTICS INC COM	HEALTH CARE SERVICES	28,973,953.89	-249,019.86
06/30/2010	EQUITIES	QUEST DIAGNOSTICS INC COM	HEALTH CARE SERVICES	215,802.72	-6,547.36
06/30/2010	EQUITIES	QUEST DIAGNOSTICS INC COM	HEALTH CARE SERVICES	10,344.03	0.00
06/30/2010	EQUITIES	QUEST SOFTWARE INC COM	APPLICATION SOFTWARE	31,191.16	9,371.18
06/30/2010	EQUITIES	QUEST SOFTWARE INC COM	APPLICATION SOFTWARE	2,682,999.00	592,325.27
06/30/2010	EQUITIES	QUESTAR CORP	GAS UTILITIES	23,113,059.59	6,868,884.32
06/30/2010	EQUITIES	QUESTAR CORP	GAS UTILITIES	256,609.09	74,291.97
06/30/2010	EQUITIES	QUESTAR CORP	GAS UTILITIES	82,565.72	0.00
06/30/2010	EQUITIES	QUESTCOR PHARMACEUTICALS INC	PHARMACEUTICALS	24,044.55	14,131.95
06/30/2010	EQUITIES	QUESTCOR PHARMACEUTICALS INC	PHARMACEUTICALS	2,599,251.59	1,199,329.99
06/30/2010	EQUITIES	QUICKSILVER RES INC COM	OIL & GAS EXPL & PROD	3,517,415.00	-1,454,458.15
06/30/2010	EQUITIES	QUICKSILVER RES INC COM	OIL & GAS EXPL & PROD	41,085.00	3,735.00
06/30/2010	EQUITIES	QUICKSILVER RES INC COM	OIL & GAS EXPL & PROD	12,638.46	0.00
06/30/2010	EQUITIES	QUIDEL CORP	HEALTH CARE SUPPLIES	13,337.19	399.38
06/30/2010	EQUITIES	QUIDEL CORP	HEALTH CARE SUPPLIES	-175,566.15	-54,771.87
06/30/2010	EQUITIES	QUICKSILVER INC COM	APPAREL ACCESS & LUXURY	674,484.10	-1,098,190.42
06/30/2010	EQUITIES	QUICKSILVER INC COM	APPAREL ACCESS & LUXURY	15,277.30	4,707.06
06/30/2010	EQUITIES	QUINSTREET INC	INTERNET SOFTWARE & SVCS	67,621.25	-5,173.06
06/30/2010	EQUITIES	QUINTAIN ESTATE & DEVELOPEMENT	REAL ESTATE INVEST & SVCS	309,728.82	-46,698.13
06/30/2010	EQUITIES	QWEST COMMUNICATIONS INTERNATI	INTEGRATED TELECOMM SVCS	272,742.75	48,314.43
06/30/2010	EQUITIES	QWEST COMMUNICATIONS INTERNATI	INTEGRATED TELECOMM SVCS	94,488.45	0.00
06/30/2010	EQUITIES	QWEST COMMUNICATIONS INTERNATI	INTEGRATED TELECOMM SVCS	25,498,042.50	4,949,656.95
06/30/2010	EQUITIES	QX PAPER	HONG KONG	101,464.51	0.00
06/30/2010	EQUITIES	RACKSPACE HOSTING INC COM	INTERNET SOFTWARE & SVCS	45,208.10	7,238.15
06/30/2010	EQUITIES	RACKSPACE HOSTING INC COM	INTERNET SOFTWARE & SVCS	-367,258.50	795,805.70
06/30/2010	EQUITIES	RADIAN GROUP INC	THRIFTS & MTG FINANCE	-150,903.32	-2,419,508.90
06/30/2010	EQUITIES	RADIAN GROUP INC	THRIFTS & MTG FINANCE	26,882.12	7,842.85
06/30/2010	EQUITIES	RADIANT OPTO-ELECT TWD10	TAIWAN	4,419,647.60	776,320.89
06/30/2010	EQUITIES	RADIANT SYS INC COM	SYSTEMS SOFTWARE	18,248.52	9,053.74
06/30/2010	EQUITIES	RADIANT SYS INC COM	SYSTEMS SOFTWARE	-225,040.98	200,860.01
06/30/2010	EQUITIES	RADIO ONE INC CL D NON VTG	BROADCASTING	6,184.96	-2,121.73
06/30/2010	EQUITIES	RADIO SHACK CORP COM	COMPUTER & ELECT RETAIL	16,429,390.51	1,139,990.58
06/30/2010	EQUITIES	RADIO SHACK CORP COM	COMPUTER & ELECT RETAIL	78,196.08	24,609.12
06/30/2010	EQUITIES	RADIO SHACK CORP COM	COMPUTER & ELECT RETAIL	25,646.82	0.00
06/30/2010	EQUITIES	RADISYS CORP COM	ELECTRC MANUFACTNG SVCS	5,550.16	387.01
06/30/2010	EQUITIES	RADISYS CORP COM	ELECTRC MANUFACTNG SVCS	394,584.96	-124,465.25
06/30/2010	EQUITIES	RADIUM LIFE TECH C TWD10	TAIWAN	128,518.98	0.00
06/30/2010	EQUITIES	RAFAKO PLN2	POLAND	84,184.51	0.00
06/30/2010	EQUITIES	RAFFLES MED GROUP SGD0.10	SINGAPORE	918,630.47	521,554.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RAIFFEISEN INTL BK NPV	AUSTRIA	1,555,751.98	-1,677,715.03
06/30/2010	EQUITIES	RAIFFEISEN INTL BK NPV	AUSTRIA	112,712.68	0.00
06/30/2010	EQUITIES	RAIN COMMODITIES LTD INR10	INDIA	64,062.30	0.00
06/30/2010	EQUITIES	RAINBOW CHICKEN NPV	SOUTH AFRICA	147,274.72	0.00
06/30/2010	EQUITIES	RAISIO PLC - V SHS	FINLAND	402,369.46	120,813.20
06/30/2010	EQUITIES	RAIT FINANCIAL TRUST	MORTGAGE REITS	219,135.95	-1,101,072.19
06/30/2010	EQUITIES	RAIT FINANCIAL TRUST	MORTGAGE REITS	8,860.06	3,196.34
06/30/2010	EQUITIES	RAITO KOGYO CO Y50	CONSTRUCTION	125,100.92	-48,285.75
06/30/2010	EQUITIES	RAKUTEN INC NPV	SERVICES	22,537,462.17	-602,831.82
06/30/2010	EQUITIES	RAKUTEN INC NPV	SERVICES	263,395.77	0.00
06/30/2010	EQUITIES	RALCORP HLDGS INC NEW COM	PACKAGED FOODS & MEATS	31,183.20	0.00
06/30/2010	EQUITIES	RALCORP HLDGS INC NEW COM	PACKAGED FOODS & MEATS	93,543.60	-2,765.34
06/30/2010	EQUITIES	RALCORP HLDGS INC NEW COM	PACKAGED FOODS & MEATS	9,830,900.80	-582,285.28
06/30/2010	EQUITIES	RALLYE EUR3.OO(REGD)	FRANCE	569,618.19	-627,246.14
06/30/2010	EQUITIES	RAM ENERGY RESOURCES INC	OIL & GAS EXPL & PROD	82,690.29	-6,182.79
06/30/2010	EQUITIES	RAMAYANA LESTARI SENTOSA	INDONESIA	1,778,932.35	0.00
06/30/2010	EQUITIES	RAMBUS INC DEL COM	SEMICONDUCTORS	57,027.60	15,621.42
06/30/2010	EQUITIES	RAMBUS INC DEL COM	SEMICONDUCTORS	1,108,998.48	584,105.57
06/30/2010	EQUITIES	RAMCO-GERSHENSON PPTYS TR COM	RETAIL REITS	4,151,624.28	-830,466.52
06/30/2010	EQUITIES	RAMCO-GERSHENSON PPTYS TR COM	RETAIL REITS	6,311.90	707.25
06/30/2010	EQUITIES	RAMS HOME LOANS GROUP NPV	AUSTRALIA	46,506.72	9,159.92
06/30/2010	EQUITIES	RAMSAY HEALTH CARE LTD AUD0.10	AUSTRALIA	3,690,182.65	199,688.16
06/30/2010	EQUITIES	RAMUNIA HLDGS BERH MYR0.5	MALAYSIA	24,097.62	0.00
06/30/2010	EQUITIES	RANDGOLD RESOURCES ORD USD0.05	MINING	2,879,657.63	940,317.62
06/30/2010	EQUITIES	RANDGOLD RESOURCES ORD USD0.05	MINING	437,261.13	0.00
06/30/2010	EQUITIES	RANDON SA IMPLEMENTOS E PARTIC	BRAZIL	326,441.52	0.00
06/30/2010	EQUITIES	RANDSTAD HLDGS EUR0.1	NETHERLANDS	224,975.76	0.00
06/30/2010	EQUITIES	RANDSTAD HLDGS EUR0.1	NETHERLANDS	16,628,397.61	4,476,848.16
06/30/2010	EQUITIES	RANGE RES CORP COM	OIL & GAS EXPL & PROD	204,604.40	-18,498.48
06/30/2010	EQUITIES	RANGE RES CORP COM	OIL & GAS EXPL & PROD	13,955,377.15	5,928,963.37
06/30/2010	EQUITIES	RANK GROUP ORD GBP0.1388888	TRAVEL & LEISURE	42,595.91	11,564.41
06/30/2010	EQUITIES	RASPADSKAYA	RUSSIA	5,120,506.78	0.00
06/30/2010	EQUITIES	RATCHABURI ELECT GENERATING	THAILAND	454,858.97	8,713.65
06/30/2010	EQUITIES	RATIONAL AG NPV	GERMANY	1,881,457.68	-100,342.69
06/30/2010	EQUITIES	RATOS AB SER B NPV	SWEDEN	129,735.66	0.00
06/30/2010	EQUITIES	RATOS AB SER B NPV	SWEDEN	1,276,633.78	-111,949.39
06/30/2010	EQUITIES	RAUTARUUKKI OY 'K'NPV	FINLAND	650,590.21	-992,719.60
06/30/2010	EQUITIES	RAUTARUUKKI OY 'K'NPV	FINLAND	64,233.76	0.00
06/30/2010	EQUITIES	RAVEN INDS INC COM	INDUSTRIAL CONGLOMERATES	21,168.75	4,075.00
06/30/2010	EQUITIES	RAVEN INDS INC COM	INDUSTRIAL CONGLOMERATES	1,446,960.27	272,826.38

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RAYDIUM SEMI-CONDUCTOR	TAIWAN	70,663.93	0.00
06/30/2010	EQUITIES	RAYMOND JAMES FINL INC COM	INVESTMNT BKG & BROKERAGE	74,226.40	28,104.27
06/30/2010	EQUITIES	RAYMOND JAMES FINL INC COM	INVESTMNT BKG & BROKERAGE	25,505.02	0.00
06/30/2010	EQUITIES	RAYMOND JAMES FINL INC COM	INVESTMNT BKG & BROKERAGE	19,056,344.80	325,962.60
06/30/2010	EQUITIES	RAYONIER INC COM	SPECIALIZED REITS	10,479,533.26	1,696,797.85
06/30/2010	EQUITIES	RAYONIER INC COM	SPECIALIZED REITS	26,004.90	0.00
06/30/2010	EQUITIES	RAYONIER INC COM	SPECIALIZED REITS	114,231.90	16,400.40
06/30/2010	EQUITIES	RAYSUM CO LTD	REAL ESTATE	32,178.21	-9,676.81
06/30/2010	EQUITIES	RAYTHEON CO	AEROSPACE & DEFENSE	563,937.06	48,490.28
06/30/2010	EQUITIES	RAYTHEON CO	AEROSPACE & DEFENSE	191,146.69	0.00
06/30/2010	EQUITIES	RAYTHEON CO	AEROSPACE & DEFENSE	63,667,158.51	4,455,347.92
06/30/2010	EQUITIES	RAZGULIAY GROUP OJSC RUB3	RUSSIA	41,463.37	0.00
06/30/2010	EQUITIES	RBC BEARINGS INC	INDUSTRIAL MACHINERY	999,082.37	133,458.47
06/30/2010	EQUITIES	RBC BEARINGS INC	INDUSTRIAL MACHINERY	19,800.17	6,802.68
06/30/2010	EQUITIES	RBC INFORMATION SYS RUB0.001	RUSSIA	90,328.28	0.00
06/30/2010	EQUITIES	RCG HOLDINGS GROUP HKD0.01	CHINA	55,779.01	-64,948.90
06/30/2010	EQUITIES	RCG HOLDINGS GROUP HKD0.01	CHINA	39,810.95	-48,812.28
06/30/2010	EQUITIES	RCN CORP	CABLE & SATELLITE	18,897.56	11,138.24
06/30/2010	EQUITIES	RCN CORP	CABLE & SATELLITE	1,923,819.00	165,932.68
06/30/2010	EQUITIES	RCR TOMLINSON LTD NPV	AUSTRALIA	19,829.47	-9,084.04
06/30/2010	EQUITIES	RCR TOMLINSON LTD NPV	AUSTRALIA	22,209.56	1,095.10
06/30/2010	EQUITIES	RC2 CORP	LEISURE PRODUCTS	11,518.65	2,869.95
06/30/2010	EQUITIES	RC2 CORP	LEISURE PRODUCTS	1,109,205.72	-180,990.85
06/30/2010	EQUITIES	REAL GOLD MINING LIMITED HKD1	HONG KONG	170,051.87	0.00
06/30/2010	EQUITIES	REAL NETWORKS INC COM	INTERNET SOFTWARE & SVCS	10,107.90	2,120.13
06/30/2010	EQUITIES	REAL NETWORKS INC COM	INTERNET SOFTWARE & SVCS	587,693.70	-205,488.62
06/30/2010	EQUITIES	REALDOLMEN NPV	BELGIUM	4,487.89	-815.38
06/30/2010	EQUITIES	REALIA BUSINESS SA ORD EUR0.24	SPAIN	53,134.51	-23,525.23
06/30/2010	EQUITIES	REALTY INCOME CORP MD COM	RETAIL REITS	122,321.13	36,487.26
06/30/2010	EQUITIES	REALTY INCOME CORP MD COM	RETAIL REITS	33,117.53	0.00
06/30/2010	EQUITIES	REALTY INCOME CORP MD COM	RETAIL REITS	8,307,414.92	1,744,943.33
06/30/2010	EQUITIES	RECKITT BENCKISER GROUP PLC	PERSONAL GOODS	1,450,646.97	0.00
06/30/2010	EQUITIES	RECKITT BENCKISER GROUP PLC	PERSONAL GOODS	76,575,824.31	14,496,970.68
06/30/2010	EQUITIES	RECTICEL SA	BELGIUM	673,802.35	-102,789.18
06/30/2010	EQUITIES	RECTICEL SA	BELGIUM	204,458.74	69,615.05
06/30/2010	EQUITIES	RED BACK MINING INC	CDN GOLD	313,749.80	0.00
06/30/2010	EQUITIES	RED BACK MINING INC	CDN GOLD	7,605,418.80	2,034,542.61
06/30/2010	EQUITIES	RED ELECTRICA CORPORATION SA	SPAIN	200,351.76	0.00
06/30/2010	EQUITIES	RED ELECTRICA CORPORATION SA	SPAIN	3,930,020.21	-630,279.98
06/30/2010	EQUITIES	RED HAT INC COM	SYSTEMS SOFTWARE	169,906.74	54,013.20



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RED HAT INC COM	SYSTEMS SOFTWARE	22,166,332.54	8,838,099.51
06/30/2010	EQUITIES	RED LION HOTELS CORP	HOTELS, RESORTS & CRUISE	26,369.49	750.89
06/30/2010	EQUITIES	RED ROBIN GOURMET BURGERS INC	RESTAURANTS	1,546,699.44	-611,859.46
06/30/2010	EQUITIES	RED ROBIN GOURMET BURGERS INC	RESTAURANTS	13,796.64	-423.82
06/30/2010	EQUITIES	REDECARD SA COMMON STOCK NPV	BRAZIL	13,965,567.59	-2,181,057.82
06/30/2010	EQUITIES	REDERI AB TRANSATLANTIC	SWEDEN	43,729.12	-68,214.46
06/30/2010	EQUITIES	REDINGTON INDIA LTD INR10	INDIA	101,199.60	-260.13
06/30/2010	EQUITIES	REDROW PLC	CONSTRUCTION & MATERIALS	1,071,326.60	-300,314.76
06/30/2010	EQUITIES	REDS SA EUR1.31(CR)	GREECE	10,361.44	-42,891.58
06/30/2010	EQUITIES	REDWOOD TRUST INC	MORTGAGE REITS	28,261.22	-623.56
06/30/2010	EQUITIES	REDWOOD TRUST INC	MORTGAGE REITS	5,883,366.58	-1,182,095.99
06/30/2010	EQUITIES	REED ELSEVIER	MEDIA	459,434.43	0.00
06/30/2010	EQUITIES	REED ELSEVIER	MEDIA	22,101,559.94	-5,530,211.63
06/30/2010	EQUITIES	REED ELSEVIER NV EUR0.07	NETHERLANDS	12,000,476.89	-3,461,546.41
06/30/2010	EQUITIES	REED ELSEVIER NV EUR0.07	NETHERLANDS	394,647.04	0.00
06/30/2010	EQUITIES	REFINERIA LA PAMPILLA SA COM	PERU	23,840.31	0.00
06/30/2010	EQUITIES	REGAL ENTERTAINMENT GROUP	MOVIES & ENTERTAINMENT	4,847,593.92	-607,531.66
06/30/2010	EQUITIES	REGAL ENTERTAINMENT GROUP	MOVIES & ENTERTAINMENT	8,300.79	0.00
06/30/2010	EQUITIES	REGAL ENTERTAINMENT GROUP	MOVIES & ENTERTAINMENT	33,838.80	2,387.40
06/30/2010	EQUITIES	REGAL HOTELS(HDS.)HKD.01	HONG KONG	26,808.27	2,154.88
06/30/2010	EQUITIES	REGAL-BELOIT CORP	ELECTRIC COMP & EQUIP	66,580.50	20,670.30
06/30/2010	EQUITIES	REGAL-BELOIT CORP	ELECTRIC COMP & EQUIP	3,423.21	0.00
06/30/2010	EQUITIES	REGAL-BELOIT CORP	ELECTRIC COMP & EQUIP	6,159,784.21	1,741,071.01
06/30/2010	EQUITIES	REGENCY CTRS CORP COM	RETAIL REITS	35,199,868.80	-6,628,891.27
06/30/2010	EQUITIES	REGENCY CTRS CORP COM	RETAIL REITS	29,219.66	0.00
06/30/2010	EQUITIES	REGENCY CTRS CORP COM	RETAIL REITS	90,403.20	893.52
06/30/2010	EQUITIES	REGENERON PHARMACEUTICALS INC	BIOTECHNOLOGY	50,019.12	17,345.34
06/30/2010	EQUITIES	REGENERON PHARMACEUTICALS INC	BIOTECHNOLOGY	4,515,581.52	1,564,913.78
06/30/2010	EQUITIES	REGENT MANNER INTNL HOLDING	SINGAPORE	131,895.99	0.00
06/30/2010	EQUITIES	REGIONAL EXPRESS HLDGS LTD NPV	AUSTRALIA	25,006.96	-3,938.22
06/30/2010	EQUITIES	REGIONS FINANCIAL CORP	REGIONAL BANKS	268,727.02	106,730.80
06/30/2010	EQUITIES	REGIONS FINANCIAL CORP	REGIONAL BANKS	81,467.32	0.00
06/30/2010	EQUITIES	REGIONS FINANCIAL CORP	REGIONAL BANKS	20,047,098.61	-37,763,682.77
06/30/2010	EQUITIES	REGIS CORP MINN	SPECIALIZED CONSUMER SVCS	3,806,849.43	-2,571,142.77
06/30/2010	EQUITIES	REGIS CORP MINN	SPECIALIZED CONSUMER SVCS	26,266.59	-3,677.66
06/30/2010	EQUITIES	REGUS PLC ORD GBP0	GENERAL INDUSTRIALS	578,663.31	-47,877.72
06/30/2010	EQUITIES	REHABCARE GROUP INC COM	HEALTH CARE SERVICES	15,572.70	0.00
06/30/2010	EQUITIES	REHABCARE GROUP INC COM	HEALTH CARE SERVICES	1,355,783.22	94,482.65
06/30/2010	EQUITIES	REINET INVESTMENTS SCA	SOUTH AFRICA	11,235.11	0.00
06/30/2010	EQUITIES	REINET INVESTMENTS SCA	LUXEMBOURG	0.42	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	REINET INVESTMENTS SCA WTS	SOUTH AFRICA	2,164.42	0.00
06/30/2010	EQUITIES	REINSURANCE GROUP OF AMERICA I	REINSURANCE	10,032,339.38	747,792.99
06/30/2010	EQUITIES	REINSURANCE GROUP OF AMERICA I	REINSURANCE	99,967.77	21,585.69
06/30/2010	EQUITIES	REINSURANCE GROUP OF AMERICA I	REINSURANCE	35,131.84	0.00
06/30/2010	EQUITIES	REITMANS (CANADA) LTD	CDN APPAREL RETAIL	49,378.44	251.75
06/30/2010	EQUITIES	REJESH EXPORTS INR2(POST	INDIA	159,527.03	0.00
06/30/2010	EQUITIES	RELIANCE CAPITAL INR10 (DEMAT)	INDIA	75,263.29	0.00
06/30/2010	EQUITIES	RELIANCE COMMUNICATION LTD	INDIA	86,844.48	0.00
06/30/2010	EQUITIES	RELIANCE INDUSTRIES LTD	INDIA	1,085,280.53	0.00
06/30/2010	EQUITIES	RELIANCE INFRASTRUCTURE LTD	INDIA	174,831.34	0.00
06/30/2010	EQUITIES	RELIANCE NATURAL RESOURCES LTD	INDIA	59,013.03	0.00
06/30/2010	EQUITIES	RELIANCE STL & ALUM CO	STEEL	75,734.25	-2,995.85
06/30/2010	EQUITIES	RELIANCE STL & ALUM CO	STEEL	24,439.36	0.00
06/30/2010	EQUITIES	RELIANCE STL & ALUM CO	STEEL	6,492,033.90	305,552.53
06/30/2010	EQUITIES	RELO HOLDINGS INC JPY50	REAL ESTATE	72,446.60	20,637.44
06/30/2010	EQUITIES	REMCO FOR TOURISTIC VILLAGES	EGYPT	109,384.87	-81,156.85
06/30/2010	EQUITIES	REMGRO LTD ZAR0.01	SOUTH AFRICA	993,247.29	0.00
06/30/2010	EQUITIES	REMY COINTREAU EUR1.60	FRANCE	-299,258.31	-3,743.66
06/30/2010	EQUITIES	RENAISSANCE LEARNING INC COM	HOME ENTERTAINMNT SFTWRE	6,713.33	2,351.60
06/30/2010	EQUITIES	RENAISSANCE LEARNING INC COM	HOME ENTERTAINMNT SFTWRE	343,408.13	-57,740.45
06/30/2010	EQUITIES	RENAISSANCE RE HOLDINGS LTD	REINSURANCE	110,345.47	24,983.14
06/30/2010	EQUITIES	RENAISSANCE RE HOLDINGS LTD	REINSURANCE	21,924,311.29	566,296.32
06/30/2010	EQUITIES	RENAISSANCE RE HOLDINGS LTD	REINSURANCE	33,913.79	0.00
06/30/2010	EQUITIES	RENAISSANCE SERVICES OMR0.10	OMAN	343,417.80	4,850.30
06/30/2010	EQUITIES	RENASANT CORP	REGIONAL BANKS	374,415.48	-50,898.79
06/30/2010	EQUITIES	RENASANT CORP	REGIONAL BANKS	6,359.76	367.26
06/30/2010	EQUITIES	RENAULT REGIE NATIONALE DES	FRANCE	366,570.34	0.00
06/30/2010	EQUITIES	RENAULT REGIE NATIONALE DES	FRANCE	7,980,460.64	-5,289,581.23
06/30/2010	EQUITIES	RENEWABLE ENERGY CORP AS NOK1	NORWAY	61,495.57	0.00
06/30/2010	EQUITIES	RENEWABLE ENERGY CORP AS NOK1	NORWAY	628,312.26	-2,170,122.25
06/30/2010	EQUITIES	RENHE COMMERCIAL HOLDINGS CO	CHINA	8,270,096.27	-758,054.34
06/30/2010	EQUITIES	RENO DE MEDICI SPA EUR0.55	ITALY	40,024.48	-100,702.91
06/30/2010	EQUITIES	RENOVO GROUP PLC/ORD SHS	PHARMACEUTICALS & BIOTECH	9,953.67	-165.06
06/30/2010	EQUITIES	RENT A CTR INC NEW COM	COMPUTER & ELECT RETAIL	39,263.88	2,350.34
06/30/2010	EQUITIES	RENT A CTR INC NEW COM	COMPUTER & ELECT RETAIL	5,831,111.64	87,447.27
06/30/2010	EQUITIES	RENTECH INC COM	OIL & GAS REFINING & MKTG	182,151.09	-14,608.89
06/30/2010	EQUITIES	RENTOKIL INITIAL ORD GBP0.01	SUPPORT SERVICES	89,333.30	-8,634.74
06/30/2010	EQUITIES	RENTRAK CORP COM	MOVIES & ENTERTAINMENT	-107,514.27	28,358.74
06/30/2010	EQUITIES	REPSOL YPF SA EUR1	SPAIN	11,465,906.23	0.00
06/30/2010	EQUITIES	REPSOL YPF SA EUR1	SPAIN	762,918.08	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	REPUBLIC AWYS HLDGS INC	AIRLINES	6,574.36	2.16
06/30/2010	EQUITIES	REPUBLIC AWYS HLDGS INC	AIRLINES	-1,076,007.66	-385,032.59
06/30/2010	EQUITIES	REPUBLIC BANCORP IN CKY	REGIONAL BANKS	737,859.00	27,052.50
06/30/2010	EQUITIES	REPUBLIC BANCORP IN CKY	REGIONAL BANKS	5,793.55	-251.86
06/30/2010	EQUITIES	REPUBLIC SERVICES INC	ENVIRON & FACILITIES SVCS	316,942.56	87,180.39
06/30/2010	EQUITIES	REPUBLIC SERVICES INC	ENVIRON & FACILITIES SVCS	70,657.09	0.00
06/30/2010	EQUITIES	REPUBLIC SERVICES INC	ENVIRON & FACILITIES SVCS	28,795,367.04	7,049,830.52
06/30/2010	EQUITIES	RES CARE INC COM	HEALTH CARE SERVICES	499,624.86	-222,995.80
06/30/2010	EQUITIES	RES CARE INC COM	HEALTH CARE SERVICES	9,389.52	-4,665.60
06/30/2010	EQUITIES	RESEARCH IN MOTION LTD	CDN COMMUNICATIONS EQUIP	902,049.12	-362,347.38
06/30/2010	EQUITIES	RESEARCH IN MOTION LTD	CDN COMMUNICATIONS EQUIP	1,254,880.20	0.00
06/30/2010	EQUITIES	RESEARCH IN MOTION LTD	CDN COMMUNICATIONS EQUIP	17,449,813.14	-6,938,878.30
06/30/2010	EQUITIES	RESEARCH IN MOTION LTD	CDN COMMUNICATIONS EQUIP	31,126,198.34	-10,675,899.17
06/30/2010	EQUITIES	RESILIENT PROPERTY LKD UNT	SOUTH AFRICA	129,389.69	0.00
06/30/2010	EQUITIES	RESILUX NPV	BELGIUM	17,357.81	-2,703.38
06/30/2010	EQUITIES	RESMED INC	HEALTH CARE EQUIPMENT	147,829.11	59,048.99
06/30/2010	EQUITIES	RESMED INC	HEALTH CARE EQUIPMENT	14,180,162.28	5,857,450.04
06/30/2010	EQUITIES	RESMED INC NPV CDI-10CDI/1 SHS	HEALTH CARE EQUIPMENT	1,919,141.31	477,558.66
06/30/2010	EQUITIES	RESOLUTE ENERGY CORP COM	OIL & GAS EXPL & PROD	4,284.00	-177.00
06/30/2010	EQUITIES	RESOLUTE ENERGY CORP COM	OIL & GAS EXPL & PROD	1,861,153.20	-4,814.10
06/30/2010	EQUITIES	RESOLUTE MINING NPV	AUSTRALIA	49,618.55	16,397.12
06/30/2010	EQUITIES	RESOLUTION LTD	LIFE ASSURANCE	1,184,113.11	-472,240.70
06/30/2010	EQUITIES	RESOLUTION LTD	NONLIFE INSURANCE	116,374.27	0.00
06/30/2010	EQUITIES	RESONA HOLDINGS INC	BANKS	378,063.39	0.00
06/30/2010	EQUITIES	RESONA HOLDINGS INC	BANKS	3,429,039.52	-1,179,850.92
06/30/2010	EQUITIES	RESORTTRUST INC JPY50	JAPAN	550,607.98	-43,990.29
06/30/2010	EQUITIES	RESOURCE CAP CORP COM	MORTGAGE REITS	7,074.49	3,055.60
06/30/2010	EQUITIES	RESOURCE CAP CORP COM	MORTGAGE REITS	-1,169,324.84	300,739.84
06/30/2010	EQUITIES	RESOURCES CONNECTION INC	RESEARCH & CONSULTING SVC	968,292.80	-371,263.49
06/30/2010	EQUITIES	RESOURCES CONNECTION INC	RESEARCH & CONSULTING SVC	22,657.60	-7,480.34
06/30/2010	EQUITIES	RESTAURANT BRANDS NEW ZEALAND	NEW ZEALAND	26,325.65	10,363.39
06/30/2010	EQUITIES	RESTAURANT GRP PLC ORD	TRAVEL & LEISURE	738,436.20	-33,484.60
06/30/2010	EQUITIES	RETAIL FOOD GROUP LIMITED NPV	AUSTRALIA	16,256.94	-998.55
06/30/2010	EQUITIES	RETAIL OPPORTUNITY INVESTMENT	DIVERSIFIED REITS	2,895.00	-70.00
06/30/2010	EQUITIES	RETAIL OPPORTUNITY INVESTMENT	DIVERSIFIED REITS	4,189,798.40	-249,147.80
06/30/2010	EQUITIES	RETAIL VENTURES INC	DEPARTMENT STORES	270,978.64	-167,568.21
06/30/2010	EQUITIES	RETAIL VENTURES INC	DEPARTMENT STORES	12,128.82	7,092.63
06/30/2010	EQUITIES	REVLON INC CL A NEW	PERSONAL PRODUCTS	90,239.76	-43,884.23
06/30/2010	EQUITIES	REX AMERICAN RESOURCES CORP	OIL & GAS REFINING & MKTG	46,544.00	14,345.53
06/30/2010	EQUITIES	REX AMERICAN RESOURCES CORP	OIL & GAS REFINING & MKTG	7,312.00	2,507.14

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	REX ENERGY CORP COM	OIL & GAS EXPL & PROD	10,827.20	2,476.00
06/30/2010	EQUITIES	REX ENERGY CORP COM	OIL & GAS EXPL & PROD	2,024,040.00	96,113.63
06/30/2010	EQUITIES	REXAM ORD 64 2/7P	GENERAL INDUSTRIALS	199,822.34	0.00
06/30/2010	EQUITIES	REXAM ORD 64 2/7P	GENERAL INDUSTRIALS	9,754,350.42	-1,253,151.79
06/30/2010	EQUITIES	REXEL PROMESSES	FRANCE	473,676.25	214,518.38
06/30/2010	EQUITIES	REYNOLDS AMERN INC	TOBACCO	92,433.95	0.00
06/30/2010	EQUITIES	REYNOLDS AMERN INC	TOBACCO	28,188,999.34	4,328,127.67
06/30/2010	EQUITIES	RF MICRO DEVICES INC COM	SEMICONDUCTORS	2,744,925.57	-573,181.14
06/30/2010	EQUITIES	RF MICRO DEVICES INC COM	SEMICONDUCTORS	36,351.27	10,970.46
06/30/2010	EQUITIES	RHB CAPITAL BHD MYR1	MALAYSIA	163,277.84	12,540.10
06/30/2010	EQUITIES	RHB CAPITAL BHD MYR1	MALAYSIA	1,224,129.73	130,586.08
06/30/2010	EQUITIES	RHEINMETAL AG NPV	GERMANY	7,428,610.44	2,489,167.53
06/30/2010	EQUITIES	RHEON AUTO MACHINERY JPY50	MACHINERY	32,546.05	-14,460.67
06/30/2010	EQUITIES	RHODIA EUR1 POST	FRANCE	3,657,764.23	1,842,946.43
06/30/2010	EQUITIES	RHOEN-KLINIKUM AG ORD NPV	GERMANY	20,825,194.98	169,014.52
06/30/2010	EQUITIES	RHYTHM WATCH CO JPY50	OTHER PRODUCTS	202,734.77	-23,058.89
06/30/2010	EQUITIES	RICHARDSON ELECTRS LTD	TECHNOLOGY DISTRIBUTORS	1,125.00	-81.25
06/30/2010	EQUITIES	RICHARDSON ELECTRS LTD	TECHNOLOGY DISTRIBUTORS	103,608.00	-3,646.16
06/30/2010	EQUITIES	RICHTER GEDEON NYRT GDR EACH	HUNGARY	6,771,270.64	-596,276.75
06/30/2010	EQUITIES	RICOH LEASING CO LTD JPY50	REAL ESTATE	1,431,436.09	348,167.98
06/30/2010	EQUITIES	RICOH Y50	ELECTRIC APPLIANCES	18,403,984.22	-6,117,212.52
06/30/2010	EQUITIES	RICOH Y50	ELECTRIC APPLIANCES	442,414.12	0.00
06/30/2010	EQUITIES	RIDLEY CORP LTD NPV	AUSTRALIA	282,976.84	8,337.20
06/30/2010	EQUITIES	RIGEL PHARM INC	BIOTECHNOLOGY	12,225.60	-3,006.55
06/30/2010	EQUITIES	RIGEL PHARM INC	BIOTECHNOLOGY	780,364.80	-528,712.44
06/30/2010	EQUITIES	RIGHT-ON CO JPY50	RETAIL TRADE	52,977.74	-24,647.86
06/30/2010	EQUITIES	RIGHTMOVE PLC ORD	SOFTWARE & COMP SERVICES	1,788,984.32	435,324.43
06/30/2010	EQUITIES	RIGHTNOW TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	16,490.19	6,743.29
06/30/2010	EQUITIES	RIGHTNOW TECHNOLOGIES INC	IT CONSULTNG & OTHER SVCS	5,980,949.55	427,859.85
06/30/2010	EQUITIES	RIKEN VINYL INDUSTRY CO Y50	OTHER PRODUCTS	23,087.35	-291.44
06/30/2010	EQUITIES	RIKEN VINYL INDUSTRY CO Y50	OTHER PRODUCTS	23,087.35	-11,239.28
06/30/2010	EQUITIES	RIMAGE CORP	COMPUTER STORAGE & PERIPH	4,068.31	277.56
06/30/2010	EQUITIES	RIMAGE CORP	COMPUTER STORAGE & PERIPH	91,038.33	5,869.68
06/30/2010	EQUITIES	RINNAI CORP Y50	ELECTRIC APPLIANCES	92,568.40	0.00
06/30/2010	EQUITIES	RINNAI CORP Y50	ELECTRIC APPLIANCES	2,844,066.25	495,551.11
06/30/2010	EQUITIES	RIO TINTO LIMITED NPV	AUSTRALIA	26,583,252.25	-1,670,395.87
06/30/2010	EQUITIES	RIO TINTO LIMITED NPV	AUSTRALIA	1,233,897.68	0.00
06/30/2010	EQUITIES	RIO TINTO LIMITED NPV	AUSTRALIA	925,193.39	-47,931.16
06/30/2010	EQUITIES	RIO TINTO ORD GBP0.10	MINING	200,607.79	-32,271.48
06/30/2010	EQUITIES	RIO TINTO ORD GBP0.10	MINING	3,249,011.73	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RIO TINTO ORD GBP0.10	MINING	42,003,865.73	-562,070.36
06/30/2010	EQUITIES	RIOCAN REIT	CDN RETAIL REITS	107,522.76	0.00
06/30/2010	EQUITIES	RIOCAN REIT	CDN RETAIL REITS	958,871.76	-99,628.59
06/30/2010	EQUITIES	RIOZIM LTD	ZIMBABWE	162,198.60	-31,480.47
06/30/2010	EQUITIES	RITCHIE BROS AUCTIONEERS INC	CDN DIVERSIFIED SUP SVCS	899,731.20	-140,140.62
06/30/2010	EQUITIES	RITCHIE BROS AUCTIONEERS INC	CDN DIVERSIFIED SUP SVCS	-5,684,640.00	864,441.26
06/30/2010	EQUITIES	RITCHIE BROS AUCTIONEERS INC	CDN DIVERSIFIED SUP SVCS	87,209.39	0.00
06/30/2010	EQUITIES	RITE AID CORP COM	DRUG RETAIL	17,709.58	-3,797.27
06/30/2010	EQUITIES	RITE AID CORP COM	DRUG RETAIL	810,557.02	-1,852,442.85
06/30/2010	EQUITIES	RIVERA (HLDGS) HKD0.05	HONG KONG	10,311.86	267.17
06/30/2010	EQUITIES	RIVERBED TECHNOLOGY INC COM	COMMUNICATIONS EQUIPMENT	49,771.24	13,732.89
06/30/2010	EQUITIES	RIVERBED TECHNOLOGY INC COM	COMMUNICATIONS EQUIPMENT	8,201,620.90	1,467,849.87
06/30/2010	EQUITIES	RIZAL COMML BANK 'A'PHP10	PHILIPPINES	115,386.38	0.00
06/30/2010	EQUITIES	RLI CORP	PROPERTY & CASUALTY INS	37,171.20	5,322.24
06/30/2010	EQUITIES	RLI CORP	PROPERTY & CASUALTY INS	1,288,795.20	203,371.16
06/30/2010	EQUITIES	RNB RETAIL AND BRANDS AB NPV	SWEDEN	43,716.36	-2,351.67
06/30/2010	EQUITIES	ROADRUNNER TRANSPORTATION SY	TRUCKING	1,182,442.52	17,245.21
06/30/2010	EQUITIES	ROBBINS & MYERS INC COM	INDUSTRIAL MACHINERY	780,292.08	239,979.16
06/30/2010	EQUITIES	ROBBINS & MYERS INC COM	INDUSTRIAL MACHINERY	25,261.88	2,660.98
06/30/2010	EQUITIES	ROBERT HALF INTERNATIONAL INC	HUMAN RESOURCE & EMP SVCS	115,606.95	11,683.42
06/30/2010	EQUITIES	ROBERT HALF INTERNATIONAL INC	HUMAN RESOURCE & EMP SVCS	9,388,772.70	-1,322,409.59
06/30/2010	EQUITIES	ROBERT WALTERS ORD GBP0.20(WI)	SUPPORT SERVICES	634,710.03	-129,082.13
06/30/2010	EQUITIES	ROBERT WISEMAN DAIRIES ORD 10P	FOOD PRODUCERS	14,151.71	3,608.74
06/30/2010	EQUITIES	ROBINSON DEP STORE THB10(ALIEN	THAILAND	163,250.15	0.00
06/30/2010	EQUITIES	ROBINSON'S LAND CORP PHP1	PHILIPPINES	101,899.65	0.00
06/30/2010	EQUITIES	ROC OIL CO LTD NPV	AUSTRALIA	89,730.87	-787,117.41
06/30/2010	EQUITIES	ROCHE HLDG AG CHF1	SWITZERLAND	6,224,715.54	-2,805,447.49
06/30/2010	EQUITIES	ROCHE HLDG AG GENUSSSCHEINE NPV	SWITZERLAND	167,127,465.17	-23,211,623.35
06/30/2010	EQUITIES	ROCHE HLDG AG GENUSSSCHEINE NPV	SWITZERLAND	4,927,476.69	0.00
06/30/2010	EQUITIES	ROCHE HOLDING AG	SWITZERLAND	360,746.03	0.00
06/30/2010	EQUITIES	ROCHESTER MED CORP	HEALTH CARE SUPPLIES	75,741.75	-27,220.24
06/30/2010	EQUITIES	ROCK FIELD CO Y50	FOODS	35,565.77	627.50
06/30/2010	EQUITIES	ROCK-TENN CO CL A	PAPER PACKAGING	62,733.21	15,054.96
06/30/2010	EQUITIES	ROCK-TENN CO CL A	PAPER PACKAGING	3,678,957.56	1,217,515.05
06/30/2010	EQUITIES	ROCKVILLE FINL INC	THRIFTS & MTG FINANCE	54,381.06	-5,699.05
06/30/2010	EQUITIES	ROCKVILLE FINL INC	THRIFTS & MTG FINANCE	4,251.87	921.06
06/30/2010	EQUITIES	ROCKWELL AUTOMATION INC	ELECTRIC COMP & EQUIP	222,574.06	86,146.00
06/30/2010	EQUITIES	ROCKWELL AUTOMATION INC	ELECTRIC COMP & EQUIP	23,078,730.79	698,695.95
06/30/2010	EQUITIES	ROCKWELL COLLINS INC	AEROSPACE & DEFENSE	25,621,570.59	3,953,718.70
06/30/2010	EQUITIES	ROCKWELL COLLINS INC	AEROSPACE & DEFENSE	264,587.40	58,614.60

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ROCKWELL COLLINS INC	AEROSPACE & DEFENSE	40,743.11	0.00
06/30/2010	EQUITIES	ROCKWOOD HLDGS INC	SPECIALTY CHEMICALS	40,297.44	14,030.40
06/30/2010	EQUITIES	ROCKWOOD HLDGS INC	SPECIALTY CHEMICALS	1,400,313.35	-57,114.49
06/30/2010	EQUITIES	RODMAN & RENSHAW CAP GROUP INC	INVESTMNT BKG & BROKERAGE	3,025.88	-315.60
06/30/2010	EQUITIES	RODOBENS NEGOCIOS IMOBILIARIOS	BRAZIL	142,831.60	0.00
06/30/2010	EQUITIES	ROFIN-SINAR TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	1,065,692.52	126,543.70
06/30/2010	EQUITIES	ROFIN-SINAR TECHNOLOGIES INC	ELECTRONIC EQUIP & INSTR	18,904.56	-208.84
06/30/2010	EQUITIES	ROGERS COMMUNICATIONS INC	CDN WIRELESS TELECOMM SVC	764,906.06	0.00
06/30/2010	EQUITIES	ROGERS COMMUNICATIONS INC	CDN WIRELESS TELECOMM SVC	13,356,906.71	-1,266,041.63
06/30/2010	EQUITIES	ROGERS CORP	ELECTRONIC COMPONENTS	1,362,812.75	-59,229.46
06/30/2010	EQUITIES	ROGERS CORP	ELECTRONIC COMPONENTS	22,327.08	8,442.00
06/30/2010	EQUITIES	ROHM CO Y50	ELECTRIC APPLIANCES	300,895.25	0.00
06/30/2010	EQUITIES	ROHM CO Y50	ELECTRIC APPLIANCES	21,880,351.51	-3,252,876.33
06/30/2010	EQUITIES	ROK	CONSTRUCTION & MATERIALS	439,217.68	-721,522.56
06/30/2010	EQUITIES	ROLAND DG CORP JPY50	ELECTRIC APPLIANCES	189,945.31	-188,333.40
06/30/2010	EQUITIES	ROLLINS INC	ENVIRON & FACILITIES SVCS	33,972.98	6,338.12
06/30/2010	EQUITIES	ROLLINS INC	ENVIRON & FACILITIES SVCS	1,117,653.11	404,055.95
06/30/2010	EQUITIES	ROLLS ROYCE GROUP	AEROSPACE & DEFENCE	1,425.93	0.00
06/30/2010	EQUITIES	ROLLS ROYCE GROUP	AEROSPACE & DEFENCE	351,149.11	0.00
06/30/2010	EQUITIES	ROLLS ROYCE GROUP ORD GBP0.20	AEROSPACE & DEFENCE	43,574,935.31	12,586,230.38
06/30/2010	EQUITIES	ROLLS ROYCE GROUP ORD GBP0.20	AEROSPACE & DEFENCE	787,913.90	0.00
06/30/2010	EQUITIES	ROLTA INDIA INR10 (DEMAT)	INDIA	148,361.86	0.00
06/30/2010	EQUITIES	ROMA FINL CORP COM	THRIFTS & MTG FINANCE	34,219.86	-6,142.55
06/30/2010	EQUITIES	ROMANDE ENERGIE HOLDING SA	SWITZERLAND	96,661.01	-6,055.24
06/30/2010	EQUITIES	RONA INC	CDN HOME IMPROVEMENT RET	837,781.49	8,142.22
06/30/2010	EQUITIES	ROPER INDS INC NEW COM	ELECTRIC COMP & EQUIP	6,984,647.40	2,504,694.56
06/30/2010	EQUITIES	ROPER INDS INC NEW COM	ELECTRIC COMP & EQUIP	157,639.32	37,099.89
06/30/2010	EQUITIES	ROSETTA RES INC COM	OIL & GAS EXPL & PROD	37,163.56	21,495.03
06/30/2010	EQUITIES	ROSETTA RES INC COM	OIL & GAS EXPL & PROD	1,904,315.49	560,053.83
06/30/2010	EQUITIES	ROSETTA STONE INC COM	HOME ENTERTAINMNT SFTWRE	87,316.88	-4,685.41
06/30/2010	EQUITIES	ROSINTER RESTAURANT HOLDINGS	RUSSIA	32,591.89	0.00
06/30/2010	EQUITIES	ROSNEFT OJSC GDR EACH REPR 1	RUSSIA	12,969,966.00	-3,813,219.45
06/30/2010	EQUITIES	ROSNEFT OJSC RUB0.01	RUSSIA	1,848,431.74	0.00
06/30/2010	EQUITIES	ROSS STORES INC COM	APPAREL RETAIL	23,276,965.42	8,473,426.38
06/30/2010	EQUITIES	ROSS STORES INC COM	APPAREL RETAIL	202,128.97	51,135.63
06/30/2010	EQUITIES	ROSSI RESIDENCIAL COM STK NPV	BRAZIL	760,390.29	130,728.23
06/30/2010	EQUITIES	ROSTELECOM LONG DISTANCE &	RUSSIA	143,141.80	0.00
06/30/2010	EQUITIES	ROSTELEKOM RUB0.0025	RUSSIA	86,467.29	0.00
06/30/2010	EQUITIES	ROTH & RAU AG NPV (BR)	GERMANY	-1,311,887.45	-366,701.91
06/30/2010	EQUITIES	ROTORK ORD 5P	INDUSTRIAL ENGINEERING	7,770,547.34	2,416,872.51

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ROTTNEROS AB SEK0.50	SWEDEN	15,000.72	640.08
06/30/2010	EQUITIES	ROUGIER SA NPV	FRANCE	17,678.97	-31,893.57
06/30/2010	EQUITIES	ROULARTA MEDIA GROUP NV NPV	BELGIUM	15,571.54	1,116.01
06/30/2010	EQUITIES	ROUND ONE CORP JPY5000	OTHER PRODUCTS	64,786.98	-7,826.60
06/30/2010	EQUITIES	ROVI CORP	SYSTEMS SOFTWARE	119,189.04	50,347.04
06/30/2010	EQUITIES	ROVI CORP	SYSTEMS SOFTWARE	12,425,154.14	4,575,417.75
06/30/2010	EQUITIES	ROWAN COS INC COM	OIL & GAS DRILLING	15,928,176.72	-3,167,986.21
06/30/2010	EQUITIES	ROWAN COS INC COM	OIL & GAS DRILLING	71,809.62	8,935.29
06/30/2010	EQUITIES	ROWAN COS INC COM	OIL & GAS DRILLING	22,456.54	0.00
06/30/2010	EQUITIES	ROYAL BANK OF CANADA	CDN DIVERSIFIED BANKS	3,449,383.19	0.00
06/30/2010	EQUITIES	ROYAL BANK OF CANADA	CDN DIVERSIFIED BANKS	42,409,233.62	388,892.87
06/30/2010	EQUITIES	ROYAL BANK OF SCOTLAND GRP ORD	BANKS	528,134.17	0.00
06/30/2010	EQUITIES	ROYAL BANK OF SCOTLAND GRP ORD	BANKS	265,142.78	-41,894.78
06/30/2010	EQUITIES	ROYAL BANK OF SCOTLAND GRP ORD	BANKS	10,599,064.69	-36,642,386.01
06/30/2010	EQUITIES	ROYAL CARIBBEAN CRUISES LTD	HOTELS, RESORTS & CRUISE	18,991.45	0.00
06/30/2010	EQUITIES	ROYAL CARIBBEAN CRUISES LTD	HOTELS, RESORTS & CRUISE	12,997,229.85	-5,592,620.80
06/30/2010	EQUITIES	ROYAL CARIBBEAN CRUISES LTD	HOTELS, RESORTS & CRUISE	100,552.32	35,416.32
06/30/2010	EQUITIES	ROYAL DUTCH PETE CO N Y	OIL & GAS PRODUCERS	6,682.44	0.00
06/30/2010	EQUITIES	ROYAL DUTCH PETE CO N Y	OIL & GAS PRODUCERS	264.36	0.00
06/30/2010	EQUITIES	ROYAL DUTCH SHELL 'A'SHS	OIL & GAS PRODUCERS	4,556,565.54	0.00
06/30/2010	EQUITIES	ROYAL DUTCH SHELL 'A'SHS	OIL & GAS PRODUCERS	14,492,698.09	0.00
06/30/2010	EQUITIES	ROYAL DUTCH SHELL 'B' SHS	OIL & GAS PRODUCERS	18,159,200.19	0.00
06/30/2010	EQUITIES	ROYAL DUTCH SHELL 'B' SHS	OIL & GAS PRODUCERS	3,321,767.25	0.00
06/30/2010	EQUITIES	ROYAL DUTCH SHELL A SHS	OIL & GAS PRODUCERS	2,172,119.38	-451,404.33
06/30/2010	EQUITIES	ROYAL GOLD INC	GOLD	75,886.02	7,396.46
06/30/2010	EQUITIES	ROYAL GOLD INC	GOLD	20,177.27	0.00
06/30/2010	EQUITIES	ROYAL GOLD INC	GOLD	8,322,792.03	1,325,376.07
06/30/2010	EQUITIES	ROYAL JORDANIAN AIRLINES(RYL	JORDAN	151,156.46	-38,500.29
06/30/2010	EQUITIES	RPC GROUP ORD 5P	GENERAL INDUSTRIALS	29,037.27	700.45
06/30/2010	EQUITIES	RPC GROUP ORD 5P	GENERAL INDUSTRIALS	1,085,763.83	215,373.69
06/30/2010	EQUITIES	RPC INC	OIL & GAS EQUIP/SVCS	21,648.90	6,217.12
06/30/2010	EQUITIES	RPC INC	OIL & GAS EQUIP/SVCS	721,429.80	391,183.12
06/30/2010	EQUITIES	RPM INTERNATIONAL INC	SPECIALTY CHEMICALS	7,621,747.52	32,887.83
06/30/2010	EQUITIES	RPM INTERNATIONAL INC	SPECIALTY CHEMICALS	93,410.24	15,446.20
06/30/2010	EQUITIES	RPM INTERNATIONAL INC	SPECIALTY CHEMICALS	12,391.82	0.00
06/30/2010	EQUITIES	RPS GROUP ORD 3P	SUPPORT SERVICES	346,742.21	-16,076.25
06/30/2010	EQUITIES	RREEF CHINA COMMERCIAL TRUST	CHINA	211,157.20	0.00
06/30/2010	EQUITIES	RRI ENERGY INC	INDEP PWR PROD/ENRGY TRAD	13,687.14	0.00
06/30/2010	EQUITIES	RRI ENERGY INC	INDEP PWR PROD/ENRGY TRAD	45,101.00	-18,921.00
06/30/2010	EQUITIES	RRI ENERGY INC	INDEP PWR PROD/ENRGY TRAD	3,417,760.17	-7,647,178.90

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RRSAT GLOBAL COMMUNICATIONS	ISRAEL	792,733.89	-148,740.81
06/30/2010	EQUITIES	RSA INSURANCE GROUP PLC	NONLIFE INSURANCE	310,065.23	0.00
06/30/2010	EQUITIES	RSA INSURANCE GROUP PLC	NONLIFE INSURANCE	5,136,477.92	-578,330.12
06/30/2010	EQUITIES	RSC HOLDINGS INC	TRADING COS & DISTRIBUTOR	8,909.48	592.04
06/30/2010	EQUITIES	RSC HOLDINGS INC	TRADING COS & DISTRIBUTOR	363,542.57	-81,017.65
06/30/2010	EQUITIES	RTI BIOLOGICS INC	HEALTH CARE SUPPLIES	1,901,857.14	-1,403,503.98
06/30/2010	EQUITIES	RTI BIOLOGICS INC	HEALTH CARE SUPPLIES	5,895.16	-1,790.68
06/30/2010	EQUITIES	RTI INTL METALS INC COM	DIV METALS & MINING	18,878.13	8,354.61
06/30/2010	EQUITIES	RTI INTL METALS INC COM	DIV METALS & MINING	818,124.63	85,750.71
06/30/2010	EQUITIES	RUBICON TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	1,669,967.82	636,400.24
06/30/2010	EQUITIES	RUBICON TECHNOLOGY INC COM	SEMICONDUCTOR EQUIPMENT	20,853.00	10,757.25
06/30/2010	EQUITIES	RUBY TUESDAY INC	RESTAURANTS	13,617.00	3,332.16
06/30/2010	EQUITIES	RUBY TUESDAY INC	RESTAURANTS	704,675.50	-972,747.40
06/30/2010	EQUITIES	RUCHI SOYA INR10	INDIA	164,187.50	-2,256.39
06/30/2010	EQUITIES	RUDDICK CORP COM	FOOD RETAIL	45,497.82	9,342.18
06/30/2010	EQUITIES	RUDDICK CORP COM	FOOD RETAIL	1,647,784.05	364,744.42
06/30/2010	EQUITIES	RUDOLPH TECHNOLOGIES INC COM	SEMICONDUCTOR EQUIPMENT	432,169.55	-214,214.87
06/30/2010	EQUITIES	RUDOLPH TECHNOLOGIES INC COM	SEMICONDUCTOR EQUIPMENT	10,713.45	4,512.42
06/30/2010	EQUITIES	RUENTEX INDUSTRIES TWD10	TAIWAN	177,127.90	0.00
06/30/2010	EQUITIES	RUE21 INC	APPAREL RETAIL	407,587.56	-3,990.84
06/30/2010	EQUITIES	RUGGEDCOM INC	CDN COMMUNICATIONS EQUIP	-205,576.62	70,625.48
06/30/2010	EQUITIES	RURAL ELECTRIFICATION CORP LTD	INDIA	13,950,599.83	2,374,005.22
06/30/2010	EQUITIES	RURAL/METRO CORP COM	HEALTH CARE SERVICES	177,305.48	28,009.98
06/30/2010	EQUITIES	RUSH ENTERPRISES INC CL A	TRADING COS & DISTRIBUTOR	1,335,104.88	80,480.17
06/30/2010	EQUITIES	RUSH ENTERPRISES INC CL A	TRADING COS & DISTRIBUTOR	18,957.84	2,568.39
06/30/2010	EQUITIES	RUSHYDRO-CLS	RUSSIA	932,912.07	0.00
06/30/2010	EQUITIES	RUSSELL STANLEY HLDGS INC	METAL & GLASS CONTAINERS	0.00	0.00
06/30/2010	EQUITIES	RUSSELL 1000 GROWTH FUND F	US EQUITY FUNDS	13,042,422.48	-180,803.37
06/30/2010	EQUITIES	RUSSELL 2000 MINI IND FUT(NYF)	US FINANCIAL FUTURES	-4,265.00	-4,265.00
06/30/2010	EQUITIES	RUSSELL 2000 MINI IND FUT(NYF)	US FINANCIAL FUTURES	-46,125,980.00	-46,125,980.00
06/30/2010	EQUITIES	RUSSELL 3000 INDEX FUND F	US EQUITY FUNDS	530,864,353.47	-32,978,811.38
06/30/2010	EQUITIES	RUTHS HOSPITALITY GROUP INC	RESTAURANTS	5,513.42	830.12
06/30/2010	EQUITIES	RUTHS HOSPITALITY GROUP INC	RESTAURANTS	428,470.90	-70,137.88
06/30/2010	EQUITIES	RUUKKI GROUP NPV	FINLAND	-102,998.78	-32,322.01
06/30/2010	EQUITIES	RWE AG (NEU) NPV 'A'	GERMANY	1,401,262.71	0.00
06/30/2010	EQUITIES	RWE AG (NEU) NPV 'A'	GERMANY	22,742,752.48	-8,364,022.75
06/30/2010	EQUITIES	RWE AG (NEW) NON VTG PRF NPV	GERMANY	1,191,690.83	-447,326.37
06/30/2010	EQUITIES	RWE AG (NEW) NON VTG PRF NPV	GERMANY	120,166.77	0.00
06/30/2010	EQUITIES	RYANAIR HLDGS ORD EUR0.00635	IRELAND	59,368.26	0.00
06/30/2010	EQUITIES	RYANAIR HLDGS ORD EUR0.00635	IRELAND	87,775.37	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	RYANAIR HOLDINGS PLC SPONSORED	IRELAND	26,804.05	0.00
06/30/2010	EQUITIES	RYANAIR HOLDINGS PLC SPONSORED	IRELAND	20,293,817.76	1,778,393.97
06/30/2010	EQUITIES	RYDER SYSTEM INC	TRUCKING	21,358,911.60	127,537.98
06/30/2010	EQUITIES	RYDER SYSTEM INC	TRUCKING	10,209.24	0.00
06/30/2010	EQUITIES	RYDER SYSTEM INC	TRUCKING	70,281.81	24,126.07
06/30/2010	EQUITIES	RYLAND GROUP INC	HOMEBUILDING	22,227.10	-4,538.15
06/30/2010	EQUITIES	RYLAND GROUP INC	HOMEBUILDING	1,849,626.94	-1,203,754.34
06/30/2010	EQUITIES	RYOBI Y50	OTHER PRODUCTS	658,673.30	-13,281.40
06/30/2010	EQUITIES	RYODEN TRADING CO Y50	OTHER PRODUCTS	276,737.49	-142,645.90
06/30/2010	EQUITIES	RYODEN TRADING CO Y50	OTHER PRODUCTS	82,890.72	-3,321.79
06/30/2010	EQUITIES	RYOHIN KEIKAKU CO JPY50	RETAIL TRADE	170.08	0.00
06/30/2010	EQUITIES	RYOSAN CO Y50	ELECTRIC APPLIANCES	117,708.22	-794.32
06/30/2010	EQUITIES	RYOSHOKU JPY50	FOODS	99,336.41	-4,152.33
06/30/2010	EQUITIES	RYOYO ELECTRIC	ELECTRIC APPLIANCES	25,822.13	112.95
06/30/2010	EQUITIES	RYOYO ELECTRIC	ELECTRIC APPLIANCES	202,755.57	-100,619.87
06/30/2010	EQUITIES	S & P MID 400 EMINI (CME)	US FINANCIAL FUTURES	-4,995.00	-4,995.00
06/30/2010	EQUITIES	S & P MID 400 EMINI (CME)	US FINANCIAL FUTURES	-1,049,159.60	-1,049,159.60
06/30/2010	EQUITIES	S & T BANCORP INC	REGIONAL BANKS	1,261,695.76	-478,156.97
06/30/2010	EQUITIES	S & T BANCORP INC	REGIONAL BANKS	21,400.08	5,638.45
06/30/2010	EQUITIES	S A C I FALABELLA COM NPV	CHILE	649,941.40	0.00
06/30/2010	EQUITIES	S Y BANCORP INC	REGIONAL BANKS	821,107.35	50,199.87
06/30/2010	EQUITIES	S Y BANCORP INC	REGIONAL BANKS	15,140.10	-802.66
06/30/2010	EQUITIES	S.O.I.TEC	FRANCE	861,222.18	-208,819.18
06/30/2010	EQUITIES	S.O.P.A.F. NPV	ITALY	4,383.54	-9,544.49
06/30/2010	EQUITIES	S&P 500 EMINI INDEX FUT (CME)	US FINANCIAL FUTURES	-50,275.00	-50,275.00
06/30/2010	EQUITIES	S&P 500 EMINI INDEX FUT (CME)	US FINANCIAL FUTURES	-8,025,315.00	-8,025,315.00
06/30/2010	EQUITIES	S&P/TSE 60 INDEX FUTURES (MSE)	CANADA FUTURES	-190,772.13	-190,772.13
06/30/2010	EQUITIES	S&T DYNAMICS CO LTD KRW2500	SOUTH KOREA	239,910.77	0.00
06/30/2010	EQUITIES	S&TC KRW500	SOUTH KOREA	113,660.10	0.00
06/30/2010	EQUITIES	S/AUTOMOTIVE CO 'A'CNY1	CHINA	25,710.78	0.00
06/30/2010	EQUITIES	S/DAZHONG ENTERPRI 'A'CNY1	CHINA	5,599.06	0.00
06/30/2010	EQUITIES	S/INDUSTRIAL UTD 'A'CNY1	CHINA	101,778.82	0.00
06/30/2010	EQUITIES	S/MUNICIPAL RAW WA 'A'CNY1	CHINA	11,631.69	0.00
06/30/2010	EQUITIES	S/SHANGLING ELECTC 'A'CNY1	CHINA	16,891.65	0.00
06/30/2010	EQUITIES	S/YUYUAN TOURIST 'A'CNY1	CHINA	24,865.13	0.00
06/30/2010	EQUITIES	S/ZHANGJIANG HITEC 'A'CNY1	CHINA	7,415.78	0.00
06/30/2010	EQUITIES	SAAB AB SER 'B' SEK16	SWEDEN	36,638.40	-13,110.35
06/30/2010	EQUITIES	SAAB AB SER 'B' SEK16	SWEDEN	779,287.24	31,928.17
06/30/2010	EQUITIES	SABA SOFTWARE INC	INTERNET SOFTWARE & SVCS	171,546.50	25,740.83
06/30/2010	EQUITIES	SABANCI HOLDINGS AS TRY1	TURKEY	23,598,460.46	2,158,888.33

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SABMILLER PLC	BEVERAGES	33,917,107.03	5,119,234.63
06/30/2010	EQUITIES	SABMILLER PLC	BEVERAGES	1,354,659.32	0.00
06/30/2010	EQUITIES	SABMILLER PLC	BEVERAGES	18,127,071.87	1,112,969.30
06/30/2010	EQUITIES	SADIA SA PRF NPV	BRAZIL	125,981.01	0.00
06/30/2010	EQUITIES	SAFARICOM NPV	KENYA	3,391,063.78	1,506,335.70
06/30/2010	EQUITIES	SAFEGUARD SCIENTIFICS INC	ASSET MGMT & CUSTODY BNKS	79,865.28	-4,635.35
06/30/2010	EQUITIES	SAFEGUARD SCIENTIFICS INC	ASSET MGMT & CUSTODY BNKS	15,312.00	6,387.54
06/30/2010	EQUITIES	SAFETY INS GROUP INC	PROPERTY & CASUALTY INS	23,137.50	3,737.50
06/30/2010	EQUITIES	SAFETY INS GROUP INC	PROPERTY & CASUALTY INS	951,154.86	-13,853.58
06/30/2010	EQUITIES	SAFEWAY INC	FOOD RETAIL	42,821,820.72	-3,008,278.03
06/30/2010	EQUITIES	SAFEWAY INC	FOOD RETAIL	240,496.52	243.04
06/30/2010	EQUITIES	SAFEWAY INC	FOOD RETAIL	79,716.69	0.00
06/30/2010	EQUITIES	SAFRAN SA EURO.20	FRANCE	237,309.72	0.00
06/30/2010	EQUITIES	SAFRAN SA EURO.20	FRANCE	10,765,416.68	4,525,276.06
06/30/2010	EQUITIES	SAFT GROUPE S.A. EUR1	FRANCE	293,470.52	-53,268.29
06/30/2010	EQUITIES	SAGAMI CHAIN Y50	SERVICES	-376,223.30	-52,114.29
06/30/2010	EQUITIES	SAGE GROUP ORD 1P	SOFTWARE & COMP SERVICES	2,335,086.86	-18,008.98
06/30/2010	EQUITIES	SAGE GROUP ORD 1P	SOFTWARE & COMP SERVICES	229,863.42	0.00
06/30/2010	EQUITIES	SAHAVIRIYA STEEL THB1(ALIENMK)	THAILAND	149,126.65	0.00
06/30/2010	EQUITIES	SAI ENGINEERING CO SGD0.10	SINGAPORE	4,572,681.04	170,994.20
06/30/2010	EQUITIES	SAI GLOBAL LTD NPV	AUSTRALIA	1,436,395.40	300,245.14
06/30/2010	EQUITIES	SAIA INC	TRUCKING	10,875.00	497.78
06/30/2010	EQUITIES	SAIA INC	TRUCKING	516,540.00	-102,710.54
06/30/2010	EQUITIES	SAIC INC COM	IT CONSULTNG & OTHER SVCS	18,482,583.78	-2,249,026.76
06/30/2010	EQUITIES	SAIC INC COM	IT CONSULTNG & OTHER SVCS	131,860.98	-3,544.65
06/30/2010	EQUITIES	SAINSBURY (J) ORD GBP0.2857142	FOOD PRODUCERS	302,448.00	0.00
06/30/2010	EQUITIES	SAINSBURY (J) ORD GBP0.2857142	FOOD PRODUCERS	2,978,214.53	-1,423,212.25
06/30/2010	EQUITIES	SAINT MARC HOLDINGS CO.LT NPV	FOODS	413,771.05	35,683.91
06/30/2010	EQUITIES	SAIPEM EUR1	ITALY	9,343,437.07	1,499,723.15
06/30/2010	EQUITIES	SAIPEM EUR1	ITALY	418,394.02	0.00
06/30/2010	EQUITIES	SAISON INFO SYSTEM JPY50	JAPAN	20,092.67	-1,244.04
06/30/2010	EQUITIES	SAIZERIYA COMPANY JPY50	SERVICES	1,054,329.31	352,533.77
06/30/2010	EQUITIES	SAKAI CHEMICAL IND Y50	JAPAN	1,242,271.91	-284,682.56
06/30/2010	EQUITIES	SAKATA INX CORP Y50	CHEMICALS	82,879.42	2,118.69
06/30/2010	EQUITIES	SAKATA SEED CORP Y50	OTHER PRODUCTS	-2,691.89	0.00
06/30/2010	EQUITIES	SAKS INC	DEPARTMENT STORES	44,204.16	20,325.76
06/30/2010	EQUITIES	SAKS INC	DEPARTMENT STORES	1,331,210.10	-494,773.78
06/30/2010	EQUITIES	SALAMANDER ENERGY ORD GBP0.10	OIL & GAS PRODUCERS	735,593.15	138,492.75
06/30/2010	EQUITIES	SALESFORCE.COM INC	APPLICATION SOFTWARE	306,549.04	163,856.04
06/30/2010	EQUITIES	SALESFORCE.COM INC	APPLICATION SOFTWARE	745,545.79	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SALESFORCE.COM INC	APPLICATION SOFTWARE	22,654,935.24	12,094,988.68
06/30/2010	EQUITIES	SALIX PHARMACEUTICALS LTD	PHARMACEUTICALS	6,550,404.90	2,409,780.75
06/30/2010	EQUITIES	SALIX PHARMACEUTICALS LTD	PHARMACEUTICALS	68,068.32	49,189.12
06/30/2010	EQUITIES	SALLY BEAUTY HLDGS INC COM	SPECIALTY STORES	27,962.00	3,785.10
06/30/2010	EQUITIES	SALLY BEAUTY HLDGS INC COM	SPECIALTY STORES	3,119,353.80	585,923.23
06/30/2010	EQUITIES	SALZGITTER AG ORD NPV	GERMANY	127,867.93	0.00
06/30/2010	EQUITIES	SALZGITTER AG ORD NPV	GERMANY	8,894,002.26	-1,710,738.91
06/30/2010	EQUITIES	SAM JIN PHARMACEUTICAL CO LTD	SOUTH KOREA	165,875.50	0.00
06/30/2010	EQUITIES	SAM WHAN CORP KRW5000	SOUTH KOREA	61,174.41	0.00
06/30/2010	EQUITIES	SAM YANG GENEX CO KRW5000	SOUTH KOREA	64,217.30	0.00
06/30/2010	EQUITIES	SAM YOUNG ELECTNCS KRW500	SOUTH KOREA	112,287.69	0.00
06/30/2010	EQUITIES	SAMCHULLY KRW5000	SOUTH KOREA	180,664.33	-18,822.30
06/30/2010	EQUITIES	SAMCHULLY KRW5000	SOUTH KOREA	42,095.72	-3,593.47
06/30/2010	EQUITIES	SAMLING GLOBAL LTD USD0.10	HONG KONG	8,711.79	-834.23
06/30/2010	EQUITIES	SAMMY NETWORKS CO LTD NPV	INFORMATN & COMMUNICATION	302,633.07	-27,538.74
06/30/2010	EQUITIES	SAMPO CORP TWD10	TAIWAN	190,851.87	-33,134.12
06/30/2010	EQUITIES	SAMPO OYJ SER'A'NPV	FINLAND	467,202.89	0.00
06/30/2010	EQUITIES	SAMPO OYJ SER'A'NPV	FINLAND	4,444,202.45	-413,441.25
06/30/2010	EQUITIES	SAMRUDDHI CEMENT LTD	INDIA	3,064,841.45	1,691,768.75
06/30/2010	EQUITIES	SAMSUNG CARD NPV	SOUTH KOREA	448,777.43	0.00
06/30/2010	EQUITIES	SAMSUNG ELECTR-GDR REGS	SOUTH KOREA	15,526,134.75	5,218,150.37
06/30/2010	EQUITIES	SAMSUNG ELECTRONICS CO GRD EA	SOUTH KOREA	4,098,605.26	0.00
06/30/2010	EQUITIES	SAMSUNG ELECTRONICS CO LTD	SOUTH KOREA	104,810,137.84	25,829,492.22
06/30/2010	EQUITIES	SAMSUNG ELECTRONICS CO LTD	SOUTH KOREA	1,230,074.44	-63,612.64
06/30/2010	EQUITIES	SAMSUNG ELECTRS LTD GDR 1995	SOUTH KOREA	24,690,165.88	4,504,557.90
06/30/2010	EQUITIES	SAMSUNG ENGINEER KRW5000	SOUTH KOREA	668,872.12	0.00
06/30/2010	EQUITIES	SAMSUNG FINE CHEM KRW5000	SOUTH KOREA	114,964.62	0.00
06/30/2010	EQUITIES	SAMSUNG FIRE & MARINE INS	SOUTH KOREA	10,325,303.01	0.00
06/30/2010	EQUITIES	SAMSUNG HEAVY KSWN5000	SOUTH KOREA	928,153.85	0.00
06/30/2010	EQUITIES	SAMSUNG SDI KRW5000	SOUTH KOREA	1,062,655.62	0.00
06/30/2010	EQUITIES	SAMSUNG TECHWIN KRW5000	SOUTH KOREA	703,839.54	0.00
06/30/2010	EQUITIES	SAN SHING FASTECH TWD10	TAIWAN	108,686.25	0.00
06/30/2010	EQUITIES	SAN-AI OIL CO Y50	ELECTRIC POWER AND GAS	220,441.86	-80,660.93
06/30/2010	EQUITIES	SAN-IN GODO BANK Y50	BANKS	556,457.37	-6,384.04
06/30/2010	EQUITIES	SANDERS MORRIS HARRIS GROUP	INVESTMNT BKG & BROKERAGE	5,617.38	634.00
06/30/2010	EQUITIES	SANDERS MORRIS HARRIS GROUP	INVESTMNT BKG & BROKERAGE	79,163.66	-14,001.83
06/30/2010	EQUITIES	SANDERSON FARMS INC	PACKAGED FOODS & MEATS	4,513,982.62	986,300.64
06/30/2010	EQUITIES	SANDERSON FARMS INC	PACKAGED FOODS & MEATS	44,803.42	6,705.44
06/30/2010	EQUITIES	SANDISK CORP	COMPUTER STORAGE & PERIPH	306,816.51	182,592.92
06/30/2010	EQUITIES	SANDISK CORP	COMPUTER STORAGE & PERIPH	33,706,694.35	12,686,885.15

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SANDRIDGE ENERGY INC	OIL & GAS EXPL & PROD	2,064,117.33	-10,100,653.29
06/30/2010	EQUITIES	SANDRIDGE ENERGY INC	OIL & GAS EXPL & PROD	21,320.31	-15,688.53
06/30/2010	EQUITIES	SANDRIDGE ENERGY INC	OIL & GAS EXPL & PROD	9,004.97	0.00
06/30/2010	EQUITIES	SANDS CHINA LTD	HONG KONG	155,115.82	0.00
06/30/2010	EQUITIES	SANDS CHINA LTD	HONG KONG	20,773,067.82	30,300.20
06/30/2010	EQUITIES	SANDVIK AB NPV (POST SPLIT)	SWEDEN	635,160.96	0.00
06/30/2010	EQUITIES	SANDVIK AB NPV (POST SPLIT)	SWEDEN	35,069,037.41	2,583,670.32
06/30/2010	EQUITIES	SANDY SPRING BANCORP INC CMT	REGIONAL BANKS	412,524.45	-447,292.36
06/30/2010	EQUITIES	SANDY SPRING BANCORP INC CMT	REGIONAL BANKS	10,017.15	307.45
06/30/2010	EQUITIES	SANFILIPPO JOHN B & SON INC	PACKAGED FOODS & MEATS	361.75	-11.50
06/30/2010	EQUITIES	SANFILIPPO JOHN B & SON INC	PACKAGED FOODS & MEATS	38,765.13	-1,157.06
06/30/2010	EQUITIES	SANFORD ORD NZ\$0.50	NEW ZEALAND	32,671.68	-5,164.39
06/30/2010	EQUITIES	SANGAMO BIOSCIENCES INC COM	BIOTECHNOLOGY	6,336.68	-421.42
06/30/2010	EQUITIES	SANGAMO BIOSCIENCES INC COM	BIOTECHNOLOGY	280,809.90	-231,775.70
06/30/2010	EQUITIES	SANGETSU Y50	CONSTRUCTION	410,560.40	-29,889.91
06/30/2010	EQUITIES	SANKEI BUILDING CO Y50	JAPAN	865,714.77	-67,293.90
06/30/2010	EQUITIES	SANKEN ELECTRIC CO Y50	PRECISION INSTRUMENTS	170.87	0.00
06/30/2010	EQUITIES	SANKI ENGINEERING Y50	MACHINERY	1,194,518.03	-8,643.78
06/30/2010	EQUITIES	SANKI ENGINEERING Y50	MACHINERY	59,667.76	-2,895.55
06/30/2010	EQUITIES	SANKYO CO(OTC) NPV	RETAIL TRADE	125,807.11	0.00
06/30/2010	EQUITIES	SANKYO CO(OTC) NPV	RETAIL TRADE	1,281,091.23	-85,158.95
06/30/2010	EQUITIES	SANKYO SEIKO CO Y50	TEXTILES AND APPARELS	105,307.51	-56,501.88
06/30/2010	EQUITIES	SANLAM ZAR0.01	SOUTH AFRICA	642,561.66	0.00
06/30/2010	EQUITIES	SANMINA-SCI CORPSHS	ELECTRC MANUFACTNG SVCS	1,412,309.70	477,950.10
06/30/2010	EQUITIES	SANMINA-SCI CORPSHS	ELECTRC MANUFACTNG SVCS	25,178.50	-2,948.00
06/30/2010	EQUITIES	SANOFI-AVENTIS EUR2	FRANCE	1,521,828.65	83,465.74
06/30/2010	EQUITIES	SANOFI-AVENTIS EUR2	FRANCE	3,264,252.55	0.00
06/30/2010	EQUITIES	SANOFI-AVENTIS EUR2	FRANCE	84,974,638.19	2,460,442.42
06/30/2010	EQUITIES	SANOH INDUSTRIAL CO Y50	OTHER PRODUCTS	83,563.11	-8,974.49
06/30/2010	EQUITIES	SANOH INDUSTRIAL CO Y50	OTHER PRODUCTS	18,165.89	-1,347.97
06/30/2010	EQUITIES	SANOMA OYJ NPV COM SHS	FINLAND	72,459.00	0.00
06/30/2010	EQUITIES	SANOMA OYJ NPV COM SHS	FINLAND	653,101.46	-144,390.09
06/30/2010	EQUITIES	SANOYAS HISHINO MEISHO CORP	JAPAN	81,976.49	-25,491.66
06/30/2010	EQUITIES	SANSHIN ELECTRONICS CO Y50	ELECTRIC APPLIANCES	452,301.12	-161,703.68
06/30/2010	EQUITIES	SANTANDER BANCORP COM	REGIONAL BANKS	353,022.56	-333,230.20
06/30/2010	EQUITIES	SANTARUS INC	PHARMACEUTICALS	239,701.92	-129,450.20
06/30/2010	EQUITIES	SANTEN PHARMACEUTICAL CO	PHARMACEUTICAL	19,461,479.03	4,395,545.14
06/30/2010	EQUITIES	SANTEN PHARMACEUTICAL CO	PHARMACEUTICAL	135,089.53	0.00
06/30/2010	EQUITIES	SANTOS BRASIL PARTICIPACOES SA	BRAZIL	2,556,357.83	-1,100,973.83
06/30/2010	EQUITIES	SANTOS LIMITED NPV	AUSTRALIA	445,464.82	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SANTOS LIMITED NPV	AUSTRALIA	990,612.28	-189,295.47
06/30/2010	EQUITIES	SANTOS LIMITED NPV	AUSTRALIA	22,902,086.27	-3,046,456.78
06/30/2010	EQUITIES	SANYANG INDUSTRY TWD10	TAIWAN	184,442.06	15,292.51
06/30/2010	EQUITIES	SANYO CHEMICAL INDUSTRIES Y50	JAPAN	123,245.57	-1,898.63
06/30/2010	EQUITIES	SANYO ELECTRIC CO NPV	ELECTRIC APPLIANCES	67,722.87	-124,109.93
06/30/2010	EQUITIES	SANYO ELECTRIC CO NPV	ELECTRIC APPLIANCES	121,686.69	0.00
06/30/2010	EQUITIES	SANYO HOUSING NAGOYA CO NPV	REAL ESTATE	23,799.30	-1,269.01
06/30/2010	EQUITIES	SANYO INDUSTRIES JPY50	JAPAN	34,749.69	-30,656.61
06/30/2010	EQUITIES	SAO MARTINHO SA COMNPV	BRAZIL	100,634.92	0.00
06/30/2010	EQUITIES	SAP AG	GERMANY	5,537,500.00	269,831.30
06/30/2010	EQUITIES	SAP AG	GERMANY	11.50	0.00
06/30/2010	EQUITIES	SAP AG ORD NPV	GERMANY	1,962,654.26	0.00
06/30/2010	EQUITIES	SAP AG ORD NPV	GERMANY	79,410,444.56	11,674,048.14
06/30/2010	EQUITIES	SAPIENT CORP	IT CONSULTNG & OTHER SVCS	37,142.82	18,909.64
06/30/2010	EQUITIES	SAPIENT CORP	IT CONSULTNG & OTHER SVCS	1,343,245.80	199,995.56
06/30/2010	EQUITIES	SAPPHIRE INDUSTRIALS CORP COM	OTHER	0.00	0.00
06/30/2010	EQUITIES	SAPPI ORD R1	SOUTH AFRICA	1,073,147.81	-172,854.63
06/30/2010	EQUITIES	SAPPORO HOKUYO HLDGS JPY50000	BANKS	27,535.31	7,496.46
06/30/2010	EQUITIES	SAPPORO HOKUYO HLDGS JPY50000	BANKS	71,458.65	0.00
06/30/2010	EQUITIES	SAPPORO HOKUYO HLDGS JPY50000	BANKS	1,568,971.59	-686,810.67
06/30/2010	EQUITIES	SAPPORO HOLDINGS LTD JPY50	FOODS	246,100.74	-315,730.20
06/30/2010	EQUITIES	SAPPORO HOLDINGS LTD JPY50	FOODS	56,629.05	0.00
06/30/2010	EQUITIES	SAPURACREST PETROLEUM	MALAYSIA	124,745.39	0.00
06/30/2010	EQUITIES	SAPUTO INC	CDN PACKAGED FOODS & MEAT	211,936.94	0.00
06/30/2010	EQUITIES	SAPUTO INC	CDN PACKAGED FOODS & MEAT	2,110,956.10	189,872.62
06/30/2010	EQUITIES	SARA LEE CORP	PACKAGED FOODS & MEATS	36,470,639.57	-3,587,295.38
06/30/2010	EQUITIES	SARA LEE CORP	PACKAGED FOODS & MEATS	28,410.46	0.00
06/30/2010	EQUITIES	SARA LEE CORP	PACKAGED FOODS & MEATS	328,478.72	113,887.93
06/30/2010	EQUITIES	SARAIVA LIVEIROS PRF NPV	BRAZIL	197,830.53	0.00
06/30/2010	EQUITIES	SARANTIS EUR1.54 (CR)	GREECE	1,101,286.52	-675,302.89
06/30/2010	EQUITIES	SARAS RAFFINERIE EUR5.16	ITALY	-547,059.04	10,085.87
06/30/2010	EQUITIES	SARASIN & CIE REGD CHF0.35	SWITZERLAND	2,091,472.11	656,521.55
06/30/2010	EQUITIES	SARTORIUS STEDIM BIOTECH	FRANCE	821,644.55	168,256.26
06/30/2010	EQUITIES	SASKEN COMMUNICATIONS	INDIA	395,139.09	18,950.11
06/30/2010	EQUITIES	SASOL NVP	SOUTH AFRICA	55,446,242.41	2,497,994.01
06/30/2010	EQUITIES	SATCON TECHNOLOGY CORP	HEAVY ELECTRICAL EQ	207,392.90	31,449.03
06/30/2010	EQUITIES	SATO CORP Y50	MACHINERY	1,341,292.45	-83,401.82
06/30/2010	EQUITIES	SATO SHOJI CORP JPY50	WHOLESALE TRADE	57,846.03	-34,141.58
06/30/2010	EQUITIES	SATORI ELECTRIC CO JPY50	WHOLESALE TRADE	94,221.37	-64,395.90
06/30/2010	EQUITIES	SATORI ELECTRIC CO JPY50	WHOLESALE TRADE	57,269.01	6,230.24

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SATYAM COMPUTER INR2 DEMAT	INDIA	57,108.10	0.00
06/30/2010	EQUITIES	SAUER-DANFOSS INC	CONSTR,FARM MACH & HVY TR	7,906.34	4,695.56
06/30/2010	EQUITIES	SAUER-DANFOSS INC	CONSTR,FARM MACH & HVY TR	185,511.82	-38,798.51
06/30/2010	EQUITIES	SAUL CTRS INC COM	RETAIL REITS	1,890,392.01	148,470.02
06/30/2010	EQUITIES	SAUL CTRS INC COM	RETAIL REITS	10,441.91	3,161.10
06/30/2010	EQUITIES	SAVANNA ENERGY SERVICES CORP	CDN OIL & GAS DRILLING	211,221.95	-406,363.43
06/30/2010	EQUITIES	SAVIENT PHARMACEUTICALS INC	BIOTECHNOLOGY	-978,062.40	993,398.56
06/30/2010	EQUITIES	SAVIENT PHARMACEUTICALS INC	BIOTECHNOLOGY	28,728.00	7,728.28
06/30/2010	EQUITIES	SAVVIS INC COM NEW	INTERNET SOFTWARE & SVCS	16,033.25	5,065.42
06/30/2010	EQUITIES	SAVVIS INC COM NEW	INTERNET SOFTWARE & SVCS	3,916,936.25	187,225.39
06/30/2010	EQUITIES	SAW PIPES INR10 (DEMAT)	INDIA	138,980.59	0.00
06/30/2010	EQUITIES	SAWAI PHARM CO LTD JPY50	PHARMACEUTICAL	1,976,426.72	385,372.68
06/30/2010	EQUITIES	SAXA HOLDINGS INC NPV	INFORMATN & COMMUNICATION	132,218.34	-52,188.96
06/30/2010	EQUITIES	SAXA HOLDINGS INC NPV	INFORMATN & COMMUNICATION	15,255.96	-6,102.89
06/30/2010	EQUITIES	SBA COMMUNICATIONS CORP COM	WIRELESS TELECOMM SVCS	125,462.89	32,334.04
06/30/2010	EQUITIES	SBA COMMUNICATIONS CORP COM	WIRELESS TELECOMM SVCS	18,044,821.74	5,359,010.49
06/30/2010	EQUITIES	SBERBANK-CLS	RUSSIA	10,404,800.91	300,672.86
06/30/2010	EQUITIES	SBERBANK-CLS	RUSSIA	17,652,050.62	0.00
06/30/2010	EQUITIES	SBI HOLDINGS INC	OTHER FINANCING BUSINESS	127,247.20	0.00
06/30/2010	EQUITIES	SBI HOLDINGS INC	OTHER FINANCING BUSINESS	1,976,885.24	-809,508.16
06/30/2010	EQUITIES	SBM OFFSHORE NV EUR0.25 (POST	NETHERLANDS	26,781,343.66	-1,608,069.00
06/30/2010	EQUITIES	SBM OFFSHORE NV EUR0.25 (POST	NETHERLANDS	120,893.80	0.00
06/30/2010	EQUITIES	SCANA CORP	MULTI-UTILITIES	42,512.19	0.00
06/30/2010	EQUITIES	SCANA CORP	MULTI-UTILITIES	122,024.56	21,691.35
06/30/2010	EQUITIES	SCANA CORP	MULTI-UTILITIES	13,031,977.00	-227,098.40
06/30/2010	EQUITIES	SCANIA AB SER B NPV (POST	SWEDEN	2,395,107.88	-55,103.52
06/30/2010	EQUITIES	SCANIA AB SER B NPV (POST	SWEDEN	252,108.54	0.00
06/30/2010	EQUITIES	SCANSOURCE INC COM	TECHNOLOGY DISTRIBUTORS	20,991.06	-92.62
06/30/2010	EQUITIES	SCANSOURCE INC COM	TECHNOLOGY DISTRIBUTORS	1,260,859.68	-286,345.56
06/30/2010	EQUITIES	SCBT FINL CORP	REGIONAL BANKS	-392,245.14	148,506.75
06/30/2010	EQUITIES	SCBT FINL CORP	REGIONAL BANKS	15,743.34	5,913.81
06/30/2010	EQUITIES	SCHALTBAU HOLDING NPV	GERMANY	17,275.99	-652.45
06/30/2010	EQUITIES	SCHAWK INC CL A	DIVERSIFIED SUPPORT SVCS	6,353.75	3,391.50
06/30/2010	EQUITIES	SCHAWK INC CL A	DIVERSIFIED SUPPORT SVCS	-116,415.65	58,896.31
06/30/2010	EQUITIES	SCHEIN HENRY INC COM	HEALTH CARE DISTRIBUTORS	14,734,940.40	3,511,032.15
06/30/2010	EQUITIES	SCHEIN HENRY INC COM	HEALTH CARE DISTRIBUTORS	143,838.00	23,470.93
06/30/2010	EQUITIES	SCHIBSTED A/S NWKR1	NORWAY	1,693,394.74	-55,497.86
06/30/2010	EQUITIES	SCHIFF NUTRITION INTL INC	PERSONAL PRODUCTS	124,998.72	-11,095.39
06/30/2010	EQUITIES	SCHIFF NUTRITION INTL INC	PERSONAL PRODUCTS	7,604.16	2,445.36
06/30/2010	EQUITIES	SCHINDLER HLDG AG PTG CERT	SWITZERLAND	207,769.12	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SCHINDLER HLDG AG PTG CERT	SWITZERLAND	13,129,741.00	4,244,295.30
06/30/2010	EQUITIES	SCHINDLER-HLDG AG CHF0.1	SWITZERLAND	1,245,484.91	353,309.31
06/30/2010	EQUITIES	SCHINDLER-HLDG AG CHF0.1	SWITZERLAND	92,856.50	0.00
06/30/2010	EQUITIES	SCHINDLER-HLDG AG CHF0.1	SWITZERLAND	32,531.93	11,720.80
06/30/2010	EQUITIES	SCHLOTT GRUPPE AG NPV	GERMANY	15,823.70	-76,278.49
06/30/2010	EQUITIES	SCHLUMBERGER LTD	OIL & GAS EQUIP/SVCS	2,087,017.24	69,546.64
06/30/2010	EQUITIES	SCHLUMBERGER LTD	OIL & GAS EQUIP/SVCS	1,205,691.43	0.00
06/30/2010	EQUITIES	SCHLUMBERGER LTD	OIL & GAS EQUIP/SVCS	215,376,981.69	-66,209,592.69
06/30/2010	EQUITIES	SCHMOLZ & BICKENBACH AG	SWITZERLAND	83,723.84	16,711.27
06/30/2010	EQUITIES	SCHNEIDER ELECTRIC EUR8	FRANCE	37,675,572.16	708,551.75
06/30/2010	EQUITIES	SCHNEIDER ELECTRIC EUR8	FRANCE	1,224,212.03	0.00
06/30/2010	EQUITIES	SCHNITZER STL INDS INC CL A	STEEL	6,998.25	0.00
06/30/2010	EQUITIES	SCHNITZER STL INDS INC CL A	STEEL	26,342.40	-8,756.16
06/30/2010	EQUITIES	SCHNITZER STL INDS INC CL A	STEEL	4,158,375.20	-2,058,802.57
06/30/2010	EQUITIES	SCHOELLER BLECKMAN EUR1 (BR)	AUSTRIA	731,077.59	-113,534.32
06/30/2010	EQUITIES	SCHOLASTIC CORP COM	PUBLISHING	12,518.28	2,631.33
06/30/2010	EQUITIES	SCHOLASTIC CORP COM	PUBLISHING	2,572,301.52	24,016.48
06/30/2010	EQUITIES	SCHOOL SPECIALTY INC-COM	RESEARCH & CONSULTING SVC	863,764.07	-477,729.26
06/30/2010	EQUITIES	SCHOOL SPECIALTY INC-COM	RESEARCH & CONSULTING SVC	12,721.28	-448.74
06/30/2010	EQUITIES	SCHOOUW & CO DKK10 SER'B'	DENMARK	215,116.71	-244,423.80
06/30/2010	EQUITIES	SCHRODERS (NEW) ORD GBP1	BANKS	103,275.73	0.00
06/30/2010	EQUITIES	SCHRODERS (NEW) ORD GBP1	BANKS	4,456,442.01	-296,591.68
06/30/2010	EQUITIES	SCHULMAN A INC COM	SPECIALTY CHEMICALS	25,122.00	5,525.95
06/30/2010	EQUITIES	SCHULMAN A INC COM	SPECIALTY CHEMICALS	3,715,439.52	174,949.88
06/30/2010	EQUITIES	SCHWEITZER MAUDUIT INTL INC	PAPER PRODUCTS	-4,341,878.35	-331,939.75
06/30/2010	EQUITIES	SCHWEITZER MAUDUIT INTL INC	PAPER PRODUCTS	31,531.25	17,612.50
06/30/2010	EQUITIES	SCHWEIZERISCHE NATIONAL	SWITZERLAND	180,628.05	-88,041.44
06/30/2010	EQUITIES	SCICLONE PHARMACEUTICALS INC	BIOTECHNOLOGY	2,128.00	-686.88
06/30/2010	EQUITIES	SCICLONE PHARMACEUTICALS INC	BIOTECHNOLOGY	92,897.84	-36,568.46
06/30/2010	EQUITIES	SCIENTIFIC GAMES CORP	CASINOS & GAMING	1,082,039.60	-1,067,416.34
06/30/2010	EQUITIES	SCIENTIFIC GAMES CORP	CASINOS & GAMING	17,627.20	-14,592.91
06/30/2010	EQUITIES	SCOMI GROUP BERHAD MYR0.10	MALAYSIA	35,405.89	0.00
06/30/2010	EQUITIES	SCOR SE EUR7.876972 (POST	FRANCE	7,991,323.30	-97,782.91
06/30/2010	EQUITIES	SCOR SE EUR7.876972 (POST	FRANCE	163,433.20	0.00
06/30/2010	EQUITIES	SCORPIO TANKERS INC	MOROCCO	7,717.30	-231.59
06/30/2010	EQUITIES	SCOTT WILSON GROUP ORD GBP0.1	INDUSTRIAL ENGINEERING	3,020.54	1,645.47
06/30/2010	EQUITIES	SCOTTISH & SOUTHN ENERGY ORD	ELECTRICITY	28,094,131.33	-2,703,592.99
06/30/2010	EQUITIES	SCOTTISH & SOUTHN ENERGY ORD	ELECTRICITY	782,052.57	0.00
06/30/2010	EQUITIES	SCOTTS MIRACLE-GRO COMPANY	FERTILIZERS & AGRI CHEM	57,155.67	12,565.90
06/30/2010	EQUITIES	SCOTTS MIRACLE-GRO COMPANY	FERTILIZERS & AGRI CHEM	12,214,393.17	2,573,426.57

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SCRIPPS E W CO OHIO CL A NEW	PUBLISHING	3,080,901.51	31,192.20
06/30/2010	EQUITIES	SCRIPPS E W CO OHIO CL A NEW	PUBLISHING	7,808.93	5,370.61
06/30/2010	EQUITIES	SCRIPPS NETWORKS INTERACTIVE	BROADCASTING	119,527.42	38,548.63
06/30/2010	EQUITIES	SCRIPPS NETWORKS INTERACTIVE	BROADCASTING	12,730,497.20	303,994.94
06/30/2010	EQUITIES	SCROLL CORP Y50	RETAIL TRADE	12,602.55	-2,819.14
06/30/2010	EQUITIES	SCROLL CORP Y50	RETAIL TRADE	55,599.50	-9,194.40
06/30/2010	EQUITIES	SDIC POWER CO LTD 'A' CNY1	CHINA	13,759.91	0.00
06/30/2010	EQUITIES	SDL ORD GBP0.01	SOFTWARE & COMP SERVICES	1,174,869.08	558,351.68
06/30/2010	EQUITIES	SEA HOLDINGS LTD HKD0.10	HONG KONG	75,642.56	-38,526.38
06/30/2010	EQUITIES	SEABOARD CORP DEL	INDUSTRIAL CONGLOMERATES	1,126,460.00	389,441.71
06/30/2010	EQUITIES	SEABRIGHT HOLDINGS INC	PROPERTY & CASUALTY INS	294,686.66	-117,171.97
06/30/2010	EQUITIES	SEABRIGHT HOLDINGS INC	PROPERTY & CASUALTY INS	9,367.99	914.19
06/30/2010	EQUITIES	SEACHANGE INTL INC	COMMUNICATIONS EQUIPMENT	11,118.73	1,810.69
06/30/2010	EQUITIES	SEACHANGE INTL INC	COMMUNICATIONS EQUIPMENT	2,290,738.20	167,029.44
06/30/2010	EQUITIES	SEACOR HOLDINGS INC COM	OIL & GAS EQUIP/SVCS	4,317,961.94	-467,084.33
06/30/2010	EQUITIES	SEACOR HOLDINGS INC COM	OIL & GAS EQUIP/SVCS	41,901.38	-2,081.43
06/30/2010	EQUITIES	SEACOR HOLDINGS INC COM	OIL & GAS EQUIP/SVCS	16,182.45	0.00
06/30/2010	EQUITIES	SEADRILL LTD USD2	NORWAY	267,761.20	0.00
06/30/2010	EQUITIES	SEADRILL LTD USD2	NORWAY	2,575,169.24	373,036.40
06/30/2010	EQUITIES	SEAGATE TECHNOLOGY	IRELAND	30,783,488.88	-7,106,628.68
06/30/2010	EQUITIES	SEAGATE TECHNOLOGY	IRELAND	211,834.80	67,107.16
06/30/2010	EQUITIES	SEAGATE TECHNOLOGY	COMPUTER STORAGE & PERIPH	18,447.81	0.00
06/30/2010	EQUITIES	SEAHAWK DRILLING INC-W/I	OIL & GAS DRILLING	5,151.60	-4,827.12
06/30/2010	EQUITIES	SEAHAWK DRILLING INC-W/I	OIL & GAS DRILLING	218,175.12	-213,062.89
06/30/2010	EQUITIES	SEALED AIR CORP NEW COM	PAPER PACKAGING	8,892,418.48	-1,848,551.21
06/30/2010	EQUITIES	SEALED AIR CORP NEW COM	PAPER PACKAGING	107,079.60	1,303.20
06/30/2010	EQUITIES	SEALED AIR CORP NEW COM	PAPER PACKAGING	32,728.41	0.00
06/30/2010	EQUITIES	SEALY CORP COM	HOME FURNISHINGS	108,578.22	-10,880.77
06/30/2010	EQUITIES	SEARS CANADA INC	CDN DEPARTMENT STORES	165,416.65	20,851.16
06/30/2010	EQUITIES	SEARS HLDGS CORP	DEPARTMENT STORES	16,396,662.30	-7,693,103.41
06/30/2010	EQUITIES	SEARS HLDGS CORP	DEPARTMENT STORES	30,405.61	0.00
06/30/2010	EQUITIES	SEARS HLDGS CORP	DEPARTMENT STORES	91,544.40	9,684.40
06/30/2010	EQUITIES	SEAT PAGINE GIALLE EUR0.03	ITALY	291,002.97	-102,332.98
06/30/2010	EQUITIES	SEATTLE GENETICS INC COM	BIOTECHNOLOGY	33,464.09	7,383.55
06/30/2010	EQUITIES	SEATTLE GENETICS INC COM	BIOTECHNOLOGY	1,196,146.38	180,549.82
06/30/2010	EQUITIES	SEB SA FF1	FRANCE	1,055,879.84	74,840.06
06/30/2010	EQUITIES	SECHABA BREWERY HLDGS BWP0.25	BOTSWANA	1,216,491.66	-410,153.93
06/30/2010	EQUITIES	SECHE ENVIRONNEMENT EUR0.20	FRANCE	32,242.12	337.79
06/30/2010	EQUITIES	SECHILLENNE-SIDEC EUR0.385	FRANCE	675,850.82	-526,527.67
06/30/2010	EQUITIES	SECOM CO Y50	SERVICES	4,715,706.26	-856,644.69



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SECOM CO Y50	SERVICES	476,516.92	0.00
06/30/2010	EQUITIES	SECURITAS SER 'B' SEK1	SWEDEN	144,669.71	0.00
06/30/2010	EQUITIES	SECURITAS SER 'B' SEK1	SWEDEN	1,424,295.89	58,653.85
06/30/2010	EQUITIES	SECURITY BANK CORP PHP10	PHILIPPINES	53,003.99	9,648.00
06/30/2010	EQUITIES	SECURITY BANK CORP PHP10	PHILIPPINES	34,570.53	0.00
06/30/2010	EQUITIES	SEDMOI KONTINEN RUB0.5	RUSSIA	22,670.94	0.00
06/30/2010	EQUITIES	SEEK LIMITED NPV	AUSTRALIA	2,476,521.92	421,758.70
06/30/2010	EQUITIES	SEGA SAMMY HLDGS INC NPV	OTHER PRODUCTS	3,728,919.74	149,035.65
06/30/2010	EQUITIES	SEGA SAMMY HLDGS INC NPV	OTHER PRODUCTS	145,307.06	0.00
06/30/2010	EQUITIES	SEGRO PLC	REAL ESTATE INVEST TRUSTS	139,325.48	0.00
06/30/2010	EQUITIES	SEGRO PLC	REAL ESTATE INVEST TRUSTS	1,407,360.49	-749,570.62
06/30/2010	EQUITIES	SEGRO PLC ORD GBP0.01	REAL ESTATE INVEST TRUSTS	14,984.85	0.00
06/30/2010	EQUITIES	SEI INVESTMENTS CO	ASSET MGMT & CUSTODY BNKS	85,369.48	22,076.08
06/30/2010	EQUITIES	SEI INVESTMENTS CO	ASSET MGMT & CUSTODY BNKS	15,240,213.32	805,037.05
06/30/2010	EQUITIES	SEIBU ELECTRIC IND JPY50	CONSTRUCTION	21,900.78	-12,464.44
06/30/2010	EQUITIES	SEIKA CORPORATION Y50	OTHER PRODUCTS	20,906.32	-6,486.02
06/30/2010	EQUITIES	SEIKO EPSON CORP NPV	OTHER PRODUCTS	86,217.46	0.00
06/30/2010	EQUITIES	SEIKO EPSON CORP NPV	OTHER PRODUCTS	1,271,152.78	-480,460.73
06/30/2010	EQUITIES	SEINO HOLDINGS CO LTD	LAND TRANSPORTATION	4,043,837.70	-177,083.16
06/30/2010	EQUITIES	SEINO HOLDINGS CO LTD	LAND TRANSPORTATION	166,527.29	42,030.69
06/30/2010	EQUITIES	SEJONG INDUSTRIAL KRW500	SOUTH KOREA	467,047.72	123,199.43
06/30/2010	EQUITIES	SEKISUI CHEMICAL Y50	CHEMICALS	1,767,625.40	-278,431.08
06/30/2010	EQUITIES	SEKISUI CHEMICAL Y50	CHEMICALS	136,892.42	0.00
06/30/2010	EQUITIES	SEKISUI HOUSE NPV	CONSTRUCTION	250,304.01	0.00
06/30/2010	EQUITIES	SEKISUI HOUSE NPV	CONSTRUCTION	10,425,545.22	-2,033,472.02
06/30/2010	EQUITIES	SELANGOR PROPS MY\$1(OTC LINE)	MALAYSIA	69,132.73	0.00
06/30/2010	EQUITIES	SELCUK ECZA DEPOSU TICARET VE	TURKEY	79,852.10	0.00
06/30/2010	EQUITIES	SELECT COMFORT CORP OC-CAP STK	HOMEFURNISHING RETAIL	7,437.50	-529.00
06/30/2010	EQUITIES	SELECT COMFORT CORP OC-CAP STK	HOMEFURNISHING RETAIL	134,058.75	-12,177.13
06/30/2010	EQUITIES	SELECTIVE INS GROUP INC COM	PROPERTY & CASUALTY INS	1,259,280.98	-291,331.59
06/30/2010	EQUITIES	SELECTIVE INS GROUP INC COM	PROPERTY & CASUALTY INS	25,440.32	3,543.84
06/30/2010	EQUITIES	SEMAFO INC	CDN GOLD	1,348,610.79	669,191.98
06/30/2010	EQUITIES	SEMAPA SOC INVEST E GESTAO	PORTUGAL	83,496.31	-8,016.97
06/30/2010	EQUITIES	SEMCORP INDUSTRIES SGD0.25	SINGAPORE	11,673,642.20	691,876.52
06/30/2010	EQUITIES	SEMCORP INDUSTRIES SGD0.25	SINGAPORE	144,147.47	0.00
06/30/2010	EQUITIES	SEMCORP MARINE SGD0.10	SINGAPORE	115,087.66	0.00
06/30/2010	EQUITIES	SEMCORP MARINE SGD0.10	SINGAPORE	1,755,153.79	-30,244.90
06/30/2010	EQUITIES	SEMEN GRESIK PERSERO	INDONESIA	5,957,018.63	741,212.73
06/30/2010	EQUITIES	SEMGROUP CORP CL A	OIL & GAS STORAGE & TRANS	35,465.10	0.00
06/30/2010	EQUITIES	SEMGROUP CORP WTS	US RIGHTS AND WARRANTS	6,755.35	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SEMICONDUCTOR MFG USD0.0004	CHINA	455,966.56	40,873.48
06/30/2010	EQUITIES	SEMPERIT HLDGS AG NPV	AUSTRIA	557,088.49	138,125.74
06/30/2010	EQUITIES	SEMPRA ENERGY	MULTI-UTILITIES	121,143.37	0.00
06/30/2010	EQUITIES	SEMPRA ENERGY	MULTI-UTILITIES	339,349.38	11,002.23
06/30/2010	EQUITIES	SEMPRA ENERGY	MULTI-UTILITIES	39,795,573.85	4,662,892.69
06/30/2010	EQUITIES	SEMTECH CORP	SEMICONDUCTORS	-1,779,238.93	52,710.38
06/30/2010	EQUITIES	SEMTECH CORP	SEMICONDUCTORS	34,082.34	1,311.66
06/30/2010	EQUITIES	SENACA FOODS CORPORATION CL A	PACKAGED FOODS & MEATS	289,049.60	42,270.63
06/30/2010	EQUITIES	SENAO INTERNATIONAL CO LTD	TAIWAN	119,819.67	0.00
06/30/2010	EQUITIES	SENIOR HSG PPTYS TR SH BEN INT	SPECIALIZED REITS	97,030.75	21,230.00
06/30/2010	EQUITIES	SENIOR HSG PPTYS TR SH BEN INT	SPECIALIZED REITS	26,537.09	0.00
06/30/2010	EQUITIES	SENIOR HSG PPTYS TR SH BEN INT	SPECIALIZED REITS	27,028,724.84	223,760.32
06/30/2010	EQUITIES	SENIOR 10P	INDUSTRIAL ENGINEERING	779,605.68	332,630.47
06/30/2010	EQUITIES	SENKO CO Y50	OTHER PRODUCTS	151,169.62	-40,738.25
06/30/2010	EQUITIES	SENOMYX INC	SPECIALTY CHEMICALS	15,076.62	-1,979.85
06/30/2010	EQUITIES	SENORX INC COM	HEALTH CARE EQUIPMENT	1,437,622.38	-1,474.99
06/30/2010	EQUITIES	SENORX INC COM	HEALTH CARE EQUIPMENT	13,725.00	-35.00
06/30/2010	EQUITIES	SENSHU ELECTRIC CO JPY50	WHOLESALE TRADE	15,821.00	-571.38
06/30/2010	EQUITIES	SENSHU IKEDA HOLDINGS INC	BANKS	48,291.78	0.00
06/30/2010	EQUITIES	SENSHU IKEDA HOLDINGS INC	BANKS	468,024.48	-404,548.69
06/30/2010	EQUITIES	SENSHUKAI Y50	RETAIL TRADE	31,072.99	52.05
06/30/2010	EQUITIES	SENSIENT TECHNOLOGIES CORP	SPECIALTY CHEMICALS	49,681.88	5,518.08
06/30/2010	EQUITIES	SENSIENT TECHNOLOGIES CORP	SPECIALTY CHEMICALS	4,345,686.49	137,060.14
06/30/2010	EQUITIES	SENTUL CITY TBK LKD SHS	INDONESIA	41,415.44	0.00
06/30/2010	EQUITIES	SEOHEE E & C KRW500	SOUTH KOREA	67,678.96	0.00
06/30/2010	EQUITIES	SEOUL SEMICONDUCTO KRW500	SOUTH KOREA	321,264.63	0.00
06/30/2010	EQUITIES	SEQUANA EUR1.50	FRANCE	113,445.69	66,625.45
06/30/2010	EQUITIES	SEQUENOM INC COM NEW	LIFE SCIENCES TOOLS & SVC	16,240.68	6,323.70
06/30/2010	EQUITIES	SEQUENOM INC COM NEW	LIFE SCIENCES TOOLS & SVC	966,580.50	-634,683.39
06/30/2010	EQUITIES	SERCO GROUP ORD 2P	SUPPORT SERVICES	217,566.19	0.00
06/30/2010	EQUITIES	SERCO GROUP ORD 2P	SUPPORT SERVICES	7,813,758.46	1,744,798.81
06/30/2010	EQUITIES	SERVICE CORP INTL COM	SPECIALIZED CONSUMER SVCS	19,263.92	0.00
06/30/2010	EQUITIES	SERVICE CORP INTL COM	SPECIALIZED CONSUMER SVCS	80,504.60	24,368.96
06/30/2010	EQUITIES	SERVICE CORP INTL COM	SPECIALIZED CONSUMER SVCS	6,397,203.80	101,045.22
06/30/2010	EQUITIES	SERVICE POINT SOLU EUR0.6 POST	SPAIN	13,840.12	-9,942.16
06/30/2010	EQUITIES	SERVICE STREAM LTD NPV	AUSTRALIA	11,413.33	-28,017.27
06/30/2010	EQUITIES	SERVIZI ITALIA SPA EUR1.00	ITALY	12,975.49	-1,677.62
06/30/2010	EQUITIES	SES SA FIDUCIARY DR EACH REP	LUXEMBOURG	317,737.05	0.00
06/30/2010	EQUITIES	SES SA FIDUCIARY DR EACH REP	LUXEMBOURG	9,667,278.23	790,070.51
06/30/2010	EQUITIES	SESA GOA INR1(DEMAT)	INDIA	6,814,894.70	-1,876,286.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SEVAN MARINE AS NOK0.20	NORWAY	233,660.54	-351,859.48
06/30/2010	EQUITIES	SEVEN & I HLDG CO LTD NPV	RETAIL TRADE	11,974,284.66	-2,239,398.26
06/30/2010	EQUITIES	SEVEN & I HLDG CO LTD NPV	RETAIL TRADE	899,844.15	0.00
06/30/2010	EQUITIES	SEVEN BANK LTD NPV	BANKS	56,385.48	0.00
06/30/2010	EQUITIES	SEVEN BANK LTD NPV	BANKS	-2,152,762.18	-79,831.95
06/30/2010	EQUITIES	SEVEN GROUP HOLDINGS LTD	AUSTRALIA	210,008.57	-12,012.09
06/30/2010	EQUITIES	SEVENTH CONTINENT	RUSSIA	789,254.38	0.00
06/30/2010	EQUITIES	SEVERFIELD-ROWEN ORD GBP0.025	INDUSTRIAL ENGINEERING	64,541.57	9,458.61
06/30/2010	EQUITIES	SEVERN TRENT ORD GBP0.9789	SUPPORT SERVICES	2,326,155.82	-209,664.12
06/30/2010	EQUITIES	SEVERN TRENT ORD GBP0.9789	SUPPORT SERVICES	226,364.55	0.00
06/30/2010	EQUITIES	SEVERSTAL GDR (EACH REPR 1 ORD	RUSSIA	332,136.77	0.00
06/30/2010	EQUITIES	SFA ENGINEERING CO KRW500	SOUTH KOREA	278,847.60	0.00
06/30/2010	EQUITIES	SFCG CO LTD Y50	OTHER FINANCING BUSINESS	376.14	0.00
06/30/2010	EQUITIES	SFN GROUP INC COM	HUMAN RESOURCE & EMP SVCS	7,283.64	2,081.04
06/30/2010	EQUITIES	SFN GROUP INC COM	HUMAN RESOURCE & EMP SVCS	983,908.38	-33,122.07
06/30/2010	EQUITIES	SGL CARBON SE ORD NPV	GERMANY	-2,643,293.91	-18,220.41
06/30/2010	EQUITIES	SGS SA CHF1(REGD)	SWITZERLAND	21,994,227.31	4,309,164.63
06/30/2010	EQUITIES	SGS SA CHF1(REGD)	SWITZERLAND	375,957.63	0.00
06/30/2010	EQUITIES	SHAKESPEARE ACQUISITION LLC	OTHER	10,875,067.19	-64,166,776.04
06/30/2010	EQUITIES	SHANDA GAMES LTD ADR	CHINA	281,430.59	25,047.02
06/30/2010	EQUITIES	SHANDONG GOLD MINE 'A'CNY1	CHINA	84,723.80	0.00
06/30/2010	EQUITIES	SHANDONG MOLONG PE ORD CNY0.1	CHINA	37,369.82	0.00
06/30/2010	EQUITIES	SHANDONG WEIGAO GROUP MEDICAL	CHINA	1,921,434.66	916,034.28
06/30/2010	EQUITIES	SHANDONG XIAOYA EL 'A'CNY1	CHINA	21,460.73	0.00
06/30/2010	EQUITIES	SHANGHAI CHLOR-ALKALI CHEMICAL	CHINA	113,984.00	-51,406.10
06/30/2010	EQUITIES	SHANGHAI DATUN ENE 'A'CNY1	CHINA	9,739.84	0.00
06/30/2010	EQUITIES	SHANGHAI ELECTRIC 'H'CNY1	CHINA	16,055,112.31	4,803,279.25
06/30/2010	EQUITIES	SHANGHAI FRIENDSHIP GROUP INC	CHINA	700,927.38	85,783.02
06/30/2010	EQUITIES	SHANGHAI FRIENDSHIP GROUP INC	CHINA	86,637.76	31,013.65
06/30/2010	EQUITIES	SHANGHAI INDUSTRIAL HLDGS HKD0	HONG KONG	859,677.37	0.00
06/30/2010	EQUITIES	SHANGHAI JINJIANG INTL HOTELS	CHINA	92,784.19	0.00
06/30/2010	EQUITIES	SHANGHAI MECHANICAL AND ELEC	CHINA	196,841.47	7,149.14
06/30/2010	EQUITIES	SHANGHAI PRIME MACHINERY CO	CHINA	88,052.30	0.00
06/30/2010	EQUITIES	SHANGHAI PUDONG DEVELOPMENT BK	CHINA	157,266.41	0.00
06/30/2010	EQUITIES	SHANGHAI TUNNEL ENGINEERING CO	CHINA	24,458.63	0.00
06/30/2010	EQUITIES	SHANGRI-LA ASIA ORD HK\$1	HONG KONG	1,763,168.40	-444,099.34
06/30/2010	EQUITIES	SHANGRI-LA ASIA ORD HK\$1	HONG KONG	123,945.12	0.00
06/30/2010	EQUITIES	SHANTUI CONSTRUCTI 'A'CNY1	CHINA	17,382.48	0.00
06/30/2010	EQUITIES	SHANXI GUOYANG XIN 'A'CNY1	CHINA	55,254.67	0.00
06/30/2010	EQUITIES	SHANXI LANHUA SCI-'A'CNY1	CHINA	12,992.98	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SHANXI SHENZHOU CO 'A'CNY1	CHINA	13,386.92	0.00
06/30/2010	EQUITIES	SHANXI XISHAN COAL 'A'CNY1	CHINA	48,499.93	0.00
06/30/2010	EQUITIES	SHARP CORP Y50	ELECTRIC APPLIANCES	5,205,332.82	-2,763,425.17
06/30/2010	EQUITIES	SHARP CORP Y50	ELECTRIC APPLIANCES	541,146.72	0.00
06/30/2010	EQUITIES	SHARPS COMPLIANCE CORP	HEALTH CARE SERVICES	1,051,642.80	-1,015,816.30
06/30/2010	EQUITIES	SHAW COMMUNICATIONS INC	CDN CABLE & SATELLITE	3,094,397.62	-557,596.78
06/30/2010	EQUITIES	SHAW COMMUNICATIONS INC	CDN CABLE & SATELLITE	318,992.87	0.00
06/30/2010	EQUITIES	SHAW GROUP INC/THE	CONSTRUCTION & ENGINEERNG	12,688.97	0.00
06/30/2010	EQUITIES	SHAW GROUP INC/THE	CONSTRUCTION & ENGINEERNG	94,926.28	20,499.86
06/30/2010	EQUITIES	SHAW GROUP INC/THE	CONSTRUCTION & ENGINEERNG	9,766,559.10	1,720,264.62
06/30/2010	EQUITIES	SHELL OMAN MARKETING	OMAN	1,215,022.74	107,168.03
06/30/2010	EQUITIES	SHELL REFINING(FOM) ORD MYR1	MALAYSIA	79,528.82	0.00
06/30/2010	EQUITIES	SHENANDOAH TELECOMMUNICATIONS	WIRELESS TELECOMM SVCS	19,212.42	-519.66
06/30/2010	EQUITIES	SHENANDOAH TELECOMMUNICATIONS	WIRELESS TELECOMM SVCS	477,951.08	-88,610.56
06/30/2010	EQUITIES	SHENG YU STEEL TWD10	TAIWAN	104,986.03	0.00
06/30/2010	EQUITIES	SHENGLI OIL & GAS PIPE HLDGS	HONG KONG	1,463,650.55	-156,561.87
06/30/2010	EQUITIES	SHENGUAN HOLDINGS GROUP LTD	HONG KONG	310,136.57	152,876.32
06/30/2010	EQUITIES	SHENYANG CHEMICAL 'A'CNY1	CHINA	22,682.77	0.00
06/30/2010	EQUITIES	SHENZHEN HIGH-TECH HLDGS	HONG KONG	9,816.17	309.45
06/30/2010	EQUITIES	SHENZHEN INTERNATIONAL HLDGS	HONG KONG	227,909.25	0.00
06/30/2010	EQUITIES	SHENZHEN INVESTMEN HKD0.05	HONG KONG	80,319.63	0.00
06/30/2010	EQUITIES	SHENZHOU INTERNATIONAL GROUP	CHINA	398,759.86	0.00
06/30/2010	EQUITIES	SHERRITT INTERNATIONAL CORP	CDN DIV METALS & MINING	80,231.77	0.00
06/30/2010	EQUITIES	SHERRITT INTERNATIONAL CORP	CDN DIV METALS & MINING	2,700,804.64	-729,512.53
06/30/2010	EQUITIES	SHERWIN WILLIAMS CO COM	SPECIALTY CHEMICALS	18,453,941.66	5,324,802.46
06/30/2010	EQUITIES	SHERWIN WILLIAMS CO COM	SPECIALTY CHEMICALS	25,599.23	0.00
06/30/2010	EQUITIES	SHERWIN WILLIAMS CO COM	SPECIALTY CHEMICALS	194,216.33	45,333.05
06/30/2010	EQUITIES	SHIBUYA KOGYO CO JPY50	MACHINERY	60,048.06	-11,927.42
06/30/2010	EQUITIES	SHIH WEI NAVIGATION TWD10	TAIWAN	262,632.70	0.00
06/30/2010	EQUITIES	SHIKIBO LTD JPY50	TEXTILES AND APPARELS	155.05	0.00
06/30/2010	EQUITIES	SHIKOKU ELECTRIC POWER CO INC	JAPAN	2,569,029.83	-266,920.41
06/30/2010	EQUITIES	SHIKOKU ELECTRIC POWER CO INC	JAPAN	260,512.30	0.00
06/30/2010	EQUITIES	SHIMACHU CO NPV	RETAIL TRADE	100,030.25	-13,116.50
06/30/2010	EQUITIES	SHIMADZU Y50	PRECISION INSTRUMENTS	-3,128,139.64	-524,691.16
06/30/2010	EQUITIES	SHIMADZU Y50	PRECISION INSTRUMENTS	97,564.61	0.00
06/30/2010	EQUITIES	SHIMAMURA NPV	RETAIL TRADE	101,815.53	0.00
06/30/2010	EQUITIES	SHIMAMURA NPV	RETAIL TRADE	1,304,245.90	-212,528.43
06/30/2010	EQUITIES	SHIMANO INC NPV	OTHER PRODUCTS	2,614,527.74	30,069.87
06/30/2010	EQUITIES	SHIMANO INC NPV	OTHER PRODUCTS	146,782.04	0.00
06/30/2010	EQUITIES	SHIMIZU BANK Y500	BANKS	300,632.84	-33,162.60

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SHIMIZU CORPORATION Y50	CONSTRUCTION	1,016,522.37	-563,707.49
06/30/2010	EQUITIES	SHIMIZU CORPORATION Y50	CONSTRUCTION	104,662.47	0.00
06/30/2010	EQUITIES	SHIN MAYWA INDUSTRIES Y50	TRANSPORTATION EQUIPMENT	640,079.68	-121,720.26
06/30/2010	EQUITIES	SHIN MOORIM PAPER KRW5000	SOUTH KOREA	48,656.28	0.00
06/30/2010	EQUITIES	SHIN NIPPON AIR JPY50	CONSTRUCTION	91,420.50	-7,680.46
06/30/2010	EQUITIES	SHIN ZU SHING CO TWD10	TAIWAN	209,962.48	-12,264.46
06/30/2010	EQUITIES	SHIN-ETSU CHEMICALS CO NPV	CHEMICALS	35,157,635.91	-3,910,415.10
06/30/2010	EQUITIES	SHIN-ETSU CHEMICALS CO NPV	CHEMICALS	984,450.17	0.00
06/30/2010	EQUITIES	SHINAGAWA REFRACT JPY50	OTHER PRODUCTS	104,011.75	-64,573.73
06/30/2010	EQUITIES	SHINHAN FINANCIAL GROUP	SOUTH KOREA	18,538,619.59	246,249.19
06/30/2010	EQUITIES	SHINING BUILDING BUSINESS CO	TAIWAN	6,567.33	0.00
06/30/2010	EQUITIES	SHINKO ELECTRIC INDUSTRIES CO	ELECTRIC APPLIANCES	394,788.66	-269,266.76
06/30/2010	EQUITIES	SHINKO ELECTRIC INDUSTRIES CO	ELECTRIC APPLIANCES	44,829.64	0.00
06/30/2010	EQUITIES	SHINKO SHOJI CO Y50	PRECISION INSTRUMENTS	148,197.31	-40,483.27
06/30/2010	EQUITIES	SHINSEGAE CO LTD KRW5000	SOUTH KOREA	25,574,911.72	783,246.36
06/30/2010	EQUITIES	SHINSEI BK NPV	BANKS	2,377,374.14	-2,849,050.98
06/30/2010	EQUITIES	SHINSEI BK NPV	BANKS	40,870.10	0.00
06/30/2010	EQUITIES	SHINYOUNG SECURITIES CO	SOUTH KOREA	122,378.82	0.00
06/30/2010	EQUITIES	SHIONOGI & CO JPY50	PHARMACEUTICAL	5,510,648.98	28,670.12
06/30/2010	EQUITIES	SHIONOGI & CO JPY50	PHARMACEUTICAL	316,855.71	0.00
06/30/2010	EQUITIES	SHIP FINANCE INTL LTD SHS	OIL & GAS STORAGE & TRANS	17,844.24	5,908.16
06/30/2010	EQUITIES	SHIP FINANCE INTL LTD SHS	OIL & GAS STORAGE & TRANS	-2,447,056.80	63,456.36
06/30/2010	EQUITIES	SHIP HEALTHCARE HLDG INC NPV	WHOLESALE TRADE	491,552.72	-10,330.14
06/30/2010	EQUITIES	SHIRE PLC ADR	PHARMACEUTICALS & BIOTECH	257,560.36	0.00
06/30/2010	EQUITIES	SHIRE PLC ORD GBP0.05	PHARMACEUTICALS & BIOTECH	582,902.46	0.00
06/30/2010	EQUITIES	SHIRE PLC ORD GBP0.05	PHARMACEUTICALS & BIOTECH	6,031,889.18	1,250,132.57
06/30/2010	EQUITIES	SHISEIDO Y50	CHEMICALS	2,834,301.99	-511,328.52
06/30/2010	EQUITIES	SHISEIDO Y50	CHEMICALS	396,322.50	0.00
06/30/2010	EQUITIES	SHIV-VANI OIL & GAS	INDIA	14,490.71	0.00
06/30/2010	EQUITIES	SHIZUOKA BANK Y50	BANKS	2,666,255.80	-550,707.32
06/30/2010	EQUITIES	SHIZUOKA BANK Y50	BANKS	267,392.86	0.00
06/30/2010	EQUITIES	SHIZUOKAGAS CO NPV	ELECTRIC POWER AND GAS	350,415.85	59,506.90
06/30/2010	EQUITIES	SHN DEVPT BANK 'A'CNY1	CHINA	66,141.82	0.00
06/30/2010	EQUITIES	SHN ENERGY INVESTM 'A'CNY1	CHINA	30,532.26	0.00
06/30/2010	EQUITIES	SHN KAIFA TECHNOLO 'A'CNY1	CHINA	18,312.99	0.00
06/30/2010	EQUITIES	SHN O'SEAS CHINESE 'A'CNY1	CHINA	23,780.58	0.00
06/30/2010	EQUITIES	SHO-BOND HOLDINGS CO LTD NPV	CONSTRUCTION	2,026,856.20	116,312.29
06/30/2010	EQUITIES	SHOBUNSHA PUBN INC JPY50	SERVICES	67,262.92	-56,228.98
06/30/2010	EQUITIES	SHOE CARNIVAL INC	APPAREL RETAIL	11,424.07	5,795.31
06/30/2010	EQUITIES	SHOE CARNIVAL INC	APPAREL RETAIL	167,935.88	10,514.93

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SHOPPERS DRUG MART CORP	CDN DRUG RETAIL	9,244,200.49	-3,494,191.03
06/30/2010	EQUITIES	SHOPPERS DRUG MART CORP	CDN DRUG RETAIL	343,981.30	0.00
06/30/2010	EQUITIES	SHOPRITE HLDGS LTD SHS	SOUTH AFRICA	4,433,378.87	959,407.88
06/30/2010	EQUITIES	SHORE GOLD INC	CDN PREC METALS & MINS	19,789.85	-15,289.05
06/30/2010	EQUITIES	SHORETEL INC COM	COMMUNICATIONS EQUIPMENT	1,756,314.24	-1,039,080.32
06/30/2010	EQUITIES	SHORETEL INC COM	COMMUNICATIONS EQUIPMENT	7,363.68	-2,364.63
06/30/2010	EQUITIES	SHOUGANG CNCRD INT HKD0.20	HONG KONG	674,191.93	-228,147.46
06/30/2010	EQUITIES	SHOWA DENKO KK Y50	CHEMICALS	2,234,377.11	-956,709.94
06/30/2010	EQUITIES	SHOWA DENKO KK Y50	CHEMICALS	131,909.34	0.00
06/30/2010	EQUITIES	SHOWA SANGYO CO Y50	FOODS	27,257.32	-1,751.66
06/30/2010	EQUITIES	SHOWA SHELL SEKIYU ORD Y50	OIL AND COAL PRODUCTS	67,246.92	0.00
06/30/2010	EQUITIES	SHOWA SHELL SEKIYU ORD Y50	OIL AND COAL PRODUCTS	712,808.39	-456,478.51
06/30/2010	EQUITIES	SHREE CEMENT INR10	INDIA	232,246.84	0.00
06/30/2010	EQUITIES	SHREE RENUKA SUGARS LTD	INDIA	163,729.24	0.00
06/30/2010	EQUITIES	SHRIVAM TRANSPORT INR10	INDIA	150,401.49	0.00
06/30/2010	EQUITIES	SHUFERSAL LTD ORD ILS0.1	ISRAEL	98,301.08	0.00
06/30/2010	EQUITIES	SHUFFLE MASTER INC	CASINOS & GAMING	1,533,642.66	-438,372.80
06/30/2010	EQUITIES	SHUFFLE MASTER INC	CASINOS & GAMING	19,320.12	8,879.22
06/30/2010	EQUITIES	SHUI ON CONSTR & MATERIALS	HONG KONG	119,805.59	-24,920.46
06/30/2010	EQUITIES	SHUN TAK HLDGS HK\$0.25	HONG KONG	827,886.96	200,055.53
06/30/2010	EQUITIES	SHUTTERFLY INC COM	INTERNET RETAIL	25,253.84	8,473.67
06/30/2010	EQUITIES	SHUTTERFLY INC COM	INTERNET RETAIL	5,224,430.08	2,208,581.81
06/30/2010	EQUITIES	SIAM CEMENT CO THB1 (ALIEN	THAILAND	21,385,118.55	7,055,242.63
06/30/2010	EQUITIES	SIAM CEMENT CO THB1 (NVDR)	THAILAND	902,829.87	0.00
06/30/2010	EQUITIES	SIAM COMM BK PUBLIC (FOREIGN)	THAILAND	12,842,168.63	757,131.96
06/30/2010	EQUITIES	SIAM COMMERCIAL BK THB10(NVDR)	THAILAND	51,550.28	0.00
06/30/2010	EQUITIES	SIAM MAKRO THBH10(ALIEN MARKET	THAILAND	65,321.43	0.00
06/30/2010	EQUITIES	SIAS EUR0.50	ITALY	589,939.33	-36,597.24
06/30/2010	EQUITIES	SIBIRTELECOM RUB0.15	RUSSIA	109,391.04	0.00
06/30/2010	EQUITIES	SICHUAN EXPRESSWAY 'H'CNY1	CHINA	288,985.86	0.00
06/30/2010	EQUITIES	SICHUAN LUTIANHU 'A'CNY1	CHINA	10,370.91	0.00
06/30/2010	EQUITIES	SICHUAN NEW HOPE A 'A'CNY1	CHINA	9,287.95	0.00
06/30/2010	EQUITIES	SICHUAN XINHUA WINSHARE 'H'	CHINA	216,707.74	0.00
06/30/2010	EQUITIES	SIDENOR METAL PROC GRD1.25(BR)	GREECE	26,580.72	-17,962.01
06/30/2010	EQUITIES	SIDER NACIONAL CIA COM NPV	BRAZIL	7,699,249.63	0.00
06/30/2010	EQUITIES	SIEGFRIED HLDG AG CHF2	SWITZERLAND	151,314.51	-159,474.25
06/30/2010	EQUITIES	SIEM OFFSHORE INC USD0.01	NORWAY	19,190.70	984.89
06/30/2010	EQUITIES	SIEMENS AG NPV REGD	GERMANY	103,099,052.36	3,873,700.87
06/30/2010	EQUITIES	SIEMENS AG NPV REGD	GERMANY	3,795,709.73	0.00
06/30/2010	EQUITIES	SIERRA BANCORP	REGIONAL BANKS	4,232.00	-91.86

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SIERRA BANCORP	REGIONAL BANKS	45,505.50	-9,300.49
06/30/2010	EQUITIES	SIERRA WIRELESS INC	CDN COMMUNICATIONS EQUIP	36,406.19	-16,019.13
06/30/2010	EQUITIES	SIG ORD 10P	CONSTRUCTION & MATERIALS	1,492,057.03	-492,909.68
06/30/2010	EQUITIES	SIGA PHAR ACEUTICALS INC	BIOTECHNOLOGY	6,930.00	-10.44
06/30/2010	EQUITIES	SIGA PHAR ACEUTICALS INC	BIOTECHNOLOGY	445,498.90	15,944.11
06/30/2010	EQUITIES	SIGDO KOPPERS S A COM NPV	CHILE	83,953.62	0.00
06/30/2010	EQUITIES	SIGMA ALDRICH CORP	SPECIALTY CHEMICALS	17,644,055.55	4,472,876.36
06/30/2010	EQUITIES	SIGMA ALDRICH CORP	SPECIALTY CHEMICALS	185,517.09	7,666.27
06/30/2010	EQUITIES	SIGMA ALDRICH CORP	SPECIALTY CHEMICALS	4,669.94	0.00
06/30/2010	EQUITIES	SIGMA DESIGNS INC	SEMICONDUCTORS	10,630.62	-7,032.44
06/30/2010	EQUITIES	SIGMA DESIGNS INC	SEMICONDUCTORS	1,196,935.74	-457,964.04
06/30/2010	EQUITIES	SIGMA PHARMACEUTICALS LTD NPV	AUSTRALIA	188,584.21	-291,851.71
06/30/2010	EQUITIES	SIGNATURE BANK/NEW YORK NY	REGIONAL BANKS	61,538.19	18,772.24
06/30/2010	EQUITIES	SIGNATURE BANK/NEW YORK NY	REGIONAL BANKS	4,653,564.30	961,160.72
06/30/2010	EQUITIES	SIGNET JEWELERS LIMITED SHS	SPECIALTY STORES	85,910.00	30,459.00
06/30/2010	EQUITIES	SIGNET JEWELERS LIMITED SHS	SPECIALTY STORES	6,606,297.50	2,970,866.87
06/30/2010	EQUITIES	SIGNET JEWELERS LIMITED SHS	SPECIALTY STORES	24,353.28	0.00
06/30/2010	EQUITIES	SIGNET JEWELERS LTD ORD	GENERAL RETAILERS	19,560,147.36	554,090.54
06/30/2010	EQUITIES	SIGURD MICROELECTR TWD10	TAIWAN	411,955.57	198,726.77
06/30/2010	EQUITIES	SIKA FINANZ AG CHF9 (BR)	SWITZERLAND	25,292,085.95	11,575,720.87
06/30/2010	EQUITIES	SIKA FINANZ AG CHF9 (BR)	SWITZERLAND	184,762.30	0.00
06/30/2010	EQUITIES	SILGAN HLDGS INC COM	METAL & GLASS CONTAINERS	41,690.22	6,326.13
06/30/2010	EQUITIES	SILGAN HLDGS INC COM	METAL & GLASS CONTAINERS	10,115,341.50	1,109,048.41
06/30/2010	EQUITIES	SILICON GRAPHICS INTERNATIONAL	COMPUTER HARDWARE	506,800.56	-518,733.52
06/30/2010	EQUITIES	SILICON GRAPHICS INTERNATIONAL	COMPUTER HARDWARE	11,540.40	3,555.76
06/30/2010	EQUITIES	SILICON IMAGE INC COM	SEMICONDUCTORS	10,273.77	3,190.43
06/30/2010	EQUITIES	SILICON IMAGE INC COM	SEMICONDUCTORS	977,310.36	-696,708.65
06/30/2010	EQUITIES	SILICON LABORATORIES INC	SEMICONDUCTORS	7,847,224.32	179,667.32
06/30/2010	EQUITIES	SILICON LABORATORIES INC	SEMICONDUCTORS	48,509.76	8,850.40
06/30/2010	EQUITIES	SILICONWARE PRECISION INDS	TAIWAN	1,012,997.72	0.00
06/30/2010	EQUITIES	SILITECH TECHNOLOG TWD10	TAIWAN	427,161.59	0.00
06/30/2010	EQUITIES	SILVER STANDARD RESOURCES INC	CDN PREC METALS & MINS	232,315.44	-31,792.98
06/30/2010	EQUITIES	SILVER STD RES INC	CDN PREC METALS & MINS	-4,134,970.35	191,744.49
06/30/2010	EQUITIES	SILVER WHEATON CORP	CDN PREC METALS & MINS	4,916,349.80	1,402,502.15
06/30/2010	EQUITIES	SILVER WHEATON CORP	CDN PREC METALS & MINS	331,875.12	0.00
06/30/2010	EQUITIES	SIMCORP DKK10	DENMARK	325,288.63	59,464.72
06/30/2010	EQUITIES	SIME DARBY BHD (NEW) MYR0.50	MALAYSIA	470,879.23	0.00
06/30/2010	EQUITIES	SIMMONS 1ST NATL CORP CLA \$5	REGIONAL BANKS	14,177.20	1,104.16
06/30/2010	EQUITIES	SIMMONS 1ST NATL CORP CLA \$5	REGIONAL BANKS	1,233,081.44	-56,091.27
06/30/2010	EQUITIES	SIMON PPTY GROUP INC NEW COM	RETAIL REITS	162,469,161.50	26,358,914.04

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SIMON PPTY GROUP INC NEW COM	RETAIL REITS	710,842.25	243,928.80
06/30/2010	EQUITIES	SIMON PPTY GROUP INC NEW COM	RETAIL REITS	75,471.26	0.00
06/30/2010	EQUITIES	SIMONDS INDS INC CL A	OTHER	0.00	0.00
06/30/2010	EQUITIES	SIMPLO TECHNOLOGY TWD10	TAIWAN	129,968.71	0.00
06/30/2010	EQUITIES	SIMPSON MFG INC	BUILDING PRODUCTS	37,021.40	6,605.04
06/30/2010	EQUITIES	SIMPSON MFG INC	BUILDING PRODUCTS	1,142,974.35	-283,809.14
06/30/2010	EQUITIES	SIMS METAL MANAGEMENT LIMITED	AUSTRALIA	952,996.32	-583,896.96
06/30/2010	EQUITIES	SIMS METAL MANAGEMENT LTD	AUSTRALIA	118,488.44	0.00
06/30/2010	EQUITIES	SIMS METAL MANAGEMENT LTD	AUSTRALIA	1,111,012.92	-471,108.27
06/30/2010	EQUITIES	SINA CORPORATION	CHINA	2,933,632.00	2,918,358.25
06/30/2010	EQUITIES	SINANEN Y50	ELECTRIC POWER AND GAS	112,283.87	-25,396.69
06/30/2010	EQUITIES	SINCERE NAVIGATION CORP TWD10	TAIWAN	51,849.21	0.00
06/30/2010	EQUITIES	SINCLAIR BROADCAST GRP INC CLA	BROADCASTING	7,130.09	4,840.90
06/30/2010	EQUITIES	SINCLAIR BROADCAST GRP INC CLA	BROADCASTING	586,084.07	80,026.52
06/30/2010	EQUITIES	SINDO CO LTD KRW5000	SOUTH KOREA	94,361.64	0.00
06/30/2010	EQUITIES	SINFONIA TECHNOLOGY CO LTD	ELECTRIC APPLIANCES	-124,771.16	28,992.29
06/30/2010	EQUITIES	SING INV & FINANCE SGD1	SINGAPORE	39,467.09	-5,644.58
06/30/2010	EQUITIES	SING TAO NEW CORP LTD	HONG KONG	34,410.54	608.97
06/30/2010	EQUITIES	SINGAPORE AIRLINES SGD0.50	SINGAPORE	250,984.89	-1,301.08
06/30/2010	EQUITIES	SINGAPORE AIRLINES SGD0.50	SINGAPORE	280,558.50	0.00
06/30/2010	EQUITIES	SINGAPORE AIRLINES SGD0.50	SINGAPORE	32,205,979.65	1,948,623.56
06/30/2010	EQUITIES	SINGAPORE AIRPORT SGD0.10	SINGAPORE	9,334,606.43	827,675.30
06/30/2010	EQUITIES	SINGAPORE EXCHANGE SGD0.01	SINGAPORE	10,489,554.39	-1,053,463.45
06/30/2010	EQUITIES	SINGAPORE EXCHANGE SGD0.01	SINGAPORE	227,528.86	0.00
06/30/2010	EQUITIES	SINGAPORE LAND SG\$1	SINGAPORE	351,880.24	7,375.70
06/30/2010	EQUITIES	SINGAPORE POST SGD0.05	SINGAPORE	541,826.10	0.00
06/30/2010	EQUITIES	SINGAPORE PRESS HLDGS SGD0.20	SINGAPORE	5,356,291.54	-430,228.93
06/30/2010	EQUITIES	SINGAPORE PRESS HLDGS SGD0.20	SINGAPORE	206,326.36	0.00
06/30/2010	EQUITIES	SINGAPORE REINSURANCE SGD0.20	SINGAPORE	54,247.55	-13,140.43
06/30/2010	EQUITIES	SINGAPORE TECHNOLOGIES	SINGAPORE	2,200,228.23	-1,476.08
06/30/2010	EQUITIES	SINGAPORE TECHNOLOGIES	SINGAPORE	196,512.47	0.00
06/30/2010	EQUITIES	SINGAPORE TELECOMMUNICATIONS	SINGAPORE	871,022.37	0.00
06/30/2010	EQUITIES	SINGAPORE TELECOMMUNICATIONS	SINGAPORE	45,337,712.30	1,186,398.74
06/30/2010	EQUITIES	SINGULUS TECHNOLOGIES AG NPV	GERMANY	65,948.08	-63,098.87
06/30/2010	EQUITIES	SINO BIOPHARMACEUTICAL	HONG KONG	208,688.96	0.00
06/30/2010	EQUITIES	SINO LAND CO ORD HK\$1.00	HONG KONG	1,538,218.16	-315,972.22
06/30/2010	EQUITIES	SINO LAND CO ORD HK\$1.00	HONG KONG	158,151.76	0.00
06/30/2010	EQUITIES	SINO-FOREST CORP	CDN FOREST PRODUCTS	176,227.42	0.00
06/30/2010	EQUITIES	SINO-FOREST CORP	CDN FOREST PRODUCTS	4,512,952.48	-142,462.40
06/30/2010	EQUITIES	SINFERT HOLDINGS LTD HKD0.10	CHINA	334,272.67	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SINOLINK WORLDWIDE HKD0.10	HONG KONG	416,117.67	-102,378.83
06/30/2010	EQUITIES	SINOMA INTL ENGINEERING CNY1	CHINA	29,976.47	0.00
06/30/2010	EQUITIES	SINOMEDIA HOLDING LIMITED	CHINA	82,582.70	0.00
06/30/2010	EQUITIES	SINON CORP TWD10	TAIWAN	853,612.91	-351,819.93
06/30/2010	EQUITIES	SINOPAC HLDG TWD10	TAIWAN	461,800.68	0.00
06/30/2010	EQUITIES	SINOPEC S/PETROCHE 'A'CNY1	CHINA	13,437.30	0.00
06/30/2010	EQUITIES	SINOTRANS LTD 'H' SHS CNY1	CHINA	85,559.21	0.00
06/30/2010	EQUITIES	SINOTRANS SHIPPING LTD	HONG KONG	234,039.41	-95,483.80
06/30/2010	EQUITIES	SINOVAC BIOTECH LTD SHS	CHINA	189,191.06	23,094.17
06/30/2010	EQUITIES	SINTEK PHOTRONIC C TWD10	TAIWAN	107,078.55	0.00
06/30/2010	EQUITIES	SINTEX INDUSTRIES INR2	INDIA	175,307.14	0.00
06/30/2010	EQUITIES	SINTOKOGIO LTD Y50	MACHINERY	91,267.22	-32,381.18
06/30/2010	EQUITIES	SINYI REALT ESTATE TWD10	TAIWAN	30,504.36	0.00
06/30/2010	EQUITIES	SIOEN INDUSTRIES NPV	BELGIUM	26,938.00	-47,501.15
06/30/2010	EQUITIES	SIRIUS XM RADIO INC	CABLE & SATELLITE	47,166.41	-7,449.56
06/30/2010	EQUITIES	SIRIUS XM RADIO INC	CABLE & SATELLITE	8,853,989.70	-1,304,077.80
06/30/2010	EQUITIES	SIRONA DENTAL SYS INC COM	HEALTH CARE EQUIPMENT	2,843,501.44	648,603.37
06/30/2010	EQUITIES	SIRONA DENTAL SYS INC COM	HEALTH CARE EQUIPMENT	26,757.12	5,272.20
06/30/2010	EQUITIES	SIRTEC INTERNATIONAL CO LTD	TAIWAN	807,453.76	152,126.54
06/30/2010	EQUITIES	SISTEMA JSFC GDR REPR 1/50	RUSSIA	1,255,880.65	0.00
06/30/2010	EQUITIES	SITRONIX TECHNOLOG TWD10	TAIWAN	60,116.35	0.00
06/30/2010	EQUITIES	SIX OF OCTOBER DEV & INV CO	EGYPT	86,212.82	0.00
06/30/2010	EQUITIES	SIXT AG ORD NPV	GERMANY	221,044.90	15,028.24
06/30/2010	EQUITIES	SJAELSO GRUPPEN DKK10	DENMARK	16,010.20	-41,781.98
06/30/2010	EQUITIES	SJM HOLDINGS LIMITED HKD1.00	HONG KONG	1,213,545.39	487,143.72
06/30/2010	EQUITIES	SJW CORP	WATER UTILITIES	7,875.84	1,048.32
06/30/2010	EQUITIES	SJW CORP	WATER UTILITIES	853,051.92	204,086.21
06/30/2010	EQUITIES	SK ENERGY CO LTD KRW5000	SOUTH KOREA	1,107,023.72	0.00
06/30/2010	EQUITIES	SK HOLDINGS CO LTD KRW5000	SOUTH KOREA	10,198,870.30	-2,247,550.59
06/30/2010	EQUITIES	SK TELECOM KRW500	SOUTH KOREA	4,351,537.96	-91,065.67
06/30/2010	EQUITIES	SK TELECOM LTD SPONSORED ADR	SOUTH KOREA	14,335,236.00	-6,736,984.60
06/30/2010	EQUITIES	SK-ELECTRONICS CO NPV	OTHER PRODUCTS	11,809.24	-6,277.71
06/30/2010	EQUITIES	SKANDINAVISKA ENSKILDA BANKEN	SWEDEN	386,998.21	0.00
06/30/2010	EQUITIES	SKANDINAVISKA ENSKILDA BANKEN	SWEDEN	3,761,392.19	-1,779,790.30
06/30/2010	EQUITIES	SKANSKA AB B SER 'B' SEK3	SWEDEN	2,854,068.69	-135,177.97
06/30/2010	EQUITIES	SKANSKA AB B SER 'B' SEK3	SWEDEN	296,231.67	0.00
06/30/2010	EQUITIES	SKECHERS U S A INC CL A COM	FOOTWEAR	30,676.80	16,495.40
06/30/2010	EQUITIES	SKECHERS U S A INC CL A COM	FOOTWEAR	1,627,805.96	822,731.39
06/30/2010	EQUITIES	SKF AB SER B NPV (POST SPLIT)	SWEDEN	3,510,415.00	621,483.10
06/30/2010	EQUITIES	SKF AB SER B NPV (POST SPLIT)	SWEDEN	360,362.42	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SKILLED ENGINEERING LIMITED	AUSTRALIA	3,306.53	-2,017.77
06/30/2010	EQUITIES	SKILLED HEALTHCARE GROUP INC	HEALTH CARE FACILITIES	5,459.16	-1,591.92
06/30/2010	EQUITIES	SKILLED HEALTHCARE GROUP INC	HEALTH CARE FACILITIES	107,587.55	-45,853.40
06/30/2010	EQUITIES	SKJERN BANK DKK20	DENMARK	8,213.64	-40,859.16
06/30/2010	EQUITIES	SKY CITY NZD0.20	NEW ZEALAND	62,135.59	0.00
06/30/2010	EQUITIES	SKY CITY NZD0.20	NEW ZEALAND	3,218,804.40	-950,948.51
06/30/2010	EQUITIES	SKY PERFECT JSAT HLDG INC NPV	INFORMATN & COMMUNICATION	345,543.85	-7,699.52
06/30/2010	EQUITIES	SKYLINE CORP	HOMEBUILDING	3,055.92	-465.36
06/30/2010	EQUITIES	SKYLINE CORP	HOMEBUILDING	326,955.72	-341,108.46
06/30/2010	EQUITIES	SKYWEST INC COM	AIRLINES	1,267,843.38	-404,161.01
06/30/2010	EQUITIES	SKYWEST INC COM	AIRLINES	17,997.68	2,782.83
06/30/2010	EQUITIES	SKYWORKS SOLUTIONS INC	SEMICONDUCTORS	87,140.10	40,014.90
06/30/2010	EQUITIES	SKYWORKS SOLUTIONS INC	SEMICONDUCTORS	10,424,759.89	2,721,806.22
06/30/2010	EQUITIES	SKYWORTH DIGITAL HLDGS LTD	CHINA	1,744,188.05	-16,330.72
06/30/2010	EQUITIES	SL GREEN REALTY CORP	OFFICE REITS	147,168.66	78,229.26
06/30/2010	EQUITIES	SL GREEN REALTY CORP	OFFICE REITS	44,946.37	0.00
06/30/2010	EQUITIES	SL GREEN REALTY CORP	OFFICE REITS	32,608,370.50	725,125.23
06/30/2010	EQUITIES	SLC AGRICOLA SA COM NPV	BRAZIL	59,723.87	0.00
06/30/2010	EQUITIES	SLM CORP	CONSUMER FINANCE	17,015,817.29	-31,068,491.95
06/30/2010	EQUITIES	SLM CORP	CONSUMER FINANCE	52,271.85	0.00
06/30/2010	EQUITIES	SLM CORP	CONSUMER FINANCE	168,982.96	70,423.12
06/30/2010	EQUITIES	SM ENERGY CO	OIL & GAS EXPL & PROD	91,604.96	45,118.18
06/30/2010	EQUITIES	SM ENERGY CO	OIL & GAS EXPL & PROD	8,163.73	0.00
06/30/2010	EQUITIES	SM ENERGY CO	OIL & GAS EXPL & PROD	9,925,945.60	1,844,587.55
06/30/2010	EQUITIES	SM INVESTMENTS CORPORATION	PHILIPPINES	1,609,195.09	111,310.91
06/30/2010	EQUITIES	SM PRIME ORD PHP1	PHILIPPINES	216,117.31	0.00
06/30/2010	EQUITIES	SMA SOLAR TECHNOLOGY AG	GERMANY	637,639.61	-108,321.58
06/30/2010	EQUITIES	SMART BALANCE INC	PACKAGED FOODS & MEATS	12,511.31	-10,337.21
06/30/2010	EQUITIES	SMART BALANCE INC	PACKAGED FOODS & MEATS	533,834.98	-358,394.33
06/30/2010	EQUITIES	SMART MODULAR TECHNOLOGIES WW	ELECTRC MANUFACTNG SVCS	12,021.75	6,165.00
06/30/2010	EQUITIES	SMART MODULAR TECHNOLOGIES WW	ELECTRC MANUFACTNG SVCS	1,196,845.65	185,133.60
06/30/2010	EQUITIES	SMARTRAC N V EUR0.50(BR)	NETHERLANDS	592,593.18	-66,516.04
06/30/2010	EQUITIES	SMB UNITED SGD0.10	SINGAPORE	16,760.98	-6,032.24
06/30/2010	EQUITIES	SMC CORP NPV	MACHINERY	369,335.62	0.00
06/30/2010	EQUITIES	SMC CORP NPV	MACHINERY	33,143,834.78	1,411,973.40
06/30/2010	EQUITIES	SMITH & NEPHEW ORD USD0.20	HEALTHCARE EQUIP & SVCS	35,882,939.62	7,435,957.90
06/30/2010	EQUITIES	SMITH & NEPHEW ORD USD0.20	HEALTHCARE EQUIP & SVCS	423,835.51	0.00
06/30/2010	EQUITIES	SMITH & WESSON HLDG CORP	LEISURE PRODUCTS	8,580.82	-3,025.80
06/30/2010	EQUITIES	SMITH & WESSON HLDG CORP	LEISURE PRODUCTS	-1,015,093.01	-159,423.54
06/30/2010	EQUITIES	SMITH A O CORP	BUILDING PRODUCTS	5,583,389.78	1,606,397.85

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SMITH A O CORP	BUILDING PRODUCTS	14,649.76	5,678.72
06/30/2010	EQUITIES	SMITH INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	284,933.88	75,217.34
06/30/2010	EQUITIES	SMITH INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	97,129.56	0.00
06/30/2010	EQUITIES	SMITH INTERNATIONAL INC	OIL & GAS EQUIP/SVCS	27,052,372.23	764,578.21
06/30/2010	EQUITIES	SMITH MICRO SOFTWARE INC	APPLICATION SOFTWARE	597,066.33	-174,925.09
06/30/2010	EQUITIES	SMITH MICRO SOFTWARE INC	APPLICATION SOFTWARE	13,799.01	246.01
06/30/2010	EQUITIES	SMITHFIELD FOODS INC COM	PACKAGED FOODS & MEATS	60,598.30	7,320.60
06/30/2010	EQUITIES	SMITHFIELD FOODS INC COM	PACKAGED FOODS & MEATS	21,084.68	0.00
06/30/2010	EQUITIES	SMITHFIELD FOODS INC COM	PACKAGED FOODS & MEATS	2,433,587.20	-3,655,352.39
06/30/2010	EQUITIES	SMITHS GROUP PLC ORD GBP0.375	GENERAL INDUSTRIALS	316,968.78	0.00
06/30/2010	EQUITIES	SMITHS GROUP PLC ORD GBP0.375	GENERAL INDUSTRIALS	21,271,761.53	84,330.33
06/30/2010	EQUITIES	SMITHTOWN BANCORP INC	REGIONAL BANKS	-299,540.66	155,165.87
06/30/2010	EQUITIES	SMRT CORP ORD SGD0.10	SINGAPORE	3,384,832.02	652,914.60
06/30/2010	EQUITIES	SMS MANAGEMENT & TECHNOLOGY	AUSTRALIA	535,025.64	-67,988.64
06/30/2010	EQUITIES	SMURFIT KAPPA GROUP PLC ORD	IRELAND	192,795.90	34,704.72
06/30/2010	EQUITIES	SNAM RETE GAS EUR1	ITALY	504,260.36	0.00
06/30/2010	EQUITIES	SNAM RETE GAS EUR1	ITALY	296,067.10	0.00
06/30/2010	EQUITIES	SNAP-ON INC	INDUSTRIAL MACHINERY	24,773.91	0.00
06/30/2010	EQUITIES	SNAP-ON INC	INDUSTRIAL MACHINERY	76,788.07	19,595.88
06/30/2010	EQUITIES	SNAP-ON INC	INDUSTRIAL MACHINERY	7,068,757.08	1,298,140.43
06/30/2010	EQUITIES	SNC-LAVALIN GROUP INC	CDN CONSTRUCTION & ENG	2,996,319.19	130,914.82
06/30/2010	EQUITIES	SNC-LAVALIN GROUP INC	CDN CONSTRUCTION & ENG	307,879.24	0.00
06/30/2010	EQUITIES	SNIACE-SDAD NAC EUR0.6	SPAIN	71,909.85	17,400.99
06/30/2010	EQUITIES	SNOW BRAND MILK PRODUCTS Y50	FOODS	268.78	0.00
06/30/2010	EQUITIES	SNS REAAL GROEP NV EUR1.63	NETHERLANDS	42,757.66	-22,464.61
06/30/2010	EQUITIES	SNT CORPORATION Y50	IRON AND STEEL	48,304.05	-75,195.75
06/30/2010	EQUITIES	SO-NET ENTERTAINMENT CORP	SERVICES	454,697.82	-36,778.90
06/30/2010	EQUITIES	SOCIEDAD QUIMICA MINERA DE ADR	CHILE	250,952.61	0.00
06/30/2010	EQUITIES	SOCIETE GENERALE EUR1.25	FRANCE	37,493,656.22	-17,615,285.26
06/30/2010	EQUITIES	SOCIETE GENERALE EUR1.25	FRANCE	1,334,450.20	0.00
06/30/2010	EQUITIES	SOCO INTERNATIONAL GBP0.05	OIL & GAS PRODUCERS	-620,404.09	-15,428.22
06/30/2010	EQUITIES	SODEXO EUR4	FRANCE	2,595,176.86	33,083.98
06/30/2010	EQUITIES	SODEXO EUR4	FRANCE	267,291.29	0.00
06/30/2010	EQUITIES	SODIFF ADVANCED M KRW500	SOUTH KOREA	718,748.64	167,721.00
06/30/2010	EQUITIES	SOFT-WORLD INTL CO TWD10	TAIWAN	56,990.30	0.00
06/30/2010	EQUITIES	SOFTBANK CORPORATION NPV	SERVICES	16,519,468.77	2,584,749.25
06/30/2010	EQUITIES	SOFTBANK CORPORATION NPV	SERVICES	1,100,423.27	0.00
06/30/2010	EQUITIES	SOFTWARE AG BEARER SHS	GERMANY	1,535,878.24	455,737.69
06/30/2010	EQUITIES	SOFTWARE SERVICE 1 NPV	SERVICES	203,628.41	30,209.96
06/30/2010	EQUITIES	SOFT99 CORPORATION JPY50	CHEMICALS	22,459.04	2,731.10

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SOHGO SECURITY SER NPV	SERVICES	858,097.71	-155,896.75
06/30/2010	EQUITIES	SOHO CHINA LIMITED	HONG KONG	255,295.54	0.00
06/30/2010	EQUITIES	SOHU.COM INC COM	INTERNET SOFTWARE & SVCS	1,031,359.00	-383,896.66
06/30/2010	EQUITIES	SOJITZ CORPORATION NPV	WHOLESALE TRADE	2,892,583.91	-1,658,749.63
06/30/2010	EQUITIES	SOJITZ CORPORATION NPV	WHOLESALE TRADE	100,109.09	0.00
06/30/2010	EQUITIES	SOKEN CHEMICAL & E JPY50	CHEMICALS	23,392.47	959.52
06/30/2010	EQUITIES	SOL MELIA SA-EUR0.2	SPAIN	62,913.01	-12,455.40
06/30/2010	EQUITIES	SOLAR CAPITAL LTD	ASSET MGMT & CUSTODY BNKS	191,256.24	-2,443.11
06/30/2010	EQUITIES	SOLAR MILLENNIUM AG NPV	GERMANY	-80,575.76	6,722.91
06/30/2010	EQUITIES	SOLARFUN PWR HLDGS CO LTD	CHINA	193,364.74	-34,262.59
06/30/2010	EQUITIES	SOLARIA ENERGIA Y MEDIO	SPAIN	57,364.42	-25,102.10
06/30/2010	EQUITIES	SOLARWINDS INC	APPLICATION SOFTWARE	2,807.00	-332.50
06/30/2010	EQUITIES	SOLARWINDS INC	APPLICATION SOFTWARE	1,550,827.40	-287,094.95
06/30/2010	EQUITIES	SOLERA HLDGS INC COM	APPLICATION SOFTWARE	3,704,128.80	943,111.14
06/30/2010	EQUITIES	SOLERA HLDGS INC COM	APPLICATION SOFTWARE	77,612.80	29,544.32
06/30/2010	EQUITIES	SOLIDERE - 144A GDR	LEBANON	660,996.50	-39,395.61
06/30/2010	EQUITIES	SOLLERS OJSC RUB 12.5	RUSSIA	127,872.32	0.00
06/30/2010	EQUITIES	SOLOMON TECHNOLOGY CORP TWD10	TAIWAN	125,221.31	0.00
06/30/2010	EQUITIES	SOLSTAD NOK2	NORWAY	105,456.59	-39,386.76
06/30/2010	EQUITIES	SOLTA MED INC COM	HEALTH CARE EQUIPMENT	6,087.60	-1,597.83
06/30/2010	EQUITIES	SOLUTIA INC COM NEW	DIVERSIFIED CHEMICALS	1,745,444.00	220,589.94
06/30/2010	EQUITIES	SOLUTIA INC COM NEW	DIVERSIFIED CHEMICALS	43,033.50	25,727.80
06/30/2010	EQUITIES	SOLVAY NPV	BELGIUM	268,569.89	0.00
06/30/2010	EQUITIES	SOLVAY NPV	BELGIUM	5,560,961.37	-713,205.77
06/30/2010	EQUITIES	SOMANETICS CORP COM NEW	HEALTH CARE EQUIPMENT	15,868.20	4,801.67
06/30/2010	EQUITIES	SOMANETICS CORP COM NEW	HEALTH CARE EQUIPMENT	902,341.70	269,644.49
06/30/2010	EQUITIES	SOMAXON PHARMACEUTICALS INC	PHARMACEUTICALS	-427,338.00	205,964.20
06/30/2010	EQUITIES	SOMAXON PHARMACEUTICALS INC	PHARMACEUTICALS	2,790.00	-1,025.75
06/30/2010	EQUITIES	SOMPO JAPAN INSURANCE INC	INSURANCE	5,790.48	0.00
06/30/2010	EQUITIES	SONAE CAPITAL SGPS SA EUR1	PORTUGAL	11,636.75	-11,704.73
06/30/2010	EQUITIES	SONAE INDUSTRIA EUR5	PORTUGAL	38,103.90	-4,302.95
06/30/2010	EQUITIES	SONAE SGPS SA EUR1	PORTUGAL	95.92	0.00
06/30/2010	EQUITIES	SONAE.COM SGPS S A EUR1	PORTUGAL	21,058.57	-7,119.89
06/30/2010	EQUITIES	SONDA SA COM NPV	CHILE	62,079.20	0.00
06/30/2010	EQUITIES	SONGA OFFSHORE SE	CYPRUS	15,874.15	-13,692.44
06/30/2010	EQUITIES	SONIC AUTOMATIC INC COM	AUTOMOTIVE RETAIL	423,565.92	-311,235.64
06/30/2010	EQUITIES	SONIC AUTOMATIC INC COM	AUTOMOTIVE RETAIL	8,234.72	-76.96
06/30/2010	EQUITIES	SONIC CORP	RESTAURANTS	17,770.75	-2,889.39
06/30/2010	EQUITIES	SONIC CORP	RESTAURANTS	812,835.50	-648,351.12
06/30/2010	EQUITIES	SONIC HEALTHCARE LTD	AUSTRALIA	163,578.48	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SONIC HEALTHCARE LTD	AUSTRALIA	1,652,958.13	-563,341.65
06/30/2010	EQUITIES	SONIC SOLUTIONS	APPLICATION SOFTWARE	4,801.25	-52.25
06/30/2010	EQUITIES	SONIC SOLUTIONS	APPLICATION SOFTWARE	1,345,026.35	-196,357.51
06/30/2010	EQUITIES	SONICWALL INC COM	SYSTEMS SOFTWARE	1,341,767.75	496,223.09
06/30/2010	EQUITIES	SONICWALL INC COM	SYSTEMS SOFTWARE	25,074.50	14,063.06
06/30/2010	EQUITIES	SONIX TECHNOLOGY C TWD10	TAIWAN	94,371.62	0.00
06/30/2010	EQUITIES	SONOCO PRODS CO	PAPER PACKAGING	91,592.40	22,114.37
06/30/2010	EQUITIES	SONOCO PRODS CO	PAPER PACKAGING	31,813.19	0.00
06/30/2010	EQUITIES	SONOCO PRODS CO	PAPER PACKAGING	9,795,113.76	1,127,206.17
06/30/2010	EQUITIES	SONOSITE INC COM	HEALTH CARE EQUIPMENT	2,440,794.63	37,202.79
06/30/2010	EQUITIES	SONOSITE INC COM	HEALTH CARE EQUIPMENT	19,383.65	6,389.34
06/30/2010	EQUITIES	SONOVA HLDG CHF0.05	SWITZERLAND	287,469.84	0.00
06/30/2010	EQUITIES	SONOVA HLDG CHF0.05	SWITZERLAND	2,811,399.20	597,809.88
06/30/2010	EQUITIES	SONUS NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	20,604.13	3,801.50
06/30/2010	EQUITIES	SONUS NETWORKS INC COM	COMMUNICATIONS EQUIPMENT	1,663,934.58	-144,497.70
06/30/2010	EQUITIES	SONY CORP NPV	ELECTRIC APPLIANCES	780,958.30	-48,863.55
06/30/2010	EQUITIES	SONY CORP NPV	ELECTRIC APPLIANCES	1,365,876.17	0.00
06/30/2010	EQUITIES	SONY CORP NPV	ELECTRIC APPLIANCES	29,452,288.40	-8,803,342.87
06/30/2010	EQUITIES	SONY FINANCIAL HOLDINGS INC	OTHER FINANCING BUSINESS	2,211,398.57	-246,731.99
06/30/2010	EQUITIES	SONY FINANCIAL HOLDINGS INC	OTHER FINANCING BUSINESS	148,969.26	0.00
06/30/2010	EQUITIES	SOPRA GROUP EUR4	FRANCE	637,057.02	-20,297.34
06/30/2010	EQUITIES	SORUN CORP Y50	SERVICES	325.44	0.00
06/30/2010	EQUITIES	SOS CUETARA SA EUR1.5025(POST	SPAIN	8,195.99	-395.61
06/30/2010	EQUITIES	SOTETSU HOLDINGS INC	LAND TRANSPORTATION	-670,618.15	-3,038.91
06/30/2010	EQUITIES	SOTHEBYS COM SHS	SPECIALIZED CONSUMER SVCS	55,436.88	29,378.88
06/30/2010	EQUITIES	SOTHEBYS COM SHS	SPECIALIZED CONSUMER SVCS	4,821,567.75	-443,354.50
06/30/2010	EQUITIES	SOURCE TECHNOL CLASS II UNITS	COMPUTER HARDWARE	0.00	0.00
06/30/2010	EQUITIES	SOURCE TECHNOLOGIES CL I UNITS	COMPUTER HARDWARE	18,922,000.00	-1,078,000.00
06/30/2010	EQUITIES	SOURCEFIRE INC COM	SYSTEMS SOFTWARE	1,450,194.00	101,490.88
06/30/2010	EQUITIES	SOURCEFIRE INC COM	SYSTEMS SOFTWARE	17,651.00	4,842.00
06/30/2010	EQUITIES	SOUTH AUS COAL CORP	AUSTRALIA	0.00	-591.31
06/30/2010	EQUITIES	SOUTH FINANCIAL GROUP INC/THE	REGIONAL BANKS	154,589.25	-281,218.87
06/30/2010	EQUITIES	SOUTH GENERATION CO (TGC-8)	RUSSIA	6,723.25	0.00
06/30/2010	EQUITIES	SOUTH INDIA BANK INR10	INDIA	94,067.94	0.00
06/30/2010	EQUITIES	SOUTH JERSEY IND	GAS UTILITIES	49,826.79	11,061.11
06/30/2010	EQUITIES	SOUTH JERSEY IND	GAS UTILITIES	1,996,621.38	718,905.15
06/30/2010	EQUITIES	SOUTHERN CO	ELECTRIC UTILITIES	72,696,798.72	1,746,827.35
06/30/2010	EQUITIES	SOUTHERN CO	ELECTRIC UTILITIES	848,140.80	129,594.41
06/30/2010	EQUITIES	SOUTHERN CO	ELECTRIC UTILITIES	284,448.26	0.00
06/30/2010	EQUITIES	SOUTHERN COPPER CORP DEL	DIV METALS & MINING	157,806.84	41,384.16

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SOUTHERN COPPER CORP DEL	DIV METALS & MINING	24,172,731.83	3,290,864.35
06/30/2010	EQUITIES	SOUTHERN CROSS MEDIA GROUP	AUSTRALIA	54,284.40	-13,982.25
06/30/2010	EQUITIES	SOUTHERN UN CO NEW	OIL & GAS STORAGE & TRANS	98,076.56	24,151.52
06/30/2010	EQUITIES	SOUTHERN UN CO NEW	OIL & GAS STORAGE & TRANS	28,722.99	0.00
06/30/2010	EQUITIES	SOUTHERN UN CO NEW	OIL & GAS STORAGE & TRANS	8,567,932.80	7,895.78
06/30/2010	EQUITIES	SOUTHGOBI RESOURCES LTD	CDN COAL/CONSUMABLE FUEL	238,278.77	-63,733.40
06/30/2010	EQUITIES	SOUTHSIDE BANCSHARES INC	REGIONAL BANKS	8,072.04	-631.62
06/30/2010	EQUITIES	SOUTHSIDE BANCSHARES INC	REGIONAL BANKS	554,496.12	75,610.60
06/30/2010	EQUITIES	SOUTHWEST AIRLINES CO	AIRLINES	26,318,067.93	-4,263,760.24
06/30/2010	EQUITIES	SOUTHWEST AIRLINES CO	AIRLINES	274,650.31	111,491.71
06/30/2010	EQUITIES	SOUTHWEST AIRLINES CO	AIRLINES	74,332.93	0.00
06/30/2010	EQUITIES	SOUTHWEST BANCORP INC OKLA	REGIONAL BANKS	8,306.25	2,165.74
06/30/2010	EQUITIES	SOUTHWEST BANCORP INC OKLA	REGIONAL BANKS	376,545.57	-90,496.31
06/30/2010	EQUITIES	SOUTHWEST GAS CORP COM	GAS UTILITIES	1,758,554.00	298,949.62
06/30/2010	EQUITIES	SOUTHWEST GAS CORP COM	GAS UTILITIES	49,766.50	15,840.93
06/30/2010	EQUITIES	SOUTHWEST WATER CO	WATER UTILITIES	19,293.68	9,907.96
06/30/2010	EQUITIES	SOUTHWEST WATER CO	WATER UTILITIES	1,564,056.16	54,527.12
06/30/2010	EQUITIES	SOUTHWESTERN ENERGY CO (DEL)	OIL & GAS EXPL & PROD	43,322,936.16	18,643,153.46
06/30/2010	EQUITIES	SOUTHWESTERN ENERGY CO (DEL)	OIL & GAS EXPL & PROD	428,749.44	-36,394.88
06/30/2010	EQUITIES	SOUTHWESTERN ENERGY CO (DEL)	OIL & GAS EXPL & PROD	443,795.79	0.00
06/30/2010	EQUITIES	SOUZA CRUZ BRCZ1	BRAZIL	16,568,266.99	4,712,853.23
06/30/2010	EQUITIES	SOVRAN SELF STORAGE INC COM	SPECIALIZED REITS	5,539,063.97	-802,909.03
06/30/2010	EQUITIES	SOVRAN SELF STORAGE INC COM	SPECIALIZED REITS	34,188.99	10,279.61
06/30/2010	EQUITIES	SP AUSNET NPV (STAPLED UNITS)	AUSTRALIA	45,353.72	0.00
06/30/2010	EQUITIES	SP AUSNET NPV (STAPLED UNITS)	AUSTRALIA	419,932.63	-63,251.92
06/30/2010	EQUITIES	SP SETIA BERHAD ORD MY0.75	MALAYSIA	27.23	0.00
06/30/2010	EQUITIES	SPAIN EQUITY FUTURES	SPAIN	-2,025.32	0.00
06/30/2010	EQUITIES	SPAIN EQUITY FUTURES	SPAIN	-3,327.86	0.00
06/30/2010	EQUITIES	SPANSION INC-CLASS A	SEMICONDUCTORS	72,612.12	-3,475.68
06/30/2010	EQUITIES	SPANSION INC-CLASS A	SEMICONDUCTORS	1,631.00	-101.00
06/30/2010	EQUITIES	SPAR GROUP LIMITED NPV	SOUTH AFRICA	465,737.54	0.00
06/30/2010	EQUITIES	SPAR NORD BANK A/S DKK10	DENMARK	41,700.86	4,500.78
06/30/2010	EQUITIES	SPARBANK VEST DKK20	DENMARK	19,526.91	-73,274.73
06/30/2010	EQUITIES	SPAREBANK 1 SMN NOK25	NORWAY	226,620.61	-96,241.73
06/30/2010	EQUITIES	SPAREKASSEN FABORG DKK100	DENMARK	12,366.50	-220.10
06/30/2010	EQUITIES	SPARTAN MTRS INC	AUTO PARTS & EQUIPMENT	577,836.00	-355,793.29
06/30/2010	EQUITIES	SPARTAN MTRS INC	AUTO PARTS & EQUIPMENT	4,977.00	-6,031.65
06/30/2010	EQUITIES	SPARTAN STORES INC CO	FOOD DISTRIBUTORS	12,114.76	1,376.62
06/30/2010	EQUITIES	SPARTAN STORES INC CO	FOOD DISTRIBUTORS	941,356.64	-129,131.52
06/30/2010	EQUITIES	SPARTECH CORP NEW	COMMODITY CHEMICALS	510,460.25	-415,661.90

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SPARTECH CORP NEW	COMMODITY CHEMICALS	16,707.50	9,494.40
06/30/2010	EQUITIES	SPECIALTY FASHION GROUP LTD	AUSTRALIA	19,890.90	2,256.15
06/30/2010	EQUITIES	SPECTRA ENERGY CORP COM	OIL & GAS STORAGE & TRANS	422,694.27	103,409.51
06/30/2010	EQUITIES	SPECTRA ENERGY CORP COM	OIL & GAS STORAGE & TRANS	134,810.75	0.00
06/30/2010	EQUITIES	SPECTRA ENERGY CORP COM	OIL & GAS STORAGE & TRANS	43,506,923.13	-1,161,325.49
06/30/2010	EQUITIES	SPECTRANETICS CORP	HEALTH CARE EQUIPMENT	236,663.84	-156,430.95
06/30/2010	EQUITIES	SPECTRANETICS CORP	HEALTH CARE EQUIPMENT	7,868.42	972.16
06/30/2010	EQUITIES	SPECTRIS ORD GBP0.05	ELECTRONIC & ELECT EQUIP	2,684,008.43	84,530.94
06/30/2010	EQUITIES	SPECTRUM CTL INC	ELECTRONIC COMPONENTS	85,725.36	28,685.52
06/30/2010	EQUITIES	SPECTRUM PHARMACEUTICALS INC	BIOTECHNOLOGY	-877,205.84	67,103.81
06/30/2010	EQUITIES	SPECTRUM PHARMACEUTICALS INC	BIOTECHNOLOGY	6,664.00	-4,788.87
06/30/2010	EQUITIES	SPEEDWAY MOTORSPORTS INC COM	LEISURE FACILITIES	7,268.16	-750.40
06/30/2010	EQUITIES	SPEEDWAY MOTORSPORTS INC COM	LEISURE FACILITIES	-117,741.48	-104,087.11
06/30/2010	EQUITIES	SPERIAN PROTECTION SA FF10	FRANCE	787,854.69	195,632.18
06/30/2010	EQUITIES	SPG LAND (HOLDINGS) HKD0.1	CHINA	96,184.11	0.00
06/30/2010	EQUITIES	SPI ELECTRONIC TWD10	TAIWAN	1,074,869.20	-65,105.00
06/30/2010	EQUITIES	SPIR COMMUNICATION EUR4.0	FRANCE	2,487.65	-220.01
06/30/2010	EQUITIES	SPIRAX-SARCO ENGINEERING ORD	INDUSTRIAL ENGINEERING	15,747,063.81	8,277,808.87
06/30/2010	EQUITIES	SPIRENT COMMUNICATIONS PLC	ELECTRONIC & ELECT EQUIP	1,608,435.01	198,350.63
06/30/2010	EQUITIES	SPIRIT AEROSYSTEMS HOLDINGS IN	AEROSPACE & DEFENSE	67,987.02	20,474.58
06/30/2010	EQUITIES	SPIRIT AEROSYSTEMS HOLDINGS IN	AEROSPACE & DEFENSE	17,925.13	0.00
06/30/2010	EQUITIES	SPIRIT AEROSYSTEMS HOLDINGS IN	AEROSPACE & DEFENSE	6,366,059.06	-1,066,667.56
06/30/2010	EQUITIES	SPORT SUPPLY GROUP INC DEL	LEISURE PRODUCTS	532,962.16	13,537.26
06/30/2010	EQUITIES	SPORT SUPPLY GROUP INC DEL	LEISURE PRODUCTS	11,441.00	20.57
06/30/2010	EQUITIES	SPORTECH ORD GBP0.50	TRAVEL & LEISURE	6,553.64	-17,915.62
06/30/2010	EQUITIES	SPORTS PROPERTIES ACQUISITION	OTHER	0.00	0.00
06/30/2010	EQUITIES	SPOTLESS GROUP LTD SHS	AUSTRALIA	96,548.53	-58,259.04
06/30/2010	EQUITIES	SPRINGSOFT TWD10	TAIWAN	113,784.37	0.00
06/30/2010	EQUITIES	SPRINT NEXTEL CORP	WIRELESS TELECOMM SVCS	431,216.48	-81,467.34
06/30/2010	EQUITIES	SPRINT NEXTEL CORP	WIRELESS TELECOMM SVCS	129,449.40	0.00
06/30/2010	EQUITIES	SPRINT NEXTEL CORP	WIRELESS TELECOMM SVCS	34,488,384.72	-85,659,435.88
06/30/2010	EQUITIES	SPROTT RESOURCE CORP	CDN DIV METALS & MINING	37,508.40	9,057.53
06/30/2010	EQUITIES	SPS COMMERCE INC	DATA PROCNG/OUTSRCD SVCS	1,046,543.68	-34,224.32
06/30/2010	EQUITIES	SPS TECHNOLOGIES INC COM	INDUSTRIAL CONGLOMERATES	0.00	0.00
06/30/2010	EQUITIES	SPX CORP	INDUSTRIAL MACHINERY	8,551,850.52	797,204.61
06/30/2010	EQUITIES	SPX CORP	INDUSTRIAL MACHINERY	22,155.53	0.00
06/30/2010	EQUITIES	SPX CORP	INDUSTRIAL MACHINERY	78,210.44	10,937.08
06/30/2010	EQUITIES	SQUARE ENIX HOLDINGS CO LTD	SERVICES	59,659.65	0.00
06/30/2010	EQUITIES	SQUARE ENIX HOLDINGS CO LTD	SERVICES	858,576.19	-382,786.78
06/30/2010	EQUITIES	SRA INTERNATIONAL INC CL A	IT CONSULTNG & OTHER SVCS	35,150.29	4,217.32

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SRA INTERNATIONAL INC CL A	IT CONSULTNG & OTHER SVCS	3,005,792.37	-122,738.75
06/30/2010	EQUITIES	SRE GROUP LIMITED HKD0.10	HONG KONG	64,974.79	0.00
06/30/2010	EQUITIES	SREI INFRASTRUCTUR INR10	INDIA	722,543.36	-8,337.81
06/30/2010	EQUITIES	SRI SPORTS LIMITED NPV	JAPAN	18,523.32	-484.35
06/30/2010	EQUITIES	SRS LABS INC	HOME ENTERTAINMNT SFTWRE	43,325.25	9,334.33
06/30/2010	EQUITIES	SRV YHTIOT OYJ NPV	FINLAND	8,752.65	1,458.32
06/30/2010	EQUITIES	SSAB AB	SWEDEN	1,207,528.71	-1,103,956.83
06/30/2010	EQUITIES	SSAB AB	SWEDEN	473,915.08	-590,425.85
06/30/2010	EQUITIES	SSAB AB	SWEDEN	51,058.69	0.00
06/30/2010	EQUITIES	SSAB AB	SWEDEN	124,307.50	0.00
06/30/2010	EQUITIES	SSL INTERNATIONAL ORD 10P	HEALTHCARE EQUIP & SVCS	3,782,725.33	287,899.93
06/30/2010	EQUITIES	ST GALLER KANTONALBANK CHF70	SWITZERLAND	1,022,570.59	-72,121.37
06/30/2010	EQUITIES	ST IVES ORD 10P	MEDIA	28,498.57	-23,785.98
06/30/2010	EQUITIES	ST JAMES PLACE PLC	LIFE ASSURANCE	683,143.50	-221,156.88
06/30/2010	EQUITIES	ST JOE COMPANY COM	DIVERSIFIED RE ACTIVITIES	2,039.30	0.00
06/30/2010	EQUITIES	ST JOE COMPANY COM	DIVERSIFIED RE ACTIVITIES	73,208.76	-3,761.59
06/30/2010	EQUITIES	ST JOE COMPANY COM	DIVERSIFIED RE ACTIVITIES	4,664,238.72	-6,397,939.69
06/30/2010	EQUITIES	ST JUDE MED INC COM	HEALTH CARE EQUIPMENT	35,690,916.78	-1,871,540.98
06/30/2010	EQUITIES	ST JUDE MED INC COM	HEALTH CARE EQUIPMENT	366,674.40	-9,550.40
06/30/2010	EQUITIES	ST SHINE OPTICAL TWD10	TAIWAN	305,481.09	0.00
06/30/2010	EQUITIES	ST. MODWEN PROPS ORD 10P	REAL ESTATE INVEST & SVCS	192,524.72	-221,136.94
06/30/2010	EQUITIES	STAAR SURGICAL CO NEW PAR	HEALTH CARE SUPPLIES	1,144.00	-36.00
06/30/2010	EQUITIES	STAAR SURGICAL CO NEW PAR	HEALTH CARE SUPPLIES	23,863.84	-1,029.23
06/30/2010	EQUITIES	STAGE STORES INC COM NEW	APPAREL RETAIL	2,267,598.96	-464,384.70
06/30/2010	EQUITIES	STAGE STORES INC COM NEW	APPAREL RETAIL	17,419.08	-2,528.05
06/30/2010	EQUITIES	STAGECOACH GROUP PLC ORD	TRAVEL & LEISURE	932,352.58	-15,695.09
06/30/2010	EQUITIES	STALEXPORT PLN10	POLAND	15,439.73	0.00
06/30/2010	EQUITIES	STALLERGENES EUR1.00	FRANCE	453,332.55	-2,341.24
06/30/2010	EQUITIES	STAMFORD LAND SGD0.10	SINGAPORE	15,342.74	290.75
06/30/2010	EQUITIES	STAMPS COM INC	INTERNET SOFTWARE & SVCS	6,519.00	967.22
06/30/2010	EQUITIES	STAMPS COM INC	INTERNET SOFTWARE & SVCS	250,171.75	-129,268.64
06/30/2010	EQUITIES	STANCORP FINL GROUP INC COM	LIFE & HEALTH INSURANCE	11,543,643.38	700,594.37
06/30/2010	EQUITIES	STANCORP FINL GROUP INC COM	LIFE & HEALTH INSURANCE	66,891.00	17,968.50
06/30/2010	EQUITIES	STANCORP FINL GROUP INC COM	LIFE & HEALTH INSURANCE	19,901.82	0.00
06/30/2010	EQUITIES	STANDARD BK GR LTD ZAR0.1	SOUTH AFRICA	14,904,596.67	0.00
06/30/2010	EQUITIES	STANDARD CHARTERED ORD USD0.50	BANKS	2,510,513.48	0.00
06/30/2010	EQUITIES	STANDARD CHARTERED ORD USD0.50	BANKS	114,377,626.29	26,975,714.14
06/30/2010	EQUITIES	STANDARD DIAGNOSTICS INC	SOUTH KOREA	243,294.07	0.00
06/30/2010	EQUITIES	STANDARD LIFE ORD GBP0.10	NONLIFE INSURANCE	6,855,612.16	-1,268,745.07
06/30/2010	EQUITIES	STANDARD LIFE ORD GBP0.10	NONLIFE INSURANCE	293,734.59	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	STANDARD MICROSYSTEMS CORP	SEMICONDUCTORS	20,556.24	4,591.60
06/30/2010	EQUITIES	STANDARD MICROSYSTEMS CORP	SEMICONDUCTORS	1,002,809.28	94,001.47
06/30/2010	EQUITIES	STANDARD MTR PRODS INC CL A	AUTO PARTS & EQUIPMENT	391,596.75	-81,343.85
06/30/2010	EQUITIES	STANDARD PAC CORP NEW COM	HOMEBUILDING	529,430.04	-1,333,944.72
06/30/2010	EQUITIES	STANDARD PAC CORP NEW COM	HOMEBUILDING	13,210.11	3,371.95
06/30/2010	EQUITIES	STANDARD PKG CORP	ENVIRON & FACILITIES SVCS	7,234.31	590.29
06/30/2010	EQUITIES	STANDARD PKG CORP	ENVIRON & FACILITIES SVCS	196,022.89	1,824.30
06/30/2010	EQUITIES	STANDARD REGISTER CO COM	COMMERCIAL PRINTING	113,997.70	-230,266.11
06/30/2010	EQUITIES	STANDARDS FOODS CORP TWD10	TAIWAN	256,882.60	0.00
06/30/2010	EQUITIES	STANDEX INTERNATIONAL CORP	INDUSTRIAL CONGLOMERATES	11,052.60	6,740.56
06/30/2010	EQUITIES	STANDEX INTERNATIONAL CORP	INDUSTRIAL CONGLOMERATES	1,479,831.60	259,532.09
06/30/2010	EQUITIES	STANLEY BLACK & DECKER INC	HOUSEHOLD APPLIANCES	24,871,046.52	692,420.18
06/30/2010	EQUITIES	STANLEY BLACK & DECKER INC	HOUSEHOLD APPLIANCES	244,163.16	98,133.99
06/30/2010	EQUITIES	STANLEY BLACK & DECKER INC	HOUSEHOLD APPLIANCES	83,997.19	0.00
06/30/2010	EQUITIES	STANLEY ELECTRIC CO NPV	ELECTRIC APPLIANCES	124,349.37	0.00
06/30/2010	EQUITIES	STANLEY ELECTRIC CO NPV	ELECTRIC APPLIANCES	3,686,062.17	-685,588.11
06/30/2010	EQUITIES	STANLEY INC COM	AEROSPACE & DEFENSE	13,344.66	4,705.26
06/30/2010	EQUITIES	STANLEY INC COM	AEROSPACE & DEFENSE	600,098.52	95,705.96
06/30/2010	EQUITIES	STAPLES INC	SPECIALTY STORES	65,616,264.30	-7,756,213.61
06/30/2010	EQUITIES	STAPLES INC	SPECIALTY STORES	440,985.60	-27,143.84
06/30/2010	EQUITIES	STAPLES INC	SPECIALTY STORES	389,800.65	0.00
06/30/2010	EQUITIES	STAR COMGISTIC CAPITAL CO LTD	TAIWAN	79,173.70	43,841.86
06/30/2010	EQUITIES	STAR GAS PARTNERS L P	GAS UTILITIES	372,344.00	486.78
06/30/2010	EQUITIES	STAR SCIENTIFIC INC COM	TOBACCO	219,350.00	-129,752.61
06/30/2010	EQUITIES	STARBUCKS COFFEE JAPAN NPV	OTHER PRODUCTS	40,872.42	-1,559.31
06/30/2010	EQUITIES	STARBUCKS CORP COM	RESTAURANTS	582,714.00	247,765.70
06/30/2010	EQUITIES	STARBUCKS CORP COM	RESTAURANTS	258,287.16	0.00
06/30/2010	EQUITIES	STARBUCKS CORP COM	RESTAURANTS	72,055,113.30	5,594,272.99
06/30/2010	EQUITIES	STARHILL REAL ESTATE	MALAYSIA	50,535.16	0.00
06/30/2010	EQUITIES	STARHUB LTD NPV	SINGAPORE	4,452,157.96	-807,593.85
06/30/2010	EQUITIES	STARHUB LTD NPV	SINGAPORE	48,787.13	0.00
06/30/2010	EQUITIES	START TODAY CO LTD NPV	JAPAN	278,608.88	141,363.85
06/30/2010	EQUITIES	STARWOOD HOTELS & RESORTS WOR	HOTELS, RESORTS & CRUISE	249,947.19	114,928.65
06/30/2010	EQUITIES	STARWOOD HOTELS & RESORTS WOR	HOTELS, RESORTS & CRUISE	30,035,962.83	421,532.52
06/30/2010	EQUITIES	STARWOOD PROPERTY TRUST INC	MORTGAGE REITS	356,315.20	-46,805.34
06/30/2010	EQUITIES	STATE AUTO FINL CORP	PROPERTY & CASUALTY INS	534,381.54	-343,928.66
06/30/2010	EQUITIES	STATE AUTO FINL CORP	PROPERTY & CASUALTY INS	9,693.75	-306.25
06/30/2010	EQUITIES	STATE BANCORP INC NY	REGIONAL BANKS	6,042.00	1,158.36
06/30/2010	EQUITIES	STATE BANCORP INC NY	REGIONAL BANKS	64,904.00	6,423.59
06/30/2010	EQUITIES	STATE BANK OF INDIA-SPON GDR	INDIA	594,380.48	293,005.76

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	STATE BANK OF INDIA-SPON GDR	INDIA	15,981,558.88	5,518,525.45
06/30/2010	EQUITIES	STATE BK OF INDIA	INDIA	12,606,976.45	2,924,825.12
06/30/2010	EQUITIES	STATE STREET CORP	ASSET MGMT & CUSTODY BNKS	528,187.79	-147,740.31
06/30/2010	EQUITIES	STATE STREET CORP	ASSET MGMT & CUSTODY BNKS	175,942.74	0.00
06/30/2010	EQUITIES	STATE STREET CORP	ASSET MGMT & CUSTODY BNKS	55,025,498.71	-22,884,068.09
06/30/2010	EQUITIES	STATOIL ASA NOK2.50	NORWAY	23,427,447.51	0.00
06/30/2010	EQUITIES	STATOIL ASA NOK2.50	NORWAY	1,103,139.50	0.00
06/30/2010	EQUITIES	STATOIL ASA NOK2.50	NORWAY	272,852.88	-3,034.51
06/30/2010	EQUITIES	STEC INC COM	COMPUTER STORAGE & PERIPH	10,248.96	-2,730.21
06/30/2010	EQUITIES	STEC INC COM	COMPUTER STORAGE & PERIPH	1,301,379.28	-122,288.60
06/30/2010	EQUITIES	STEEL AUTH INDIA INR10 DEMAT	INDIA	7,425,409.92	-1,188,660.78
06/30/2010	EQUITIES	STEEL DYNAMICS INC	STEEL	98,519.16	-11,395.37
06/30/2010	EQUITIES	STEEL DYNAMICS INC	STEEL	29,842.40	0.00
06/30/2010	EQUITIES	STEEL DYNAMICS INC	STEEL	8,833,186.12	-880,554.55
06/30/2010	EQUITIES	STEELCASE INC CL A	OFFICE SERVICES/SUPP	520,745.75	-210,109.74
06/30/2010	EQUITIES	STEELCASE INC CL A	OFFICE SERVICES/SUPP	13,105.25	5,157.55
06/30/2010	EQUITIES	STEIN MART INC COM	APPAREL RETAIL	5,725.37	-1,632.55
06/30/2010	EQUITIES	STEIN MART INC COM	APPAREL RETAIL	645,783.11	-524,304.73
06/30/2010	EQUITIES	STEINER LEISURE LTD	SPECIALIZED CONSUMER SVCS	27,484.60	6,535.10
06/30/2010	EQUITIES	STEINER LEISURE LTD	SPECIALIZED CONSUMER SVCS	1,813,214.80	331,263.71
06/30/2010	EQUITIES	STEINHOFF INTL HLDGS ZAR0.005	SOUTH AFRICA	58,111.82	0.00
06/30/2010	EQUITIES	STEINWAY MUSICAL INSTRS INC	LEISURE PRODUCTS	129,849.21	-39,875.80
06/30/2010	EQUITIES	STEINWAY MUSICAL INSTRS INC	LEISURE PRODUCTS	6,546.72	2,431.20
06/30/2010	EQUITIES	STELLARONE CORP COM	REGIONAL BANKS	12,552.91	579.97
06/30/2010	EQUITIES	STELLARONE CORP COM	REGIONAL BANKS	221,699.97	-30,369.64
06/30/2010	EQUITIES	STEMCELLS INC COM	BIOTECHNOLOGY	163,379.52	-98,067.95
06/30/2010	EQUITIES	STEMCELLS INC COM	BIOTECHNOLOGY	1,786.00	-1,631.91
06/30/2010	EQUITIES	STEPAN CHEM CO COM	SPECIALTY CHEMICALS	18,339.24	7,372.68
06/30/2010	EQUITIES	STEPAN CHEM CO COM	SPECIALTY CHEMICALS	2,702,779.71	952,748.72
06/30/2010	EQUITIES	STEREOTAXIS INC	HEALTH CARE EQUIPMENT	1,307,251.40	-447,914.29
06/30/2010	EQUITIES	STEREOTAXIS INC	HEALTH CARE EQUIPMENT	6,020.89	-339.39
06/30/2010	EQUITIES	STERICYCLE INC	ENVIRON & FACILITIES SVCS	161,064.48	33,806.53
06/30/2010	EQUITIES	STERICYCLE INC	ENVIRON & FACILITIES SVCS	15,135,208.20	6,335,612.09
06/30/2010	EQUITIES	STERIS CORP COM	HEALTH CARE EQUIPMENT	6,139,760.76	1,169,947.28
06/30/2010	EQUITIES	STERIS CORP COM	HEALTH CARE EQUIPMENT	64,708.56	17,426.34
06/30/2010	EQUITIES	STERLING BANCORP/NY	REGIONAL BANKS	373,077.00	-447,926.71
06/30/2010	EQUITIES	STERLING BANCSHARES INC	REGIONAL BANKS	1,351,477.98	-549,491.26
06/30/2010	EQUITIES	STERLING BANCSHARES INC	REGIONAL BANKS	16,301.31	-5,245.36
06/30/2010	EQUITIES	STERLING BIOTECH LTD	INDIA	36,687.78	0.00
06/30/2010	EQUITIES	STERLING CONSTRUCTION CO INC	CONSTRUCTION & ENGINEERNG	8,229.84	-2,035.80

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	STERLING CONSTRUCTION CO INC	CONSTRUCTION & ENGINEERNG	344,255.76	-104,186.41
06/30/2010	EQUITIES	STERLING FINL CORP/SPOKANE	REGIONAL BANKS	150,975.00	-100,528.56
06/30/2010	EQUITIES	STERLITE INDS INR1 (POST	INDIA	10,388,186.49	417,882.55
06/30/2010	EQUITIES	STEVEN MADDEN LTD	FOOTWEAR	1,765,340.64	741,404.43
06/30/2010	EQUITIES	STEVEN MADDEN LTD	FOOTWEAR	32,560.16	12,089.09
06/30/2010	EQUITIES	STEWART ENTERPRISES INC CL A	SPECIALIZED CONSUMER SVCS	1,005,248.33	44,277.94
06/30/2010	EQUITIES	STEWART ENTERPRISES INC CL A	SPECIALIZED CONSUMER SVCS	17,171.34	4,484.09
06/30/2010	EQUITIES	STEWART INFORMATION SVCS CORP	PROPERTY & CASUALTY INS	5,547.30	-3,769.95
06/30/2010	EQUITIES	STEWART INFORMATION SVCS CORP	PROPERTY & CASUALTY INS	-187,020.68	-651,398.42
06/30/2010	EQUITIES	STHREE ORD GBP0.01(WI)	SUPPORT SERVICES	1,153,433.40	232,068.08
06/30/2010	EQUITIES	STIFEL FINL CORP	INVESTMNT BKG & BROKERAGE	40,222.53	1,418.31
06/30/2010	EQUITIES	STIFEL FINL CORP	INVESTMNT BKG & BROKERAGE	2,864,043.73	163,442.75
06/30/2010	EQUITIES	STILLWATER MNG CO COM	PREC METALS & MINS	-1,480,597.16	227,575.86
06/30/2010	EQUITIES	STILLWATER MNG CO COM	PREC METALS & MINS	20,764.94	9,203.05
06/30/2010	EQUITIES	STMICROELECTRONICS EUR1.04	NETHERLANDS	602.66	0.00
06/30/2010	EQUITIES	STMICROELECTRONICS EUR1.04	NETHERLANDS	259,898.75	0.00
06/30/2010	EQUITIES	STMICROELECTRONICS EUR1.04	NETHERLANDS	4,146,555.40	-1,405,137.91
06/30/2010	EQUITIES	STO AG NON VTG PRF NPV	GERMANY	24,521.52	12,903.16
06/30/2010	EQUITIES	STOBART GROUP LTD ORD GBP0.1	INDUSTRIAL TRANSPORTATION	908,206.43	99,011.48
06/30/2010	EQUITIES	STOCKLAND TRUST GROUP NPV	AUSTRALIA	4,918,166.63	-1,733,894.26
06/30/2010	EQUITIES	STOCKLAND TRUST GROUP NPV	AUSTRALIA	384,257.97	0.00
06/30/2010	EQUITIES	STONE ENERGY CORP COM	OIL & GAS EXPL & PROD	13,726.80	4,551.00
06/30/2010	EQUITIES	STONE ENERGY CORP COM	OIL & GAS EXPL & PROD	1,411,840.44	-1,321,422.36
06/30/2010	EQUITIES	STONERIDGE INC COM	AUTO PARTS & EQUIPMENT	56,234.31	-4,144.42
06/30/2010	EQUITIES	STONERIDGE INC COM	AUTO PARTS & EQUIPMENT	13,692.36	8,783.16
06/30/2010	EQUITIES	STORA ENSO OYJ SER 'R' NPV	FINLAND	167,241.39	36,423.52
06/30/2010	EQUITIES	STORA ENSO OYJ SER 'R' NPV	FINLAND	222,485.04	0.00
06/30/2010	EQUITIES	STORA ENSO OYJ SER 'R' NPV	FINLAND	8,028,478.38	-698,798.34
06/30/2010	EQUITIES	STOREBRAND ASA A NOK5	NORWAY	1,696,999.60	-112,505.46
06/30/2010	EQUITIES	STP & 1 THB1 (ALIEN MKT)	THAILAND	687,043.83	232,175.24
06/30/2010	EQUITIES	STR HOLDINGS INC	COMMODITY CHEMICALS	2,820.00	-243.00
06/30/2010	EQUITIES	STR HOLDINGS INC	COMMODITY CHEMICALS	1,023,754.00	-78,677.49
06/30/2010	EQUITIES	STRABAG SE NPV (BR)	AUSTRIA	160,858.94	-66,584.76
06/30/2010	EQUITIES	STRAITS RESOURCES NPV	AUSTRALIA	724,076.71	-216,035.04
06/30/2010	EQUITIES	STRATASYS INC	COMPUTER HARDWARE	22,202.24	12,578.38
06/30/2010	EQUITIES	STRATASYS INC	COMPUTER HARDWARE	2,253,330.88	718,314.75
06/30/2010	EQUITIES	STRATEGIC HOTELS & RESORTS INC	SPECIALIZED REITS	2,334,009.35	-1,085,941.14
06/30/2010	EQUITIES	STRATEGIC HOTELS & RESORTS INC	SPECIALIZED REITS	12,559.79	2,830.20
06/30/2010	EQUITIES	STRAUMANN HLDG CHF0.3 (REGD)	SWITZERLAND	87,433.88	0.00
06/30/2010	EQUITIES	STRAUMANN HLDG CHF0.3 (REGD)	SWITZERLAND	2,174,309.22	-359,515.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	STRAYER EDUCATION INC	EDUCATION SERVICES	98,747.75	12,288.25
06/30/2010	EQUITIES	STRAYER EDUCATION INC	EDUCATION SERVICES	9,520,530.44	817,942.60
06/30/2010	EQUITIES	STRYKER CORP	HEALTH CARE EQUIPMENT	54,259,938.60	3,740,723.27
06/30/2010	EQUITIES	STRYKER CORP	HEALTH CARE EQUIPMENT	499,790.34	119,514.64
06/30/2010	EQUITIES	STUDENT LN CORP	CONSUMER FINANCE	181,996.64	-818,585.58
06/30/2010	EQUITIES	STUDIO ALICE NPV	RETAIL TRADE	87,919.54	9,209.06
06/30/2010	EQUITIES	STUDIO ALICE NPV	RETAIL TRADE	208,369.31	-32,786.35
06/30/2010	EQUITIES	STUDSVIK AB SEK1	SWEDEN	9,509.12	1,943.21
06/30/2010	EQUITIES	STURM RUGER & CO INC	LEISURE PRODUCTS	2,194,940.43	238,553.55
06/30/2010	EQUITIES	STURM RUGER & CO INC	LEISURE PRODUCTS	5,015.50	-238.50
06/30/2010	EQUITIES	STW COMMUNICATIONS GROUP LTD	AUSTRALIA	157,543.35	-287,878.10
06/30/2010	EQUITIES	SUBSEA 7 INC USD0.01	NORWAY	2,824,524.58	911,427.11
06/30/2010	EQUITIES	SUCAMPO PHARMACEUTICALS INC CL	PHARMACEUTICALS	31,561.73	-21,669.00
06/30/2010	EQUITIES	SUCCESSFACTORS INC	APPLICATION SOFTWARE	3,068,042.67	1,433,041.82
06/30/2010	EQUITIES	SUCCESSFACTORS INC	APPLICATION SOFTWARE	34,033.23	15,810.80
06/30/2010	EQUITIES	SUCIERE DE PITHIVIERS LE VIEIL	FRANCE	11,541.01	3,433.04
06/30/2010	EQUITIES	SUDAMERICANA VAPOR NPV	CHILE	52,638.90	0.00
06/30/2010	EQUITIES	SUEDZUCKER AG NPV	GERMANY	5,290,396.51	34,268.92
06/30/2010	EQUITIES	SUEDZUCKER AG NPV	GERMANY	60,553.09	0.00
06/30/2010	EQUITIES	SUES CANAL CO FOR TECHNOLOGY	EGYPT	25,156.30	0.00
06/30/2010	EQUITIES	SUEZ ENVIRONNEMENT CO EUR4	FRANCE	226,947.73	0.00
06/30/2010	EQUITIES	SUEZ ENVIRONNEMENT CO EUR4	FRANCE	2,185,786.03	-471,716.88
06/30/2010	EQUITIES	SUFFOLK BANCORP	REGIONAL BANKS	8,008.12	1,423.78
06/30/2010	EQUITIES	SUFFOLK BANCORP	REGIONAL BANKS	622,078.24	18,721.45
06/30/2010	EQUITIES	SUGI HOLDINGS CO LTD JPY50	RETAIL TRADE	580.95	0.00
06/30/2010	EQUITIES	SUL AMERICA PARTECIPACOE UNITS	BRAZIL	716,740.29	16,331.30
06/30/2010	EQUITIES	SULZER AG CHF0.01(REGD)	SWITZERLAND	2,318,678.46	-8,534.23
06/30/2010	EQUITIES	SUMCO CORPORATION NPV	OTHER PRODUCTS	907,080.42	-864,176.34
06/30/2010	EQUITIES	SUMCO CORPORATION NPV	OTHER PRODUCTS	98,639.44	0.00
06/30/2010	EQUITIES	SUMIKIN BUSSAN CP JPY50	WHOLESALE TRADE	82,449.99	-14,412.34
06/30/2010	EQUITIES	SUMINOE TEXTILE CO JPY50	TEXTILES AND APPARELS	73,822.85	-33,915.62
06/30/2010	EQUITIES	SUMISHO COMPUTER SYS Y50	JAPAN	155,041.25	-22,700.15
06/30/2010	EQUITIES	SUMISHO COMPUTER SYS Y50	JAPAN	50,283.65	-6,621.62
06/30/2010	EQUITIES	SUMITOMO BAKELITE CO Y50	CHEMICALS	1,692,509.88	-5,762.38
06/30/2010	EQUITIES	SUMITOMO CHEMICAL Y50	CHEMICALS	9,678,004.88	-3,526,516.71
06/30/2010	EQUITIES	SUMITOMO CHEMICAL Y50	CHEMICALS	311,249.03	0.00
06/30/2010	EQUITIES	SUMITOMO CORP NPV	WHOLESALE TRADE	581,749.44	0.00
06/30/2010	EQUITIES	SUMITOMO CORP NPV	WHOLESALE TRADE	13,670,511.86	-3,512,190.81
06/30/2010	EQUITIES	SUMITOMO ELECTRIC IND NPV	NONFERROUS METALS	8,936,048.84	-2,041,635.16
06/30/2010	EQUITIES	SUMITOMO ELECTRIC IND NPV	NONFERROUS METALS	450,807.82	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SUMITOMO HEAVY INDUSTRIES Y50	MACHINERY	165,296.82	0.00
06/30/2010	EQUITIES	SUMITOMO HEAVY INDUSTRIES Y50	MACHINERY	4,622,630.31	-637,730.74
06/30/2010	EQUITIES	SUMITOMO METAL INDUSTRIES NPV	IRON AND STEEL	5,594,374.01	-5,022,578.49
06/30/2010	EQUITIES	SUMITOMO METAL INDUSTRIES NPV	IRON AND STEEL	389,769.84	0.00
06/30/2010	EQUITIES	SUMITOMO METAL MNG NPV	MINING	336,404.50	0.00
06/30/2010	EQUITIES	SUMITOMO METAL MNG NPV	MINING	3,784,896.55	-1,966,266.13
06/30/2010	EQUITIES	SUMITOMO MITSUI GR NPV	BANKS	39,559,087.56	-25,516,622.39
06/30/2010	EQUITIES	SUMITOMO MITSUI GR NPV	BANKS	1,945,513.90	0.00
06/30/2010	EQUITIES	SUMITOMO OSAKA CEMENT CO Y50	GLASS & CERAMIC PRODUCTS	33,057.65	3,144.54
06/30/2010	EQUITIES	SUMITOMO PIPE & TUBE NPV	IRON AND STEEL	127,200.81	-75,318.85
06/30/2010	EQUITIES	SUMITOMO PRECISION JPY50	JAPAN	-58,379.48	-8,877.53
06/30/2010	EQUITIES	SUMITOMO REALTY & DEV CO NPV	REAL ESTATE	2,924,564.99	-1,854,150.03
06/30/2010	EQUITIES	SUMITOMO REALTY & DEV CO NPV	REAL ESTATE	312,664.50	0.00
06/30/2010	EQUITIES	SUMITOMO RUBBER INDUSTRIES Y50	RUBBER PRODUCTS	77,344.40	0.00
06/30/2010	EQUITIES	SUMITOMO RUBBER INDUSTRIES Y50	RUBBER PRODUCTS	1,160,225.39	-278,679.21
06/30/2010	EQUITIES	SUMITOMO SEIKA JPY50	CHEMICALS	227.82	0.00
06/30/2010	EQUITIES	SUMITOMO TRUST & BKG CO Y50	BANKS	12,230,549.52	-2,274,145.43
06/30/2010	EQUITIES	SUMITOMO TRUST & BKG CO Y50	BANKS	373,768.96	0.00
06/30/2010	EQUITIES	SUMITOMO WAREHOUSE CO Y50	WAREHNG & HARBOR TRAN SVC	609,673.41	-1,079.31
06/30/2010	EQUITIES	SUMMARECON AGUNG IDR100	INDONESIA	410,601.57	0.00
06/30/2010	EQUITIES	SUMMER INFANT INC COM	LEISURE PRODUCTS	5,960.50	-205.93
06/30/2010	EQUITIES	SUN CMNTYS INC COM	RESIDENTIAL REITS	1,737,295.12	-122,305.50
06/30/2010	EQUITIES	SUN CMNTYS INC COM	RESIDENTIAL REITS	27,128.20	11,118.54
06/30/2010	EQUITIES	SUN HEALTHCARE GROUP INC	HEALTH CARE FACILITIES	13,461.28	-1,370.26
06/30/2010	EQUITIES	SUN HEALTHCARE GROUP INC	HEALTH CARE FACILITIES	1,022,839.12	-176,599.40
06/30/2010	EQUITIES	SUN HUNG KAI PROPERTIES	HONG KONG	998,440.50	0.00
06/30/2010	EQUITIES	SUN HUNG KAI PROPERTIES	HONG KONG	14,023,276.38	-348,937.90
06/30/2010	EQUITIES	SUN HYDRAULICS CORP COM	INDUSTRIAL MACHINERY	10,267.80	3,254.07
06/30/2010	EQUITIES	SUN HYDRAULICS CORP COM	INDUSTRIAL MACHINERY	468,809.85	-3,768.29
06/30/2010	EQUITIES	SUN INTERNATIONAL LTD ZAR0.08	SOUTH AFRICA	105,436.01	0.00
06/30/2010	EQUITIES	SUN LIFE FINANCIAL INC	CDN LIFE & HEATLH INS	7,356,967.84	-4,339,900.93
06/30/2010	EQUITIES	SUN LIFE FINANCIAL INC	CDN LIFE & HEATLH INS	755,642.51	0.00
06/30/2010	EQUITIES	SUN PHARMACEUTICAL INDUS	INDIA	2,898,878.07	894,678.56
06/30/2010	EQUITIES	SUNCALL CORP JPY50	METAL PRODUCTS	39,552.49	-1,732.49
06/30/2010	EQUITIES	SUNCOR ENERGY INC	CDN INTEGRATED OIL & GAS	2,337,602.92	0.00
06/30/2010	EQUITIES	SUNCOR ENERGY INC	CDN INTEGRATED OIL & GAS	36,210,198.57	-6,933,198.61
06/30/2010	EQUITIES	SUNCOR ENERGY INC NEW	CDN INTEGRATED OIL & GAS	1,998,976.00	-792,141.59
06/30/2010	EQUITIES	SUNCORP METWAY LTD NPV	AUSTRALIA	434,081.76	0.00
06/30/2010	EQUITIES	SUNCORP METWAY LTD NPV	AUSTRALIA	5,662,749.81	-2,572,198.94
06/30/2010	EQUITIES	SUNDART INTERNATIONAL	HONG KONG	18,173.53	-1,561.79

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SUNDRUG CO Y50	RETAIL TRADE	-183,749.58	2,599.28
06/30/2010	EQUITIES	SUNG KWANG BEND CO LTD KRW500	SOUTH KOREA	466,910.04	0.00
06/30/2010	EQUITIES	SUNGWOO HITECH KRW500	SOUTH KOREA	430,169.01	232,136.01
06/30/2010	EQUITIES	SUNING APPLIANCE C 'A' CNY1	CHINA	57,243.29	0.00
06/30/2010	EQUITIES	SUNOCO INC COM	OIL & GAS REFINING & MKTG	125,936.94	23,325.68
06/30/2010	EQUITIES	SUNOCO INC COM	OIL & GAS REFINING & MKTG	43,453.08	0.00
06/30/2010	EQUITIES	SUNOCO INC COM	OIL & GAS REFINING & MKTG	31,477,072.38	411,463.23
06/30/2010	EQUITIES	SUNOPTA INC	CDN PACKAGED FOODS & MEAT	21,580.01	7,563.15
06/30/2010	EQUITIES	SUNPOWER CORP COM CL A	SEMICONDUCTORS	3,556,238.40	-8,830,343.06
06/30/2010	EQUITIES	SUNPOWER CORP COM CL A	SEMICONDUCTORS	7,357.71	0.00
06/30/2010	EQUITIES	SUNPOWER CORP COM CL A	SEMICONDUCTORS	39,905.80	-49,049.32
06/30/2010	EQUITIES	SUNREX TECHNOLOGY TWD10	TAIWAN	219,071.80	0.00
06/30/2010	EQUITIES	SUNRISE BERHAD MYR1.0000	MALAYSIA	68,826.19	0.00
06/30/2010	EQUITIES	SUNRISE SENIOR LIVING INC	HEALTH CARE FACILITIES	1,826.46	251.97
06/30/2010	EQUITIES	SUNRISE SENIOR LIVING INC	HEALTH CARE FACILITIES	212,528.22	-607,820.43
06/30/2010	EQUITIES	SUNS GROUP KHD0.01 (POST CONS)	HONG KONG	89,936.63	-11,129.66
06/30/2010	EQUITIES	SUNSTONE HOTEL INVS INC NEW	SPECIALIZED REITS	22,044.60	9,879.00
06/30/2010	EQUITIES	SUNSTONE HOTEL INVS INC NEW	SPECIALIZED REITS	1,555,464.99	-713,459.00
06/30/2010	EQUITIES	SUNTRUST BKS INC	REGIONAL BANKS	38,386,377.20	-33,317,848.56
06/30/2010	EQUITIES	SUNTRUST BKS INC	REGIONAL BANKS	368,466.20	117,939.24
06/30/2010	EQUITIES	SUNTRUST BKS INC	REGIONAL BANKS	120,736.78	0.00
06/30/2010	EQUITIES	SUPER MICRO COMPUTER INC COM	COMPUTER HARDWARE	13,270.50	6,881.00
06/30/2010	EQUITIES	SUPER MICRO COMPUTER INC COM	COMPUTER HARDWARE	446,661.00	196,655.03
06/30/2010	EQUITIES	SUPERB SUMMIT INTERNATIONAL	HONG KONG	25,509.97	816.08
06/30/2010	EQUITIES	SUPERGEN INC	PHARMACEUTICALS	2,626.00	-330.17
06/30/2010	EQUITIES	SUPERGEN INC	PHARMACEUTICALS	168,639.70	-29,260.97
06/30/2010	EQUITIES	SUPERIOR ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	4,119,367.47	-1,491,736.47
06/30/2010	EQUITIES	SUPERIOR ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	52,350.68	-9,954.20
06/30/2010	EQUITIES	SUPERIOR ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	13,823.65	0.00
06/30/2010	EQUITIES	SUPERIOR INDS INTL INC COM	AUTO PARTS & EQUIPMENT	10,648.80	1,143.18
06/30/2010	EQUITIES	SUPERIOR INDS INTL INC COM	AUTO PARTS & EQUIPMENT	580,529.60	-374,044.66
06/30/2010	EQUITIES	SUPERIOR PLUS CORP	CDN TRADING COS & DISTRIB	-417,512.90	6,553.60
06/30/2010	EQUITIES	SUPERIOR WELL SERVICES INC	OIL & GAS EQUIP/SVCS	661,125.52	60,778.97
06/30/2010	EQUITIES	SUPERIOR WELL SERVICES INC	OIL & GAS EQUIP/SVCS	19,177.84	9,475.14
06/30/2010	EQUITIES	SUPERMAX CORP BHD MYR0.5	MALAYSIA	341,380.70	164,225.02
06/30/2010	EQUITIES	SUPERMEDIA INC	PUBLISHING	5,029.75	-1,590.25
06/30/2010	EQUITIES	SUPERMEDIA INC	PUBLISHING	90,220.57	-3,039.17
06/30/2010	EQUITIES	SUPERTEX INC COM	SEMICONDUCTORS	-429,725.16	-128,779.00
06/30/2010	EQUITIES	SUPERTEX INC COM	SEMICONDUCTORS	8,803.62	228.48
06/30/2010	EQUITIES	SUPERVALU INC	FOOD RETAIL	77,928.76	-34,435.31

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SUPERVALU INC	FOOD RETAIL	23,829.29	0.00
06/30/2010	EQUITIES	SUPERVALU INC	FOOD RETAIL	14,081,203.36	-14,341,521.14
06/30/2010	EQUITIES	SUPPORT.COM INC	INTERNET SOFTWARE & SVCS	251,451.20	71,608.59
06/30/2010	EQUITIES	SUPPORT.COM INC	INTERNET SOFTWARE & SVCS	9,751.04	4,643.52
06/30/2010	EQUITIES	SURAMERICANA DE INVERSIONES SA	COLOMBIA	440,760.90	0.00
06/30/2010	EQUITIES	SURGUTNEFTEGAZ ADR EACH REPR	RUSSIA	10,226,453.55	799,411.12
06/30/2010	EQUITIES	SURGUTNEFTEGAZ RUB1	RUSSIA	874,053.73	0.00
06/30/2010	EQUITIES	SURMODICS INC COM	HEALTH CARE EQUIPMENT	1,824,037.14	-699,944.79
06/30/2010	EQUITIES	SURMODICS INC COM	HEALTH CARE EQUIPMENT	13,374.15	-3,693.30
06/30/2010	EQUITIES	SURUGA BANK LTD Y50	BANKS	95,886.07	0.00
06/30/2010	EQUITIES	SURUGA BANK LTD Y50	BANKS	2,230,253.07	-383,384.51
06/30/2010	EQUITIES	SUSQUEHANNA BANCSHARES INC PA	REGIONAL BANKS	31,262.49	5,684.84
06/30/2010	EQUITIES	SUSQUEHANNA BANCSHARES INC PA	REGIONAL BANKS	1,544,465.30	-856,939.07
06/30/2010	EQUITIES	SUSSER HLDGS CORP COM	FOOD RETAIL	90,948.06	-4,551.19
06/30/2010	EQUITIES	SUSSER HLDGS CORP COM	FOOD RETAIL	6,567.03	-850.82
06/30/2010	EQUITIES	SUZANO PAPEL EL CEL PRF'A' NPV	BRAZIL	143,450.76	-57,463.47
06/30/2010	EQUITIES	SUZANO PETROQUIMIC PRF NPV	BRAZIL	98,690.38	0.00
06/30/2010	EQUITIES	SUZLON ENERGY LIMITED INR2	INDIA	173,496.95	0.00
06/30/2010	EQUITIES	SUZUKEN CO LTD Y50	PHARMACEUTICAL	1,243,022.73	-91,583.37
06/30/2010	EQUITIES	SUZUKEN CO LTD Y50	PHARMACEUTICAL	112,073.68	0.00
06/30/2010	EQUITIES	SUZUKI MOTOR CO NPV	LAND TRANSPORTATION	327,641.85	0.00
06/30/2010	EQUITIES	SUZUKI MOTOR CO NPV	LAND TRANSPORTATION	20,284,090.47	-4,625,449.53
06/30/2010	EQUITIES	SU9E COTTON GINNING	EGYPT	38,537.17	0.00
06/30/2010	EQUITIES	SVB FINL GROUP	REGIONAL BANKS	5,376,227.08	772,107.78
06/30/2010	EQUITIES	SVB FINL GROUP	REGIONAL BANKS	61,762.54	16,704.54
06/30/2010	EQUITIES	SVENSKA CELLULOSA AB-SCA SER B	SWEDEN	345,129.81	0.00
06/30/2010	EQUITIES	SVENSKA CELLULOSA AB-SCA SER B	SWEDEN	3,319,773.27	-668,693.53
06/30/2010	EQUITIES	SVENSKA HANDELSBANKEN SER A	SWEDEN	16,901,677.73	46,449.85
06/30/2010	EQUITIES	SVENSKA HANDELSBANKEN SER A	SWEDEN	616,430.71	0.00
06/30/2010	EQUITIES	SWATCH GROUP CHF0.45 (REGD)	SWITZERLAND	113,197.77	0.00
06/30/2010	EQUITIES	SWATCH GROUP CHF0.45 (REGD)	SWITZERLAND	1,112,724.89	-66,780.56
06/30/2010	EQUITIES	SWATCH GROUP CHF2.25 (BR)	SWITZERLAND	21,705,987.75	7,996,886.00
06/30/2010	EQUITIES	SWATCH GROUP CHF2.25 (BR)	SWITZERLAND	443,871.03	0.00
06/30/2010	EQUITIES	SWCC SHOWA HOLDINGS CO LTD Y50	JAPAN	190,394.40	-140,012.30
06/30/2010	EQUITIES	SWEDBANK AB SEK'A' NPV	SWEDEN	335,712.77	0.00
06/30/2010	EQUITIES	SWEDBANK AB SEK'A' NPV	SWEDEN	6,936,502.36	-1,769,756.76
06/30/2010	EQUITIES	SWEDEN EQUITY FUTURES	SWEDEN	-1,002.31	0.00
06/30/2010	EQUITIES	SWEDEN EQUITY FUTURES	SWEDEN	-824.49	0.00
06/30/2010	EQUITIES	SWEDISH MATCH AB NPV	SWEDEN	268,112.70	0.00
06/30/2010	EQUITIES	SWEDISH MATCH AB NPV	SWEDEN	2,694,508.41	658,366.38

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SWIFT ENERGY CO	OIL & GAS EXPL & PROD	3,366,037.35	-975,144.79
06/30/2010	EQUITIES	SWIFT ENERGY CO	OIL & GAS EXPL & PROD	33,368.40	15,252.00
06/30/2010	EQUITIES	SWIRE PACIFIC 'B'HK\$0.12	HONG KONG	8,589,779.28	451,166.61
06/30/2010	EQUITIES	SWIRE PACIFIC A HKD0.60	HONG KONG	19,200,012.84	2,703,683.31
06/30/2010	EQUITIES	SWIRE PACIFIC A HKD0.60	HONG KONG	451,539.56	0.00
06/30/2010	EQUITIES	SWISS LIFE HOLDING AG	SWITZERLAND	149,283.01	0.00
06/30/2010	EQUITIES	SWISS LIFE HOLDING AG	SWITZERLAND	4,457,329.35	-1,468,596.17
06/30/2010	EQUITIES	SWISS PRIME SITE CHF15.3(REGD)	SWITZERLAND	1,139,397.97	119,622.02
06/30/2010	EQUITIES	SWISS REINSURANCE LTD CHF0.1	SWITZERLAND	43,658,064.40	-17,507,835.61
06/30/2010	EQUITIES	SWISS REINSURANCE LTD CHF0.1	SWITZERLAND	741,569.07	0.00
06/30/2010	EQUITIES	SWISSCOM AG CHF1.00	SWITZERLAND	403,435.96	0.00
06/30/2010	EQUITIES	SWISSCOM AG CHF1.00	SWITZERLAND	11,207,765.82	-795,755.95
06/30/2010	EQUITIES	SWISSLOG HOLDING CHF2(REGD)	SWITZERLAND	54,400.90	24,101.79
06/30/2010	EQUITIES	SWISSMETAL HLDG AG CHG100(BR)	SWITZERLAND	26,895.55	-49,759.24
06/30/2010	EQUITIES	SWS GROUP INC	INVESTMNT BKG & BROKERAGE	9,848.93	-2,701.01
06/30/2010	EQUITIES	SWS GROUP INC	INVESTMNT BKG & BROKERAGE	427,534.28	-132,376.89
06/30/2010	EQUITIES	SXC HEALTH SOLUTIONS CORP	CDN HEALTH CARE TECHNOLOGY	390,324.19	46,639.83
06/30/2010	EQUITIES	SXC HEALTH SOLUTIONS CORP COM	CDN HEALTH CARE TECHNOLOGY	8,001,244.00	547,625.83
06/30/2010	EQUITIES	SXC HEALTH SOLUTIONS CORP COM	CDN HEALTH CARE TECHNOLOGY	75,081.25	-1,249.24
06/30/2010	EQUITIES	SY SYNERGY RUB100	RUSSIA	58,335.16	0.00
06/30/2010	EQUITIES	SYBASE INC COM	SYSTEMS SOFTWARE	14,051,523.24	8,056,293.15
06/30/2010	EQUITIES	SYBASE INC COM	SYSTEMS SOFTWARE	177,556.36	87,844.54
06/30/2010	EQUITIES	SYCAMORE NETWORKS INC	COMMUNICATIONS EQUIPMENT	12,664.44	-9,890.76
06/30/2010	EQUITIES	SYCAMORE NETWORKS INC	COMMUNICATIONS EQUIPMENT	485,254.14	-520,462.26
06/30/2010	EQUITIES	SYCOM PROPERTY FD NPV	SOUTH AFRICA	79,286.94	0.00
06/30/2010	EQUITIES	SYDBANK DKK10	DENMARK	714,157.22	1,929.84
06/30/2010	EQUITIES	SYKES ENTERPRISES INC COM	OFFICE SERVICES/SUPP	1,271,592.80	-187,034.80
06/30/2010	EQUITIES	SYKES ENTERPRISES INC COM	OFFICE SERVICES/SUPP	18,399.39	-3,800.19
06/30/2010	EQUITIES	SYMANTEC CORP COM	SYSTEMS SOFTWARE	366,640.20	-25,586.57
06/30/2010	EQUITIES	SYMANTEC CORP COM	SYSTEMS SOFTWARE	104,139.55	0.00
06/30/2010	EQUITIES	SYMANTEC CORP COM	SYSTEMS SOFTWARE	59,819,010.76	-18,705,998.84
06/30/2010	EQUITIES	SYMETRA FINANCIAL CORP	LIFE & HEALTH INSURANCE	55,704.00	-1,917.50
06/30/2010	EQUITIES	SYMETRA FINANCIAL CORP	LIFE & HEALTH INSURANCE	4,197.95	0.00
06/30/2010	EQUITIES	SYMMETRICOM INC	COMMUNICATIONS EQUIPMENT	7,970.94	-391.50
06/30/2010	EQUITIES	SYMMETRICOM INC	COMMUNICATIONS EQUIPMENT	712,971.57	-205,098.58
06/30/2010	EQUITIES	SYMMETRY MEDICAL INC	HEALTH CARE EQUIPMENT	1,027,502.44	-14,368.06
06/30/2010	EQUITIES	SYMMETRY MEDICAL INC	HEALTH CARE EQUIPMENT	16,948.32	4,968.72
06/30/2010	EQUITIES	SYMPHONY HLDGS HKD0.25	HONG KONG	36,942.42	-49,810.53
06/30/2010	EQUITIES	SYMRISE AG NPV (BR)	GERMANY	6,336,385.29	1,905,946.35
06/30/2010	EQUITIES	SYMYX TECHNOLOGIES INC COM	LIFE SCIENCES TOOLS & SVC	7,109.19	276.80



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SYMYX TECHNOLOGIES INC COM	LIFE SCIENCES TOOLS & SVC	315,660.06	-767,760.10
06/30/2010	EQUITIES	SYNAPTICS INC	COMPUTER STORAGE & PERIPH	4,595,030.00	1,278,208.20
06/30/2010	EQUITIES	SYNAPTICS INC	COMPUTER STORAGE & PERIPH	37,097.50	-8,006.19
06/30/2010	EQUITIES	SYNCHRONOSS TECHNOLOGIES INC	APPLICATION SOFTWARE	16,940.21	6,188.49
06/30/2010	EQUITIES	SYNCHRONOSS TECHNOLOGIES INC	APPLICATION SOFTWARE	1,634,018.89	308,198.84
06/30/2010	EQUITIES	SYNDICATE BANK INR10	INDIA	711,415.61	220,837.64
06/30/2010	EQUITIES	SYNERGY HEALTH PLC	HEALTHCARE EQUIP & SVCS	885,445.29	311,258.82
06/30/2010	EQUITIES	SYNERON MEDICAL LTD	ISRAEL	1,799.00	-94.50
06/30/2010	EQUITIES	SYNERON MEDICAL LTD	ISRAEL	93,640.57	-1,641.52
06/30/2010	EQUITIES	SYNGENTA AG CHF0.1	SWITZERLAND	22,063,928.46	-187,816.55
06/30/2010	EQUITIES	SYNGENTA AG CHF0.1	SWITZERLAND	1,114,108.27	0.00
06/30/2010	EQUITIES	SYNGENTA AG SPON ADR	SWITZERLAND	23,154,250.00	973,806.09
06/30/2010	EQUITIES	SYNIVERSE HLDGS INC	WIRELESS TELECOMM SVCS	3,496,152.45	736,311.34
06/30/2010	EQUITIES	SYNIVERSE HLDGS INC	WIRELESS TELECOMM SVCS	41,799.80	11,855.20
06/30/2010	EQUITIES	SYNNEX CORP	TECHNOLOGY DISTRIBUTORS	13,194.30	82.40
06/30/2010	EQUITIES	SYNNEX CORP	TECHNOLOGY DISTRIBUTORS	2,624,128.50	240,161.77
06/30/2010	EQUITIES	SYNNEX TECHNOLOGY INTL CORP	TAIWAN	5,514,725.39	1,749,831.19
06/30/2010	EQUITIES	SYNOPSYS INC COM	APPLICATION SOFTWARE	80,662.55	5,232.41
06/30/2010	EQUITIES	SYNOPSYS INC COM	APPLICATION SOFTWARE	30,784.36	0.00
06/30/2010	EQUITIES	SYNOPSYS INC COM	APPLICATION SOFTWARE	15,678,837.94	322,138.44
06/30/2010	EQUITIES	SYNOVIS LIFE TECHNOLOGIES INC	HEALTH CARE EQUIPMENT	234,059.04	-27,162.44
06/30/2010	EQUITIES	SYNOVIS LIFE TECHNOLOGIES INC	HEALTH CARE EQUIPMENT	8,190.08	-198.32
06/30/2010	EQUITIES	SYNOVUS FINANCIAL CORP	REGIONAL BANKS	28,208.10	-6,415.96
06/30/2010	EQUITIES	SYNOVUS FINANCIAL CORP	REGIONAL BANKS	20,869.02	0.00
06/30/2010	EQUITIES	SYNOVUS FINANCIAL CORP	REGIONAL BANKS	3,071,880.12	-6,170,819.34
06/30/2010	EQUITIES	SYNTA PHARMACEUTICALS CORP	BIOTECHNOLOGY	52,385.40	-32,391.20
06/30/2010	EQUITIES	SYNTA PHARMACEUTICALS CORP	BIOTECHNOLOGY	1,660.50	-1,277.23
06/30/2010	EQUITIES	SYNTEL INC COM	DATA PROCNG/OUTSRCD SVCS	18,229.36	2,894.74
06/30/2010	EQUITIES	SYNTEL INC COM	DATA PROCNG/OUTSRCD SVCS	1,560,990.98	-108,536.57
06/30/2010	EQUITIES	SYNTHES INC CHF0.001(POST	HEALTH CARE EQUIPMENT	346,895.97	0.00
06/30/2010	EQUITIES	SYNTHES INC CHF0.001(POST	HEALTH CARE EQUIPMENT	20,943,714.32	-1,844,103.84
06/30/2010	EQUITIES	SYNTROLEUM CORP COM	OIL & GAS REFINING & MKTG	147,445.84	-60,779.72
06/30/2010	EQUITIES	SYNUTRA INTL INC COM	PACKAGED FOODS & MEATS	193,085.97	15,191.53
06/30/2010	EQUITIES	SYNUTRA INTL INC COM	PACKAGED FOODS & MEATS	7,227.99	2,579.19
06/30/2010	EQUITIES	SYSCO CORP	FOOD DISTRIBUTORS	547,291.80	91,152.00
06/30/2010	EQUITIES	SYSCO CORP	FOOD DISTRIBUTORS	61,159,469.58	-1,440,581.18
06/30/2010	EQUITIES	SYSMEX CORP JPY50	PRECISION INSTRUMENTS	96,512.76	0.00
06/30/2010	EQUITIES	SYSMEX CORP JPY50	PRECISION INSTRUMENTS	5,926,867.62	1,103,805.47
06/30/2010	EQUITIES	SYSTEMAX INC COM	COMPUTER & ELECT RETAIL	3,872.99	753.01
06/30/2010	EQUITIES	SYSTEMAX INC COM	COMPUTER & ELECT RETAIL	175,595.64	19,160.79

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	SYSTEMA CORP	INFORMATN & COMMUNICATION	24,463.78	2,830.63
06/30/2010	EQUITIES	SYSTEX CORP TWD10	TAIWAN	97,465.11	-12,873.70
06/30/2010	EQUITIES	S1 CORP COM	APPLICATION SOFTWARE	11,815.66	-1,231.26
06/30/2010	EQUITIES	S1 CORP COM	APPLICATION SOFTWARE	1,035,775.42	-223,892.35
06/30/2010	EQUITIES	T & K TOKA CO JPY50	CHEMICALS	68,296.98	-8,844.97
06/30/2010	EQUITIES	T BANK SA EUR2.71	GREECE	8,689.20	-24,375.94
06/30/2010	EQUITIES	T IS BANKASI SER'C'TRY1	TURKEY	1,491,141.01	0.00
06/30/2010	EQUITIES	T K CORPN KRW500	SOUTH KOREA	21,948.10	0.00
06/30/2010	EQUITIES	T ROWE PRICE GROUP INC	ASSET MGMT & CUSTODY BNKS	364,797.02	43,049.00
06/30/2010	EQUITIES	T ROWE PRICE GROUP INC	ASSET MGMT & CUSTODY BNKS	46,325,847.90	7,171,265.19
06/30/2010	EQUITIES	T ROWE SMALL CAP MTU	US EQUITY FUNDS	159,458,464.74	2,664,051.67
06/30/2010	EQUITIES	T SINAI KALKINMA B TRY1	TURKEY	189,783.85	0.00
06/30/2010	EQUITIES	T SISE VE CAM FABR TRY1	TURKEY	193,743.31	0.00
06/30/2010	EQUITIES	T. E. R. N. A. ORD EURO.22	ITALY	2,356,921.66	286,240.66
06/30/2010	EQUITIES	T. E. R. N. A. ORD EURO.22	ITALY	247,982.79	0.00
06/30/2010	EQUITIES	T&D HOLDINGS INC NPV	INSURANCE	298,389.56	0.00
06/30/2010	EQUITIES	T&D HOLDINGS INC NPV	INSURANCE	14,114,211.59	-23,454,797.75
06/30/2010	EQUITIES	T-GAIA CORP	INFORMATN & COMMUNICATION	790.26	0.00
06/30/2010	EQUITIES	T-3 ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	28,318.50	14,439.00
06/30/2010	EQUITIES	T-3 ENERGY SERVICES INC	OIL & GAS EQUIP/SVCS	2,363,492.70	176,340.23
06/30/2010	EQUITIES	TA ACQUISITION HLDGS INC	OTHER	0.00	0.00
06/30/2010	EQUITIES	TA CHONG BANK CO TWD10	TAIWAN	44,569.35	2,929.82
06/30/2010	EQUITIES	TA ENTERPRISES BHD MYR1	MALAYSIA	79,505.34	0.00
06/30/2010	EQUITIES	TA YA ELEC WIR & CAB TWD10	TAIWAN	38,093.46	-2,397.51
06/30/2010	EQUITIES	TAB CORP HLDGS LIMITED NPV	AUSTRALIA	2,588,265.02	-1,237,205.06
06/30/2010	EQUITIES	TAB CORP HLDGS LIMITED NPV	AUSTRALIA	163,485.32	0.00
06/30/2010	EQUITIES	TACHI-S CO Y50	TRANSPORTATION EQUIPMENT	966,069.61	16,388.06
06/30/2010	EQUITIES	TACHIBANA ELETECH NPV	RETAIL TRADE	28,426.94	-16,812.14
06/30/2010	EQUITIES	TACT HOME CO LTD NPV	REAL ESTATE	120,188.25	-2,575.76
06/30/2010	EQUITIES	TAE KYUNG INDL KRW500	SOUTH KOREA	341,450.02	-75,072.84
06/30/2010	EQUITIES	TAESAN LCD CO LTD KRW500	SOUTH KOREA	29,462.59	-77,034.31
06/30/2010	EQUITIES	TAEWOONG CO KRW500	SOUTH KOREA	229,921.43	0.00
06/30/2010	EQUITIES	TAI CHEUNG HLDGS HK\$0.1	HONG KONG	16,157.39	1,267.11
06/30/2010	EQUITIES	TAICHUNG COMM BANK TWD10	TAIWAN	191,680.88	0.00
06/30/2010	EQUITIES	TAIHEI DENGYO KAISHA LTD	CONSTRUCTION	217,448.30	-31,075.00
06/30/2010	EQUITIES	TAIHEIYO CEMENT CORP Y50	CONSTRUCTION	632,539.04	-807,032.85
06/30/2010	EQUITIES	TAIHEIYO CEMENT CORP Y50	CONSTRUCTION	54,421.10	0.00
06/30/2010	EQUITIES	TAIHO KOGYO JPY50	OTHER PRODUCTS	14,577.92	-1,801.99
06/30/2010	EQUITIES	TAIKISHA Y50	CONSTRUCTION	862,692.79	25,950.18
06/30/2010	EQUITIES	TAIKO PHARMACEUTICAL CO LTD	PHARMACEUTICAL	96,010.85	37,323.37

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TAISEI CORP Y50	CONSTRUCTION	1,016,603.51	-428,881.24
06/30/2010	EQUITIES	TAISEI CORP Y50	CONSTRUCTION	104,055.49	0.00
06/30/2010	EQUITIES	TAISEI ROTEC CORP Y50	CONSTRUCTION	165.35	0.00
06/30/2010	EQUITIES	TAISHIN FINANCIAL TWD10	TAIWAN	7,215,146.44	47,343.25
06/30/2010	EQUITIES	TAISHO PHARMACEUTICAL CO NPV	PHARMACEUTICAL	1,286,507.19	-174,641.39
06/30/2010	EQUITIES	TAISHO PHARMACEUTICAL CO NPV	PHARMACEUTICAL	136,700.97	0.00
06/30/2010	EQUITIES	TAIWAN ACCEPTANCE CO TWD1	TAIWAN	303,654.94	0.00
06/30/2010	EQUITIES	TAIWAN COGENERATIO TWD10	TAIWAN	434,120.51	0.00
06/30/2010	EQUITIES	TAIWAN COOPERATIVE BANK TWD10	TAIWAN	717,929.05	0.00
06/30/2010	EQUITIES	TAIWAN FERTILIZER CO TWD10	TAIWAN	643,689.10	0.00
06/30/2010	EQUITIES	TAIWAN FIRE & MARI TWD10	TAIWAN	141,894.51	0.00
06/30/2010	EQUITIES	TAIWAN HON CHUAN E TWD10	TAIWAN	271,931.19	0.00
06/30/2010	EQUITIES	TAIWAN LIFE INSURANCE TWD10	TAIWAN	554,250.51	44,807.07
06/30/2010	EQUITIES	TAIWAN MASK CORP TWD10	TAIWAN	145,133.26	0.00
06/30/2010	EQUITIES	TAIWAN MOBILE CO LTD TWD10	TAIWAN	11,959,882.87	2,613,877.08
06/30/2010	EQUITIES	TAIWAN SEMICONDUCTOR MANUFACT	TAIWAN	39,627,464.16	4,736,217.59
06/30/2010	EQUITIES	TAIWAN SEMICONDUCTOR MFG	TAIWAN	114,346,589.40	2,980,293.59
06/30/2010	EQUITIES	TAIWAN SURFACE MOUNTING	TAIWAN	316,100.57	-4,711.84
06/30/2010	EQUITIES	TAIWAN SYNTH RUBBR TWD10	TAIWAN	346,022.65	0.00
06/30/2010	EQUITIES	TAIWAN-SOGO SHINGK TWD10	TAIWAN	731.37	58.09
06/30/2010	EQUITIES	TAIWAN-SOGO SHINGK TWD10	TAIWAN	45,344.91	3,317.58
06/30/2010	EQUITIES	TAIYO INK MFG CO Y50	CHEMICALS	1,804,173.53	64,009.62
06/30/2010	EQUITIES	TAIYO NIPPON SANZO CORP NPV	CHEMICALS	4,066,058.58	-992,874.11
06/30/2010	EQUITIES	TAIYO NIPPON SANZO CORP NPV	CHEMICALS	107,278.78	0.00
06/30/2010	EQUITIES	TAIYO YUDEN CO Y50	ELECTRIC APPLIANCES	1,312,690.71	-166,673.57
06/30/2010	EQUITIES	TAKAGI SECURITIES JPY50	OTHER FINANCING BUSINESS	63,170.98	-81,779.74
06/30/2010	EQUITIES	TAKAGI SECURITIES JPY50	OTHER FINANCING BUSINESS	11,752.74	-5,991.46
06/30/2010	EQUITIES	TAKAMATSU CORP NPV	CONSTRUCTION	132.90	0.00
06/30/2010	EQUITIES	TAKANO CO JPY50	OTHER PRODUCTS	59,864.39	-47,234.13
06/30/2010	EQUITIES	TAKARA LEBEN CO NPV	REAL ESTATE	79,430.44	-25,662.40
06/30/2010	EQUITIES	TAKARA LEBEN CO NPV	REAL ESTATE	22,040.91	-8,724.60
06/30/2010	EQUITIES	TAKARA STANDARD CO Y50	OTHER PRODUCTS	477,445.59	-28,233.60
06/30/2010	EQUITIES	TAKASHIMAYA CO	RETAIL TRADE	1,090,081.18	-422,276.50
06/30/2010	EQUITIES	TAKASHIMAYA CO	RETAIL TRADE	108,154.36	0.00
06/30/2010	EQUITIES	TAKATA CORPORATION NPV	LAND TRANSPORTATION	220,751.08	0.00
06/30/2010	EQUITIES	TAKE-TWO INTERACTIVE SOFTWARE	HOME ENTERTAINMNT SFTWRE	25,425.00	-1,887.51
06/30/2010	EQUITIES	TAKE-TWO INTERACTIVE SOFTWARE	HOME ENTERTAINMNT SFTWRE	2,079,441.00	-1,008,998.80
06/30/2010	EQUITIES	TAKEDA PHARMACEUTICAL CO LTD	PHARMACEUTICAL	1,671,668.52	0.00
06/30/2010	EQUITIES	TAKEDA PHARMACEUTICAL CO LTD	PHARMACEUTICAL	53,299,798.09	-12,554,823.05
06/30/2010	EQUITIES	TAKEFUJI JPY50	OTHER FINANCING BUSINESS	128,120.94	-83,224.38

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TAKEUCHI MFG CO NPV	MACHINERY	153,352.70	-64,479.77
06/30/2010	EQUITIES	TAKIRON CO LTD JPY50	CONSTRUCTION	109,967.23	-35,582.54
06/30/2010	EQUITIES	TAKIRON CO LTD JPY50	CONSTRUCTION	86,190.53	928.69
06/30/2010	EQUITIES	TAL INTL GROUP INC	TRADING COS & DISTRIBUTOR	11,796.75	6,436.50
06/30/2010	EQUITIES	TAL INTL GROUP INC	TRADING COS & DISTRIBUTOR	423,244.92	59,447.79
06/30/2010	EQUITIES	TALAAAT MOSTAFA GROUP(TMG)	EGYPT	2,086,537.61	73,896.96
06/30/2010	EQUITIES	TALBOTS INC	APPAREL RETAIL	526,954.41	-298,533.28
06/30/2010	EQUITIES	TALBOTS INC	APPAREL RETAIL	14,403.07	5,178.79
06/30/2010	EQUITIES	TALECRIS BIOTHERAPEUTICS	BIOTECHNOLOGY	17,935.00	-346.11
06/30/2010	EQUITIES	TALECRIS BIOTHERAPEUTICS	BIOTECHNOLOGY	660,029.10	-8,763.35
06/30/2010	EQUITIES	TALEO CORP	APPLICATION SOFTWARE	2,362,251.08	467,535.80
06/30/2010	EQUITIES	TALEO CORP	APPLICATION SOFTWARE	28,224.98	9,664.18
06/30/2010	EQUITIES	TALISMAN ENERGY INC	CDN OIL & GAS EXPL & PROD	785,358.34	0.00
06/30/2010	EQUITIES	TALISMAN ENERGY INC	CDN OIL & GAS EXPL & PROD	25,147,265.42	-1,639,121.35
06/30/2010	EQUITIES	TAM SA PREF NPV	BRAZIL	293,448.32	1,283.26
06/30/2010	EQUITIES	TAMBANG BATUBARA B IDR500	INDONESIA	1,531,271.38	0.00
06/30/2010	EQUITIES	TAMEDIA CHF0.10	SWITZERLAND	50,738.70	5,553.65
06/30/2010	EQUITIES	TAN CHONG MOTOR HLDGS BERHAD	MALAYSIA	192,033.29	0.00
06/30/2010	EQUITIES	TANGER FACTORY OUTLET CTR INC	RETAIL REITS	53,380.20	13,215.30
06/30/2010	EQUITIES	TANGER FACTORY OUTLET CTR INC	RETAIL REITS	10,349,882.84	843,727.93
06/30/2010	EQUITIES	TANGSHAN JIDONG CE 'A'CNY1	CHINA	16,374.86	0.00
06/30/2010	EQUITIES	TANJONG GBP0.075 (MALAY CERTS)	TRAVEL & LEISURE	5,881,926.18	1,126,178.15
06/30/2010	EQUITIES	TAP OIL AUD0.20	AUSTRALIA	76,466.14	-100,080.84
06/30/2010	EQUITIES	TAP OIL AUD0.20	AUSTRALIA	27,586.40	-7,620.58
06/30/2010	EQUITIES	TARGACEPT INC COM	BIOTECHNOLOGY	18,846.75	-1,555.50
06/30/2010	EQUITIES	TARGACEPT INC COM	BIOTECHNOLOGY	499,989.78	-43,160.01
06/30/2010	EQUITIES	TARGET CORP	GENERAL MERCHANDISE STORE	113,854,610.10	2,795,514.80
06/30/2010	EQUITIES	TARGET CORP	GENERAL MERCHANDISE STORE	1,129,975.77	219,928.17
06/30/2010	EQUITIES	TARGET CORP	GENERAL MERCHANDISE STORE	736,201.26	0.00
06/30/2010	EQUITIES	TASER INTL INC COM	AEROSPACE & DEFENSE	8,810.10	-856.70
06/30/2010	EQUITIES	TASER INTL INC COM	AEROSPACE & DEFENSE	491,150.40	-744,289.56
06/30/2010	EQUITIES	TASSAL GROUP NPV	AUSTRALIA	1,924.59	-429.63
06/30/2010	EQUITIES	TAT KONSERVE TRY1	TURKEY	40,659.53	0.00
06/30/2010	EQUITIES	TATA CHEMICALS INR10 DEMAT	INDIA	181,353.29	0.00
06/30/2010	EQUITIES	TATA CONSULTANCY SERVICES INR1	INDIA	395,637.59	0.00
06/30/2010	EQUITIES	TATA GLOBAL BEVERAGES LTD INR1	INDIA	206,346.34	0.00
06/30/2010	EQUITIES	TATA POWER CO DEMAT INR10	INDIA	123,736.08	0.00
06/30/2010	EQUITIES	TATA STEEL LIMITED	INDIA	4,472,026.66	715,050.51
06/30/2010	EQUITIES	TATE & LYLE ORD 25P	FOOD PRODUCERS	1,372,317.37	-20,168.23
06/30/2010	EQUITIES	TATSUTA ELEC WIRE JPY50	ELECTRIC APPLIANCES	72,720.08	-16,084.34

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TATTS GROUP LIMITED NPV	AUSTRALIA	1,966,652.83	-587,436.03
06/30/2010	EQUITIES	TATTS GROUP LIMITED NPV	AUSTRALIA	121,598.04	0.00
06/30/2010	EQUITIES	TATUNG TWD10	TAIWAN	1,658,297.95	-1,610,974.24
06/30/2010	EQUITIES	TAUBMAN CENTERS INC	RETAIL REITS	20,864.47	0.00
06/30/2010	EQUITIES	TAUBMAN CENTERS INC	RETAIL REITS	75,109.48	24,466.50
06/30/2010	EQUITIES	TAUBMAN CENTERS INC	RETAIL REITS	17,168,424.09	1,515,695.70
06/30/2010	EQUITIES	TAVEX ALGODONEERA EUR0.92	SPAIN	5,301.45	-13,204.90
06/30/2010	EQUITIES	TAYCA CORP JPY50	CHEMICALS	89,259.24	-31,190.19
06/30/2010	EQUITIES	TAYLOR WIMPEY PLC ORD GBP0.01	CONSTRUCTION & MATERIALS	519,076.32	-458,328.02
06/30/2010	EQUITIES	TBK CO LTD JPY50	OTHER PRODUCTS	237,789.58	-88,952.64
06/30/2010	EQUITIES	TCF FINANCIAL CORP	REGIONAL BANKS	72,768.41	10,733.45
06/30/2010	EQUITIES	TCF FINANCIAL CORP	REGIONAL BANKS	24,467.22	0.00
06/30/2010	EQUITIES	TCF FINANCIAL CORP	REGIONAL BANKS	5,396,937.81	-2,899,519.31
06/30/2010	EQUITIES	TD AMERITRADE HLDG CORP COM	INVESTMNT BKG & BROKERAGE	11,365,023.60	-502,710.29
06/30/2010	EQUITIES	TD AMERITRADE HLDG CORP COM	INVESTMNT BKG & BROKERAGE	132,299.10	-17,524.50
06/30/2010	EQUITIES	TDC A/S DKK5	DENMARK	1,106.43	0.00
06/30/2010	EQUITIES	TDK CORP	ELECTRIC APPLIANCES	346,955.89	0.00
06/30/2010	EQUITIES	TDK CORP	ELECTRIC APPLIANCES	11,190,948.72	-1,524,936.05
06/30/2010	EQUITIES	TEAM INC	ENVIRON & FACILITIES SVCS	9,187.20	-1,008.41
06/30/2010	EQUITIES	TEAM INC	ENVIRON & FACILITIES SVCS	763,190.10	-887,351.30
06/30/2010	EQUITIES	TECAN GROUP AG CHF1 (REGD)	SWITZERLAND	4,780.27	0.00
06/30/2010	EQUITIES	TECH DATA CORP COM	TECHNOLOGY DISTRIBUTORS	51,079.08	6,539.04
06/30/2010	EQUITIES	TECH DATA CORP COM	TECHNOLOGY DISTRIBUTORS	18,669.43	0.00
06/30/2010	EQUITIES	TECH DATA CORP COM	TECHNOLOGY DISTRIBUTORS	12,352,731.04	545,424.86
06/30/2010	EQUITIES	TECHNE CORP COM	LIFE SCIENCES TOOLS & SVC	6,842,524.80	651,748.39
06/30/2010	EQUITIES	TECHNE CORP COM	LIFE SCIENCES TOOLS & SVC	48,143.10	-2,095.00
06/30/2010	EQUITIES	TECHNIKI OLYMPIAKI SA EUR1	GREECE	11,226.85	-12,578.04
06/30/2010	EQUITIES	TECHNIP SA EUR	FRANCE	9,472,868.77	96,078.02
06/30/2010	EQUITIES	TECHNIP SA EUR	FRANCE	290,109.12	0.00
06/30/2010	EQUITIES	TECHNITROL INC	ELECTRONIC COMPONENTS	5,054.60	-666.54
06/30/2010	EQUITIES	TECHNITROL INC	ELECTRONIC COMPONENTS	187,666.57	-640,704.21
06/30/2010	EQUITIES	TECHTARGET INC COM	INTERNET SOFTWARE & SVCS	848,560.50	-81,427.24
06/30/2010	EQUITIES	TECHTARGET INC COM	INTERNET SOFTWARE & SVCS	4,438.50	1,202.40
06/30/2010	EQUITIES	TECHTRONIC INDUSTR ORD HKD0.1	HONG KONG	1,346,852.83	74,131.67
06/30/2010	EQUITIES	TECK RESOURCES LTD	CDN DIV METALS & MINING	746,325.81	0.00
06/30/2010	EQUITIES	TECK RESOURCES LTD	CDN DIV METALS & MINING	19,235,664.08	-2,603,932.91
06/30/2010	EQUITIES	TECMO KOEI HOLDING NPV	OTHER PRODUCTS	759,615.78	-765,607.93
06/30/2010	EQUITIES	TECNICAS REUNIDAS ORD EUR0.10	SPAIN	3,424,268.87	944,556.07
06/30/2010	EQUITIES	TECNISA SA COM NPV	BRAZIL	77,277.86	0.00
06/30/2010	EQUITIES	TECNOCOM TEL Y ENE EUR1	SPAIN	11,290.88	-1,541.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TECNOMEN LIFETREE OYJ EUR0.08	FINLAND	83,007.11	-62,901.38
06/30/2010	EQUITIES	TECO ELECTRIC & MACHINERY CO	TAIWAN	1,536,486.02	389,140.48
06/30/2010	EQUITIES	TECO ENERGY INC COM	MULTI-UTILITIES	33,553.60	0.00
06/30/2010	EQUITIES	TECO ENERGY INC COM	MULTI-UTILITIES	135,991.68	37,900.80
06/30/2010	EQUITIES	TECO ENERGY INC COM	MULTI-UTILITIES	10,031,315.36	178,262.81
06/30/2010	EQUITIES	TECUMSEH PRODS CO CL A	INDUSTRIAL MACHINERY	432,323.36	-550,071.67
06/30/2010	EQUITIES	TECUMSEH PRODS CO CL A	INDUSTRIAL MACHINERY	5,604.48	1,532.66
06/30/2010	EQUITIES	TED BAKER ORD 5P	GENERAL RETAILERS	1,106,464.69	296,055.50
06/30/2010	EQUITIES	TEEKAY CORPORATION COM	OIL & GAS STORAGE & TRANS	11,490.51	0.00
06/30/2010	EQUITIES	TEEKAY CORPORATION COM	OIL & GAS STORAGE & TRANS	46,765.79	21,555.42
06/30/2010	EQUITIES	TEEKAY CORPORATION COM	OIL & GAS STORAGE & TRANS	6,602,350.79	-1,870,567.66
06/30/2010	EQUITIES	TEEKAY TANKERS LTD CLASS A	OIL & GAS STORAGE & TRANS	211,525.65	-28,727.28
06/30/2010	EQUITIES	TEEKAY TANKERS LTD CLASS A	OIL & GAS STORAGE & TRANS	8,191.68	-506.60
06/30/2010	EQUITIES	TEGMA GESTAO LOGISTICA	BRAZIL	419,766.16	5,415.82
06/30/2010	EQUITIES	TEIJIN Y50	TEXTILES AND APPARELS	142,550.20	0.00
06/30/2010	EQUITIES	TEIJIN Y50	TEXTILES AND APPARELS	2,202,479.41	-760,008.03
06/30/2010	EQUITIES	TEIKOKU ELECTRIC M JPY50	JAPAN	162,229.63	-21,545.40
06/30/2010	EQUITIES	TEIKOKV SEN-I CO JPY50	TEXTILES AND APPARELS	21,109.73	-416.08
06/30/2010	EQUITIES	TEIXEIRA DUARTE ENGEN & CONST	PORTUGAL	128.76	0.00
06/30/2010	EQUITIES	TEJON RANCH CO	DIVERSIFIED RE ACTIVITIES	10,316.76	-1,063.86
06/30/2010	EQUITIES	TEJON RANCH CO	DIVERSIFIED RE ACTIVITIES	187,132.64	-181,870.06
06/30/2010	EQUITIES	TEKELEC COM	COMMUNICATIONS EQUIPMENT	3,733,944.80	-911,744.22
06/30/2010	EQUITIES	TEKELEC COM	COMMUNICATIONS EQUIPMENT	26,082.80	-5,456.90
06/30/2010	EQUITIES	TEKKEN CORP JPY50	CONSTRUCTION	90,315.29	-88,631.59
06/30/2010	EQUITIES	TEKSTIL BANK TRY1	TURKEY	158,163.90	-4,610.16
06/30/2010	EQUITIES	TELE NORTE LESTE P COM NPV	BRAZIL	472,787.64	0.00
06/30/2010	EQUITIES	TELE NORTE LESTE PARTICIPACOES	BRAZIL	1,467,011.08	0.00
06/30/2010	EQUITIES	TELECITY GROUP ORD GBP0.002	SOFTWARE & COMP SERVICES	2,298,762.09	228,977.94
06/30/2010	EQUITIES	TELECOM ARGENTINA SA ADR	ARGENTINA	273,986.68	77,852.39
06/30/2010	EQUITIES	TELECOM ARGENTINA SA ADR	ARGENTINA	4,159,911.70	910,320.69
06/30/2010	EQUITIES	TELECOM CORP OF NEW ZEALAND	NEW ZEALAND	135,729.14	0.00
06/30/2010	EQUITIES	TELECOM CORP OF NEW ZEALAND	NEW ZEALAND	1,165,720.91	-1,083,629.57
06/30/2010	EQUITIES	TELECOM EGYPT EGP10	EGYPT	1,888,973.80	43,613.78
06/30/2010	EQUITIES	TELECOM ITALIA DI RISP EUR0.55	ITALY	2,917,792.93	-2,500,060.63
06/30/2010	EQUITIES	TELECOM ITALIA DI RISP EUR0.55	ITALY	282,215.28	0.00
06/30/2010	EQUITIES	TELECOM ITALIA EUR0.55	ITALY	533,082.77	0.00
06/30/2010	EQUITIES	TELECOM ITALIA EUR0.55	ITALY	13,627,081.21	-6,304,641.83
06/30/2010	EQUITIES	TELECOMMUNICATION SYS INC CL A	SYSTEMS SOFTWARE	7,203.60	-5,627.07
06/30/2010	EQUITIES	TELECOMMUNICATION SYS INC CL A	SYSTEMS SOFTWARE	344,220.30	-230,868.39
06/30/2010	EQUITIES	TELEDYNE TECHNOLOGIES INC COM	AEROSPACE & DEFENSE	3,693,803.52	583,854.16

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TELEDYNE TECHNOLOGIES INC COM	AEROSPACE & DEFENSE	50,887.02	7,452.35
06/30/2010	EQUITIES	TELEFLEX INC	HEALTH CARE EQUIPMENT	69,098.44	12,908.22
06/30/2010	EQUITIES	TELEFLEX INC	HEALTH CARE EQUIPMENT	19,095.67	0.00
06/30/2010	EQUITIES	TELEFLEX INC	HEALTH CARE EQUIPMENT	14,963,041.92	-257,169.48
06/30/2010	EQUITIES	TELEFONICA O2 CZECH REPUBLIC	CZECH REPUBLIC	6,364,872.64	-343,753.58
06/30/2010	EQUITIES	TELEFONICA SA	SPAIN	35,004,723.75	12,471,031.84
06/30/2010	EQUITIES	TELEFONICA SA EUR1	SPAIN	3,922,520.67	0.00
06/30/2010	EQUITIES	TELEFONICA SA EUR1	SPAIN	64,696,233.65	-7,015,660.76
06/30/2010	EQUITIES	TELEFONOS DE MEXICO SAB ADR	MEXICO	1,741,616.78	-62,904.09
06/30/2010	EQUITIES	TELEFONOS DE MEXICO SAB DE CV	MEXICO	8,904,721.70	-1,996,897.44
06/30/2010	EQUITIES	TELEFONOS DE MEXICO SAB DE CV	MEXICO	306,200.68	-26,338.62
06/30/2010	EQUITIES	TELEKOM AUSTRIA (TA) NPV	AUSTRIA	199,235.68	0.00
06/30/2010	EQUITIES	TELEKOM AUSTRIA (TA) NPV	AUSTRIA	14,087,165.86	-14,131,788.63
06/30/2010	EQUITIES	TELEKOM MALAYSIA BHD	MALAYSIA	11,608,720.08	2,028,578.92
06/30/2010	EQUITIES	TELEKOM MALAYSIA BHD	MALAYSIA	599,947.49	107,147.10
06/30/2010	EQUITIES	TELEKOMUNIKACJA POLSKA PNL3	POLAND	319.32	0.00
06/30/2010	EQUITIES	TELEKOMUNIKACJA POLSKA PNL3	POLAND	3,205,125.76	-1,805,366.82
06/30/2010	EQUITIES	TELEKOMUNIKASI INDONESIA (PERS	INDONESIA	20,082,683.22	0.00
06/30/2010	EQUITIES	TELEKOMUNIKASI INDONESIA TBK P	INDONESIA	7,701,750.00	-406,273.78
06/30/2010	EQUITIES	TELEMAR NORTE LESTE S A	BRAZIL	2,865,297.09	-687,487.17
06/30/2010	EQUITIES	TELEMIG CELULAR PARTICIPACOES	BRAZIL	64,524.11	0.00
06/30/2010	EQUITIES	TELENET GROUP HOLDING NPV	BELGIUM	1,986,169.67	874,483.03
06/30/2010	EQUITIES	TELENOR AS ORD NOK6	NORWAY	534,722.52	0.00
06/30/2010	EQUITIES	TELENOR AS ORD NOK6	NORWAY	46,482,038.03	11,838,094.85
06/30/2010	EQUITIES	TELEPERFORMANCE EUR2.50	FRANCE	735,432.81	-77,716.00
06/30/2010	EQUITIES	TELEPHONE & DATA SYS INC COM	WIRELESS TELECOMM SVCS	26,599.46	0.00
06/30/2010	EQUITIES	TELEPHONE & DATA SYS INC COM	WIRELESS TELECOMM SVCS	79,834.53	-1,024.53
06/30/2010	EQUITIES	TELEPHONE & DATA SYS INC COM	WIRELESS TELECOMM SVCS	13,075,783.74	-2,397,068.09
06/30/2010	EQUITIES	TELEPLAN INTL NV EUR0.25	NETHERLANDS	22,358.42	7,313.15
06/30/2010	EQUITIES	TELETECH HLDGS INC	DATA PROCNG/OUTSRCD SVCS	16,731.22	2,681.61
06/30/2010	EQUITIES	TELETECH HLDGS INC	DATA PROCNG/OUTSRCD SVCS	2,575,898.93	-348,433.64
06/30/2010	EQUITIES	TELEVISION BROADCAST ORD	HONG KONG	68,030.99	0.00
06/30/2010	EQUITIES	TELEVISION BROADCAST ORD	HONG KONG	5,642,179.73	841,445.67
06/30/2010	EQUITIES	TELE2 AB SER'B' SEK1.25	SWEDEN	239,388.60	0.00
06/30/2010	EQUITIES	TELE2 AB SER'B' SEK1.25	SWEDEN	13,414,371.44	42,441.14
06/30/2010	EQUITIES	TELIASONERA AB NPV	SWEDEN	7,179,239.62	-116,229.26
06/30/2010	EQUITIES	TELIASONERA AB NPV	SWEDEN	741,245.06	0.00
06/30/2010	EQUITIES	TELKOM GROUP LTD ZAR10	SOUTH AFRICA	56,227.60	1,026.50
06/30/2010	EQUITIES	TELKOM GROUP LTD ZAR10	SOUTH AFRICA	7,584,406.24	-2,506,801.56
06/30/2010	EQUITIES	TELLABS INC COM	COMMUNICATIONS EQUIPMENT	15,709,834.17	40,576.80

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TELLABS INC COM	COMMUNICATIONS EQUIPMENT	81,734.49	12,535.18
06/30/2010	EQUITIES	TELLABS INC COM	COMMUNICATIONS EQUIPMENT	25,520.42	0.00
06/30/2010	EQUITIES	TELSTRA CORP NPV	AUSTRALIA	601,271.76	0.00
06/30/2010	EQUITIES	TELSTRA CORP NPV	AUSTRALIA	5,973,275.33	-1,589,004.81
06/30/2010	EQUITIES	TELUS CORP	CDN INTEGRATED TELECOMM	267,706.62	0.00
06/30/2010	EQUITIES	TELUS CORP	CDN INTEGRATED TELECOMM	755,991.64	-317,486.70
06/30/2010	EQUITIES	TELUS CORP	CDN INTEGRATED TELECOMM	6,972,237.80	-711,303.73
06/30/2010	EQUITIES	TELUS CORP	CDN INTEGRATED TELECOMM	205,636.76	38,622.94
06/30/2010	EQUITIES	TELUS CORP NON VTG SHS	CDN INTEGRATED TELECOMM	189,671.93	0.00
06/30/2010	EQUITIES	TELUS CORP NON VTG SHS	CDN INTEGRATED TELECOMM	111,231.95	0.00
06/30/2010	EQUITIES	TEMENOS GROUP AG CHF5 (REGD)	SWITZERLAND	5,905,484.07	1,631,344.86
06/30/2010	EQUITIES	TEMPLE INLAND INC COM	PAPER PACKAGING	18,767.25	0.00
06/30/2010	EQUITIES	TEMPLE INLAND INC COM	PAPER PACKAGING	74,556.69	32,282.65
06/30/2010	EQUITIES	TEMPLE INLAND INC COM	PAPER PACKAGING	7,957,164.54	330,654.80
06/30/2010	EQUITIES	TEMPLETON INTERNATIONAL	MULTINATL EQUITY FUNDS	87,683,401.14	46,975,551.85
06/30/2010	EQUITIES	TEMPUR PEDIC INTL INC	HOME FURNISHINGS	6,829,359.75	1,658,629.09
06/30/2010	EQUITIES	TEMPUR PEDIC INTL INC	HOME FURNISHINGS	83,517.00	54,727.40
06/30/2010	EQUITIES	TEN CATE KONINKLIJKE EUR2.5	NETHERLANDS	474,104.24	-90,394.76
06/30/2010	EQUITIES	TEN NETWORK HLDGS NPV	AUSTRALIA	654,401.86	-22,964.67
06/30/2010	EQUITIES	TENAGA NASIONAL BERHAD MY\$1	MALAYSIA	4,779,428.70	109,504.20
06/30/2010	EQUITIES	TENARIS S AU\$1	LUXEMBOURG	6,930,926.32	1,638,471.82
06/30/2010	EQUITIES	TENARIS S AU\$1	LUXEMBOURG	427,763.04	0.00
06/30/2010	EQUITIES	TENARIS SA SPONSORED ADR	LUXEMBOURG	11,454,810.00	238,238.93
06/30/2010	EQUITIES	TENCENT HLDGS LIM1 ORD	CHINA	34,661,590.57	-2,935,239.46
06/30/2010	EQUITIES	TENCENT HLDGS LTD ADR	CHINA	342,150.16	0.00
06/30/2010	EQUITIES	TENET HEALTHCARE CORP	HEALTH CARE FACILITIES	5,630.13	0.00
06/30/2010	EQUITIES	TENET HEALTHCARE CORP	HEALTH CARE FACILITIES	72,122.12	18,113.62
06/30/2010	EQUITIES	TENET HEALTHCARE CORP	HEALTH CARE FACILITIES	9,935,275.56	-6,127,115.62
06/30/2010	EQUITIES	TENMA CORP Y50	CHEMICALS	221,814.22	-163,868.98
06/30/2010	EQUITIES	TENNANT CO	INDUSTRIAL MACHINERY	24,181.30	10,632.05
06/30/2010	EQUITIES	TENNANT CO	INDUSTRIAL MACHINERY	888,316.12	293,640.29
06/30/2010	EQUITIES	TENNECO INC	AUTO PARTS & EQUIPMENT	3,188,336.58	388,180.19
06/30/2010	EQUITIES	TENNECO INC	AUTO PARTS & EQUIPMENT	37,697.40	24,883.95
06/30/2010	EQUITIES	TERADATA CORP DEL COM	COMPUTER HARDWARE	172,029.12	53,787.32
06/30/2010	EQUITIES	TERADATA CORP DEL COM	COMPUTER HARDWARE	46,176,559.92	7,653,688.82
06/30/2010	EQUITIES	TERADYNE INC COM	SEMICONDUCTOR EQUIPMENT	4,690,900.50	-2,116,643.89
06/30/2010	EQUITIES	TERADYNE INC COM	SEMICONDUCTOR EQUIPMENT	60,508.50	17,252.68
06/30/2010	EQUITIES	TERAOKA SEISAKUSHO CO Y50	CHEMICALS	28,306.02	-23,231.07
06/30/2010	EQUITIES	TEREX CORP	CONSTR,FARM MACH & HVY TR	60,736.34	10,857.35
06/30/2010	EQUITIES	TEREX CORP	CONSTR,FARM MACH & HVY TR	20,699.76	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TEREX CORP	CONSTR,FARM MACH & HVY TR	11,460,784.32	-2,980,572.85
06/30/2010	EQUITIES	TERNA PARTICIPACOES S.A.	BRAZIL	46,246.79	0.00
06/30/2010	EQUITIES	TERRA NOVA ROYALTY CORP	CDN STEEL	141,135.19	-63,528.28
06/30/2010	EQUITIES	TERREMARK WORLDWIDE INC	INTERNET SOFTWARE & SVCS	3,714,717.16	653,773.85
06/30/2010	EQUITIES	TERREMARK WORLDWIDE INC	INTERNET SOFTWARE & SVCS	18,923.63	6,730.75
06/30/2010	EQUITIES	TERRENO REALTY CORP	INDUSTRIAL REITS	10,626.00	-281.00
06/30/2010	EQUITIES	TERRENO REALTY CORP	INDUSTRIAL REITS	138,934.95	-4,474.48
06/30/2010	EQUITIES	TERRITORIAL BANCORP INC	THRIFTS & MTG FINANCE	579,301.50	53,380.32
06/30/2010	EQUITIES	TERUMO CORP Y50	OTHER PRODUCTS	413,261.34	0.00
06/30/2010	EQUITIES	TERUMO CORP Y50	OTHER PRODUCTS	24,580,683.90	3,369,527.58
06/30/2010	EQUITIES	TESCO CORP	CDN OIL & GAS EQUIP/SVCS	1,228.00	-115.00
06/30/2010	EQUITIES	TESCO CORP	CDN OIL & GAS EQUIP/SVCS	1,716,694.88	-957,162.05
06/30/2010	EQUITIES	TESCO ORD 5P	FOOD & DRUG RETAILERS	2,350,601.32	0.00
06/30/2010	EQUITIES	TESCO ORD 5P	FOOD & DRUG RETAILERS	114,711,031.44	-1,521,801.50
06/30/2010	EQUITIES	TESORO CORP	OIL & GAS REFINING & MKTG	17,189.92	0.00
06/30/2010	EQUITIES	TESORO CORP	OIL & GAS REFINING & MKTG	48,862.29	-21,939.88
06/30/2010	EQUITIES	TESORO CORP	OIL & GAS REFINING & MKTG	8,729,883.54	-4,120,273.07
06/30/2010	EQUITIES	TESSCO TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	41,716.60	-696.03
06/30/2010	EQUITIES	TESSCO TECHNOLOGIES INC COM	ELECTRONIC EQUIP & INSTR	2,505.00	-52.50
06/30/2010	EQUITIES	TESSENDERLO CHEMIE NPV	BELGIUM	659,327.96	-818,939.33
06/30/2010	EQUITIES	TESSERA TECHNOLOGIES INC	SEMICONDUCTOR EQUIPMENT	26,562.75	-10,724.40
06/30/2010	EQUITIES	TESSERA TECHNOLOGIES INC	SEMICONDUCTOR EQUIPMENT	602,051.55	-875,572.64
06/30/2010	EQUITIES	TESSI EUR2	FRANCE	16,765.75	1,067.11
06/30/2010	EQUITIES	TEST RESEARCH INC TWD10	TAIWAN	146,446.43	0.00
06/30/2010	EQUITIES	TEST RITE INTL TWD10	TAIWAN	81,839.36	0.00
06/30/2010	EQUITIES	TETON ADVISORS INC-CLASS A	ASSET MGMT & CUSTODY BNKS	90.00	-20.00
06/30/2010	EQUITIES	TETON ADVISORS INC-CLASS A	ASSET MGMT & CUSTODY BNKS	9,909.00	9,842.75
06/30/2010	EQUITIES	TETRA TECH INC	ENVIRON & FACILITIES SVCS	3,609,083.23	-566,701.78
06/30/2010	EQUITIES	TETRA TECH INC	ENVIRON & FACILITIES SVCS	34,905.80	-10,751.20
06/30/2010	EQUITIES	TETRA TECHNOLOGIES INC DEL COM	OIL & GAS EQUIP/SVCS	25,996.04	4,409.02
06/30/2010	EQUITIES	TETRA TECHNOLOGIES INC DEL COM	OIL & GAS EQUIP/SVCS	1,149,055.84	-142,642.37
06/30/2010	EQUITIES	TEVA PHARMACEUTICAL IND ILS0.1	ISRAEL	27,026,225.94	-678,077.32
06/30/2010	EQUITIES	TEVA PHARMACEUTICAL IND ILS0.1	ISRAEL	2,337,458.26	0.00
06/30/2010	EQUITIES	TEVA PHARMACEUTICAL INDUSTRIES	ISRAEL	775,579.31	0.00
06/30/2010	EQUITIES	TEVA PHARMACEUTICAL INDUSTRIES	ISRAEL	43,660,777.05	1,750,695.48
06/30/2010	EQUITIES	TEXAS CAPITAL BANCSHARES INC	REGIONAL BANKS	2,650,207.20	-159,784.16
06/30/2010	EQUITIES	TEXAS CAPITAL BANCSHARES INC	REGIONAL BANKS	31,996.40	3,147.51
06/30/2010	EQUITIES	TEXAS INDS INC COM	CONSTRUCTION MATERIALS	22,804.88	-2,725.16
06/30/2010	EQUITIES	TEXAS INDS INC COM	CONSTRUCTION MATERIALS	2,852,500.56	-1,148,565.37
06/30/2010	EQUITIES	TEXAS INSTRUMENTS INC	SEMICONDUCTORS	94,812,525.84	-5,830,376.19

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TEXAS INSTRUMENTS INC	SEMICONDUCTORS	917,790.72	169,523.20
06/30/2010	EQUITIES	TEXAS INSTRUMENTS INC	SEMICONDUCTORS	161,336.03	0.00
06/30/2010	EQUITIES	TEXAS ROADHOUSE INC COMMON	RESTAURANTS	21,479.24	1,650.94
06/30/2010	EQUITIES	TEXAS ROADHOUSE INC COMMON	RESTAURANTS	5,051,180.24	239,289.16
06/30/2010	EQUITIES	TEXTAINER GROUP HLDGS LTD SHS	TRADING COS & DISTRIBUTOR	3,789.98	2,172.88
06/30/2010	EQUITIES	TEXTAINER GROUP HLDGS LTD SHS	TRADING COS & DISTRIBUTOR	194,906.36	42,441.29
06/30/2010	EQUITIES	TEXTRON INC	INDUSTRIAL CONGLOMERATES	19,058,583.47	-9,474,721.24
06/30/2010	EQUITIES	TEXTRON INC	INDUSTRIAL CONGLOMERATES	156,938.13	51,172.98
06/30/2010	EQUITIES	TEXTRON INC	INDUSTRIAL CONGLOMERATES	23,380.42	0.00
06/30/2010	EQUITIES	TEXWINCA HLDGS HKD0.05	HONG KONG	679,272.90	145,618.78
06/30/2010	EQUITIES	TFS CORP LTD NPV	AUSTRALIA	18,247.78	-4,022.29
06/30/2010	EQUITIES	TFS FINL CORP COM	THRIFTS & MTG FINANCE	10,000.65	0.00
06/30/2010	EQUITIES	TFS FINL CORP COM	THRIFTS & MTG FINANCE	29,448.93	3,322.20
06/30/2010	EQUITIES	TFS FINL CORP COM	THRIFTS & MTG FINANCE	3,276,115.90	129,019.01
06/30/2010	EQUITIES	TF1-TV FRANCAISE EUR0.2	FRANCE	77,755.21	0.00
06/30/2010	EQUITIES	TF1-TV FRANCAISE EUR0.2	FRANCE	765,813.76	-434,331.59
06/30/2010	EQUITIES	TGS-NOPEC GEOPHYSICAL COMPANY	NORWAY	1,830,444.02	-301,837.10
06/30/2010	EQUITIES	THAI AIRWAY INTL PUBLIC CO LTD	THAILAND	4,205,859.77	985,982.57
06/30/2010	EQUITIES	THAI BEVERAGE PUBLIC COMPANY	THAILAND	6,190,164.90	0.00
06/30/2010	EQUITIES	THAI MILITARY BANK THB10(NVDR)	THAILAND	260,578.63	0.00
06/30/2010	EQUITIES	THAI OIL PLC THB10(NVDR)	THAILAND	148,723.54	0.00
06/30/2010	EQUITIES	THAI OIL PUBLIC CO LIMITED	THAILAND	516,403.32	0.00
06/30/2010	EQUITIES	THAI PLASTIC & CHEMICAL CO	THAILAND	92,713.44	0.00
06/30/2010	EQUITIES	THAI PLASTIC & CHEMICAL CO	THAILAND	61,079.64	0.00
06/30/2010	EQUITIES	THAI UNION FROZEN PRODS THB1	THAILAND	108,106.10	0.00
06/30/2010	EQUITIES	THAICOM PCL-NVDR	THAILAND	59,386.89	0.00
06/30/2010	EQUITIES	THAICOM SATELLITE PUB THB5	THAILAND	79,339.91	0.00
06/30/2010	EQUITIES	THAILIN SEMICONDUCTOR CORP	TAIWAN	143,335.98	-193,201.69
06/30/2010	EQUITIES	THAKRAL CORP SGD0.05	SINGAPORE	61,600.96	-67,744.34
06/30/2010	EQUITIES	THAKRAL HLDGS GP NPV	AUSTRALIA	39,392.37	-39,870.25
06/30/2010	EQUITIES	THALES EUR3	FRANCE	1,384,087.13	-613,383.79
06/30/2010	EQUITIES	THALES EUR3	FRANCE	146,312.33	0.00
06/30/2010	EQUITIES	THANACHART CAPITAL PCL THB10	THAILAND	1,051,537.55	384,310.11
06/30/2010	EQUITIES	THANACHART CAPITAL R THB10	THAILAND	504,702.06	155,700.81
06/30/2010	EQUITIES	THE DOLAN COMPANY	RESEARCH & CONSULTING SVC	465,127.36	35,652.41
06/30/2010	EQUITIES	THE DOLAN COMPANY	RESEARCH & CONSULTING SVC	9,696.64	-2,563.68
06/30/2010	EQUITIES	THERATECHNOLOGIES INC	CDN BIOTECHNOLOGY	-28,908.86	-1,416.47
06/30/2010	EQUITIES	THERAVANCE INC	BIOTECHNOLOGY	1,804,058.97	-184,527.57
06/30/2010	EQUITIES	THERAVANCE INC	BIOTECHNOLOGY	21,796.38	-3,242.71
06/30/2010	EQUITIES	THERMADYNE HLDGS CORP NEW	INDUSTRIAL MACHINERY	39,867.28	-44.46

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	THERMAX INR2 (POST SUBD)	INDIA	327,898.29	0.00
06/30/2010	EQUITIES	THERMO FISHER SCIENTIFIC INC	LIFE SCIENCES TOOLS & SVC	635,884.20	143,641.12
06/30/2010	EQUITIES	THERMO FISHER SCIENTIFIC INC	LIFE SCIENCES TOOLS & SVC	208,671.85	0.00
06/30/2010	EQUITIES	THERMO FISHER SCIENTIFIC INC	LIFE SCIENCES TOOLS & SVC	60,330,420.90	15,802,516.64
06/30/2010	EQUITIES	THK CO Y50	MACHINERY	128,641.33	0.00
06/30/2010	EQUITIES	THK CO Y50	MACHINERY	1,985,673.80	119,748.29
06/30/2010	EQUITIES	THL CREDIT INC	ASSET MGMT & CUSTODY BNKS	1,955.00	-55.01
06/30/2010	EQUITIES	THOMAS & BETTS CORP COM	ELECTRIC COMP & EQUIP	8,935,805.20	25,045.30
06/30/2010	EQUITIES	THOMAS & BETTS CORP COM	ELECTRIC COMP & EQUIP	15,767.11	0.00
06/30/2010	EQUITIES	THOMAS & BETTS CORP COM	ELECTRIC COMP & EQUIP	61,661.90	7,108.00
06/30/2010	EQUITIES	THOMAS COOK GROUP PLC ORD	TRAVEL & LEISURE	117,062.30	0.00
06/30/2010	EQUITIES	THOMAS COOK GROUP PLC ORD	TRAVEL & LEISURE	2,184,196.02	-459,354.59
06/30/2010	EQUITIES	THOMAS PPTYS GROUP INC	REAL ESTATE OPERATING COS	-59,563.45	19,953.21
06/30/2010	EQUITIES	THOMAS WEISEL PARTNERS GROUP	INVESTMNT BKG & BROKERAGE	332,178.33	-52,211.02
06/30/2010	EQUITIES	THOMAS WEISEL PARTNERS GROUP	INVESTMNT BKG & BROKERAGE	8,734.87	1,667.18
06/30/2010	EQUITIES	THOMPSON CREEK METALS CO INC	CDN DIV METALS & MINING	27,776.00	-5,093.04
06/30/2010	EQUITIES	THOMPSON CREEK METALS CO INC	CDN DIV METALS & MINING	3,192,191.52	-945,748.71
06/30/2010	EQUITIES	THOMSON REUTERS CORP	CDN PUBLISHING	6,412,295.09	-84,116.96
06/30/2010	EQUITIES	THOMSON REUTERS CORP	CDN PUBLISHING	93,929.83	0.00
06/30/2010	EQUITIES	THOMSON REUTERS CORP	CDN PUBLISHING	681,338.55	0.00
06/30/2010	EQUITIES	THOMSON REUTERS CORP	CDN PUBLISHING	2,688,494.33	696,033.04
06/30/2010	EQUITIES	THOMSON REUTERS PLC	CDN PUBLISHING	397,713.00	-18,156.48
06/30/2010	EQUITIES	THOMSON REUTERS PLC	CDN PUBLISHING	27,110,411.20	-1,232,195.59
06/30/2010	EQUITIES	THOR INDS INC COM	AUTOMOBILE MANUFACTURERS	2,999,724.06	-1,341,038.01
06/30/2010	EQUITIES	THOR INDS INC COM	AUTOMOBILE MANUFACTURERS	30,831.83	4,619.58
06/30/2010	EQUITIES	THORATEC CORP	HEALTH CARE EQUIPMENT	77,426.76	30,111.12
06/30/2010	EQUITIES	THORATEC CORP	HEALTH CARE EQUIPMENT	6,163,161.55	2,386,425.02
06/30/2010	EQUITIES	THORESEN THAI AGEN THB1(ALIEN	THAILAND	121,274.15	0.00
06/30/2010	EQUITIES	THORN GROUP LTD	AUSTRALIA	1,418.79	0.00
06/30/2010	EQUITIES	THORN GROUP LTD	AUSTRALIA	19,756.92	2,706.12
06/30/2010	EQUITIES	THQ INC	HOME ENTERTAINMNT SFTWRE	10,052.64	-5,115.97
06/30/2010	EQUITIES	THQ INC	HOME ENTERTAINMNT SFTWRE	1,661,554.08	-1,138,759.99
06/30/2010	EQUITIES	THROMBOGENICS NPV	BELGIUM	-805,433.61	53,570.73
06/30/2010	EQUITIES	THYE MING INDUSTRIAL CO TWD10	TAIWAN	229,490.60	0.00
06/30/2010	EQUITIES	THYSSENKRUPP AG NPV	GERMANY	4,372,257.39	-2,871,732.53
06/30/2010	EQUITIES	THYSSENKRUPP AG NPV	GERMANY	425,018.69	0.00
06/30/2010	EQUITIES	TIAN AN CHINA INV HKD0.20	HONG KONG	115,804.22	0.00
06/30/2010	EQUITIES	TIANJIN DEV HLDGS ORD HKD0.10	HONG KONG	72,827.86	0.00
06/30/2010	EQUITIES	TIANJIN PORT (GRP) 'A' CNY1	CHINA	5,759.61	0.00
06/30/2010	EQUITIES	TIANNENG POWER INTL HKD0.10	CHINA	140,965.37	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TIBCO SOFTWARE INC COM	APPLICATION SOFTWARE	74,325.78	34,327.91
06/30/2010	EQUITIES	TIBCO SOFTWARE INC COM	APPLICATION SOFTWARE	6,187,419.18	1,936,595.35
06/30/2010	EQUITIES	TICC CAP CORP COM	ASSET MGMT & CUSTODY BNKS	288,649.20	90,654.86
06/30/2010	EQUITIES	TIDEWATER INC COM	OIL & GAS EQUIP/SVCS	5,532,584.64	-1,624,753.94
06/30/2010	EQUITIES	TIDEWATER INC COM	OIL & GAS EQUIP/SVCS	55,834.24	-10,094.00
06/30/2010	EQUITIES	TIDEWATER INC COM	OIL & GAS EQUIP/SVCS	20,693.18	0.00
06/30/2010	EQUITIES	TIER TECHNOLOGIES INC CL B	IT CONSULTNG & OTHER SVCS	55,030.08	-14,135.53
06/30/2010	EQUITIES	TIETO OYJ ORD NPV	FINLAND	2,533,379.34	323,444.00
06/30/2010	EQUITIES	TIFFANY & CO	SPECIALTY STORES	15,384,505.67	1,792,042.14
06/30/2010	EQUITIES	TIFFANY & CO	SPECIALTY STORES	274,318.78	0.00
06/30/2010	EQUITIES	TIFFANY & CO	SPECIALTY STORES	148,480.56	37,820.52
06/30/2010	EQUITIES	TIGER BRANDS ZAR0.1	SOUTH AFRICA	8,710,507.69	-228,982.54
06/30/2010	EQUITIES	TIGERS POLYMER CP JPY50	CHEMICALS	19,649.68	-19,031.72
06/30/2010	EQUITIES	TIKKURILA OY	FINLAND	318,830.20	-23,221.66
06/30/2010	EQUITIES	TIM HORTONS INC	CDN RESTAURANTS	5,413,492.48	181,057.62
06/30/2010	EQUITIES	TIM HORTONS INC	CDN RESTAURANTS	292,520.01	0.00
06/30/2010	EQUITIES	TIM HORTONS INC COM	CDN RESTAURANTS	615,424.00	-22,427.88
06/30/2010	EQUITIES	TIMAH TBK PT IDR50	INDONESIA	102,801.32	0.00
06/30/2010	EQUITIES	TIMBERLAND CO CL A	FOOTWEAR	31,573.25	4,301.00
06/30/2010	EQUITIES	TIMBERLAND CO CL A	FOOTWEAR	2,231,994.60	-226,336.37
06/30/2010	EQUITIES	TIME WARNER CABLE INC	CABLE & SATELLITE	63,215,693.52	1,419,335.73
06/30/2010	EQUITIES	TIME WARNER CABLE INC	CABLE & SATELLITE	583,139.76	224,499.85
06/30/2010	EQUITIES	TIME WARNER CABLE INC	CABLE & SATELLITE	191,373.15	0.00
06/30/2010	EQUITIES	TIME WARNER INC	MOVIES & ENTERTAINMENT	271,190.90	0.00
06/30/2010	EQUITIES	TIME WARNER INC	MOVIES & ENTERTAINMENT	1,045,645.79	268,811.52
06/30/2010	EQUITIES	TIME WARNER INC	MOVIES & ENTERTAINMENT	133,781,314.10	-12,784,709.36
06/30/2010	EQUITIES	TIMKEN CO	INDUSTRIAL MACHINERY	10,311,948.34	-626,104.46
06/30/2010	EQUITIES	TIMKEN CO	INDUSTRIAL MACHINERY	79,529.40	28,029.60
06/30/2010	EQUITIES	TIMKEN CO	INDUSTRIAL MACHINERY	5,860.44	0.00
06/30/2010	EQUITIES	TINGYI CAYMAN IS HLDG CORP ORD	CHINA	134,814.90	0.00
06/30/2010	EQUITIES	TIPP24 SE NPV (REGD)	GERMANY	65,057.01	-13,799.01
06/30/2010	EQUITIES	TISCALI SPA EUR0.50	ITALY	93,913.81	-28,431.06
06/30/2010	EQUITIES	TISCO FINANCIAL GROUP PUBLIC	THAILAND	61,815.10	0.00
06/30/2010	EQUITIES	TITAN INDUSTRIES INR10	INDIA	490,246.75	0.00
06/30/2010	EQUITIES	TITAN INTL INC ILL COM	CONSTR,FARM MACH & HVY TR	13,157.03	1,582.80
06/30/2010	EQUITIES	TITAN INTL INC ILL COM	CONSTR,FARM MACH & HVY TR	1,474,983.31	-1,434,062.88
06/30/2010	EQUITIES	TITAN MACHY INC COM	TRADING COS & DISTRIBUTOR	275,020.98	-40,460.13
06/30/2010	EQUITIES	TITAN MACHY INC COM	TRADING COS & DISTRIBUTOR	7,457.84	639.06
06/30/2010	EQUITIES	TITANIUM METALS CORP	DIV METALS & MINING	57,431.35	28,764.65
06/30/2010	EQUITIES	TITANIUM METALS CORP	DIV METALS & MINING	4,444,781.92	-943,499.84

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TIVO INC COM	APPLICATION SOFTWARE	1,204,711.20	-68,368.34
06/30/2010	EQUITIES	TIVO INC COM	APPLICATION SOFTWARE	27,143.64	-65.08
06/30/2010	EQUITIES	TJX COS INC	APPAREL RETAIL	537,295.60	163,173.92
06/30/2010	EQUITIES	TJX COS INC	APPAREL RETAIL	59,779,630.95	20,884,388.96
06/30/2010	EQUITIES	TK DEVELOPMENT DKK20	DENMARK	41,866.20	-14,436.00
06/30/2010	EQUITIES	TKC Y50	SERVICES	757.03	0.00
06/30/2010	EQUITIES	TMB BANK PUBLIC COMPANY THBH10	THAILAND	453,093.54	174,406.35
06/30/2010	EQUITIES	TMK OAO GDR EACH REPR 4 ORD SH	RUSSIA	4,922,250.00	-5,150,273.91
06/30/2010	EQUITIES	TMX GROUP INC	CDN SPECIALIZED FINANCE	98,121.52	0.00
06/30/2010	EQUITIES	TMX GROUP INC	CDN SPECIALIZED FINANCE	1,589,228.94	-554,788.58
06/30/2010	EQUITIES	TNS INC	DATA PROCNG/OUTSRCD SVCS	1,027,529.92	-111,466.39
06/30/2010	EQUITIES	TNS INC	DATA PROCNG/OUTSRCD SVCS	15,207.68	619.12
06/30/2010	EQUITIES	TNT NV EUR0.48	NETHERLANDS	485,562.75	0.00
06/30/2010	EQUITIES	TNT NV EUR0.48	NETHERLANDS	29,585,598.50	-256,717.31
06/30/2010	EQUITIES	TOA CORP Y50	CONSTRUCTION	239,430.45	-96,268.18
06/30/2010	EQUITIES	TOA DORO KOGYO CO JPY50	CONSTRUCTION	45,892.19	-9,266.21
06/30/2010	EQUITIES	TOA DORO KOGYO CO JPY50	CONSTRUCTION	11,843.15	-4,585.75
06/30/2010	EQUITIES	TOA OIL CO LTD JPY50	OIL AND COAL PRODUCTS	11,560.63	-4,756.63
06/30/2010	EQUITIES	TOAGOSEI CO LTD	CHEMICALS	1,765,244.71	-31,928.56
06/30/2010	EQUITIES	TOBU RAILWAY CO Y50	LAND TRANSPORTATION	2,181,190.62	-74,711.92
06/30/2010	EQUITIES	TOBU RAILWAY CO Y50	LAND TRANSPORTATION	223,301.95	0.00
06/30/2010	EQUITIES	TOCALO CO LTD NPV	METAL PRODUCTS	356,989.49	-29,677.61
06/30/2010	EQUITIES	TOCHIGI BANK Y50	JAPAN	842,259.75	-326,683.46
06/30/2010	EQUITIES	TODA CONSTRUCTION CO Y50	CONSTRUCTION	91,128.94	-8,915.88
06/30/2010	EQUITIES	TODENTU CORP JPY50	SERVICES	41,518.82	-24,658.31
06/30/2010	EQUITIES	TODS SPA EUR2	ITALY	684,240.62	174,581.41
06/30/2010	EQUITIES	TOEI CO Y50	SERVICES	308.20	0.00
06/30/2010	EQUITIES	TOENEC CORP NPV	CONSTRUCTION	164,630.47	1,739.06
06/30/2010	EQUITIES	TOFAS OTOMOBIL FAB TRY1	TURKEY	6,728,744.47	1,483,820.52
06/30/2010	EQUITIES	TOGNUM AG NPV (BR)	GERMANY	1,707,752.79	590,857.70
06/30/2010	EQUITIES	TOHO BANK Y50	BANKS	437,687.09	-146,219.13
06/30/2010	EQUITIES	TOHO CO Y500	SERVICES	735,368.81	-172,633.82
06/30/2010	EQUITIES	TOHO CO Y500	SERVICES	87,882.86	0.00
06/30/2010	EQUITIES	TOHO GAS Y50	ELECTRIC POWER AND GAS	114,864.20	0.00
06/30/2010	EQUITIES	TOHO GAS Y50	ELECTRIC POWER AND GAS	1,679,189.14	-89,716.82
06/30/2010	EQUITIES	TOHO HOLDINGS CO LTD	PHARMACEUTICAL	652,999.67	11,251.73
06/30/2010	EQUITIES	TOHO HOLDINGS CO LTD	PHARMACEUTICAL	44,615.21	6,400.20
06/30/2010	EQUITIES	TOHO TITANIUM CO Y50	JAPAN	742,090.64	-39,143.54
06/30/2010	EQUITIES	TOHOKU BANK JPY50	JAPAN	105,376.03	-33,361.01
06/30/2010	EQUITIES	TOHOKU ELEC PWR Y500	ELECTRIC POWER AND GAS	4,628,828.16	-843,103.83

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TOHOKU ELEC PWR Y500	ELECTRIC POWER AND GAS	471,489.32	0.00
06/30/2010	EQUITIES	TOKAI CARBON CO Y50	GLASS & CERAMIC PRODUCTS	1,681,840.39	-222,288.87
06/30/2010	EQUITIES	TOKAI RIKA DENKI Y50	LAND TRANSPORTATION	501,527.65	0.00
06/30/2010	EQUITIES	TOKAI RUBBER INDS Y50	RUBBER PRODUCTS	101,771.16	0.00
06/30/2010	EQUITIES	TOKEN CORPORATION NPV	CONSTRUCTION	483,640.14	-217,849.93
06/30/2010	EQUITIES	TOKIO MARINE HOLDINGS INC NPV	INSURANCE	25,968,980.98	-6,340,951.10
06/30/2010	EQUITIES	TOKIO MARINE HOLDINGS INC NPV	INSURANCE	972,451.51	0.00
06/30/2010	EQUITIES	TOKO INC Y50	ELECTRIC APPLIANCES	110,724.38	-67,231.31
06/30/2010	EQUITIES	TOKUSHIMA BANK Y50	BANKS	171.66	0.00
06/30/2010	EQUITIES	TOKUSHU TOKAI HOLDINGS CO LTD	PULP AND PAPER	181,344.22	-22,515.76
06/30/2010	EQUITIES	TOKUYAMA CORP Y50	JAPAN	1,056,863.59	-891,872.03
06/30/2010	EQUITIES	TOKUYAMA CORP Y50	JAPAN	71,457.63	0.00
06/30/2010	EQUITIES	TOKYO ELECTRIC PWR CO NPV	ELECTRIC POWER AND GAS	1,686,621.86	0.00
06/30/2010	EQUITIES	TOKYO ELECTRIC PWR CO NPV	ELECTRIC POWER AND GAS	26,660,094.43	-2,628,428.94
06/30/2010	EQUITIES	TOKYO ELECTRON NPV	ELECTRIC APPLIANCES	26,534,979.97	-3,047,293.30
06/30/2010	EQUITIES	TOKYO ELECTRON NPV	ELECTRIC APPLIANCES	475,555.76	0.00
06/30/2010	EQUITIES	TOKYO ENERGY & SYSTEMS INC Y50	CONSTRUCTION	487,909.09	-118,090.69
06/30/2010	EQUITIES	TOKYO GAS CO NPV	ELECTRIC POWER AND GAS	8,538,687.28	-912,004.35
06/30/2010	EQUITIES	TOKYO GAS CO NPV	ELECTRIC POWER AND GAS	597,526.04	0.00
06/30/2010	EQUITIES	TOKYO OHKA KOGYO Y50	CHEMICALS	1,009,746.28	65,486.79
06/30/2010	EQUITIES	TOKYO SANGYO CO JPY50	OTHER PRODUCTS	56,757.83	-25,588.35
06/30/2010	EQUITIES	TOKYO STEEL MFG CO NPV	IRON AND STEEL	642,944.30	-169,019.77
06/30/2010	EQUITIES	TOKYO STEEL MFG CO NPV	IRON AND STEEL	59,233.45	0.00
06/30/2010	EQUITIES	TOKYO STYLE CO Y50	TEXTILES AND APPARELS	484,275.06	-241,357.55
06/30/2010	EQUITIES	TOKYO TATEMONO CO Y50	REAL ESTATE	749,776.68	-974,904.57
06/30/2010	EQUITIES	TOKYO TATEMONO CO Y50	REAL ESTATE	61,687.85	0.00
06/30/2010	EQUITIES	TOKYO TEKKO CO JPY50	IRON AND STEEL	97,299.13	-60,119.21
06/30/2010	EQUITIES	TOKYO TOMIN BANK Y500	BANKS	2,291.78	-463.84
06/30/2010	EQUITIES	TOKYU COMMUNITY CO LTD JPY50	REAL ESTATE	117,621.06	13,026.70
06/30/2010	EQUITIES	TOKYU CONST(NEW) NPV	CONSTRUCTION	16,351.34	298.57
06/30/2010	EQUITIES	TOKYU CORP NPV	LAND TRANSPORTATION	236,606.70	0.00
06/30/2010	EQUITIES	TOKYU CORP NPV	LAND TRANSPORTATION	3,259,886.81	-1,057,786.92
06/30/2010	EQUITIES	TOKYU LAND CORP NPV	REAL ESTATE	989,459.35	-739,769.09
06/30/2010	EQUITIES	TOKYU LAND CORP NPV	REAL ESTATE	81,957.71	0.00
06/30/2010	EQUITIES	TOKYU LIVABLE JPY50	JAPAN	24,192.56	-1,330.72
06/30/2010	EQUITIES	TOKYU LIVABLE JPY50	JAPAN	727,792.97	56,210.82
06/30/2010	EQUITIES	TOKYU REIT INC TOKYU REIT	REAL ESTATE	397,220.03	-6,613.64
06/30/2010	EQUITIES	TOLI CORPORATION Y50	CONSTRUCTION	65,912.76	-38,329.07
06/30/2010	EQUITIES	TOLL BROTHERS INC	HOMEBUILDING	62,969.64	-6,389.34
06/30/2010	EQUITIES	TOLL BROTHERS INC	HOMEBUILDING	24,066.06	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TOLL BROTHERS INC	HOMEBUILDING	642,931.64	-2,822,083.66
06/30/2010	EQUITIES	TOLL HLDGS LIMITED NPV	AUSTRALIA	154,748.72	0.00
06/30/2010	EQUITIES	TOLL HLDGS LIMITED NPV	AUSTRALIA	1,919,215.88	-1,164,025.82
06/30/2010	EQUITIES	TOMENS ELECTRONICS CORP JPY50	RETAIL TRADE	84,796.02	-50,708.18
06/30/2010	EQUITIES	TOMKINS ORD USD0.09	INDUSTRIAL ENGINEERING	16,038,633.67	1,887,079.71
06/30/2010	EQUITIES	TOMKINS ORD USD0.09	INDUSTRIAL ENGINEERING	148,929.86	0.00
06/30/2010	EQUITIES	TOMOE CORP Y50	CONSTRUCTION	49,398.69	-26,177.79
06/30/2010	EQUITIES	TOMOKU Y50	PULP AND PAPER	83,896.49	-3,080.95
06/30/2010	EQUITIES	TOMOKU Y50	PULP AND PAPER	26,217.65	2,016.24
06/30/2010	EQUITIES	TOMONY HOLDINGS INC	BANKS	371,160.58	-410,010.03
06/30/2010	EQUITIES	TOMOTHERAPY INC COM	HEALTH CARE EQUIPMENT	4,878.12	1,047.96
06/30/2010	EQUITIES	TOMOTHERAPY INC COM	HEALTH CARE EQUIPMENT	363,407.22	-138,172.18
06/30/2010	EQUITIES	TOMPKINS FINANCIAL CORP	REGIONAL BANKS	544,959.00	37,330.18
06/30/2010	EQUITIES	TOMSON GROUP HKD0.50	HONG KONG	153,288.47	0.00
06/30/2010	EQUITIES	TOMY CO JPY50	OTHER PRODUCTS	468,215.62	-15,119.51
06/30/2010	EQUITIES	TON YI INDL CORP TWD10	TAIWAN	159,265.40	-2,556.15
06/30/2010	EQUITIES	TONAMI TRANSPORT JPY50	LAND TRANSPORTATION	78,008.81	-50,457.77
06/30/2010	EQUITIES	TONEN GEN SEKIYU JPY50	OIL AND COAL PRODUCTS	1,274,280.21	-303,758.50
06/30/2010	EQUITIES	TONEN GEN SEKIYU JPY50	OIL AND COAL PRODUCTS	127,306.50	0.00
06/30/2010	EQUITIES	TONG REN TANG TECHNOLOGIES CO	CHINA	80,383.21	0.00
06/30/2010	EQUITIES	TONG YANG INDUSTRY TWD10	TAIWAN	321,392.84	0.00
06/30/2010	EQUITIES	TONG YANG SECURITIES INC	SOUTH KOREA	112,092.99	0.00
06/30/2010	EQUITIES	TONGAAT-HULETT LTD ORD ZAR1	SOUTH AFRICA	126,265.03	0.00
06/30/2010	EQUITIES	TOOTSIE ROLL INDS INC	PACKAGED FOODS & MEATS	368,137.65	-19,033.27
06/30/2010	EQUITIES	TOOTSIE ROLL INDS INC	PACKAGED FOODS & MEATS	26,316.57	2,076.92
06/30/2010	EQUITIES	TOP GLOVE CORP BHD MYR0.50	MALAYSIA	144,510.27	27,928.44
06/30/2010	EQUITIES	TOP GLOVE CORP BHD MYR0.50	MALAYSIA	810,942.36	42,166.26
06/30/2010	EQUITIES	TOP REIT INC REIT	REAL ESTATE	519,266.41	-30,893.42
06/30/2010	EQUITIES	TOPIX INDEX FUTURE (TSE)	JAPAN	-215,233.36	-215,233.36
06/30/2010	EQUITIES	TOPOTARGET A/S DKK1	DENMARK	7,802.05	1,804.70
06/30/2010	EQUITIES	TOPPAN PRINTING Y50	OTHER PRODUCTS	2,183,894.92	-690,582.74
06/30/2010	EQUITIES	TOPPAN PRINTING Y50	OTHER PRODUCTS	229,417.11	0.00
06/30/2010	EQUITIES	TOPRE Y50	TRANSPORTATION EQUIPMENT	16,660.64	-2,989.21
06/30/2010	EQUITIES	TOPRE Y50	TRANSPORTATION EQUIPMENT	181,232.34	-39,024.94
06/30/2010	EQUITIES	TOPY INDUSTRIES Y50	IRON AND STEEL	444,421.59	60,488.82
06/30/2010	EQUITIES	TOPY INDUSTRIES Y50	IRON AND STEEL	45,745.28	4,830.09
06/30/2010	EQUITIES	TORAY INDUSTRIES INC Y50	TEXTILES AND APPARELS	353,746.58	0.00
06/30/2010	EQUITIES	TORAY INDUSTRIES INC Y50	TEXTILES AND APPARELS	9,503,230.35	-3,292,588.87
06/30/2010	EQUITIES	TORCHMARK CORP	LIFE & HEALTH INSURANCE	42,797.27	0.00
06/30/2010	EQUITIES	TORCHMARK CORP	LIFE & HEALTH INSURANCE	126,633.00	32,767.50

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TORCHMARK CORP	LIFE & HEALTH INSURANCE	20,705,836.32	4,399,422.72
06/30/2010	EQUITIES	TOREADOR RES CORP COM	OIL & GAS EXPL & PROD	-861,250.50	236,072.66
06/30/2010	EQUITIES	TORIDOLL CORPORATION NPV	RETAIL TRADE	1,380,387.38	9,517.92
06/30/2010	EQUITIES	TORII PHARM CO LTD JPY50	PHARMACEUTICAL	217,467.36	-76,125.57
06/30/2010	EQUITIES	TORII PHARM CO LTD JPY50	PHARMACEUTICAL	62,967.57	-10,235.29
06/30/2010	EQUITIES	TORM A/S DKK5	DENMARK	136,069.33	-33,558.64
06/30/2010	EQUITIES	TORNOS HOLDING SA CHF50 (REGD)	SWITZERLAND	13,858.11	-2,837.17
06/30/2010	EQUITIES	TORO CO	CONSTR,FARM MACH & HVY TR	55,919.70	21,205.80
06/30/2010	EQUITIES	TORO CO	CONSTR,FARM MACH & HVY TR	12,497,716.12	876,103.61
06/30/2010	EQUITIES	TORONTO-DOMINION BANK	CDN DIVERSIFIED BANKS	58,237,883.80	3,758,744.15
06/30/2010	EQUITIES	TORONTO-DOMINION BANK	CDN DIVERSIFIED BANKS	64,913.19	-1,500.48
06/30/2010	EQUITIES	TORONTO-DOMINION BANK	CDN DIVERSIFIED BANKS	2,849,165.13	0.00
06/30/2010	EQUITIES	TORRENT PHARMACEUTICAL INR5	INDIA	136,096.75	0.00
06/30/2010	EQUITIES	TORSTAR CORP	CDN PUBLISHING	326,414.15	-288,743.92
06/30/2010	EQUITIES	TOSEI CORP NPV	REAL ESTATE	48,412.25	-4,874.35
06/30/2010	EQUITIES	TOSHIBA CORP NPV	ELECTRIC APPLIANCES	1,022,067.44	0.00
06/30/2010	EQUITIES	TOSHIBA CORP NPV	ELECTRIC APPLIANCES	11,326,278.34	-4,210,386.15
06/30/2010	EQUITIES	TOSHIBA MACHINE CO Y50	MACHINERY	-984,553.52	21,000.36
06/30/2010	EQUITIES	TOSHIBA PLANT SYSTEMS & SERV	CONSTRUCTION	113.24	0.00
06/30/2010	EQUITIES	TOSHIBA TEC CORP NPV	OTHER PRODUCTS	740,098.89	-58,231.65
06/30/2010	EQUITIES	TOSHIBA TEC CORP NPV	OTHER PRODUCTS	62,266.92	-17,393.32
06/30/2010	EQUITIES	TOSHO PRINTING CO JPY50	SERVICES	39,529.89	-34,385.59
06/30/2010	EQUITIES	TOSOH CORP Y50	CHEMICALS	582,395.19	-507,817.03
06/30/2010	EQUITIES	TOSOH CORP Y50	CHEMICALS	67,832.15	0.00
06/30/2010	EQUITIES	TOTAL ACCESS COMMUNICATIONS	THAILAND	207,770.03	0.00
06/30/2010	EQUITIES	TOTAL ENERGY SERVICES INC	CDN OIL & GAS EQUIP/SVCS	46,308.08	20,637.86
06/30/2010	EQUITIES	TOTAL SA EUR2.5	FRANCE	13,613,043.62	0.00
06/30/2010	EQUITIES	TOTAL SA EUR2.5	FRANCE	4,835,964.45	0.00
06/30/2010	EQUITIES	TOTAL SYS SVCS INC	DATA PROCNG/OUTSRCD SVCS	23,480.09	0.00
06/30/2010	EQUITIES	TOTAL SYS SVCS INC	DATA PROCNG/OUTSRCD SVCS	83,086.26	0.00
06/30/2010	EQUITIES	TOTAL SYS SVCS INC	DATA PROCNG/OUTSRCD SVCS	11,872,637.49	-6,962,559.51
06/30/2010	EQUITIES	TOTETSU KOGYO Y50	CONSTRUCTION	161,300.48	-39,401.06
06/30/2010	EQUITIES	TOTO Y50	CONSTRUCTION	864,225.20	-246,858.98
06/30/2010	EQUITIES	TOTO Y50	CONSTRUCTION	94,908.70	0.00
06/30/2010	EQUITIES	TOTTORI BANK JPY50	BANKS	96,508.08	-16,699.04
06/30/2010	EQUITIES	TOTVS SA COM NPV	BRAZIL	392,834.01	0.00
06/30/2010	EQUITIES	TOUEI HOUSING CORP JPY50	REAL ESTATE	587,188.39	-41,958.55
06/30/2010	EQUITIES	TOUR EIFFEL EUR48	FRANCE	275,715.75	-40,449.66
06/30/2010	EQUITIES	TOWA CORP JPY50	MACHINERY	184,201.61	228.98
06/30/2010	EQUITIES	TOWER AUSTRALIA GROUP LTD NPV	AUSTRALIA	696,829.50	-154,079.95



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TOWER BANCORP INC COM	CONSUMER FINANCE	8,756.00	-6,095.08
06/30/2010	EQUITIES	TOWER BANCORP INC COM	CONSUMER FINANCE	161,329.30	-98,843.83
06/30/2010	EQUITIES	TOWER GROUP INC	PROPERTY & CASUALTY INS	4,824,743.82	-358,295.05
06/30/2010	EQUITIES	TOWER GROUP INC	PROPERTY & CASUALTY INS	33,005.49	-4,555.26
06/30/2010	EQUITIES	TOWER LTD NPV	NEW ZEALAND	78,384.03	5,339.85
06/30/2010	EQUITIES	TOWERS WATSON & CO-CL A	HUMAN RESOURCE & EMP SVCS	58,465.35	1,847.46
06/30/2010	EQUITIES	TOWERS WATSON & CO-CL A	HUMAN RESOURCE & EMP SVCS	14,679.67	0.00
06/30/2010	EQUITIES	TOWERS WATSON & CO-CL A	HUMAN RESOURCE & EMP SVCS	5,851,897.35	-427,270.12
06/30/2010	EQUITIES	TOWNEBANK PORTSMOUTH VA	REGIONAL BANKS	322,295.00	-68,432.10
06/30/2010	EQUITIES	TOWNEBANK PORTSMOUTH VA	REGIONAL BANKS	10,278.40	-1,133.44
06/30/2010	EQUITIES	TOYO BUSSAN CO Y50	RETAIL TRADE	20,058.76	-14,280.70
06/30/2010	EQUITIES	TOYO ELECTRIC MFG JPY50	MACHINERY	-129,123.63	78,335.69
06/30/2010	EQUITIES	TOYO ENGINEERING CORP Y50	MACHINERY	2,232,257.22	-788,618.25
06/30/2010	EQUITIES	TOYO INK MANUFACTURING CO Y50	CHEMICALS	109,130.07	-11,342.92
06/30/2010	EQUITIES	TOYO KOHAN CO Y50	IRON AND STEEL	129,675.67	5,534.76
06/30/2010	EQUITIES	TOYO SECURITIES CO JPY50	SEC & COMMODITIES FUTURES	100,350.32	-63,728.48
06/30/2010	EQUITIES	TOYO SEIKAN KAISHA Y50	METAL PRODUCTS	4,071,691.03	-707,360.13
06/30/2010	EQUITIES	TOYO SEIKAN KAISHA Y50	METAL PRODUCTS	35,502.32	-10,912.84
06/30/2010	EQUITIES	TOYO SEIKAN KAISHA Y50	METAL PRODUCTS	113,828.56	0.00
06/30/2010	EQUITIES	TOYO SUISAN KAISHA LTD Y50	FOODS	115,072.89	0.00
06/30/2010	EQUITIES	TOYO SUISAN KAISHA LTD Y50	FOODS	6,524,300.64	-110,217.00
06/30/2010	EQUITIES	TOYO TANSO CO LTD NPV	METAL PRODUCTS	1,212,670.66	-247,903.92
06/30/2010	EQUITIES	TOYO TIRE & RUBBER Y50	RUBBER PRODUCTS	152,446.61	-6,825.91
06/30/2010	EQUITIES	TOYO WHARF & WHSE JPY50	OTHER PRODUCTS	54,966.66	-21,187.76
06/30/2010	EQUITIES	TOYODA GOSEI Y50	LAND TRANSPORTATION	1,197,507.57	-290,572.25
06/30/2010	EQUITIES	TOYODA GOSEI Y50	LAND TRANSPORTATION	83,433.71	0.00
06/30/2010	EQUITIES	TOYOTA AUTO BODY CO Y50	LAND TRANSPORTATION	35,439.03	-12,332.35
06/30/2010	EQUITIES	TOYOTA AUTO BODY CO Y50	LAND TRANSPORTATION	463,409.97	0.00
06/30/2010	EQUITIES	TOYOTA BOSHOKU CP JPY50	OTHER PRODUCTS	192,261.08	-408,928.01
06/30/2010	EQUITIES	TOYOTA BOSHOKU CP JPY50	OTHER PRODUCTS	49,755.26	0.00
06/30/2010	EQUITIES	TOYOTA INDUSTRIES CORP Y50	ELECTRIC APPLIANCES	232,039.77	0.00
06/30/2010	EQUITIES	TOYOTA INDUSTRIES CORP Y50	ELECTRIC APPLIANCES	3,540,867.34	-1,178,923.87
06/30/2010	EQUITIES	TOYOTA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	84,440,523.09	-37,055,830.78
06/30/2010	EQUITIES	TOYOTA MOTOR CORP NPV	TRANSPORTATION EQUIPMENT	4,857,076.04	0.00
06/30/2010	EQUITIES	TOYOTA TSUSHU CORP Y50	WHOLESALE TRADE	156,815.91	0.00
06/30/2010	EQUITIES	TOYOTA TSUSHU CORP Y50	WHOLESALE TRADE	204,273.93	36,328.99
06/30/2010	EQUITIES	TOYOTA TSUSHU CORP Y50	WHOLESALE TRADE	8,483,669.93	-1,528,389.01
06/30/2010	EQUITIES	TPC GROUP INC	COMMODITY CHEMICALS	1,572.00	-137.00
06/30/2010	EQUITIES	TPC GROUP INC	COMMODITY CHEMICALS	8,111.52	-691.80
06/30/2010	EQUITIES	TPI POLENE THB10(ALIEN MKT)	THAILAND	2,449,719.16	27,392.96

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TPI POLENE THB10(NVDR)	THAILAND	103,392.61	0.00
06/30/2010	EQUITIES	TPV TECHNOLOGY USD0.01	HONG KONG	1,495,813.03	-46,173.08
06/30/2010	EQUITIES	TPV TECHNOLOGY USD0.01	HONG KONG	15,558.97	-1,041.60
06/30/2010	EQUITIES	TRACTEBEL ENERGIA COM NPV	BRAZIL	8,510,466.95	-88,586.36
06/30/2010	EQUITIES	TRACTOR SUPPLY CO	SPECIALTY STORES	7,610,763.16	1,496,041.12
06/30/2010	EQUITIES	TRACTOR SUPPLY CO	SPECIALTY STORES	66,396.33	25,297.47
06/30/2010	EQUITIES	TRADESTATION GROUP INC COM	INVESTMNT BKG & BROKERAGE	9,720.00	-1,647.27
06/30/2010	EQUITIES	TRADESTATION GROUP INC COM	INVESTMNT BKG & BROKERAGE	951,230.25	-85,325.80
06/30/2010	EQUITIES	TRADEWINDS CORP BHD MYR1	MALAYSIA	57,147.00	0.00
06/30/2010	EQUITIES	TRAKYA CAM TRY1	TURKEY	85,668.13	0.00
06/30/2010	EQUITIES	TRAN ELETRAPAULISTA PRF NPV	BRAZIL	1,114,747.35	0.00
06/30/2010	EQUITIES	TRANS COSMOS INC Y50	SERVICES	124,601.65	-16,678.70
06/30/2010	EQUITIES	TRANSALTA CORP	CDN ELECTRIC UTILITIES	209,316.94	0.00
06/30/2010	EQUITIES	TRANSALTA CORP	CDN ELECTRIC UTILITIES	478,844.80	-681,604.87
06/30/2010	EQUITIES	TRANSAT A T INC	CDN AIRLINES	4,841.67	-5,825.01
06/30/2010	EQUITIES	TRANSATLANTIC HLDGS INC COM	REINSURANCE	36,305.72	6,776.38
06/30/2010	EQUITIES	TRANSATLANTIC HLDGS INC COM	REINSURANCE	32,384.18	0.00
06/30/2010	EQUITIES	TRANSATLANTIC HLDGS INC COM	REINSURANCE	5,130,760.80	-808,290.02
06/30/2010	EQUITIES	TRANSATLANTIC PETROLEUM LTD	OIL & GAS EXPL & PROD	73,366.48	-8,982.19
06/30/2010	EQUITIES	TRANSCANADA CORP	CDN OIL & GAS STOR & TRAN	24,289,650.77	4,144,542.16
06/30/2010	EQUITIES	TRANSCANADA CORP	CDN OIL & GAS STOR & TRAN	1,181,285.21	0.00
06/30/2010	EQUITIES	TRANSCHEPT PHARMACEUTICALS INC	BIOTECHNOLOGY	1,457.75	-152.25
06/30/2010	EQUITIES	TRANSCHEPT PHARMACEUTICALS INC	BIOTECHNOLOGY	25,498.13	-2,586.55
06/30/2010	EQUITIES	TRANSCONTINENTAL INC	CDN COMMERCIAL PRINTING	468,827.52	-291,375.75
06/30/2010	EQUITIES	TRANSDIGM GROUP INC	AEROSPACE & DEFENSE	8,030,642.13	1,709,417.33
06/30/2010	EQUITIES	TRANSDIGM GROUP INC	AEROSPACE & DEFENSE	67,869.90	18,127.90
06/30/2010	EQUITIES	TRANSEND SVCS INC COM NEW	HEALTH CARE TECHNOLOGY	1,687.50	-8.75
06/30/2010	EQUITIES	TRANSEND SVCS INC COM NEW	HEALTH CARE TECHNOLOGY	106,177.50	-15,149.80
06/30/2010	EQUITIES	TRANSFIELD SERVICES NPV	AUSTRALIA	2,677,630.85	-2,568,675.40
06/30/2010	EQUITIES	TRANSFORCE INC NEW	CDN TRUCKING	1,042,236.81	246,709.93
06/30/2010	EQUITIES	TRANSOCEAN LTD ZUG NAMEN-AKT	SWITZERLAND	9,001,919.00	-4,409,657.20
06/30/2010	EQUITIES	TRANSPACIFIC INDS GRP LTD NPV	AUSTRALIA	525,165.87	-211,887.38
06/30/2010	EQUITIES	TRANSURBAN GROUP NPV	AUSTRALIA	2,683,024.68	-894,208.24
06/30/2010	EQUITIES	TRANSURBAN GROUP NPV	AUSTRALIA	235,698.07	0.00
06/30/2010	EQUITIES	TRAVELERS COS INC/THE	PROPERTY & CASUALTY INS	223,547.36	0.00
06/30/2010	EQUITIES	TRAVELERS COS INC/THE	PROPERTY & CASUALTY INS	743,625.75	153,234.88
06/30/2010	EQUITIES	TRAVELERS COS INC/THE	PROPERTY & CASUALTY INS	109,946,537.25	17,674,080.18
06/30/2010	EQUITIES	TRAVELSKY TECHNOLOGY CL H CNY1	CHINA	195,838.63	0.00
06/30/2010	EQUITIES	TRAVELZOO INC	INTERNET SOFTWARE & SVCS	34,564.96	665.29
06/30/2010	EQUITIES	TRAVIS PERKINS ORD GBP0.10	CONSTRUCTION & MATERIALS	19,255,913.62	-4,765,958.53

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TREDEGAR CORP COM	INDUSTRIAL CONGLOMERATES	16,081.88	2,545.97
06/30/2010	EQUITIES	TREDEGAR CORP COM	INDUSTRIAL CONGLOMERATES	1,594,674.64	-84,138.42
06/30/2010	EQUITIES	TREE COM INC COM	THRIFTS & MTG FINANCE	6.32	-2.80
06/30/2010	EQUITIES	TREEHOUSE FOODS INC	PACKAGED FOODS & MEATS	5,581,935.00	2,036,730.79
06/30/2010	EQUITIES	TREEHOUSE FOODS INC	PACKAGED FOODS & MEATS	52,006.74	21,470.15
06/30/2010	EQUITIES	TRELLEBORG AB 'B' NPV	SWEDEN	1,847,760.74	-514,295.32
06/30/2010	EQUITIES	TREND MICRO INC JPY50	SERVICES	135,621.00	0.00
06/30/2010	EQUITIES	TREND MICRO INC JPY50	SERVICES	5,410,365.97	-1,542,540.90
06/30/2010	EQUITIES	TRENNO(SOCIETA) SPA ITL1000	ITALY	891,918.28	-338,882.38
06/30/2010	EQUITIES	TREVI FINANZIARIA EUR0.50	ITALY	1,673,023.89	496,199.33
06/30/2010	EQUITIES	TREX INC COM	BUILDING PRODUCTS	12,054.00	4,596.00
06/30/2010	EQUITIES	TREX INC COM	BUILDING PRODUCTS	588,275.38	-409,765.01
06/30/2010	EQUITIES	TRI-STAGE INC NPV	SERVICES	67,770.37	-26,381.75
06/30/2010	EQUITIES	TRIAN ACQUISITION I COPR COM	OTHER	0.00	0.00
06/30/2010	EQUITIES	TRIANGLE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	232,653.42	42,320.65
06/30/2010	EQUITIES	TRIANGLE CAP CORP COM	ASSET MGMT & CUSTODY BNKS	5,688.00	1,115.50
06/30/2010	EQUITIES	TRIBAL GROUP ORD GBP0.05	SUPPORT SERVICES	2,325.49	-1,473.76
06/30/2010	EQUITIES	TRICO BANCSHARES	REGIONAL BANKS	9,074.48	1,634.80
06/30/2010	EQUITIES	TRICO BANCSHARES	REGIONAL BANKS	265,208.45	-56,057.85
06/30/2010	EQUITIES	TRIDENT MICROSYSTEMS INC COM	SEMICONDUCTORS	209,486.92	-555,781.43
06/30/2010	EQUITIES	TRIDENT MICROSYSTEMS INC COM	SEMICONDUCTORS	4,231.60	-1,085.01
06/30/2010	EQUITIES	TRIFAST ORD 5P	CONSTRUCTION & MATERIALS	12,513.41	-23,259.46
06/30/2010	EQUITIES	TRIGANO EUR4.2568	FRANCE	136,576.36	24,997.69
06/30/2010	EQUITIES	TRIMAS CORP COM NEW	INDUSTRIAL MACHINERY	8,855.73	6,624.18
06/30/2010	EQUITIES	TRIMAS CORP COM NEW	INDUSTRIAL MACHINERY	637,827.45	312,243.79
06/30/2010	EQUITIES	TRIMBLE NAV LTD	ELECTRC MANUFACTNG SVCS	13,569,220.00	2,061,662.21
06/30/2010	EQUITIES	TRIMBLE NAV LTD	ELECTRC MANUFACTNG SVCS	111,300.00	36,697.49
06/30/2010	EQUITIES	TRINIDAD DRILLING LTD	CDN OIL & GAS DRILLING	962,690.44	-33,653.18
06/30/2010	EQUITIES	TRINITY INDUSTRIES INC	CONSTR,FARM MACH & HVY TR	3,862,162.60	-2,468,839.03
06/30/2010	EQUITIES	TRINITY INDUSTRIES INC	CONSTR,FARM MACH & HVY TR	48,552.80	7,233.60
06/30/2010	EQUITIES	TRINITY INDUSTRIES INC	CONSTR,FARM MACH & HVY TR	14,319.75	0.00
06/30/2010	EQUITIES	TRINITY MIRROR ORD 10P	MEDIA	301,131.13	-2,379,944.27
06/30/2010	EQUITIES	TRIPLE-S MANAGEMENT CORP	MANAGED HEALTH CARE	7,883.75	1,810.50
06/30/2010	EQUITIES	TRIPLE-S MANAGEMENT CORP	MANAGED HEALTH CARE	770,214.55	72,785.26
06/30/2010	EQUITIES	TRIPOD TECHNOLOGY TWD10	TAIWAN	3,503,487.58	175,775.42
06/30/2010	EQUITIES	TRIQUINT SEMICONDUCTOR INC COM	SEMICONDUCTORS	33,391.15	10,110.25
06/30/2010	EQUITIES	TRIQUINT SEMICONDUCTOR INC COM	SEMICONDUCTORS	6,039,117.89	513,954.71
06/30/2010	EQUITIES	TRIUMPH GROUP INC COM NEW	AEROSPACE & DEFENSE	1,633,501.08	719,790.54
06/30/2010	EQUITIES	TRIUMPH GROUP INC COM NEW	AEROSPACE & DEFENSE	40,977.45	17,810.40
06/30/2010	EQUITIES	TRIVENI ENGINEERING & INDUS	INDIA	100,003.69	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TROPICANA ENTMT INC COM	CASINOS & GAMING	395,913.08	0.00
06/30/2010	EQUITIES	TRUE CORP PLC THB10	THAILAND	1,642,844.86	313,736.03
06/30/2010	EQUITIES	TRUE CORP PLC THB10	THAILAND	424,525.28	24,286.57
06/30/2010	EQUITIES	TRUE RELIGION APPAREL INC	APPAREL ACCESS & LUXURY	22,158.28	48.68
06/30/2010	EQUITIES	TRUE RELIGION APPAREL INC	APPAREL ACCESS & LUXURY	1,043,513.74	87,958.67
06/30/2010	EQUITIES	TRUEBLUE INC COM	HUMAN RESOURCE & EMP SVCS	1,326,708.78	-212,286.29
06/30/2010	EQUITIES	TRUEBLUE INC COM	HUMAN RESOURCE & EMP SVCS	21,999.54	5,170.58
06/30/2010	EQUITIES	TRULY INTL HLDGS HKD0.10	HONG KONG	133,798.44	0.00
06/30/2010	EQUITIES	TRUSCO NAKAYAMA CORP Y50	MACHINERY	15,549.78	-1,475.16
06/30/2010	EQUITIES	TRUSTCO BK CORP N Y	THRIFTS & MTG FINANCE	18,839.14	152.98
06/30/2010	EQUITIES	TRUSTCO BK CORP N Y	THRIFTS & MTG FINANCE	907,532.30	-656,830.12
06/30/2010	EQUITIES	TRUSTMARK CORP	REGIONAL BANKS	2,694,337.02	-304,421.91
06/30/2010	EQUITIES	TRUSTMARK CORP	REGIONAL BANKS	56,463.84	3,933.08
06/30/2010	EQUITIES	TRUWORTHS INTL ZAR0.00015	SOUTH AFRICA	18,083,212.96	8,488,002.64
06/30/2010	EQUITIES	TRW AUTOMOTIVE HLDGS CORP	AUTO PARTS & EQUIPMENT	5,483,728.14	881,365.28
06/30/2010	EQUITIES	TRW AUTOMOTIVE HLDGS CORP	AUTO PARTS & EQUIPMENT	59,413.35	35,360.35
06/30/2010	EQUITIES	TRW AUTOMOTIVE HLDGS CORP	AUTO PARTS & EQUIPMENT	7,003.28	0.00
06/30/2010	EQUITIES	TRYG A/S	DENMARK	69,328.88	0.00
06/30/2010	EQUITIES	TRYG A/S	DENMARK	529,503.14	-139,167.79
06/30/2010	EQUITIES	TS TECH CO LTD NPV	OTHER PRODUCTS	609.98	0.00
06/30/2010	EQUITIES	TSANN KUEN (CHINA) 'B' CNY1	CHINA	144,260.74	-13,711.95
06/30/2010	EQUITIES	TSANN KUEN ENTERPRISE CO TWD10	TAIWAN	1,009,805.91	129,286.73
06/30/2010	EQUITIES	TSH RESOURCES BERHAD MYR0.50	MALAYSIA	49,506.51	0.00
06/30/2010	EQUITIES	TSINGTAO BREWERY CO SER 'H'	CHINA	56,752.54	0.00
06/30/2010	EQUITIES	TSUBAKIMOTO CHAIN CO Y50	MACHINERY	1,252,766.65	-122,549.45
06/30/2010	EQUITIES	TSUKUBA BANK LTD	BANKS	27,347.72	-4,662.56
06/30/2010	EQUITIES	TSUMURA & CO Y50	PHARMACEUTICAL	-61,811.54	-92,761.18
06/30/2010	EQUITIES	TSUMURA & CO Y50	PHARMACEUTICAL	94,185.38	0.00
06/30/2010	EQUITIES	TSURUMI MFG CO JPY50	MACHINERY	13,334.84	310.06
06/30/2010	EQUITIES	TSUTSUMI JEWELRY CO LTD	OTHER PRODUCTS	936,503.74	-64,423.09
06/30/2010	EQUITIES	TSUZUKI DENKI K Y50	RETAIL TRADE	54,266.02	-6,391.05
06/30/2010	EQUITIES	TT ELECTRONICS ORD GBP0.25	INDUSTRIAL ENGINEERING	1,330,223.89	-668,095.29
06/30/2010	EQUITIES	TT ELECTRONICS ORD GBP0.25	INDUSTRIAL ENGINEERING	4,816.78	375.62
06/30/2010	EQUITIES	TTET UNION CORP TWD10	TAIWAN	345,081.93	-3,942.85
06/30/2010	EQUITIES	TTM TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	16,634.50	2,442.23
06/30/2010	EQUITIES	TTM TECHNOLOGIES INC	ELECTRC MANUFACTNG SVCS	1,517,406.50	-134,001.43
06/30/2010	EQUITIES	TUAN SING HOLDINGS SGD0.25	SINGAPORE	25,021.00	-4,474.98
06/30/2010	EQUITIES	TUESDAY MORNING CORP COM NEW	GENERAL MERCHANDISE STORE	2,824.92	35.40
06/30/2010	EQUITIES	TUESDAY MORNING CORP COM NEW	GENERAL MERCHANDISE STORE	438,732.42	-838,398.98
06/30/2010	EQUITIES	TUI AG NPV (REGISTERED)	GERMANY	342,048.40	60,261.05

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TUI AG NPV (REGISTERED)	GERMANY	62,024.37	0.00
06/30/2010	EQUITIES	TUI AG NPV (REGISTERED)	GERMANY	10,497,510.70	2,172,375.46
06/30/2010	EQUITIES	TUI TRAVEL PLC ORD GBP0	TRAVEL & LEISURE	2,981,536.57	-117,876.15
06/30/2010	EQUITIES	TUI TRAVEL PLC ORD GBP0	TRAVEL & LEISURE	88,767.27	0.00
06/30/2010	EQUITIES	TULIP IT SERVICES LTD INR10	INDIA	58,328.75	0.00
06/30/2010	EQUITIES	TULLETT PREBON PLC GBP0.25	FINANCIAL SERVICES	1,965,660.75	-442,317.24
06/30/2010	EQUITIES	TULLOW OIL PLC ORD GBP0.10	OIL & GAS PRODUCERS	26,297,945.80	3,177,253.71
06/30/2010	EQUITIES	TULLOW OIL PLC ORD GBP0.10	OIL & GAS PRODUCERS	670,205.01	0.00
06/30/2010	EQUITIES	TUNAS RIDEAN IDR100	INDONESIA	383,561.78	101,197.14
06/30/2010	EQUITIES	TUNISIE PROFILES ALUMINIS -RTS	TUNISIA	7,560.88	1,160.74
06/30/2010	EQUITIES	TUNISIE PROFILES ALUMINIUM	TUNISIA	249,093.66	7,277.34
06/30/2010	EQUITIES	TUPPERWARE BRANDS CORP COM	HOUSEWARES & SPECIALTIES	7,883,532.80	3,017,213.68
06/30/2010	EQUITIES	TUPPERWARE BRANDS CORP COM	HOUSEWARES & SPECIALTIES	79,839.10	31,577.26
06/30/2010	EQUITIES	TUPRAS(T PETR REF) TRY1	TURKEY	14,771,562.60	4,257,649.65
06/30/2010	EQUITIES	TURK EKONOMI BANKA TRY1	TURKEY	83,491.04	0.00
06/30/2010	EQUITIES	TURK HAVA YOLLARI TRY1	TURKEY	6,274,905.65	4,127,746.81
06/30/2010	EQUITIES	TURK TELEKOMUNIKASYON AS	TURKEY	891,592.13	0.00
06/30/2010	EQUITIES	TURKCELL ILETISIM TRY1	TURKEY	15,876,537.54	-348,792.45
06/30/2010	EQUITIES	TURKIYE GARANTI BANKASI	TURKEY	40,282,287.58	6,210,965.65
06/30/2010	EQUITIES	TURKIYE HALK BANKASI	TURKEY	1,416,010.13	0.00
06/30/2010	EQUITIES	TURKIYE VAKIFLAR BANKASI	TURKEY	6,718,541.59	967,850.96
06/30/2010	EQUITIES	TURKIYE VAKIFLAR BANKASI	TURKEY	362,852.76	150,128.24
06/30/2010	EQUITIES	TUTOR PERINI CORP	CONSTRUCTION & ENGINEERNG	24,621.12	-6,454.08
06/30/2010	EQUITIES	TUTOR PERINI CORP	CONSTRUCTION & ENGINEERNG	3,046,031.36	-753,665.21
06/30/2010	EQUITIES	TV ASAHI CORP JPY5000	INFORMATN & COMMUNICATION	682,445.45	-59,627.54
06/30/2010	EQUITIES	TV AZTECA CPO'S REP 1A 1DA 1DL	MEXICO	242,043.72	0.00
06/30/2010	EQUITIES	TW TELECOM INC COM	ALTERNATIVE CARRIERS	10,744,088.40	2,974,222.80
06/30/2010	EQUITIES	TW TELECOM INC COM	ALTERNATIVE CARRIERS	80,681.16	25,534.30
06/30/2010	EQUITIES	TWIN BUTTE ENERGY LTD	CDN OIL & GAS EXPL & PROD	14,627.58	1,160.46
06/30/2010	EQUITIES	TWIN DISC INC COM	CONSTR,FARM MACH & HVY TR	129,924.32	-42,701.15
06/30/2010	EQUITIES	TWIN DISC INC COM	CONSTR,FARM MACH & HVY TR	4,055.52	1,510.11
06/30/2010	EQUITIES	TWO HARBORS INVESTMENT CORP	MORTGAGE REITS	429.00	-21.50
06/30/2010	EQUITIES	TWO HARBORS INVESTMENT CORP	MORTGAGE REITS	167,824.80	-7,927.67
06/30/2010	EQUITIES	TYCO INTERNATIONAL LTD SHS	SWITZERLAND	551,349.50	-28,520.93
06/30/2010	EQUITIES	TYCO INTERNATIONAL LTD SHS	SWITZERLAND	59,792,954.91	780,911.33
06/30/2010	EQUITIES	TYCO INTERNATIONAL LTD SHS	SWITZERLAND	159,425.64	0.00
06/30/2010	EQUITIES	TYK CORPORATION JPY50	CONSTRUCTION	32,546.05	-9,132.07
06/30/2010	EQUITIES	TYLER TECHNOLOGIES INC	APPLICATION SOFTWARE	23,574.88	-2,005.08
06/30/2010	EQUITIES	TYLER TECHNOLOGIES INC	APPLICATION SOFTWARE	1,384,632.32	308,861.68
06/30/2010	EQUITIES	TYSAN HOLDINGS ORD HK\$0.10	HONG KONG	9,831.58	-8.08

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	TYSON FOODS INC	PACKAGED FOODS & MEATS	162,654.36	26,794.80
06/30/2010	EQUITIES	TYSON FOODS INC	PACKAGED FOODS & MEATS	50,725.25	0.00
06/30/2010	EQUITIES	TYSON FOODS INC	PACKAGED FOODS & MEATS	32,748,350.91	2,639,249.47
06/30/2010	EQUITIES	U S AWYS GROUP INC	AIRLINES	-542,869.11	-3,213,285.81
06/30/2010	EQUITIES	U S AWYS GROUP INC	AIRLINES	41,543.25	29,046.50
06/30/2010	EQUITIES	U S ENERGY CORP WYO	DIV METALS & MINING	24,210.75	-1,464.37
06/30/2010	EQUITIES	U S GOLD CORP PAR \$0.10	GOLD	914,114.58	332,505.58
06/30/2010	EQUITIES	U S GOLD CORP PAR \$0.10	GOLD	5,511.00	-316.00
06/30/2010	EQUITIES	U S PHYSICAL THERAPY INC	HEALTH CARE FACILITIES	4,169.36	753.35
06/30/2010	EQUITIES	U S PHYSICAL THERAPY INC	HEALTH CARE FACILITIES	506,146.80	61,774.39
06/30/2010	EQUITIES	U STORE IT TR	SPECIALIZED REITS	1,936,802.50	-283,437.94
06/30/2010	EQUITIES	U STORE IT TR	SPECIALIZED REITS	17,993.52	10,275.12
06/30/2010	EQUITIES	U-MING MARINE TWD10	TAIWAN	375,197.65	0.00
06/30/2010	EQUITIES	U-SHIN Y50	LAND TRANSPORTATION	117,118.86	28,559.98
06/30/2010	EQUITIES	UAC OF NIGERIA NGN0.50	NIGERIA	760,907.33	162,267.96
06/30/2010	EQUITIES	UAL CORP COM NEW	AIRLINES	7,136,581.60	2,530,432.15
06/30/2010	EQUITIES	UAL CORP COM NEW	AIRLINES	109,790.40	79,368.02
06/30/2010	EQUITIES	UAL CORP COM NEW	AIRLINES	8,934.48	0.00
06/30/2010	EQUITIES	UBE INDUSTRIES Y50	CHEMICALS	117,213.94	0.00
06/30/2010	EQUITIES	UBE INDUSTRIES Y50	CHEMICALS	3,041,030.45	-885,080.50
06/30/2010	EQUITIES	UBI BANCA SCPA EUR2.5	ITALY	2,789,192.72	-3,242,971.49
06/30/2010	EQUITIES	UBI BANCA SCPA EUR2.5	ITALY	269,288.50	0.00
06/30/2010	EQUITIES	UBS AG CHF0.1 (POST	SWITZERLAND	2,474,345.75	0.00
06/30/2010	EQUITIES	UBS AG CHF0.1 (POST	SWITZERLAND	65,634,692.36	-40,331,323.76
06/30/2010	EQUITIES	UCB S A NPV	BELGIUM	1,525,195.32	-478,229.88
06/30/2010	EQUITIES	UCB S A NPV	BELGIUM	167,857.51	0.00
06/30/2010	EQUITIES	UCHIDA YOKO CO Y50	OTHER PRODUCTS	212,001.36	-120,499.44
06/30/2010	EQUITIES	UCO BANK INR10	INDIA	202,147.24	-13,530.44
06/30/2010	EQUITIES	UDR INC COM REIT	RESIDENTIAL REITS	30,037.28	0.00
06/30/2010	EQUITIES	UDR INC COM REIT	RESIDENTIAL REITS	107,510.60	48,332.00
06/30/2010	EQUITIES	UDR INC COM REIT	RESIDENTIAL REITS	11,415,770.11	503,435.11
06/30/2010	EQUITIES	UEM LAND HOLDINGS MYR0.5	MALAYSIA	188,070.84	0.00
06/30/2010	EQUITIES	UEX CORP	CDN COAL/CONSUMABLE FUEL	-194,675.58	895,429.52
06/30/2010	EQUITIES	UGI CORP NEW COM	GAS UTILITIES	8,425,647.64	773,585.30
06/30/2010	EQUITIES	UGI CORP NEW COM	GAS UTILITIES	103,027.33	6,892.04
06/30/2010	EQUITIES	UGI CORP NEW COM	GAS UTILITIES	29,139.77	0.00
06/30/2010	EQUITIES	UGL LTD NPV	AUSTRALIA	1,289,188.53	-17,738.95
06/30/2010	EQUITIES	UIL HLDG CORP COM	ELECTRIC UTILITIES	21,439.00	3,654.28
06/30/2010	EQUITIES	UIL HLDG CORP COM	ELECTRIC UTILITIES	3,265,883.43	-337,844.50
06/30/2010	EQUITIES	UK COAL PLC GBP1	MINING	21,026.65	-44,315.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ULKER BISKUVI SANAYI AS TRY1	TURKEY	96,282.51	0.00
06/30/2010	EQUITIES	ULTA SALON COSMETICS &	SPECIALTY STORES	10,647.00	3,167.22
06/30/2010	EQUITIES	ULTA SALON COSMETICS &	SPECIALTY STORES	5,231,841.16	1,653,771.80
06/30/2010	EQUITIES	ULTIMATE SOFTWARE GROUP INC	APPLICATION SOFTWARE	1,200,178.64	514,379.21
06/30/2010	EQUITIES	ULTIMATE SOFTWARE GROUP INC	APPLICATION SOFTWARE	31,939.92	12,548.52
06/30/2010	EQUITIES	ULTRA CLEAN HLDGS INC	SEMICONDUCTOR EQUIPMENT	2,982.00	-95.00
06/30/2010	EQUITIES	ULTRA CLEAN HLDGS INC	SEMICONDUCTOR EQUIPMENT	-513,483.36	21,300.06
06/30/2010	EQUITIES	ULTRA ELECTRONIC HLDGS ORD 5P	AEROSPACE & DEFENCE	4,970,266.60	1,043,657.85
06/30/2010	EQUITIES	ULTRA PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	196,912.50	-11,370.04
06/30/2010	EQUITIES	ULTRA PETROLEUM CORP	CDN OIL & GAS EXPL & PROD	16,349,490.00	-2,638,476.72
06/30/2010	EQUITIES	ULTRAPAR PARTICIPACOES SA NEW	BRAZIL	31,087,556.95	7,581,784.74
06/30/2010	EQUITIES	ULTRAPETROL BAHAMAS LIMITED	MARINE	234,652.05	-141,402.76
06/30/2010	EQUITIES	ULTRAPETROL BAHAMAS LIMITED	MARINE	5,006.85	-193.32
06/30/2010	EQUITIES	ULTRATECH INC COM	SEMICONDUCTOR EQUIPMENT	1,958,127.04	183,077.89
06/30/2010	EQUITIES	ULTRATECH INC COM	SEMICONDUCTOR EQUIPMENT	14,366.41	3,547.74
06/30/2010	EQUITIES	UMB FINL CORP	REGIONAL BANKS	44,717.00	-4,122.07
06/30/2010	EQUITIES	UMB FINL CORP	REGIONAL BANKS	1,749,989.49	-58,747.51
06/30/2010	EQUITIES	UMECO ORD 25P	AEROSPACE & DEFENCE	237,548.07	-171,131.13
06/30/2010	EQUITIES	UMH PPTYS INC COM	RESIDENTIAL REITS	36,825.99	6,484.26
06/30/2010	EQUITIES	UMICORE NPV	BELGIUM	12,567,445.91	109,930.95
06/30/2010	EQUITIES	UMICORE NPV	BELGIUM	174,950.05	0.00
06/30/2010	EQUITIES	UMPQUA HLDGS CORP COM	REGIONAL BANKS	38,856.10	7,876.37
06/30/2010	EQUITIES	UMPQUA HLDGS CORP COM	REGIONAL BANKS	4,048,113.82	-1,049,853.25
06/30/2010	EQUITIES	UMS HOLDINGS LTD SGD0.05	SINGAPORE	40,863.83	-22,571.24
06/30/2010	EQUITIES	UNDER ARMOUR INC CL A	APPAREL ACCESS & LUXURY	40,749.90	12,287.70
06/30/2010	EQUITIES	UNDER ARMOUR INC CL A	APPAREL ACCESS & LUXURY	3,563,727.84	206,215.62
06/30/2010	EQUITIES	UNI-CHARM CORP NPV	CHEMICALS	236,505.74	0.00
06/30/2010	EQUITIES	UNI-CHARM CORP NPV	CHEMICALS	6,281,639.10	798,118.83
06/30/2010	EQUITIES	UNI-PRESIDENT ENTERPRISES CORP	TAIWAN	636,521.93	0.00
06/30/2010	EQUITIES	UNIBAIL-RODAMCO SE EUR5	FRANCE	22,984,577.23	1,597,798.59
06/30/2010	EQUITIES	UNIBAIL-RODAMCO SE EUR5	FRANCE	761,067.58	0.00
06/30/2010	EQUITIES	UNICA CORP	APPLICATION SOFTWARE	5,134.88	2,755.04
06/30/2010	EQUITIES	UNICA CORP	APPLICATION SOFTWARE	99,210.48	25,241.49
06/30/2010	EQUITIES	UNICHARM PETCARE C NPV	RETAIL TRADE	699.23	0.00
06/30/2010	EQUITIES	UNICREDIT EUR0.50	ITALY	62,687,698.99	-41,680,623.77
06/30/2010	EQUITIES	UNICREDIT EUR0.50	ITALY	1,771,080.34	0.00
06/30/2010	EQUITIES	UNIDEN CORP NPV	INFORMATN & COMMUNICATION	155,610.80	-226,671.61
06/30/2010	EQUITIES	UNIFI INC	TEXTILES	12,174.34	7,660.49
06/30/2010	EQUITIES	UNIFI INC	TEXTILES	154,977.40	1,615.46
06/30/2010	EQUITIES	UNIFIRST CORP	APPAREL ACCESS & LUXURY	1,450,813.48	53,233.73

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNIFIRST CORP	APPAREL ACCESS & LUXURY	27,535.94	6,518.75
06/30/2010	EQUITIES	UNILEVER GHANA NPV	GHANA	155,340.31	4,067.74
06/30/2010	EQUITIES	UNILEVER INDONESIA IDR10	INDONESIA	868,485.59	0.00
06/30/2010	EQUITIES	UNILEVER NIGERIA PLC NGNA0.50	NIGERIA	746,567.43	97,140.01
06/30/2010	EQUITIES	UNILEVER NV CVA EUR0.16	NETHERLANDS	82,019,708.39	12,079,535.08
06/30/2010	EQUITIES	UNILEVER NV CVA EUR0.16	NETHERLANDS	2,309,159.53	0.00
06/30/2010	EQUITIES	UNILEVER PAKISTAN PKR50	PAKISTAN	1,635,311.37	524,114.73
06/30/2010	EQUITIES	UNILEVER PLC	FOOD PRODUCERS	430,745.44	0.00
06/30/2010	EQUITIES	UNILEVER PLC ORD GBP0.031111	FOOD PRODUCERS	1,747,857.65	0.00
06/30/2010	EQUITIES	UNILEVER PLC ORD GBP0.031111	FOOD PRODUCERS	46,265,829.48	7,064,939.07
06/30/2010	EQUITIES	UNILIFE CORP	HEALTH CARE SUPPLIES	873.00	-189.00
06/30/2010	EQUITIES	UNILIFE CORP	HEALTH CARE SUPPLIES	19,543.56	-4,151.16
06/30/2010	EQUITIES	UNIMICRON TECHNOLO TWD10	TAIWAN	6,366,837.30	-150,028.08
06/30/2010	EQUITIES	UNION BANK OF THE PHILLIPINES	PHILIPPINES	4,034.08	517.39
06/30/2010	EQUITIES	UNION BK OF ISRAEL ILS0.01	ISRAEL	69,596.00	-472.76
06/30/2010	EQUITIES	UNION BNK OF INDIA INR10	INDIA	4,237,967.77	1,989,926.54
06/30/2010	EQUITIES	UNION DRILLING INC COM	OIL & GAS DRILLING	6,518.33	-3,765.34
06/30/2010	EQUITIES	UNION DRILLING INC COM	OIL & GAS DRILLING	192,006.97	-91,862.44
06/30/2010	EQUITIES	UNION FIRST MKT BANKSHARES COR	REGIONAL BANKS	203,577.30	-122,754.25
06/30/2010	EQUITIES	UNION FIRST MKT BANKSHARES COR	REGIONAL BANKS	6,571.36	-1,817.04
06/30/2010	EQUITIES	UNION INVESTMENT CORP	JORDAN	267,152.45	-40,236.73
06/30/2010	EQUITIES	UNION NATIONAL BANK AED1	UNITED ARAB EMIRATES	465,552.22	-87,278.19
06/30/2010	EQUITIES	UNION PACIFIC CORP	RAILROADS	103,936,595.25	38,670,106.92
06/30/2010	EQUITIES	UNION PACIFIC CORP	RAILROADS	1,099,299.24	378,476.39
06/30/2010	EQUITIES	UNION PACIFIC CORP	RAILROADS	320,004.70	0.00
06/30/2010	EQUITIES	UNION PACIFIC CORP	RAILROADS	268,563.48	0.00
06/30/2010	EQUITIES	UNION TOOL CO Y50	MACHINERY	164,539.30	-87,649.82
06/30/2010	EQUITIES	UNIPAPEL SA EUR1.5	SPAIN	38,548.52	-48,755.34
06/30/2010	EQUITIES	UNIPETROL SHS CZK100	CZECH REPUBLIC	70,844.83	0.00
06/30/2010	EQUITIES	UNIPOL	ITALY	43,006.73	-6,876.46
06/30/2010	EQUITIES	UNIPOL GRUPPO FINANZIA - RTS	EURO	3,367.50	3,367.50
06/30/2010	EQUITIES	UNIPRES CORP JPY50	TRANSPORTATION EQUIPMENT	747,342.89	170,829.85
06/30/2010	EQUITIES	UNIPRES CORP JPY50	TRANSPORTATION EQUIPMENT	53,599.28	2,747.13
06/30/2010	EQUITIES	UNIQA VERSICHERUNGEN AG NPV	AUSTRIA	668,068.84	-505,621.37
06/30/2010	EQUITIES	UNISEM (M) BHD MYR0.50	MALAYSIA	439,778.81	2,548.24
06/30/2010	EQUITIES	UNISOURCE ENERGY CORP COM	ELECTRIC UTILITIES	42,493.44	7,237.12
06/30/2010	EQUITIES	UNISOURCE ENERGY CORP COM	ELECTRIC UTILITIES	3,679,213.62	196,634.79
06/30/2010	EQUITIES	UNISYS CORP	IT CONSULTNG & OTHER SVCS	3,745,667.22	-4,799,964.43
06/30/2010	EQUITIES	UNISYS CORP	IT CONSULTNG & OTHER SVCS	24,979.99	2,116.52
06/30/2010	EQUITIES	UNIT CORP COM	OIL & GAS DRILLING	54,755.91	13,382.08



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNIT CORP COM	OIL & GAS DRILLING	16,725.55	0.00
06/30/2010	EQUITIES	UNIT CORP COM	OIL & GAS DRILLING	12,605,143.32	-206,425.81
06/30/2010	EQUITIES	UNIT 4 NV	NETHERLANDS	524,861.59	-4,520.32
06/30/2010	EQUITIES	UNITECH LIMITED INR2	INDIA	8,310,327.40	-1,082,159.33
06/30/2010	EQUITIES	UNITECH PRINTED CIRCUIT BOARD	TAIWAN	91,340.01	0.00
06/30/2010	EQUITIES	UNITED AMER INDTY LTD CL A	IRELAND	6,653.44	2,591.64
06/30/2010	EQUITIES	UNITED AMER INDTY LTD CL A	IRELAND	299,802.24	-70,768.65
06/30/2010	EQUITIES	UNITED BANK FOR AFRICA NGN0.50	NIGERIA	4,065,594.81	0.00
06/30/2010	EQUITIES	UNITED BANK LIMITE PKR10	PAKISTAN	563,235.11	-57,781.32
06/30/2010	EQUITIES	UNITED BANKSHARES INC W VA	REGIONAL BANKS	36,311.52	5,767.30
06/30/2010	EQUITIES	UNITED BANKSHARES INC W VA	REGIONAL BANKS	2,988,282.96	-135,150.40
06/30/2010	EQUITIES	UNITED CAP CORP	INDUSTRIAL CONGLOMERATES	15,573.58	1,671.56
06/30/2010	EQUITIES	UNITED CAP CORP	INDUSTRIAL CONGLOMERATES	2,441.00	310.20
06/30/2010	EQUITIES	UNITED CMNTY BKS BLAIRSVLE GA	REGIONAL BANKS	12,185.75	-5,972.76
06/30/2010	EQUITIES	UNITED CMNTY BKS BLAIRSVLE GA	REGIONAL BANKS	519,033.95	-674,280.25
06/30/2010	EQUITIES	UNITED ENGINEERS ORD STK SG\$1	SINGAPORE	204,204.57	-128,560.25
06/30/2010	EQUITIES	UNITED FINL BANCORP INC MD COM	THRIFTS & MTG FINANCE	2,934.75	9.59
06/30/2010	EQUITIES	UNITED FINL BANCORP INC MD COM	THRIFTS & MTG FINANCE	1,358,734.65	69,272.97
06/30/2010	EQUITIES	UNITED FIRE & CASUALTY	PROPERTY & CASUALTY INS	861,555.58	-126,394.45
06/30/2010	EQUITIES	UNITED FIRE & CASUALTY	PROPERTY & CASUALTY INS	13,319.04	1,680.00
06/30/2010	EQUITIES	UNITED INTEGRATION SERVICES CO	TAIWAN	166,516.14	0.00
06/30/2010	EQUITIES	UNITED INTERNET AG NPV REGD	GERMANY	731,284.80	-372,099.86
06/30/2010	EQUITIES	UNITED INTERNET AG NPV REGD	GERMANY	67,637.21	0.00
06/30/2010	EQUITIES	UNITED KINGDOM EQUITY FUTURES	UNITED KINGDOM FINCL FUT	-51,159.65	0.00
06/30/2010	EQUITIES	UNITED KINGDOM EQUITY FUTURES	UNITED KINGDOM FINCL FUT	-153,792.74	0.00
06/30/2010	EQUITIES	UNITED LABORATORIES LIMITED	HONG KONG	1,429,092.79	544,304.66
06/30/2010	EQUITIES	UNITED MICRO ELECTRONICS TW\$10	TAIWAN	17,726,522.50	4,006,807.97
06/30/2010	EQUITIES	UNITED MICRO ELECTRONICS TW\$10	TAIWAN	704,738.35	304,483.42
06/30/2010	EQUITIES	UNITED NATURAL FOODS INC	FOOD DISTRIBUTORS	43,804.08	8,996.28
06/30/2010	EQUITIES	UNITED NATURAL FOODS INC	FOOD DISTRIBUTORS	8,235,196.92	2,190,294.83
06/30/2010	EQUITIES	UNITED ONLINE INC COM	INTERNET SOFTWARE & SVCS	2,086,306.56	-712,704.16
06/30/2010	EQUITIES	UNITED ONLINE INC COM	INTERNET SOFTWARE & SVCS	15,068.16	-1,824.26
06/30/2010	EQUITIES	UNITED OVERSEAS BANK SG\$1	SINGAPORE	879,487.48	0.00
06/30/2010	EQUITIES	UNITED OVERSEAS BANK SG\$1	SINGAPORE	14,708,565.82	223,534.22
06/30/2010	EQUITIES	UNITED PARCEL SERVICE INC	AIR FREIGHT & LOGISTICS	1,259,203.26	157,774.50
06/30/2010	EQUITIES	UNITED PARCEL SERVICE INC	AIR FREIGHT & LOGISTICS	127,425,407.84	-23,634,544.56
06/30/2010	EQUITIES	UNITED RENTALS INC COM	TRADING COS & DISTRIBUTOR	2,175,539.64	-316,240.00
06/30/2010	EQUITIES	UNITED RENTALS INC COM	TRADING COS & DISTRIBUTOR	23,113.60	11,135.20
06/30/2010	EQUITIES	UNITED SEC BANCSHARES CDT SHS	REGIONAL BANKS	241.34	0.00
06/30/2010	EQUITIES	UNITED STATES	US RIGHTS AND WARRANTS	533.76	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNITED STATES CELLULAR CORP	WIRELESS TELECOMM SVCS	2,196,216.65	-1,008,462.01
06/30/2010	EQUITIES	UNITED STATES CELLULAR CORP	WIRELESS TELECOMM SVCS	19,752.00	-245.97
06/30/2010	EQUITIES	UNITED STATES CELLULAR CORP	WIRELESS TELECOMM SVCS	6,669.01	0.00
06/30/2010	EQUITIES	UNITED STATES MARINE	MARINE	393,315.55	393,315.55
06/30/2010	EQUITIES	UNITED STATES STEEL CORP	STEEL	20,950,922.70	-3,686,531.05
06/30/2010	EQUITIES	UNITED STATES STEEL CORP	STEEL	46,526.53	0.00
06/30/2010	EQUITIES	UNITED STATES STEEL CORP	STEEL	169,658.55	25,485.44
06/30/2010	EQUITIES	UNITED STATIONERS INC COM	OFFICE SERVICES/SUPP	34,969.74	12,461.22
06/30/2010	EQUITIES	UNITED STATIONERS INC COM	OFFICE SERVICES/SUPP	3,978,107.51	864,670.70
06/30/2010	EQUITIES	UNITED STS LIME & MINERALS INC	CONSTRUCTION MATERIALS	23,420.16	753.92
06/30/2010	EQUITIES	UNITED TECHNOLOGIES CORP	AEROSPACE & DEFENSE	197,948,172.89	33,884,036.51
06/30/2010	EQUITIES	UNITED TECHNOLOGIES CORP	AEROSPACE & DEFENSE	1,847,014.05	354,315.66
06/30/2010	EQUITIES	UNITED TECHNOLOGIES CORP	AEROSPACE & DEFENSE	53,885.44	0.00
06/30/2010	EQUITIES	UNITED TECHNOLOGIES CORP	AEROSPACE & DEFENSE	522,617.04	0.00
06/30/2010	EQUITIES	UNITED THERAPEUTICS CORP DEL	BIOTECHNOLOGY	82,196.04	16,208.50
06/30/2010	EQUITIES	UNITED THERAPEUTICS CORP DEL	BIOTECHNOLOGY	10,823,227.02	1,761,906.84
06/30/2010	EQUITIES	UNITED TRACTORS TBK PT	INDONESIA	2,190,747.44	262,037.10
06/30/2010	EQUITIES	UNITED URBAN INVES UNITED	OTHER FINANCING BUSINESS	1,518,920.37	265,025.14
06/30/2010	EQUITIES	UNITED UTILITIES GROUP PLC	GAS WATER & MULTIUTILS	5,926,937.04	-1,860,438.55
06/30/2010	EQUITIES	UNITED UTILITIES GROUP PLC	GAS WATER & MULTIUTILS	281,921.44	0.00
06/30/2010	EQUITIES	UNITEDHEALTH GROUP INC	MANAGED HEALTH CARE	334,630.79	0.00
06/30/2010	EQUITIES	UNITEDHEALTH GROUP INC	MANAGED HEALTH CARE	1,010,443.60	32,376.89
06/30/2010	EQUITIES	UNITEDHEALTH GROUP INC	MANAGED HEALTH CARE	147,891,864.00	-42,836,851.49
06/30/2010	EQUITIES	UNITIL CORP	ELECTRIC UTILITIES	630,290.13	-4,455.47
06/30/2010	EQUITIES	UNITRIN INC COM	MULTI-LINE INSURANCE	3,759,257.60	-1,772,308.97
06/30/2010	EQUITIES	UNITRIN INC COM	MULTI-LINE INSURANCE	43,468.80	19,255.32
06/30/2010	EQUITIES	UNITRIN INC COM	MULTI-LINE INSURANCE	13,542.72	0.00
06/30/2010	EQUITIES	UNIVERSAL AMERICAN CORP	MANAGED HEALTH CARE	21,571.20	8,808.24
06/30/2010	EQUITIES	UNIVERSAL AMERICAN CORP	MANAGED HEALTH CARE	2,459,721.60	551,231.90
06/30/2010	EQUITIES	UNIVERSAL CORP VA	TOBACCO	1,987,769.60	-105,920.91
06/30/2010	EQUITIES	UNIVERSAL DISPLAY CORP COM	ELECTRONIC COMPONENTS	613,909.12	302,130.33
06/30/2010	EQUITIES	UNIVERSAL DISPLAY CORP COM	ELECTRONIC COMPONENTS	20,694.98	10,922.99
06/30/2010	EQUITIES	UNIVERSAL ELECTRS INC	CONSUMER ELECTRONICS	7,067.75	-1,326.00
06/30/2010	EQUITIES	UNIVERSAL ELECTRS INC	CONSUMER ELECTRONICS	370,233.69	-36,041.74
06/30/2010	EQUITIES	UNIVERSAL ENTERTAINMENT CORP	OTHER PRODUCTS	971.86	0.00
06/30/2010	EQUITIES	UNIVERSAL FST PRODS INC	BUILDING PRODUCTS	18,640.65	276.75
06/30/2010	EQUITIES	UNIVERSAL FST PRODS INC	BUILDING PRODUCTS	2,484,874.42	-520,769.14
06/30/2010	EQUITIES	UNIVERSAL HEALTH SVCS INC CL B	HEALTH CARE FACILITIES	10,882,745.30	3,702,495.74
06/30/2010	EQUITIES	UNIVERSAL HEALTH SVCS INC CL B	HEALTH CARE FACILITIES	112,618.80	28,653.38
06/30/2010	EQUITIES	UNIVERSAL HEALTH SVCS INC CL B	HEALTH CARE FACILITIES	33,145.69	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	UNIVERSAL HLTH RLTY SH BEN INT	SPECIALIZED REITS	14,362.11	370.75
06/30/2010	EQUITIES	UNIVERSAL HLTH RLTY SH BEN INT	SPECIALIZED REITS	1,600,459.56	29,950.38
06/30/2010	EQUITIES	UNIVERSAL INS HLDGS INC COM	PROPERTY & CASUALTY INS	22,651.02	-3,802.03
06/30/2010	EQUITIES	UNIVERSAL ROBINA CORP ORP PHP1	PHILIPPINES	145,110.50	47,630.14
06/30/2010	EQUITIES	UNIVERSAL SCIENTIFIC INDL	TAIWAN	153.67	0.00
06/30/2010	EQUITIES	UNIVERSAL STAINLESS & ALLOY	STEEL	5,884.32	700.36
06/30/2010	EQUITIES	UNIVERSAL STAINLESS & ALLOY	STEEL	130,910.13	-53,082.73
06/30/2010	EQUITIES	UNIVERSAL TECHNICAL INST INC	EDUCATION SERVICES	1,200,793.80	-97,389.00
06/30/2010	EQUITIES	UNIVERSAL TECHNICAL INST INC	EDUCATION SERVICES	21,110.52	8,215.60
06/30/2010	EQUITIES	UNIVERSAL TRUCKLOAD SVCS INC	TRUCKING	3,733.24	56.28
06/30/2010	EQUITIES	UNIVERSAL TRUCKLOAD SVCS INC	TRUCKING	68,925.64	-62,078.04
06/30/2010	EQUITIES	UNIVERSE CO LTD NPV	JAPAN	36,080.91	-3,205.73
06/30/2010	EQUITIES	UNIVERSE CO LTD NPV	JAPAN	11,237.46	127.48
06/30/2010	EQUITIES	UNIVERSO ONLINE SA PRF NPV	BRAZIL	1,058,542.74	219,641.88
06/30/2010	EQUITIES	UNIVEST CORP PA	REGIONAL BANKS	195,069.52	-90,400.76
06/30/2010	EQUITIES	UNIVEST CORP PA	REGIONAL BANKS	7,638.72	-1,120.52
06/30/2010	EQUITIES	UNUM GROUP	LIFE & HEALTH INSURANCE	237,658.40	59,907.44
06/30/2010	EQUITIES	UNUM GROUP	LIFE & HEALTH INSURANCE	74,866.21	0.00
06/30/2010	EQUITIES	UNUM GROUP	LIFE & HEALTH INSURANCE	25,084,787.70	4,685,837.07
06/30/2010	EQUITIES	UNY CO Y50	RETAIL TRADE	73,434.93	0.00
06/30/2010	EQUITIES	UNY CO Y50	RETAIL TRADE	695,954.01	-192,436.96
06/30/2010	EQUITIES	UOL GROUP LIMITED SGD1	SINGAPORE	994,247.83	-183,487.22
06/30/2010	EQUITIES	UOL GROUP LIMITED SGD1	SINGAPORE	64,232.12	0.00
06/30/2010	EQUITIES	UPC TECHNOLOGY CO TWD10	TAIWAN	154,341.88	-5,440.50
06/30/2010	EQUITIES	UPM-KYMMENE OY NPV	FINLAND	362,375.85	0.00
06/30/2010	EQUITIES	UPM-KYMMENE OY NPV	FINLAND	130,615.74	37,452.59
06/30/2010	EQUITIES	UPM-KYMMENE OY NPV	FINLAND	6,860,838.79	-1,158,876.47
06/30/2010	EQUITIES	UQM TECHNOLOGIES INC COM	ELECTRIC COMP & EQUIP	64,711.71	-11,029.62
06/30/2010	EQUITIES	UR ENERGY INC	CDN COAL/CONSUMABLE FUEL	30,069.49	2,206.12
06/30/2010	EQUITIES	URALKALI-SPON GDR-REG S	RUSSIA	409,138.67	0.00
06/30/2010	EQUITIES	URALS ENERGY PUBLIC CO	CYPRUS	66.62	0.00
06/30/2010	EQUITIES	URANIUM ENERGY CORP	COAL & CONSUMABLE FUEL	111,847.48	-14,887.98
06/30/2010	EQUITIES	URANIUM ONE INC	CDN COAL/CONSUMABLE FUEL	174,632.76	26,055.36
06/30/2010	EQUITIES	URBAN OUTFITTERS INC COM	APPAREL RETAIL	19,087,240.97	5,877,661.14
06/30/2010	EQUITIES	URBAN OUTFITTERS INC COM	APPAREL RETAIL	138,626.09	47,503.85
06/30/2010	EQUITIES	URS CORP NEW	CONSTRUCTION & ENGINEERNG	98,886.55	-25,180.26
06/30/2010	EQUITIES	URS CORP NEW	CONSTRUCTION & ENGINEERNG	34,236.74	0.00
06/30/2010	EQUITIES	URS CORP NEW	CONSTRUCTION & ENGINEERNG	11,450,535.20	-776,070.46
06/30/2010	EQUITIES	URSTADT BIDDLE PPTYS INC CL A	RETAIL REITS	1,236,991.49	25,696.28
06/30/2010	EQUITIES	URSTADT BIDDLE PPTYS INC CL A	RETAIL REITS	13,163.49	2,950.68

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	US AUTO PTS NETWORK INC COM	INTERNET RETAIL	28,200.00	2,871.41
06/30/2010	EQUITIES	US BANCORP DEL COM NEW	DIVERSIFIED BANKS	134,600,592.00	-19,003,724.88
06/30/2010	EQUITIES	US BANCORP DEL COM NEW	DIVERSIFIED BANKS	1,364,025.60	267,324.66
06/30/2010	EQUITIES	US BANCORP DEL COM NEW	DIVERSIFIED BANKS	445,119.90	0.00
06/30/2010	EQUITIES	US ECOLOGY INC	ENVIRON & FACILITIES SVCS	7,503.55	-1,781.90
06/30/2010	EQUITIES	US ECOLOGY INC	ENVIRON & FACILITIES SVCS	438,658.99	-191,799.90
06/30/2010	EQUITIES	US FINANCIAL FUTURES	US FINANCIAL FUTURES	-3,142.80	0.00
06/30/2010	EQUITIES	US INVESTIGATIONS SERVICES INC	OTHER	0.00	0.00
06/30/2010	EQUITIES	USA MOBILITY INC	WIRELESS TELECOMM SVCS	1,506,885.44	172,895.04
06/30/2010	EQUITIES	USA MOBILITY INC	WIRELESS TELECOMM SVCS	8,953.56	1,628.28
06/30/2010	EQUITIES	USA TECHNOLOGIES INC COM	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	USA TRUCK INC	TRUCKING	1,294,887.36	200,858.34
06/30/2010	EQUITIES	USANA HEALTH SCIENCES INC	PERSONAL PRODUCTS	439,163.66	50,106.95
06/30/2010	EQUITIES	USANA HEALTH SCIENCES INC	PERSONAL PRODUCTS	6,137.04	1,772.40
06/30/2010	EQUITIES	USEC INC	COAL & CONSUMABLE FUEL	21,586.60	-1,950.05
06/30/2010	EQUITIES	USEC INC	COAL & CONSUMABLE FUEL	1,118,333.44	-462,810.88
06/30/2010	EQUITIES	USG CORP NEW COM	BUILDING PRODUCTS	2,355,189.28	-4,354,563.97
06/30/2010	EQUITIES	USG CORP NEW COM	BUILDING PRODUCTS	27,276.64	-338.70
06/30/2010	EQUITIES	USG CORP NEW COM	BUILDING PRODUCTS	4,680.66	0.00
06/30/2010	EQUITIES	USG PEOPLE NV	NETHERLANDS	2,578.45	-3,680.63
06/30/2010	EQUITIES	USG PEOPLE NV	NETHERLANDS	1,674,127.14	-73,479.33
06/30/2010	EQUITIES	USHIO ELECTRIC NPV	ELECTRIC APPLIANCES	17,929,672.88	-4,003,731.42
06/30/2010	EQUITIES	USHIO ELECTRIC NPV	ELECTRIC APPLIANCES	83,708.47	0.00
06/30/2010	EQUITIES	USI FAR EAST TWD10	TAIWAN	3,061,767.29	444,788.61
06/30/2010	EQUITIES	USINAS SID MINAIS GERAIS	BRAZIL	3,721,520.80	189,171.95
06/30/2010	EQUITIES	USS JPY50	SERVICES	3,057,808.28	-54,820.83
06/30/2010	EQUITIES	USS JPY50	SERVICES	84,132.01	0.00
06/30/2010	EQUITIES	UT STARCOM INC COM	COMMUNICATIONS EQUIPMENT	9,902.88	-512.30
06/30/2010	EQUITIES	UT STARCOM INC COM	COMMUNICATIONS EQUIPMENT	339,987.84	-1,377,955.53
06/30/2010	EQUITIES	UTAH MED PRODS INC	HEALTH CARE SUPPLIES	848.82	0.00
06/30/2010	EQUITIES	UTD ARAB INVESTORS JOD1	JORDAN	448,783.68	-413,122.45
06/30/2010	EQUITIES	UTD DRUG ORD EUR0.05(DUBLIN	IRELAND	8,763.90	0.00
06/30/2010	EQUITIES	UTD MIZRAHI BANK ILS0.01	ISRAEL	42,489.54	0.00
06/30/2010	EQUITIES	UTD MIZRAHI BANK ILS0.01	ISRAEL	1,480,212.64	144,947.55
06/30/2010	EQUITIES	UTI WORLDWIDE INC SHS	AIR FREIGHT & LOGISTICS	4,892,714.20	-2,754,882.41
06/30/2010	EQUITIES	UTI WORLDWIDE INC SHS	AIR FREIGHT & LOGISTICS	42,022.32	774.14
06/30/2010	EQUITIES	UTI WORLDWIDE INC SHS	AIR FREIGHT & LOGISTICS	2,184.10	0.00
06/30/2010	EQUITIES	UTS ENERGY CORP	CDN OIL & GAS EXPL & PROD	66,879.97	34,565.82
06/30/2010	EQUITIES	UXC LTD NPV	AUSTRALIA	32,605.47	-28,181.30
06/30/2010	EQUITIES	UYEMURA C & CO	CHEMICALS	332,061.82	-9,449.05

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	U308 CORP	CDN COAL/CONSUMABLE FUEL	1,193.76	-1,271.77
06/30/2010	EQUITIES	VAALCO ENERGY INC COM NEW	OIL & GAS EXPL & PROD	188,070.40	-107,510.86
06/30/2010	EQUITIES	VAALCO ENERGY INC COM NEW	OIL & GAS EXPL & PROD	14,011.20	3,252.60
06/30/2010	EQUITIES	VAIL RESORTS INC COM	LEISURE FACILITIES	40,181.41	8,736.09
06/30/2010	EQUITIES	VAIL RESORTS INC COM	LEISURE FACILITIES	909,021.49	369,314.85
06/30/2010	EQUITIES	VALARTIS GROUP LTD	SWITZERLAND	8,339.13	-2,213.79
06/30/2010	EQUITIES	VALASSIS COMMUNICATIONS INC	PUBLISHING	52,623.48	42,196.83
06/30/2010	EQUITIES	VALASSIS COMMUNICATIONS INC	PUBLISHING	5,598,453.12	1,833,844.52
06/30/2010	EQUITIES	VALE S A ADR	BRAZIL	55,783,930.98	1,165,784.30
06/30/2010	EQUITIES	VALE SA	BRAZIL	55,139,664.00	12,778,087.44
06/30/2010	EQUITIES	VALEANT PHARMACEUTICALS INTL	PHARMACEUTICALS	14,167,452.60	5,883,617.23
06/30/2010	EQUITIES	VALEANT PHARMACEUTICALS INTL	PHARMACEUTICALS	99,612.45	55,778.40
06/30/2010	EQUITIES	VALEO EUR3	FRANCE	2,696,404.94	1,402,052.63
06/30/2010	EQUITIES	VALERO ENERGY CORP	OIL & GAS REFINING & MKTG	316,753.66	-54,436.53
06/30/2010	EQUITIES	VALERO ENERGY CORP	OIL & GAS REFINING & MKTG	105,394.25	0.00
06/30/2010	EQUITIES	VALERO ENERGY CORP	OIL & GAS REFINING & MKTG	43,677,339.64	-29,580,364.63
06/30/2010	EQUITIES	VALIDUS HOLDINGS LTD COM SHS	REINSURANCE	102,051.18	6,710.59
06/30/2010	EQUITIES	VALIDUS HOLDINGS LTD COM SHS	REINSURANCE	7,773,301.14	290,375.64
06/30/2010	EQUITIES	VALIDUS HOLDINGS LTD COM SHS	REINSURANCE	18,237.45	0.00
06/30/2010	EQUITIES	VALLEY NATIONAL BANCORP	REGIONAL BANKS	86,319.00	14,720.10
06/30/2010	EQUITIES	VALLEY NATIONAL BANCORP	REGIONAL BANKS	22,956.79	0.00
06/30/2010	EQUITIES	VALLEY NATIONAL BANCORP	REGIONAL BANKS	5,243,229.18	-1,544,441.43
06/30/2010	EQUITIES	VALLOUREC (USIN A TUB DE LOR	FRANCE	491,325.39	0.00
06/30/2010	EQUITIES	VALLOUREC (USIN A TUB DE LOR	FRANCE	22,473,548.66	1,331,480.83
06/30/2010	EQUITIES	VALMONT INDS INC COM	INDUSTRIAL MACHINERY	51,268.80	3,963.52
06/30/2010	EQUITIES	VALMONT INDS INC COM	INDUSTRIAL MACHINERY	15,477,424.43	-80,668.52
06/30/2010	EQUITIES	VALOR CO LTD JPY50	RETAIL TRADE	3,109.96	-228.45
06/30/2010	EQUITIES	VALORA HOLDING AG BERN CHF1	SWITZERLAND	1,850,689.47	92,468.69
06/30/2010	EQUITIES	VALSPAR CORP	SPECIALTY CHEMICALS	99,590.92	24,207.04
06/30/2010	EQUITIES	VALSPAR CORP	SPECIALTY CHEMICALS	28,018.36	0.00
06/30/2010	EQUITIES	VALSPAR CORP	SPECIALTY CHEMICALS	9,869,917.40	1,725,437.23
06/30/2010	EQUITIES	VALUE LINE INC	PUBLISHING	275,455.90	-280,383.10
06/30/2010	EQUITIES	VALUECLICK INC COM	INTERNET SOFTWARE & SVCS	3,581,374.49	113,995.60
06/30/2010	EQUITIES	VALUECLICK INC COM	INTERNET SOFTWARE & SVCS	31,449.98	1,294.48
06/30/2010	EQUITIES	VANDA PHARMACEUTICALS INC COM	BIOTECHNOLOGY	8,427.75	-6,667.85
06/30/2010	EQUITIES	VANDA PHARMACEUTICALS INC COM	BIOTECHNOLOGY	365,539.61	-230,626.93
06/30/2010	EQUITIES	VANGUARD EMERGING MARKETS ETF	MULTINATL EQ ETF	9,347,480.57	0.00
06/30/2010	EQUITIES	VANGUARD INTL SEMICONDUCTO	TAIWAN	504,732.13	-41,259.03
06/30/2010	EQUITIES	VANTAGE DRILLING COMPANY ORD	OIL & GAS DRILLING	19,272.60	-2,467.01
06/30/2010	EQUITIES	VARIAN MEDICAL SYSTEMS INC	HEALTH CARE EQUIPMENT	20,573,591.56	5,232,229.75

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VARIAN MEDICAL SYSTEMS INC	HEALTH CARE EQUIPMENT	203,944.28	64,522.54
06/30/2010	EQUITIES	VARIAN SEMICONDUCTOR EQUIPMENT	SEMICONDUCTOR EQUIPMENT	65,316.14	13,127.04
06/30/2010	EQUITIES	VARIAN SEMICONDUCTOR EQUIPMENT	SEMICONDUCTOR EQUIPMENT	8,191,429.24	-499,695.58
06/30/2010	EQUITIES	VARITRONIX INTL HK\$0.25	HONG KONG	29,701.49	-4,835.15
06/30/2010	EQUITIES	VARUN SHIPPING INR10	INDIA	17,876.00	0.00
06/30/2010	EQUITIES	VASCO DATA SEC INTL INC COM	SYSTEMS SOFTWARE	6,552.54	-1,221.30
06/30/2010	EQUITIES	VASCO DATA SEC INTL INC COM	SYSTEMS SOFTWARE	2,230,991.79	-449,600.12
06/30/2010	EQUITIES	VASCULAR SOLUTIONS INC COM	HEALTH CARE SUPPLIES	102,562.50	33,384.82
06/30/2010	EQUITIES	VASCULAR SOLUTIONS INC COM	HEALTH CARE SUPPLIES	2,187.50	-71.75
06/30/2010	EQUITIES	VAUDOISE VERSICHERUNG HOLDING	SWITZERLAND	92,675.11	13,859.15
06/30/2010	EQUITIES	VCA ANTECH INC	HEALTH CARE FACILITIES	68,238.56	419.77
06/30/2010	EQUITIES	VCA ANTECH INC	HEALTH CARE FACILITIES	3,056,919.12	1,135,206.61
06/30/2010	EQUITIES	VE WONG TWD10	TAIWAN	82,473.59	-1,719.38
06/30/2010	EQUITIES	VE WONG TWD10	TAIWAN	234,466.18	16,066.53
06/30/2010	EQUITIES	VECTOR GROUP LTD COM	TOBACCO	914,217.46	222,659.13
06/30/2010	EQUITIES	VECTREN CORP COM	MULTI-UTILITIES	4,928,922.18	-413,538.50
06/30/2010	EQUITIES	VECTREN CORP COM	MULTI-UTILITIES	74,410.70	4,969.10
06/30/2010	EQUITIES	VECTREN CORP COM	MULTI-UTILITIES	19,786.21	0.00
06/30/2010	EQUITIES	VEDAN INTL USD0.01	HONG KONG	34,960.16	-6,305.67
06/30/2010	EQUITIES	VEDANTA RESOURCES PLC	MINING	1,778,195.86	504,379.52
06/30/2010	EQUITIES	VEDANTA RESOURCES PLC	MINING	194,896.93	0.00
06/30/2010	EQUITIES	VEECO INSTRS INC DEL COM	SEMICONDUCTOR EQUIPMENT	42,301.52	29,663.67
06/30/2010	EQUITIES	VEECO INSTRS INC DEL COM	SEMICONDUCTOR EQUIPMENT	-1,287,076.88	2,148,312.33
06/30/2010	EQUITIES	VENOCO INC COM	OIL & GAS EXPL & PROD	867,063.15	194,890.62
06/30/2010	EQUITIES	VENOCO INC COM	OIL & GAS EXPL & PROD	6,538.59	2,563.61
06/30/2010	EQUITIES	VENTANA GOLD CORP	CDN GOLD	-1,223,192.02	151,026.88
06/30/2010	EQUITIES	VENTAS INC	SPECIALIZED REITS	38,223,215.70	9,378,414.13
06/30/2010	EQUITIES	VENTAS INC	SPECIALIZED REITS	249,022.80	93,803.73
06/30/2010	EQUITIES	VENTAS INC	SPECIALIZED REITS	55,573.76	0.00
06/30/2010	EQUITIES	VENTURE CORP LTD ORD	SINGAPORE	15,094,840.64	-4,218,713.99
06/30/2010	EQUITIES	VEOLIA ENVIRONMENT EUR5.0	FRANCE	4,057,074.51	-5,612,881.08
06/30/2010	EQUITIES	VEOLIA ENVIRONMENT EUR5.0	FRANCE	414,274.01	0.00
06/30/2010	EQUITIES	VERBUND AG	AUSTRIA	124,606.07	0.00
06/30/2010	EQUITIES	VERBUND AG	AUSTRIA	1,157,089.86	-598,674.69
06/30/2010	EQUITIES	VERIFONE SYSTEMS INC	DATA PROCNG/OUTSRCD SVCS	44,258.34	22,510.86
06/30/2010	EQUITIES	VERIFONE SYSTEMS INC	DATA PROCNG/OUTSRCD SVCS	5,978,018.28	778,449.82
06/30/2010	EQUITIES	VERIGY LTD SHS	SINGAPORE	501,065.40	-181,316.67
06/30/2010	EQUITIES	VERINT SYSTEMS INC	APPLICATION SOFTWARE	730,830.60	-197,268.98
06/30/2010	EQUITIES	VERISIGN INC COM	INTERNET SOFTWARE & SVCS	49,310,491.95	-4,562,298.71
06/30/2010	EQUITIES	VERISIGN INC COM	INTERNET SOFTWARE & SVCS	157,494.60	20,958.27

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VERISK ANALYTICS INC-CL A	RESEARCH & CONSULTING SVC	68,770.00	1,588.04
06/30/2010	EQUITIES	VERISK ANALYTICS INC-CL A	RESEARCH & CONSULTING SVC	4,263,052.30	84,636.40
06/30/2010	EQUITIES	VERIZON COMMUNICATIONS INC	INTEGRATED TELECOMM SVCS	261,084,111.54	-62,735,622.82
06/30/2010	EQUITIES	VERIZON COMMUNICATIONS INC	INTEGRATED TELECOMM SVCS	2,485,794.30	-82,718.62
06/30/2010	EQUITIES	VERIZON COMMUNICATIONS INC	INTEGRATED TELECOMM SVCS	821,034.33	0.00
06/30/2010	EQUITIES	VERMILION ENERGY TRUST	CDN OIL & GAS EXPL & PROD	63,844.50	0.00
06/30/2010	EQUITIES	VERMILION ENERGY TRUST	CDN OIL & GAS EXPL & PROD	589,013.05	19,583.48
06/30/2010	EQUITIES	VERSATEL AG NPV	GERMANY	960.52	-558.66
06/30/2010	EQUITIES	VERSO PAPER CORP COM	PAPER PRODUCTS	40,455.03	-11,090.33
06/30/2010	EQUITIES	VERTEX PHARMACEUTICALS INC	BIOTECHNOLOGY	12,554,574.20	1,392,188.03
06/30/2010	EQUITIES	VERTEX PHARMACEUTICALS INC	BIOTECHNOLOGY	323,501.59	0.00
06/30/2010	EQUITIES	VERTEX PHARMACEUTICALS INC	BIOTECHNOLOGY	208,158.30	19,608.72
06/30/2010	EQUITIES	VERTICE TRESCIENTOS SESENTA	SPAIN	2,942.42	-2,568.06
06/30/2010	EQUITIES	VERTIS HLDGS INC COM	ADVERTISING	0.00	0.00
06/30/2010	EQUITIES	VERWALT & PRIVAT BK CHF10 BR	SWITZERLAND	103,331.20	-20,994.03
06/30/2010	EQUITIES	VESTAS WIND SYSTEM DKK1	DENMARK	442,221.43	0.00
06/30/2010	EQUITIES	VESTAS WIND SYSTEM DKK1	DENMARK	26,684,223.94	-2,595,970.69
06/30/2010	EQUITIES	VESTEL BEYAZESYA SANAYI VE	TURKEY	473,556.43	209,658.24
06/30/2010	EQUITIES	VESTJYSK BANK DKK10	DENMARK	111,144.57	-351,896.55
06/30/2010	EQUITIES	VETROPACK HLDG ST CHF50 (BR)	SWITZERLAND	94,112.30	2,352.38
06/30/2010	EQUITIES	VF CORP	APPAREL ACCESS & LUXURY	64,995.77	0.00
06/30/2010	EQUITIES	VF CORP	APPAREL ACCESS & LUXURY	178,875.34	36,627.22
06/30/2010	EQUITIES	VF CORP	APPAREL ACCESS & LUXURY	22,878,746.78	4,372,094.55
06/30/2010	EQUITIES	VIACOM INC	MOVIES & ENTERTAINMENT	65,471,311.85	-8,640,424.62
06/30/2010	EQUITIES	VIACOM INC	MOVIES & ENTERTAINMENT	573,884.74	155,789.88
06/30/2010	EQUITIES	VIACOM INC	MOVIES & ENTERTAINMENT	159,519.56	0.00
06/30/2010	EQUITIES	VIAD CORP	DIVERSIFIED SUPPORT SVCS	15,991.76	2,744.36
06/30/2010	EQUITIES	VIAD CORP	DIVERSIFIED SUPPORT SVCS	588,086.36	-131,869.62
06/30/2010	EQUITIES	VIANINI LAVORI EUR1	ITALY	47,407.30	-2,502.98
06/30/2010	EQUITIES	VIANINI LAVORI EUR1	ITALY	60,538.47	-134,762.47
06/30/2010	EQUITIES	VIASAT INC COM	COMMUNICATIONS EQUIPMENT	34,904.32	9,862.40
06/30/2010	EQUITIES	VIASAT INC COM	COMMUNICATIONS EQUIPMENT	-521,513.52	315,244.85
06/30/2010	EQUITIES	VICAL INC COM	BIOTECHNOLOGY	226,033.40	271.29
06/30/2010	EQUITIES	VICAL INC COM	BIOTECHNOLOGY	4,030.00	-63.62
06/30/2010	EQUITIES	VICAT EUR4	FRANCE	486,845.42	-46,197.75
06/30/2010	EQUITIES	VICOR CORP COM	ELECTRIC COMP & EQUIP	7,543.96	3,895.80
06/30/2010	EQUITIES	VICOR CORP COM	ELECTRIC COMP & EQUIP	554,368.65	162,806.38
06/30/2010	EQUITIES	VICTORY CITY INTL HKD0.01	HONG KONG	64,426.65	10,912.50
06/30/2010	EQUITIES	VICTORY CITY INTL HKD0.01	HONG KONG	211,497.15	3,566.62
06/30/2010	EQUITIES	VICTREX ORD 1P	CHEMICALS	5,178,380.64	2,075,152.21

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VIDEO FUTUR ENTERTAINMENT GR	FRANCE	4,086.02	-7,205.84
06/30/2010	EQUITIES	VIDEO FUTUR ENTERTAINMENT GR	FRANCE	1,967.53	-3,469.81
06/30/2010	EQUITIES	VIDEOCON INDUSTRIES INR10	INDIA	131,967.70	0.00
06/30/2010	EQUITIES	VIENNA INSURANCE GROUP NPV(BR)	AUSTRIA	5,566,507.43	161,436.29
06/30/2010	EQUITIES	VIENNA INSURANCE GROUP NPV(BR)	AUSTRIA	85,927.71	0.00
06/30/2010	EQUITIES	VIEWPOINT FINANCIAL GROUP	THRIFTS & MTG FINANCE	121,215.20	-1,692.52
06/30/2010	EQUITIES	VIJAYA BANK INR10	INDIA	188,599.41	24,160.22
06/30/2010	EQUITIES	VILLAGE ROADSHOW LIMITED ORD	AUSTRALIA	40,423.94	16,902.35
06/30/2010	EQUITIES	VILLAGE SUPER MKT INC CL A NEW	FOOD RETAIL	7,393.50	-503.78
06/30/2010	EQUITIES	VILLAGE SUPER MKT INC CL A NEW	FOOD RETAIL	133,745.50	-11,908.63
06/30/2010	EQUITIES	VILLAGE VANGUARD NPV	RETAIL TRADE	506,779.70	-119,871.96
06/30/2010	EQUITIES	VINA CONCHA Y TORO NPV	CHILE	209,423.56	0.00
06/30/2010	EQUITIES	VINCI EUR2.50 (POST SUBDIVISIO	FRANCE	26,119,221.32	-5,271,420.57
06/30/2010	EQUITIES	VINCI EUR2.50 (POST SUBDIVISIO	FRANCE	945,083.17	0.00
06/30/2010	EQUITIES	VINDA INTERNATIONAL HOLDINGS L	CHINA	165,411.96	0.00
06/30/2010	EQUITIES	VIOHALCO EUR0.3(BR)	GREECE	145,420.92	-33,460.99
06/30/2010	EQUITIES	VIOTER S A EUR1.04 (CR)	GREECE	6,732.17	-41,919.70
06/30/2010	EQUITIES	VIRAGE LOGIC CORP	SEMICONDUCTORS	11,295.50	-22.50
06/30/2010	EQUITIES	VIRAGE LOGIC CORP	SEMICONDUCTORS	159,813.49	42,479.77
06/30/2010	EQUITIES	VIRBAC EUR1.25	FRANCE	430,775.28	15,288.54
06/30/2010	EQUITIES	VIRGIN BLUE HLDGS NPV	AUSTRALIA	97,150.33	-50,424.18
06/30/2010	EQUITIES	VIRGIN MEDIA INC	CABLE & SATELLITE	160,858.22	81,191.43
06/30/2010	EQUITIES	VIRGIN MEDIA INC	CABLE & SATELLITE	57,382.06	0.00
06/30/2010	EQUITIES	VIRGIN MEDIA INC	CABLE & SATELLITE	20,227,779.30	1,316,775.01
06/30/2010	EQUITIES	VIRGINIA COMM BANCORP INC	REGIONAL BANKS	4,056.25	-198.85
06/30/2010	EQUITIES	VIRNETX HLDG CORP COM	APPLICATION SOFTWARE	203,648.82	-24,942.22
06/30/2010	EQUITIES	VIRNETX HLDG CORP COM	APPLICATION SOFTWARE	4,333.50	-502.75
06/30/2010	EQUITIES	VIOPHARMA INC COM	PHARMACEUTICALS	29,616.82	12,420.00
06/30/2010	EQUITIES	VIOPHARMA INC COM	PHARMACEUTICALS	1,658,822.17	385,955.81
06/30/2010	EQUITIES	VIRTUAL RADIOLOGIC CORP COM	HEALTH CARE SERVICES	233,273.04	37,455.84
06/30/2010	EQUITIES	VIRTUAL RADIOLOGIC CORP COM	HEALTH CARE SERVICES	10,604.88	4,339.70
06/30/2010	EQUITIES	VIRTUS INVT PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	6,177.60	703.80
06/30/2010	EQUITIES	VIRTUS INVT PARTNERS INC COM	ASSET MGMT & CUSTODY BNKS	163,144.80	64,766.88
06/30/2010	EQUITIES	VIRTUSA CORP COM	IT CONSULTNG & OTHER SVCS	170,524.41	15,986.60
06/30/2010	EQUITIES	VIRTUSA CORP COM	IT CONSULTNG & OTHER SVCS	6,036.51	1,273.43
06/30/2010	EQUITIES	VISA INC	DATA PROCNG/OUTSRCD SVCS	1,034,294.25	66,612.88
06/30/2010	EQUITIES	VISA INC	DATA PROCNG/OUTSRCD SVCS	1,122,166.22	0.00
06/30/2010	EQUITIES	VISA INC	DATA PROCNG/OUTSRCD SVCS	142,862,149.75	2,497,525.46
06/30/2010	EQUITIES	VISCOFAN SA	SPAIN	2,803,406.85	1,148,962.49
06/30/2010	EQUITIES	VISHAY INTERTECHNOLOGY INC	ELECTRONIC COMPONENTS	13,860.56	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VISHAY INTERTECHNOLOGY INC	ELECTRONIC COMPONENTS	56,741.94	17,227.85
06/30/2010	EQUITIES	VISHAY INTERTECHNOLOGY INC	ELECTRONIC COMPONENTS	5,297,534.64	-1,941,090.83
06/30/2010	EQUITIES	VISTA LAND & LIFES PHP1	PHILIPPINES	43,690.42	0.00
06/30/2010	EQUITIES	VISTAPRINT NV	NETHERLANDS	65,298.75	-2,167.00
06/30/2010	EQUITIES	VISTAPRINT NV	NETHERLANDS	3,651,553.59	787,386.03
06/30/2010	EQUITIES	VITACOST.COM INC	INTERNET RETAIL	16,793.32	-3,771.14
06/30/2010	EQUITIES	VITACOST.COM INC	INTERNET RETAIL	1,348.50	-148.50
06/30/2010	EQUITIES	VITAL IMAGES INC	HEALTH CARE TECHNOLOGY	9,243.75	804.20
06/30/2010	EQUITIES	VITAL IMAGES INC	HEALTH CARE TECHNOLOGY	349,490.25	-250,146.48
06/30/2010	EQUITIES	VITAL KSK HOLDINGS NPV	PHARMACEUTICAL	16,418.80	-95.14
06/30/2010	EQUITIES	VITAMIN SHOPPE INC	SPECIALTY STORES	5,771.25	-461.25
06/30/2010	EQUITIES	VITAMIN SHOPPE INC	SPECIALTY STORES	92,647.80	-7,999.86
06/30/2010	EQUITIES	VITASOY INTERNATIONAL HOLDINGS	HONG KONG	1,337,855.31	433,557.75
06/30/2010	EQUITIES	VITEC GROUP PLC 20P	INDUSTRIAL ENGINEERING	37,155.90	21,560.81
06/30/2010	EQUITIES	VITERRA INC	CDN AGRICULTURAL PRODUCTS	125,020.98	0.00
06/30/2010	EQUITIES	VITERRA INC	CDN AGRICULTURAL PRODUCTS	1,635,644.16	-513,418.73
06/30/2010	EQUITIES	VITRAN CORP INC	CDN TRUCKING	53,138.85	-14,065.02
06/30/2010	EQUITIES	VITRAN CORP INC	CDN TRUCKING	1,861,355.16	467,615.31
06/30/2010	EQUITIES	VIVENDI SA EUR5.5	FRANCE	1,278,807.14	0.00
06/30/2010	EQUITIES	VIVENDI SA EUR5.5	FRANCE	53,361,086.84	-14,828,479.55
06/30/2010	EQUITIES	VIVO PARTICIPACOES SA	BRAZIL	5,449,664.29	-228,338.31
06/30/2010	EQUITIES	VIVO PARTICIPACOES SA	BRAZIL	530,015.33	0.00
06/30/2010	EQUITIES	VIVUS INC COM	PHARMACEUTICALS	71,808.00	377,220.46
06/30/2010	EQUITIES	VIVUS INC COM	PHARMACEUTICALS	27,244.80	11,208.38
06/30/2010	EQUITIES	VMWARE INC	SYSTEMS SOFTWARE	138,449.08	44,835.18
06/30/2010	EQUITIES	VMWARE INC	SYSTEMS SOFTWARE	475,750.97	0.00
06/30/2010	EQUITIES	VMWARE INC	SYSTEMS SOFTWARE	11,739,442.99	-637,885.52
06/30/2010	EQUITIES	VOCENTO	SPAIN	10,396.71	-692.37
06/30/2010	EQUITIES	VOCUS INC	INTERNET SOFTWARE & SVCS	12,453.20	-2,330.88
06/30/2010	EQUITIES	VOCUS INC	INTERNET SOFTWARE & SVCS	2,018,594.96	-2,118,157.29
06/30/2010	EQUITIES	VODACOM GROUP LIMITED ZAR0.01	SOUTH AFRICA	461,551.36	0.00
06/30/2010	EQUITIES	VODAFONE GROUP	MOBILE TELECOMMUNICATIONS	5,759,039.09	0.00
06/30/2010	EQUITIES	VODAFONE GROUP	MOBILE TELECOMMUNICATIONS	132,861,299.61	-7,946,313.45
06/30/2010	EQUITIES	VOESTALPINE AG	AUSTRIA	2,825,925.35	-1,620,433.68
06/30/2010	EQUITIES	VOESTALPINE AG	AUSTRIA	164,267.54	0.00
06/30/2010	EQUITIES	VOLCANO CORP	HEALTH CARE EQUIPMENT	36,352.12	15,693.72
06/30/2010	EQUITIES	VOLCANO CORP	HEALTH CARE EQUIPMENT	3,858,321.50	640,396.63
06/30/2010	EQUITIES	VOLCOM INC	APPAREL ACCESS & LUXURY	817,544.25	41,948.06
06/30/2010	EQUITIES	VOLCOM INC	APPAREL ACCESS & LUXURY	14,726.01	4,270.98
06/30/2010	EQUITIES	VOLKSWAGEN AG NON VTG PREF NPV	GERMANY	766,177.68	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	VOLKSWAGEN AG NON VTG PREF NPV	GERMANY	13,585,639.34	170,094.29
06/30/2010	EQUITIES	VOLKSWAGEN AG ORD NPV	GERMANY	2,248,221.38	-2,008,666.20
06/30/2010	EQUITIES	VOLKSWAGEN AG ORD NPV	GERMANY	128,209.79	0.00
06/30/2010	EQUITIES	VOLT INFORMATION SCIENCES INC	HUMAN RESOURCE & EMP SVCS	3,200.40	563.88
06/30/2010	EQUITIES	VOLT INFORMATION SCIENCES INC	HUMAN RESOURCE & EMP SVCS	136,248.00	-133,080.40
06/30/2010	EQUITIES	VOLTAS LTD INR1	INDIA	273,598.27	0.00
06/30/2010	EQUITIES	VOLTERRA SEMICONDUCTOR CORP	SEMICONDUCTORS	27,026.32	11,510.03
06/30/2010	EQUITIES	VOLTERRA SEMICONDUCTOR CORP	SEMICONDUCTORS	1,843,877.60	413,694.08
06/30/2010	EQUITIES	VOLVO (AB) SER B NPV (POST	SWEDEN	11,607,386.98	418,056.08
06/30/2010	EQUITIES	VOLVO (AB) SER B NPV (POST	SWEDEN	622,866.19	0.00
06/30/2010	EQUITIES	VONAGE HLDGS CORP COM	ALTERNATIVE CARRIERS	275,974.70	-22,338.95
06/30/2010	EQUITIES	VORNADO RLTY TR COM	DIVERSIFIED REITS	82,533,514.45	3,655,084.05
06/30/2010	EQUITIES	VORNADO RLTY TR COM	DIVERSIFIED REITS	111,162.72	0.00
06/30/2010	EQUITIES	VORNADO RLTY TR COM	DIVERSIFIED REITS	378,318.70	139,658.22
06/30/2010	EQUITIES	VRANKEN POMMERY MONOPOLE EUR1	FRANCE	68,542.07	-51,792.73
06/30/2010	EQUITIES	VSE CORP	RESEARCH & CONSULTING SVC	5,695.78	1,355.03
06/30/2010	EQUITIES	VSE CORP	RESEARCH & CONSULTING SVC	205,716.30	-23,669.37
06/30/2010	EQUITIES	VSN INC	JAPAN	94,730.61	-109,203.91
06/30/2010	EQUITIES	VST HLDGS HKD0.10	HONG KONG	143,757.34	45,482.85
06/30/2010	EQUITIES	VST HLDGS HKD0.10	HONG KONG	40,613.06	9,562.87
06/30/2010	EQUITIES	VTB BANK(JSC) RUB0.01	RUSSIA	939,148.06	0.00
06/30/2010	EQUITIES	VTG AG	GERMANY	80,752.80	20,065.97
06/30/2010	EQUITIES	VUKILE PROPERTY FUND LINKED	SOUTH AFRICA	77,852.81	0.00
06/30/2010	EQUITIES	VULCAN MATLS CO COM	CONSTRUCTION MATERIALS	8,496,445.50	-4,984,324.58
06/30/2010	EQUITIES	VULCAN MATLS CO COM	CONSTRUCTION MATERIALS	168,438.69	8,477.61
06/30/2010	EQUITIES	VULCAN MATLS CO COM	CONSTRUCTION MATERIALS	57,704.77	0.00
06/30/2010	EQUITIES	W & T OFFSHORE INC	OIL & GAS EXPL & PROD	12,676.40	683.40
06/30/2010	EQUITIES	W & T OFFSHORE INC	OIL & GAS EXPL & PROD	383,971.94	-930,716.63
06/30/2010	EQUITIES	WABASH NATL CORP COM	CONSTR,FARM MACH & HVY TR	1,769,337.72	-146,305.53
06/30/2010	EQUITIES	WABASH NATL CORP COM	CONSTR,FARM MACH & HVY TR	11,020.50	-1,880.00
06/30/2010	EQUITIES	WABCO HOLDINGS INC	CONSTR,FARM MACH & HVY TR	72,372.52	33,703.34
06/30/2010	EQUITIES	WABCO HOLDINGS INC	CONSTR,FARM MACH & HVY TR	7,363,738.64	-172,054.90
06/30/2010	EQUITIES	WABTEC CORP/DE	CONSTR,FARM MACH & HVY TR	9,081,317.51	1,237,935.47
06/30/2010	EQUITIES	WABTEC CORP/DE	CONSTR,FARM MACH & HVY TR	62,028.95	8,303.70
06/30/2010	EQUITIES	WABTEC CORP/DE	CONSTR,FARM MACH & HVY TR	16,836.66	0.00
06/30/2010	EQUITIES	WACKER CHEMIE AG NPV (BR)	GERMANY	116,063.59	0.00
06/30/2010	EQUITIES	WACKER CHEMIE AG NPV (BR)	GERMANY	1,205,244.47	-182,353.11
06/30/2010	EQUITIES	WACKER NEUSON SE NAMENS-AKTIEN	GERMANY	104,640.94	46,558.39
06/30/2010	EQUITIES	WACOAL HOLDINGS CORP Y50	TEXTILES AND APPARELS	-158,662.00	-1,568.73
06/30/2010	EQUITIES	WADDELL & REED FINL INC CL A	ASSET MGMT & CUSTODY BNKS	67,018.44	-4,226.94

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WADDELL & REED FINL INC CL A	ASSET MGMT & CUSTODY BNKS	6,987,268.60	-1,064,231.31
06/30/2010	EQUITIES	WAFER WORKS CORP TWD10	TAIWAN	375.27	0.00
06/30/2010	EQUITIES	WAH LEE INDUSTRIAL TWD10	TAIWAN	106,618.93	0.00
06/30/2010	EQUITIES	WAI KEE HOLDINGS HKD0.10	HONG KONG	42,329.99	-43,555.24
06/30/2010	EQUITIES	WAJAX INCOME FUND	CDN INDUSTRIAL MACHINERY	146,654.00	-10,839.86
06/30/2010	EQUITIES	WAKACHIKU CONSTRUC JPY50	CONSTRUCTION	53,158.55	-43,928.39
06/30/2010	EQUITIES	WAL MART DE MEXICO SAB DE CV	MEXICO	6,670,800.00	3,225,527.66
06/30/2010	EQUITIES	WAL-MART DE MEXICO SAB DE CV	MEXICO	2,633,570.54	0.00
06/30/2010	EQUITIES	WAL-MART STORES INC	HYPERMKTS & SUPER CENTERS	314,217,342.34	-20,685,789.26
06/30/2010	EQUITIES	WAL-MART STORES INC	HYPERMKTS & SUPER CENTERS	3,059,703.57	-79,471.10
06/30/2010	EQUITIES	WAL-MART STORES INC	HYPERMKTS & SUPER CENTERS	402,663.22	0.00
06/30/2010	EQUITIES	WALGREEN CO	DRUG RETAIL	24,351.76	0.00
06/30/2010	EQUITIES	WALGREEN CO	DRUG RETAIL	818,995.80	-105,211.82
06/30/2010	EQUITIES	WALGREEN CO	DRUG RETAIL	94,382,150.40	-44,222,267.56
06/30/2010	EQUITIES	WALSIN TECHNOLOGY TWD10	TAIWAN	969,849.92	-38,439.78
06/30/2010	EQUITIES	WALTER ENERGY INC	DIV METALS & MINING	104,175.20	51,651.04
06/30/2010	EQUITIES	WALTER ENERGY INC	DIV METALS & MINING	7,158.98	0.00
06/30/2010	EQUITIES	WALTER ENERGY INC	DIV METALS & MINING	7,964,778.20	-1,296,535.58
06/30/2010	EQUITIES	WALTER INVESTMENT MGMT CORP	MORTGAGE REITS	681,827.70	178,163.40
06/30/2010	EQUITIES	WALTER INVESTMENT MGMT CORP	MORTGAGE REITS	12,066.30	1,970.79
06/30/2010	EQUITIES	WALTON ADVANCED ENGINEERING	TAIWAN	73,781.18	22,618.60
06/30/2010	EQUITIES	WALTON ADVANCED ENGINEERING	TAIWAN	188,447.48	41,688.44
06/30/2010	EQUITIES	WANG ON GROUP HKD0.005	HONG KONG	12,066.03	-3,538.71
06/30/2010	EQUITIES	WANT WANT CHINA HOLDINGS LTD	CHINA	6,682,019.70	0.00
06/30/2010	EQUITIES	WARABEYA NICHYO JPY50	SERVICES	365,837.95	-52,545.62
06/30/2010	EQUITIES	WARNACO GROUP INC	APPAREL ACCESS & LUXURY	54,788.24	8,701.84
06/30/2010	EQUITIES	WARNACO GROUP INC	APPAREL ACCESS & LUXURY	4,173,374.92	363,456.90
06/30/2010	EQUITIES	WARNER CHILCOTT PLC CLASS A	IRELAND	58,838.75	-2,640.23
06/30/2010	EQUITIES	WARNER CHILCOTT PLC CLASS A	IRELAND	3,033,794.50	-121,663.79
06/30/2010	EQUITIES	WARNER MUSIC GROUP CORP	MOVIES & ENTERTAINMENT	235,748.88	-784,662.70
06/30/2010	EQUITIES	WARNER MUSIC GROUP CORP	MOVIES & ENTERTAINMENT	9,520.74	-2,840.55
06/30/2010	EQUITIES	WARREN RES INC	OIL & GAS EXPL & PROD	8,291.10	2,387.58
06/30/2010	EQUITIES	WARREN RES INC	OIL & GAS EXPL & PROD	514,503.50	-645,869.44
06/30/2010	EQUITIES	WARTSILA 'B'EUR3.5	FINLAND	1,777,584.38	87,452.62
06/30/2010	EQUITIES	WARTSILA 'B'EUR3.5	FINLAND	189,213.91	0.00
06/30/2010	EQUITIES	WASHINGTON BKG CO OAK HBR	REGIONAL BANKS	51,889.03	11,078.36
06/30/2010	EQUITIES	WASHINGTON FEDERAL INC	THRIFTS & MTG FINANCE	9,587,523.72	-1,245,230.92
06/30/2010	EQUITIES	WASHINGTON FEDERAL INC	THRIFTS & MTG FINANCE	18,683.68	0.00
06/30/2010	EQUITIES	WASHINGTON FEDERAL INC	THRIFTS & MTG FINANCE	57,714.06	11,973.91
06/30/2010	EQUITIES	WASHINGTON POST CO CL B DEL	PUBLISHING	60,751.04	7,272.72

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WASHINGTON POST CO CL B DEL	PUBLISHING	25,646.07	0.00
06/30/2010	EQUITIES	WASHINGTON POST CO CL B DEL	PUBLISHING	7,041,784.40	-5,716,801.78
06/30/2010	EQUITIES	WASHINGTON REAL ESTATE INVT TR	DIVERSIFIED REITS	14,835,694.81	-567,167.08
06/30/2010	EQUITIES	WASHINGTON REAL ESTATE INVT TR	DIVERSIFIED REITS	61,636.06	14,498.66
06/30/2010	EQUITIES	WASHINGTON TR BANCORP INC	REGIONAL BANKS	3,450.00	-357.74
06/30/2010	EQUITIES	WASHINGTON TR BANCORP INC	REGIONAL BANKS	579,151.50	-287,554.67
06/30/2010	EQUITIES	WASTE CONNECTIONS INC COM	ENVIRON & FACILITIES SVCS	13,448,455.17	2,671,189.05
06/30/2010	EQUITIES	WASTE CONNECTIONS INC COM	ENVIRON & FACILITIES SVCS	88,132.14	24,148.56
06/30/2010	EQUITIES	WASTE CONNECTIONS INC COM	ENVIRON & FACILITIES SVCS	5,578.57	0.00
06/30/2010	EQUITIES	WASTE MANAGEMENT INC	ENVIRON & FACILITIES SVCS	156,667.86	0.00
06/30/2010	EQUITIES	WASTE MANAGEMENT INC	ENVIRON & FACILITIES SVCS	465,438.75	48,343.75
06/30/2010	EQUITIES	WASTE MANAGEMENT INC	ENVIRON & FACILITIES SVCS	43,492,349.04	3,023,665.59
06/30/2010	EQUITIES	WASTE SVCS INC DEL COM NEW	CDN ENVIRON & FACIL SVCS	563,900.92	195,420.78
06/30/2010	EQUITIES	WASTE SVCS INC DEL COM NEW	CDN ENVIRON & FACIL SVCS	5,025.46	2,633.41
06/30/2010	EQUITIES	WATERS CORP COM	LIFE SCIENCES TOOLS & SVC	190,153.30	59,955.60
06/30/2010	EQUITIES	WATERS CORP COM	LIFE SCIENCES TOOLS & SVC	22,497,289.90	4,550,208.58
06/30/2010	EQUITIES	WATERSTONE FINL INC COM	THRIFTS & MTG FINANCE	15,812.17	-7,635.19
06/30/2010	EQUITIES	WATERSTONE FINL INC COM	THRIFTS & MTG FINANCE	3,873.76	274.98
06/30/2010	EQUITIES	WATPAC LIMITED NPV	AUSTRALIA	32,976.81	-7,843.30
06/30/2010	EQUITIES	WATSCO INC CL A	TRADING COS & DISTRIBUTOR	51,143.36	8,591.59
06/30/2010	EQUITIES	WATSCO INC CL A	TRADING COS & DISTRIBUTOR	3,167,239.36	694,584.03
06/30/2010	EQUITIES	WATSON PHARMACEUTICALS INC	PHARMACEUTICALS	28,949,332.05	7,026,078.25
06/30/2010	EQUITIES	WATSON PHARMACEUTICALS INC	PHARMACEUTICALS	133,394.16	34,524.00
06/30/2010	EQUITIES	WATSON PHARMACEUTICALS INC	PHARMACEUTICALS	46,911.06	0.00
06/30/2010	EQUITIES	WATTS WATER TECHNOLOGIES INC	INDUSTRIAL MACHINERY	35,853.66	10,771.11
06/30/2010	EQUITIES	WATTS WATER TECHNOLOGIES INC	INDUSTRIAL MACHINERY	2,502,505.22	-18,155.51
06/30/2010	EQUITIES	WAUSU PAPER CORP	PAPER PRODUCTS	754,645.13	-530,193.62
06/30/2010	EQUITIES	WAUSU PAPER CORP	PAPER PRODUCTS	13,451.99	-1,597.81
06/30/2010	EQUITIES	WAVE SYS CORP CL A NEW	SYSTEMS SOFTWARE	85,169.88	-8,361.89
06/30/2010	EQUITIES	WAVIN NV EUR0.4	NETHERLANDS	892,483.97	-61,495.09
06/30/2010	EQUITIES	WCT BERHAD MYR0.5	MALAYSIA	175,517.67	0.00
06/30/2010	EQUITIES	WCT BERHAD WARRANTS	MALAYSIA	4.40	0.00
06/30/2010	EQUITIES	WD-40 CO	HOUSEHOLD PRODUCTS	20,875.00	5,056.25
06/30/2010	EQUITIES	WD-40 CO	HOUSEHOLD PRODUCTS	900,898.20	132,941.44
06/30/2010	EQUITIES	WEATHERFORD INTERNATIONAL LTD	SWITZERLAND	283,167.00	-29,522.24
06/30/2010	EQUITIES	WEATHERFORD INTERNATIONAL LTD	SWITZERLAND	24,899,866.38	-2,713,018.63
06/30/2010	EQUITIES	WEATHERFORD INTERNATIONAL LTD	SWITZERLAND	60,197.39	0.00
06/30/2010	EQUITIES	WEBMD HEALTH CORP COMMON STOC	INTERNET SOFTWARE & SVCS	84,177.59	35,103.08
06/30/2010	EQUITIES	WEBMD HEALTH CORP COMMON STOC	INTERNET SOFTWARE & SVCS	9,040,803.17	4,118,213.16
06/30/2010	EQUITIES	WEBSense INC COM	SYSTEMS SOFTWARE	4,263,783.30	212,475.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WEBSense INC COM	SYSTEMS SOFTWARE	27,499.50	2,387.58
06/30/2010	EQUITIES	WEBSTER FINANCIAL CORP	REGIONAL BANKS	42,912.48	26,501.98
06/30/2010	EQUITIES	WEBSTER FINANCIAL CORP	REGIONAL BANKS	2,715,739.26	-1,307,805.17
06/30/2010	EQUITIES	WEG SA COM NPV	BRAZIL	593,730.45	0.00
06/30/2010	EQUITIES	WEICHAI POWER CO 'A'CNY1	CHINA	118,504.46	0.00
06/30/2010	EQUITIES	WEICHAI POWER CO 'H' CNY1	CHINA	1,087,236.33	197,662.65
06/30/2010	EQUITIES	WEIFANG SEA DRAGON 'A'CNY1	CHINA	13,250.24	0.00
06/30/2010	EQUITIES	WEIFU HIGH-TECH BCNY1	CHINA	148,721.03	-34,742.98
06/30/2010	EQUITIES	WEIGHT WATCHERS INTL INC	SPECIALIZED CONSUMER SVCS	26,071.92	2,005.92
06/30/2010	EQUITIES	WEIGHT WATCHERS INTL INC	SPECIALIZED CONSUMER SVCS	2,766,985.97	-1,138,624.19
06/30/2010	EQUITIES	WEINGARTEN REALTY INVESTORS	RETAIL REITS	9,600,723.75	-3,810,568.42
06/30/2010	EQUITIES	WEINGARTEN REALTY INVESTORS	RETAIL REITS	61,264.80	13,668.00
06/30/2010	EQUITIES	WEINGARTEN REALTY INVESTORS	RETAIL REITS	23,983.29	0.00
06/30/2010	EQUITIES	WEIQIAO TEXTILE CO 'H'CNY1	CHINA	584,310.77	46,425.67
06/30/2010	EQUITIES	WEIR GROUP ORD 12.5P	INDUSTRIAL ENGINEERING	11,864,633.35	5,314,450.11
06/30/2010	EQUITIES	WEIS MKTS INC	FOOD RETAIL	11,748.87	-696.15
06/30/2010	EQUITIES	WEIS MKTS INC	FOOD RETAIL	498,125.76	-26,933.49
06/30/2010	EQUITIES	WELLCARE HEALTH PLANS INC	MANAGED HEALTH CARE	1,744,415.20	-956,946.88
06/30/2010	EQUITIES	WELLCARE HEALTH PLANS INC	MANAGED HEALTH CARE	35,301.38	7,420.13
06/30/2010	EQUITIES	WELLPOINT INC	MANAGED HEALTH CARE	640,738.35	31,151.15
06/30/2010	EQUITIES	WELLPOINT INC	MANAGED HEALTH CARE	216,671.70	0.00
06/30/2010	EQUITIES	WELLPOINT INC	MANAGED HEALTH CARE	83,759,450.46	-7,154,147.53
06/30/2010	EQUITIES	WELLS FARGO & CO	DIVERSIFIED BANKS	413,485,056.00	-212,189,260.88
06/30/2010	EQUITIES	WELLS FARGO & CO	DIVERSIFIED BANKS	1,291,355.99	0.00
06/30/2010	EQUITIES	WELLS FARGO & CO	DIVERSIFIED BANKS	3,918,208.00	178,392.66
06/30/2010	EQUITIES	WELLSTREAM HLDGS PLC ORD	OIL EQUIPMENT SVCS & DIST	-2,057,146.22	215,110.36
06/30/2010	EQUITIES	WELLYPOWER OPTROMICS	TAIWAN	250,819.29	-55,601.69
06/30/2010	EQUITIES	WELSPUN CORP LTD	INDIA	1,310,129.99	-234,640.18
06/30/2010	EQUITIES	WENDYS / ARBYS GROUP INC COM	RESTAURANTS	54,336.00	-4,754.40
06/30/2010	EQUITIES	WENDYS / ARBYS GROUP INC COM	RESTAURANTS	8,703.61	0.00
06/30/2010	EQUITIES	WENDYS / ARBYS GROUP INC COM	RESTAURANTS	3,776,488.00	-473,847.80
06/30/2010	EQUITIES	WERNER ENTERPRISES INC	TRUCKING	5,627,174.74	746,512.76
06/30/2010	EQUITIES	WERNER ENTERPRISES INC	TRUCKING	25,523.74	5,573.48
06/30/2010	EQUITIES	WESBANCO INC	REGIONAL BANKS	11,417.28	967.80
06/30/2010	EQUITIES	WESBANCO INC	REGIONAL BANKS	866,490.00	-298,806.95
06/30/2010	EQUITIES	WESCO FINL CORP	PROPERTY & CASUALTY INS	1,200,688.00	-71,718.28
06/30/2010	EQUITIES	WESCO FINL CORP	PROPERTY & CASUALTY INS	28,764.80	2,932.55
06/30/2010	EQUITIES	WESCO FINL CORP	PROPERTY & CASUALTY INS	4,298.64	0.00
06/30/2010	EQUITIES	WESCO INTERNATIONAL INC	TRADING COS & DISTRIBUTOR	9,972.26	0.00
06/30/2010	EQUITIES	WESCO INTERNATIONAL INC	TRADING COS & DISTRIBUTOR	50,067.29	11,107.89

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WESCO INTERNATIONAL INC	TRADING COS & DISTRIBUTOR	12,453,287.21	-435,167.45
06/30/2010	EQUITIES	WESDOME GOLD MINES LTD	CDN GOLD	19,681.93	1,505.76
06/30/2010	EQUITIES	WESFARMERS LTD NPV(PARTIALLY	AUSTRALIA	185,846.78	0.00
06/30/2010	EQUITIES	WESFARMERS LTD NPV(PARTIALLY	AUSTRALIA	4,263,567.31	-564,201.58
06/30/2010	EQUITIES	WESFARMERS ORD NPV	AUSTRALIA	16,057,043.93	1,270,140.43
06/30/2010	EQUITIES	WESFARMERS ORD NPV	AUSTRALIA	1,223,276.52	0.00
06/30/2010	EQUITIES	WEST BANCORPORATION INC CDT	REGIONAL BANKS	48,555.30	-2,112.81
06/30/2010	EQUITIES	WEST COAST BANCORP ORE NEW	REGIONAL BANKS	39,369.45	-3,836.59
06/30/2010	EQUITIES	WEST FRASER TIMBER CO LTD	CDN FOREST PRODUCTS	910,804.03	-162,513.72
06/30/2010	EQUITIES	WEST FRASER TIMBER CO LTD	CDN FOREST PRODUCTS	65,728.13	713.08
06/30/2010	EQUITIES	WEST JAPAN RAILWAY CO JPY50000	LAND TRANSPORTATION	314,866.09	0.00
06/30/2010	EQUITIES	WEST JAPAN RAILWAY CO JPY50000	LAND TRANSPORTATION	5,745,923.49	-1,184,957.51
06/30/2010	EQUITIES	WEST MARINE INC COM	SPECIALTY STORES	101,510.40	23,956.62
06/30/2010	EQUITIES	WEST PHARMACEUTICAL SERVICES I	HEALTH CARE SUPPLIES	2,686,357.31	551,946.46
06/30/2010	EQUITIES	WEST PHARMACEUTICAL SERVICES I	HEALTH CARE SUPPLIES	46,707.20	5,401.60
06/30/2010	EQUITIES	WESTAMERICA BANCORPORATION CO	REGIONAL BANKS	53,885.52	1,655.34
06/30/2010	EQUITIES	WESTAMERICA BANCORPORATION CO	REGIONAL BANKS	4,952,636.00	298,510.13
06/30/2010	EQUITIES	WESTAR ENERGY INC	ELECTRIC UTILITIES	5,414,979.42	470,631.42
06/30/2010	EQUITIES	WESTAR ENERGY INC	ELECTRIC UTILITIES	95,505.44	18,430.11
06/30/2010	EQUITIES	WESTAR ENERGY INC	ELECTRIC UTILITIES	25,116.22	0.00
06/30/2010	EQUITIES	WESTERN ALLIANCE BANCORP	REGIONAL BANKS	7,506.99	578.39
06/30/2010	EQUITIES	WESTERN ALLIANCE BANCORP	REGIONAL BANKS	385,236.93	-103,922.16
06/30/2010	EQUITIES	WESTERN COAL CORP	CDN DIV METALS & MINING	1,762,490.98	529,252.05
06/30/2010	EQUITIES	WESTERN DIGITAL CORP DEL COM	COMPUTER STORAGE & PERIPH	26,484,883.36	8,593,427.51
06/30/2010	EQUITIES	WESTERN DIGITAL CORP DEL COM	COMPUTER STORAGE & PERIPH	215,372.56	38,204.35
06/30/2010	EQUITIES	WESTERN DIGITAL CORP DEL COM	COMPUTER STORAGE & PERIPH	55,178.35	0.00
06/30/2010	EQUITIES	WESTERN REFNG INC COM	OIL & GAS REFINING & MKTG	5,231.20	-9,193.60
06/30/2010	EQUITIES	WESTERN REFNG INC COM	OIL & GAS REFINING & MKTG	758,971.67	-438,603.84
06/30/2010	EQUITIES	WESTERN UN CO COM	DATA PROCNG/OUTSRCD SVCS	33,375,632.43	-6,671,258.80
06/30/2010	EQUITIES	WESTERN UN CO COM	DATA PROCNG/OUTSRCD SVCS	329,287.35	-38,427.90
06/30/2010	EQUITIES	WESTFIELD FINANCIAL INC	THRIFTS & MTG FINANCE	10,837.33	-871.67
06/30/2010	EQUITIES	WESTFIELD FINANCIAL INC	THRIFTS & MTG FINANCE	608,006.70	46,749.42
06/30/2010	EQUITIES	WESTFIELD GROUP NPV DFD	AUSTRALIA	1,134,313.70	0.00
06/30/2010	EQUITIES	WESTFIELD GROUP NPV DFD	AUSTRALIA	13,595,947.12	-4,315,022.14
06/30/2010	EQUITIES	WESTLAKE CHEM CORP	COMMODITY CHEMICALS	13,073.28	-1,168.64
06/30/2010	EQUITIES	WESTLAKE CHEM CORP	COMMODITY CHEMICALS	1,069,297.74	-32,143.38
06/30/2010	EQUITIES	WESTON (GEORGE) LTD	CDN FOOD RETAIL	3,574,617.82	144,672.61
06/30/2010	EQUITIES	WESTON (GEORGE) LTD	CDN FOOD RETAIL	181,648.60	0.00
06/30/2010	EQUITIES	WESTPAC BANKING CORP NPV	AUSTRALIA	2,764,073.40	0.00
06/30/2010	EQUITIES	WESTPAC BANKING CORP NPV	AUSTRALIA	34,731,123.17	-3,192,508.39

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WESTPORT INNOVATIONS INC	CDN CONSTR,FARM MACH/HVY	305,918.22	75,364.42
06/30/2010	EQUITIES	WESTPORT INNOVATIONS INC COM	CDN CONSTR,FARM MACH/HVY	3,019,979.82	1,478,857.37
06/30/2010	EQUITIES	WESTWOOD HLDGS GROUP INC	ASSET MGMT & CUSTODY BNKS	138,868.72	-7,947.59
06/30/2010	EQUITIES	WESTWOOD HLDGS GROUP INC	ASSET MGMT & CUSTODY BNKS	9,898.92	-1,419.95
06/30/2010	EQUITIES	WET SEAL INC CL A COM	APPAREL RETAIL	13,253.15	194.54
06/30/2010	EQUITIES	WET SEAL INC CL A COM	APPAREL RETAIL	2,505,768.80	-267,434.42
06/30/2010	EQUITIES	WEYCO GROUP INC	FOOTWEAR	93,686.96	-13,335.90
06/30/2010	EQUITIES	WEYCO GROUP INC	FOOTWEAR	3,853.92	-366.24
06/30/2010	EQUITIES	WEYERHAEUSER CO COM	FOREST PRODUCTS	226,371.20	18,907.14
06/30/2010	EQUITIES	WEYERHAEUSER CO COM	FOREST PRODUCTS	77,211.62	0.00
06/30/2010	EQUITIES	WEYERHAEUSER CO COM	FOREST PRODUCTS	25,309,222.40	-14,498,954.37
06/30/2010	EQUITIES	WGL HLDGS INC COM	GAS UTILITIES	2,369,134.57	191,160.06
06/30/2010	EQUITIES	WGL HLDGS INC COM	GAS UTILITIES	56,932.19	8,883.63
06/30/2010	EQUITIES	WHARF HOLDINGS HK\$1	HONG KONG	346,205.26	0.00
06/30/2010	EQUITIES	WHARF HOLDINGS HK\$1	HONG KONG	4,716,726.44	309,552.96
06/30/2010	EQUITIES	WHEELOK & CO LTD HKD0.50	HONG KONG	1,766,505.66	65,446.30
06/30/2010	EQUITIES	WHEELOK & CO LTD HKD0.50	HONG KONG	133,782.82	0.00
06/30/2010	EQUITIES	WHEELOK & CO LTD HKD0.50	HONG KONG	162,498.47	71,945.11
06/30/2010	EQUITIES	WHEELOK PROPERTIES LIMITED	HONG KONG	16,617.12	9,766.52
06/30/2010	EQUITIES	WHIRLPOOL CORP COM	HOUSEHOLD APPLIANCES	200,756.52	105,335.12
06/30/2010	EQUITIES	WHIRLPOOL CORP COM	HOUSEHOLD APPLIANCES	39,114.46	0.00
06/30/2010	EQUITIES	WHIRLPOOL CORP COM	HOUSEHOLD APPLIANCES	45,855,300.82	8,299,759.95
06/30/2010	EQUITIES	WHITBREAD	TRAVEL & LEISURE	189,500.16	0.00
06/30/2010	EQUITIES	WHITBREAD	TRAVEL & LEISURE	1,818,020.89	-34,411.56
06/30/2010	EQUITIES	WHITE MOUNTAINS INS GRP INC	PROPERTY & CASUALTY INS	25,618.75	0.00
06/30/2010	EQUITIES	WHITE MOUNTAINS INS GRP INC	PROPERTY & CASUALTY INS	83,319.40	28,670.92
06/30/2010	EQUITIES	WHITE MOUNTAINS INS GRP INC	PROPERTY & CASUALTY INS	10,036,583.60	-1,987,916.72
06/30/2010	EQUITIES	WHITEHAVEN COAL LIMITED NPV	AUSTRALIA	828,338.12	-28,550.78
06/30/2010	EQUITIES	WHITING PETROLEUM CORP	OIL & GAS EXPL & PROD	131,431.92	57,805.24
06/30/2010	EQUITIES	WHITING PETROLEUM CORP	OIL & GAS EXPL & PROD	38,510.68	0.00
06/30/2010	EQUITIES	WHITING PETROLEUM CORP	OIL & GAS EXPL & PROD	15,478,382.76	3,370,101.40
06/30/2010	EQUITIES	WHITNEY HLDG CO	REGIONAL BANKS	1,342,812.68	-826,834.24
06/30/2010	EQUITIES	WHITNEY HLDG CO	REGIONAL BANKS	33,400.82	-5,487.59
06/30/2010	EQUITIES	WHK GROUP LTD	AUSTRALIA	4,974.14	-819.95
06/30/2010	EQUITIES	WHOLE FOODS MKT INC	FOOD RETAIL	150,023.30	54,765.70
06/30/2010	EQUITIES	WHOLE FOODS MKT INC	FOOD RETAIL	301,574.78	0.00
06/30/2010	EQUITIES	WHOLE FOODS MKT INC	FOOD RETAIL	18,112,260.78	-615,121.16
06/30/2010	EQUITIES	WI-LAN INC	CDN COMMUNICATIONS EQUIP	84,261.27	16,956.09
06/30/2010	EQUITIES	WIENERBERGER AG NPV	AUSTRIA	4,626,504.96	9,792.10
06/30/2010	EQUITIES	WIHLBORGS FAST.AB NPV	SWEDEN	778,165.19	-13,864.54

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WILEY JOHN & SONS INC CL A	PUBLISHING	8,714,941.89	922,824.58
06/30/2010	EQUITIES	WILEY JOHN & SONS INC CL A	PUBLISHING	1,100.07	0.00
06/30/2010	EQUITIES	WILEY JOHN & SONS INC CL A	PUBLISHING	38,592.66	7,814.34
06/30/2010	EQUITIES	WILH WILHELMSSEN HOLDING-A	NORWAY	23,742.49	-13,277.51
06/30/2010	EQUITIES	WILLBROS GROUP INC DEL COM	OIL & GAS EQUIP/SVCS	2,956,329.60	-2,778,462.06
06/30/2010	EQUITIES	WILLBROS GROUP INC DEL COM	OIL & GAS EQUIP/SVCS	10,108.40	-8,633.12
06/30/2010	EQUITIES	WILLIAM DEMANT HOL DKK1	DENMARK	88,803.18	0.00
06/30/2010	EQUITIES	WILLIAM DEMANT HOL DKK1	DENMARK	868,681.07	-20,773.76
06/30/2010	EQUITIES	WILLIAMS CLAYTON ENERGY INC	OIL & GAS EXPL & PROD	688,830.48	298,110.27
06/30/2010	EQUITIES	WILLIAMS CLAYTON ENERGY INC	OIL & GAS EXPL & PROD	11,288.16	5,234.04
06/30/2010	EQUITIES	WILLIAMS COS INC/THE	OIL & GAS STORAGE & TRANS	348,709.28	52,840.52
06/30/2010	EQUITIES	WILLIAMS COS INC/THE	OIL & GAS STORAGE & TRANS	65,100.59	0.00
06/30/2010	EQUITIES	WILLIAMS COS INC/THE	OIL & GAS STORAGE & TRANS	34,365,211.80	-718,624.45
06/30/2010	EQUITIES	WILLIAMS-SONOMA INC	HOMEFURNISHING RETAIL	7,136,668.34	-1,402,819.75
06/30/2010	EQUITIES	WILLIAMS-SONOMA INC	HOMEFURNISHING RETAIL	71,258.22	36,145.89
06/30/2010	EQUITIES	WILMAR INTERNATIONAL LTD	SINGAPORE	265,855.50	0.00
06/30/2010	EQUITIES	WILMAR INTERNATIONAL LTD	SINGAPORE	2,617,446.21	516,148.75
06/30/2010	EQUITIES	WILMINGTON TRUST CORP	REGIONAL BANKS	10,968.23	0.00
06/30/2010	EQUITIES	WILMINGTON TRUST CORP	REGIONAL BANKS	30,597.31	-7,752.79
06/30/2010	EQUITIES	WILMINGTON TRUST CORP	REGIONAL BANKS	2,042,179.14	-3,515,337.49
06/30/2010	EQUITIES	WILSHIRE BANCORP INC	REGIONAL BANKS	650,755.00	-29,398.37
06/30/2010	EQUITIES	WILSHIRE BANCORP INC	REGIONAL BANKS	8,785.00	3,592.72
06/30/2010	EQUITIES	WILSON BAYLY HOLME ZAR0.01	SOUTH AFRICA	53,924.26	-2,791.43
06/30/2010	EQUITIES	WILSON BAYLY HOLME ZAR0.01	SOUTH AFRICA	355,892.56	-1,908.68
06/30/2010	EQUITIES	WIMM BILL DANN FOO RUB20	RUSSIA	202,280.82	0.00
06/30/2010	EQUITIES	WIMM-BILL-DANN FOODS OJSC	RUSSIA	61,099.33	0.00
06/30/2010	EQUITIES	WINBOND ELECTRONIC TWD10	TAIWAN	305,896.09	192,386.36
06/30/2010	EQUITIES	WINCOR NIXDORF AG NPV	GERMANY	3,791,143.90	-506,386.80
06/30/2010	EQUITIES	WINDSTREAM CORP	INTEGRATED TELECOMM SVCS	165,641.63	31,191.44
06/30/2010	EQUITIES	WINDSTREAM CORP	INTEGRATED TELECOMM SVCS	31,883.55	0.00
06/30/2010	EQUITIES	WINDSTREAM CORP	INTEGRATED TELECOMM SVCS	14,104,888.00	1,034,253.88
06/30/2010	EQUITIES	WING HANG BANK HK\$1	HONG KONG	89,260.37	0.00
06/30/2010	EQUITIES	WING HANG BANK HK\$1	HONG KONG	2,999,503.44	-27,203.91
06/30/2010	EQUITIES	WING ON CO HK\$2	HONG KONG	78,205.76	-15,726.17
06/30/2010	EQUITIES	WING TAI HOLDINGS SG\$ 0.25	SINGAPORE	165,231.72	-16,902.51
06/30/2010	EQUITIES	WINMARK CORP	SPECIALTY STORES	5,020.50	-117.00
06/30/2010	EQUITIES	WINN DIXIE STORES INC COM NEW	FOOD RETAIL	16,407.28	-7,420.72
06/30/2010	EQUITIES	WINN DIXIE STORES INC COM NEW	FOOD RETAIL	1,650,965.68	-807,602.46
06/30/2010	EQUITIES	WINNEBAGO INDS INC	AUTOMOBILE MANUFACTURERS	826,630.28	246,412.82
06/30/2010	EQUITIES	WINNEBAGO INDS INC	AUTOMOBILE MANUFACTURERS	15,307.60	3,094.80



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WINPAK LTD	CDN METAL/GLASS CONTAINS	21,333.78	3,325.00
06/30/2010	EQUITIES	WINTHROP RLTY TR SH BEN INT	DIVERSIFIED REITS	111,213.24	22,530.86
06/30/2010	EQUITIES	WINTHROP RLTY TR SH BEN INT	DIVERSIFIED REITS	8,393.21	2,304.36
06/30/2010	EQUITIES	WINTRUST FINANCIAL CORP	REGIONAL BANKS	35,407.08	13,868.25
06/30/2010	EQUITIES	WINTRUST FINANCIAL CORP	REGIONAL BANKS	2,080,982.78	183,336.43
06/30/2010	EQUITIES	WIRE CARD AG NPV	GERMANY	1,696,616.22	-23,318.47
06/30/2010	EQUITIES	WISCONSIN ENERGY CORP	MULTI-UTILITIES	166,579.42	42,252.21
06/30/2010	EQUITIES	WISCONSIN ENERGY CORP	MULTI-UTILITIES	61,486.68	0.00
06/30/2010	EQUITIES	WISCONSIN ENERGY CORP	MULTI-UTILITIES	17,562,230.28	4,297,151.26
06/30/2010	EQUITIES	WISTRON CORP TWD10	TAIWAN	4,746,985.15	-649,914.82
06/30/2010	EQUITIES	WMF WURIT METALW F ORD NPV	GERMANY	41,571.92	-12,281.15
06/30/2010	EQUITIES	WMS INDS INC COM	CASINOS & GAMING	60,131.00	9,437.12
06/30/2010	EQUITIES	WMS INDS INC COM	CASINOS & GAMING	6,750,882.25	830,358.90
06/30/2010	EQUITIES	WOLFSON MICROELECT ORD	ELECTRONIC & ELECT EQUIP	23,474.56	11,983.99
06/30/2010	EQUITIES	WOLSELEY GBP0.10	CONSTRUCTION & MATERIALS	20,063,351.69	-3,630,715.25
06/30/2010	EQUITIES	WOLSELEY GBP0.10	CONSTRUCTION & MATERIALS	287,856.84	0.00
06/30/2010	EQUITIES	WOLTERS KLUWERS COM EUR0.12	NETHERLANDS	290,688.60	0.00
06/30/2010	EQUITIES	WOLTERS KLUWERS COM EUR0.12	NETHERLANDS	2,701,850.25	-507,566.92
06/30/2010	EQUITIES	WOLVERINE WORLD WIDE INC COM	FOOTWEAR	48,253.65	10,896.60
06/30/2010	EQUITIES	WOLVERINE WORLD WIDE INC COM	FOOTWEAR	2,424,866.23	231,994.01
06/30/2010	EQUITIES	WONGS KONG KING HKD0.10	HONG KONG	27,373.30	-21,357.34
06/30/2010	EQUITIES	WONSON INTERNATIONAL HLDGS	HONG KONG	26,967.50	5,108.63
06/30/2010	EQUITIES	WOOD ONE CO LTD NPV	OTHER PRODUCTS	106,069.39	-84,530.78
06/30/2010	EQUITIES	WOODSIDE PETROLEUM NPV	AUSTRALIA	38,551,028.78	-431,390.72
06/30/2010	EQUITIES	WOODSIDE PETROLEUM NPV	AUSTRALIA	966,986.83	0.00
06/30/2010	EQUITIES	WOODWARD GOVERNOR CO	ELECTRIC COMP & EQUIP	47,179.44	11,235.84
06/30/2010	EQUITIES	WOODWARD GOVERNOR CO	ELECTRIC COMP & EQUIP	4,167,338.49	816,012.49
06/30/2010	EQUITIES	WOOLWORTHS HLDGS ZAR0.0015	SOUTH AFRICA	1,241,233.48	150,269.21
06/30/2010	EQUITIES	WOOLWORTHS HLDGS ZAR0.0015	SOUTH AFRICA	225,590.77	27,771.79
06/30/2010	EQUITIES	WOOLWORTHS LIMITED ORD A\$0.25	AUSTRALIA	1,423,219.93	0.00
06/30/2010	EQUITIES	WOOLWORTHS LIMITED ORD A\$0.25	AUSTRALIA	29,020,115.53	-593,924.34
06/30/2010	EQUITIES	WOONG JIN COWAY KRW500	SOUTH KOREA	12,149,439.28	3,900,191.66
06/30/2010	EQUITIES	WOONGJIN CHEMICAL CO LTD	SOUTH KOREA	120,524.56	0.00
06/30/2010	EQUITIES	WOORI FINANCE KRW5000	SOUTH KOREA	13,423,661.97	57,340.44
06/30/2010	EQUITIES	WOORI FINANCE KRW5000	SOUTH KOREA	697,522.40	19,595.87
06/30/2010	EQUITIES	WORKS APPLICATION CO NPV	INFORMATN & COMMUNICATION	460,626.68	-262,944.05
06/30/2010	EQUITIES	WORLD ACCEP CORP	CONSUMER FINANCE	23,139.24	11,947.12
06/30/2010	EQUITIES	WORLD ACCEP CORP	CONSUMER FINANCE	2,876,582.97	708,788.68
06/30/2010	EQUITIES	WORLD EX-US SMALL CAP PLUS	US EQUITY FUNDS	569,326,424.21	-213,770,789.32
06/30/2010	EQUITIES	WORLD FUEL SVC CORP	OIL & GAS REFINING & MKTG	5,673,745.78	1,274,068.02

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	WORLD FUEL SVC CORP	OIL & GAS REFINING & MKTG	49,409.21	8,986.95
06/30/2010	EQUITIES	WORLD TRADE CENTER MOSCOW	RUSSIA	64,111.43	0.00
06/30/2010	EQUITIES	WORLD WRESTLING ENTERTAINMENT	MOVIES & ENTERTAINMENT	364,586.36	35,893.02
06/30/2010	EQUITIES	WORLD WRESTLING ENTERTAINMENT	MOVIES & ENTERTAINMENT	8,013.40	1,751.00
06/30/2010	EQUITIES	WORLEYPARSONS LTD NPV	AUSTRALIA	180,526.36	0.00
06/30/2010	EQUITIES	WORLEYPARSONS LTD NPV	AUSTRALIA	9,367,930.91	-2,250,759.75
06/30/2010	EQUITIES	WORTHINGTON INDS INC COM	STEEL	34,464.80	-2,036.80
06/30/2010	EQUITIES	WORTHINGTON INDS INC COM	STEEL	2,009,799.38	-483,392.62
06/30/2010	EQUITIES	WOWOW INC JPY5000	OTHER PRODUCTS	49,994.91	13,740.22
06/30/2010	EQUITIES	WPG HOLDINGS LIMITED TWD10	TAIWAN	261,215.56	0.00
06/30/2010	EQUITIES	WPP PLC ORD GBP0.10	MEDIA	11,642,268.99	1,467,107.22
06/30/2010	EQUITIES	WPP PLC ORD GBP0.10	MEDIA	602,066.30	0.00
06/30/2010	EQUITIES	WRIGHT EXPRESS CORP	DATA PROCNG/OUTSRCD SVCS	44,490.60	7,070.56
06/30/2010	EQUITIES	WRIGHT EXPRESS CORP	DATA PROCNG/OUTSRCD SVCS	1,949,834.70	143,348.32
06/30/2010	EQUITIES	WRIGHT MED GROUP INC COM	HEALTH CARE EQUIPMENT	2,904,025.96	-276,806.74
06/30/2010	EQUITIES	WRIGHT MED GROUP INC COM	HEALTH CARE EQUIPMENT	26,127.53	1,510.91
06/30/2010	EQUITIES	WSFS FINL CORP	THRIFTS & MTG FINANCE	13,222.24	3,862.44
06/30/2010	EQUITIES	WSFS FINL CORP	THRIFTS & MTG FINANCE	469,712.89	-167,003.23
06/30/2010	EQUITIES	WUHAN DEPARTMENT 'A'CNY1	CHINA	28,218.70	0.00
06/30/2010	EQUITIES	WUHAN IRON AND STEEL CO LTD	CHINA	31,673.50	0.00
06/30/2010	EQUITIES	WUHAN ZHONGBAI GRP 'A'CNY1	CHINA	10,876.74	0.00
06/30/2010	EQUITIES	WUMART STORES INC H CNY0.25	CHINA	81,068.62	0.00
06/30/2010	EQUITIES	WUS PRINTD CIRCUIT TWD10	TAIWAN	7,568.90	885.41
06/30/2010	EQUITIES	WUS PRINTD CIRCUIT TWD10	TAIWAN	7,967.26	1,327.16
06/30/2010	EQUITIES	WYNDHAM WORLDWIDE CORP COM	HOTELS, RESORTS & CRUISE	119,389.92	53,826.24
06/30/2010	EQUITIES	WYNDHAM WORLDWIDE CORP COM	HOTELS, RESORTS & CRUISE	37,177.25	0.00
06/30/2010	EQUITIES	WYNDHAM WORLDWIDE CORP COM	HOTELS, RESORTS & CRUISE	15,728,071.18	-6,660,131.02
06/30/2010	EQUITIES	WYNN MACAU LTD	HONG KONG	131,852.09	0.00
06/30/2010	EQUITIES	WYNN MACAU LTD	HONG KONG	19,793,431.12	3,507,007.60
06/30/2010	EQUITIES	WYNN RESORTS LTD	CASINOS & GAMING	179,310.77	63,817.12
06/30/2010	EQUITIES	WYNN RESORTS LTD	CASINOS & GAMING	16,109,062.97	4,087,652.28
06/30/2010	EQUITIES	X 5 RETAIL GROUP NV GDR EACH	NETHERLANDS	8,471,421.94	0.00
06/30/2010	EQUITIES	X-RITE INC	ELECTRONIC EQUIP & INSTR	37,992.24	15,046.01
06/30/2010	EQUITIES	XCEL ENERGY INC	MULTI-UTILITIES	32,338,744.33	3,636,824.20
06/30/2010	EQUITIES	XCEL ENERGY INC	MULTI-UTILITIES	314,951.00	52,379.65
06/30/2010	EQUITIES	XCEL ENERGY INC	MULTI-UTILITIES	99,471.75	0.00
06/30/2010	EQUITIES	XEBIO CO Y50	RETAIL TRADE	1,407,960.18	-398,289.13
06/30/2010	EQUITIES	XENOPORT INC	PHARMACEUTICALS	11,399.22	-9,253.47
06/30/2010	EQUITIES	XENOPORT INC	PHARMACEUTICALS	-499,466.34	1,184,527.62
06/30/2010	EQUITIES	XERIUM TECHNOLOGIES INC COM NEW	INDUSTRIAL MACHINERY	10,533.52	-217.91

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	XEROX CORP	OFFICE ELECTRONICS	30,885,317.78	-13,501,263.76
06/30/2010	EQUITIES	XEROX CORP	OFFICE ELECTRONICS	373,605.48	34,659.34
06/30/2010	EQUITIES	XEROX CORP	OFFICE ELECTRONICS	115,551.91	0.00
06/30/2010	EQUITIES	XIAMEN C & D 'A'CNY1	CHINA	14,113.95	0.00
06/30/2010	EQUITIES	XIAMEN INTL TRADE 'A'CNY1	CHINA	8,825.25	0.00
06/30/2010	EQUITIES	XIANDAI INVEST CO 'A'CNY1	CHINA	30,341.79	0.00
06/30/2010	EQUITIES	XILINX INC COM	SEMICONDUCTORS	208,748.64	39,860.81
06/30/2010	EQUITIES	XILINX INC COM	SEMICONDUCTORS	20,821,514.88	-371,169.60
06/30/2010	EQUITIES	XIN JIANG TUNHE CO 'A' CNY1	CHINA	10,370.67	0.00
06/30/2010	EQUITIES	XINAO GAS HLDGS HKD0.10	CHINA	6,924,847.20	-1,320,119.08
06/30/2010	EQUITIES	XING INTERNATIONAL HLDGS LTD	CHINA	190,318.38	0.00
06/30/2010	EQUITIES	XINJIANG BA YI IRO 'A'CNY1	CHINA	18,214.44	0.00
06/30/2010	EQUITIES	XINJIANG TEBIAN EL 'A'CNY1	CHINA	27,821.31	0.00
06/30/2010	EQUITIES	XINJIANG XINXIN MINING	CHINA	79,286.27	0.00
06/30/2010	EQUITIES	XINXING DUCTILE IR 'A'CNY1	CHINA	75,336.40	0.00
06/30/2010	EQUITIES	XINYUAN REAL ESTATE CO LTD	CHINA	49,266.00	-9,992.81
06/30/2010	EQUITIES	XIWANG SUGAR HLDGS HKD0.10	CHINA	37.11	0.00
06/30/2010	EQUITIES	XL CAP LTD CL A COM	PROPERTY & CASUALTY INS	56,772.61	0.00
06/30/2010	EQUITIES	XL CAP LTD CL A COM	IRELAND	174,909.25	67,953.50
06/30/2010	EQUITIES	XL CAP LTD CL A COM	IRELAND	23,518,625.96	-22,936,154.45
06/30/2010	EQUITIES	XSTRATA COM STK USD0.50	MINING	1,377,986.05	0.00
06/30/2010	EQUITIES	XSTRATA COM STK USD0.50	MINING	16,713,384.67	-2,049,561.53
06/30/2010	EQUITIES	XTEP INTERNATIONAL HLDGS LTD	HONG KONG	155,837.19	0.00
06/30/2010	EQUITIES	XTREME COIL DRILLING CORP	CDN OIL & GAS DRILLING	5,151.62	-1,320.18
06/30/2010	EQUITIES	XUGONG CONSTRUCTION MACHINERY	CHINA	7,061.92	0.00
06/30/2010	EQUITIES	XYRATEX LTD	TECHNOLOGY HARDWRE & EQUI	219,919.30	-18,830.69
06/30/2010	EQUITIES	XYRATEX LTD	TECHNOLOGY HARDWRE & EQUI	9,905.00	-658.00
06/30/2010	EQUITIES	YACHIYO BANK LIMITED NPV	BANKS	22,526.75	-4,615.29
06/30/2010	EQUITIES	YACHIYO INDUSTRY JPY50	TRANSPORTATION EQUIPMENT	16,842.58	-7,814.64
06/30/2010	EQUITIES	YAGEO CORP TW\$10	TAIWAN	4,617,895.92	2,419,576.11
06/30/2010	EQUITIES	YAHOO JAPAN CORP NPV	SERVICES	2,821,033.40	-249,536.01
06/30/2010	EQUITIES	YAHOO JAPAN CORP NPV	SERVICES	294,845.75	0.00
06/30/2010	EQUITIES	YAHOO! INC	INTERNET SOFTWARE & SVCS	114,770.86	0.00
06/30/2010	EQUITIES	YAHOO! INC	INTERNET SOFTWARE & SVCS	560,682.03	-45,215.50
06/30/2010	EQUITIES	YAHOO! INC	INTERNET SOFTWARE & SVCS	50,073,603.33	-42,819,462.02
06/30/2010	EQUITIES	YAKULT HONSHA Y50	FOODS	134,093.90	0.00
06/30/2010	EQUITIES	YAKULT HONSHA Y50	FOODS	1,226,606.27	-68,271.47
06/30/2010	EQUITIES	YAMABIKO CORPORATION NPV	MACHINERY	49,628.00	-75,125.53
06/30/2010	EQUITIES	YAMADA DENKI CO NPV	RETAIL TRADE	11,830,165.35	-429,023.52
06/30/2010	EQUITIES	YAMADA DENKI CO NPV	RETAIL TRADE	274,770.82	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	YAMAGATA BANK Y50	JAPAN	18,985.20	2,131.60
06/30/2010	EQUITIES	YAMAGUCHI FIANCIAL GROUP INC	BANKS	1,626,941.29	-492,908.37
06/30/2010	EQUITIES	YAMAGUCHI FIANCIAL GROUP INC	BANKS	103,662.54	0.00
06/30/2010	EQUITIES	YAMAHA CORP Y50	OTHER PRODUCTS	83,622.90	0.00
06/30/2010	EQUITIES	YAMAHA CORP Y50	OTHER PRODUCTS	865,561.40	-759,584.91
06/30/2010	EQUITIES	YAMAHA MOTOR CO Y50	OTHER PRODUCTS	6,004,407.43	-560,971.27
06/30/2010	EQUITIES	YAMAHA MOTOR CO Y50	OTHER PRODUCTS	172,449.28	0.00
06/30/2010	EQUITIES	YAMAICHI ELECTONICS 1/50	ELECTRIC APPLIANCES	61,447.62	-40,273.71
06/30/2010	EQUITIES	YAMANA GOLD INC	CDN GOLD	383,195.24	0.00
06/30/2010	EQUITIES	YAMANA GOLD INC	CDN GOLD	8,336,437.14	-319,155.91
06/30/2010	EQUITIES	YAMANASHI CHUO BK Y50	BANKS	82,269.18	-3,332.71
06/30/2010	EQUITIES	YAMATAKE CORPORATION Y50	ELECTRIC APPLIANCES	1,492,053.25	25,722.71
06/30/2010	EQUITIES	YAMATO HOLDINGS CO LTD NPV	LAND TRANSPORTATION	4,092,113.44	-610,757.53
06/30/2010	EQUITIES	YAMATO HOLDINGS CO LTD NPV	LAND TRANSPORTATION	268,018.52	0.00
06/30/2010	EQUITIES	YAMATO KOGYO NPV	IRON AND STEEL	54,740.19	0.00
06/30/2010	EQUITIES	YAMATO KOGYO NPV	IRON AND STEEL	2,956,499.10	-349,997.19
06/30/2010	EQUITIES	YAMAZAKI BAKING CO Y50	FOODS	794,563.98	126,481.07
06/30/2010	EQUITIES	YAMAZAKI BAKING CO Y50	FOODS	82,275.97	0.00
06/30/2010	EQUITIES	YAMAZEN CO Y50	WHOLESALE TRADE	1,061,814.90	31,412.17
06/30/2010	EQUITIES	YANGZIJANG SHIPBUILDING NPV	SINGAPORE	11,301,467.02	1,846,767.46
06/30/2010	EQUITIES	YANGZIJANG SHIPBUILDING NPV	SINGAPORE	70,952.63	0.00
06/30/2010	EQUITIES	YANGZIJANG SHIPBUILDING NPV	SINGAPORE	100,565.86	24,599.76
06/30/2010	EQUITIES	YANTAI CHANGYU PIO 'B'CNY1	CHINA	130,746.26	0.00
06/30/2010	EQUITIES	YANZHOU COAL MINING CO H CNY1	CHINA	5,417,246.33	-178,159.98
06/30/2010	EQUITIES	YAPI VE KREDI BANKASI TRY1	TURKEY	12,430,035.93	0.00
06/30/2010	EQUITIES	YARA INTL NOK1.70	NORWAY	273,703.38	0.00
06/30/2010	EQUITIES	YARA INTL NOK1.70	NORWAY	6,408,940.54	-247,490.50
06/30/2010	EQUITIES	YASKAWA ELECTRIC MFG Y50	ELECTRIC APPLIANCES	86,480.31	0.00
06/30/2010	EQUITIES	YASKAWA ELECTRIC MFG Y50	ELECTRIC APPLIANCES	-2,907,225.00	361,614.49
06/30/2010	EQUITIES	YAZICILAR OTOMOTIV CLASS'A'	TURKEY	104,225.32	0.00
06/30/2010	EQUITIES	YELL GROUP ORD GBP0.01	MEDIA	180,680.45	-267,359.63
06/30/2010	EQUITIES	YELLOW HAT JPY50	OTHER PRODUCTS	170,957.17	-42,884.67
06/30/2010	EQUITIES	YELLOW HAT JPY50	OTHER PRODUCTS	27,573.74	-9,270.28
06/30/2010	EQUITIES	YELLOW PAGES INCOME FUND	CDN PUBLISHING	73,185.41	0.00
06/30/2010	EQUITIES	YELLOW PAGES INCOME FUND	CDN PUBLISHING	4,482,097.39	-640,720.71
06/30/2010	EQUITIES	YES BANK NPV	INDIA	823,867.99	-30,618.50
06/30/2010	EQUITIES	YIBIN WULIANGYE 'A'CNY1	CHINA	55,558.83	0.00
06/30/2010	EQUITIES	YINGLI GREEN ENERGY HLDG CO	CHINA	480,030.42	0.00
06/30/2010	EQUITIES	YIP'S CHEMICAL HOLDINGS ORD	HONG KONG	136,845.44	0.00
06/30/2010	EQUITIES	YIT OYJ	FINLAND	1,402,446.17	4.18

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	YODOGAWA STEEL WORKS LTD	IRON AND STEEL	476,127.93	-194,896.06
06/30/2010	EQUITIES	YOKOGAWA BRIDGE HOLDINGS CORP	CONSTRUCTION	154,842.36	-40,094.99
06/30/2010	EQUITIES	YOKOGAWA ELECTRIC CORP Y50	ELECTRIC APPLIANCES	1,128,336.57	-425,567.14
06/30/2010	EQUITIES	YOKOGAWA ELECTRIC CORP Y50	ELECTRIC APPLIANCES	68,780.59	0.00
06/30/2010	EQUITIES	YOKOHAMA REITO Y50	FOODS	63,973.33	802.29
06/30/2010	EQUITIES	YOKOHAMA REITO Y50	FOODS	249,062.04	-83,877.76
06/30/2010	EQUITIES	YOKOHAMA RUBBER CO Y50	RUBBER PRODUCTS	414.51	0.00
06/30/2010	EQUITIES	YONEKYU CORP Y50	FOODS	17,651.71	116.76
06/30/2010	EQUITIES	YONEKYU CORP Y50	FOODS	35,303.42	-1,712.87
06/30/2010	EQUITIES	YORK TECHNICAL INSTITUTE LLC	OTHER	296,592.00	-7,778,408.00
06/30/2010	EQUITIES	YORK TECHNOLOGIES WARRANTS #1	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	YORK TECHNOLOGIES WARRANTS #2	US RIGHTS AND WARRANTS	0.00	0.00
06/30/2010	EQUITIES	YORK WTR CO	WATER UTILITIES	300,028.32	-28,068.32
06/30/2010	EQUITIES	YOSHIMOTO KOGYO CO Y50	OTHER PRODUCTS	298.46	0.00
06/30/2010	EQUITIES	YOSUN INDUSTRIAL C TWD10	TAIWAN	2,656,309.27	1,008,013.21
06/30/2010	EQUITIES	YOULCHON CHEMICAL KRW500	SOUTH KOREA	73,761.60	0.00
06/30/2010	EQUITIES	YOUNG FAST OPTOELECTRONICS CO	TAIWAN	67,197.88	0.00
06/30/2010	EQUITIES	YOUNG INNOVATIONS INC COM	HEALTH CARE EQUIPMENT	64,716.85	11,305.65
06/30/2010	EQUITIES	YOUNG POONG CORP KSWN5000	SOUTH KOREA	61,107.83	0.00
06/30/2010	EQUITIES	YOUNGONE CORP KRW500	SOUTH KOREA	32,157.83	0.00
06/30/2010	EQUITIES	YOUNGOR GROUP CO 'A'CNY1	CHINA	9,417.32	0.00
06/30/2010	EQUITIES	YOUNGTEK ELECTRONICS	TAIWAN	468.18	0.00
06/30/2010	EQUITIES	YOUNGWON CORP/NEW	SOUTH KOREA	232,215.18	0.00
06/30/2010	EQUITIES	YTL CEMENT BHD MYR0.50	MALAYSIA	61,692.72	0.00
06/30/2010	EQUITIES	YUANTA FINANCIAL HLDG CO LTD	TAIWAN	1,385,532.63	0.00
06/30/2010	EQUITIES	YUE YUEN INDL HLDG HKD0.25	HONG KONG	22,395,620.35	10,357,485.52
06/30/2010	EQUITIES	YUE YUEN INDL HLDG HKD0.25	HONG KONG	120,699.47	0.00
06/30/2010	EQUITIES	YUFO ELECTRONICS CO TWD10	TAIWAN	145,846.77	0.00
06/30/2010	EQUITIES	YUGANG INTL HKD0.01	HONG KONG	37,287.07	-71,376.62
06/30/2010	EQUITIES	YUHAN CORP KSWN5000	SOUTH KOREA	383,291.36	0.00
06/30/2010	EQUITIES	YUKON-NEVADA GOLD CORP	CDN GOLD	115.28	2.26
06/30/2010	EQUITIES	YULE CATTO & CO ORD 10P	CHEMICALS	20,207.06	4,469.53
06/30/2010	EQUITIES	YUM! BRANDS INC	RESTAURANTS	569,827.84	70,352.72
06/30/2010	EQUITIES	YUM! BRANDS INC	RESTAURANTS	55,286,574.08	15,844,334.84
06/30/2010	EQUITIES	YUNG CHI PAINT TWD10	TAIWAN	76,277.54	0.00
06/30/2010	EQUITIES	YUNG SHIN PHARM TWD10	TAIWAN	113,533.66	0.00
06/30/2010	EQUITIES	YUNG TAY ENGINEER TWD10	TAIWAN	163,481.27	-19,315.59
06/30/2010	EQUITIES	YUNGSHIN CONSTRUCTION & DEV	TAIWAN	127,456.77	0.00
06/30/2010	EQUITIES	YURTEC CORPORATION Y50	OTHER PRODUCTS	226,528.98	-119,700.67
06/30/2010	EQUITIES	YURTEC CORPORATION Y50	OTHER PRODUCTS	17,086.68	-9,482.30

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ZAKL AZOT W TARNOWIE-MOSCICACH	POLAND	16,167.48	-2,802.72
06/30/2010	EQUITIES	ZAKL AZOT W TARNOWIE-MOSCICACH	POLAND	66,791.49	0.00
06/30/2010	EQUITIES	ZAKLADY AZOTOWE PULAWY PLN10	POLAND	43,021.64	0.00
06/30/2010	EQUITIES	ZAKLADY CHEMICZINE POLICE SA	POLAND	3,336.25	0.00
06/30/2010	EQUITIES	ZARADOYA-OTIS EUR0.1	SPAIN	816,055.71	-413,137.92
06/30/2010	EQUITIES	ZARADOYA-OTIS EUR0.1	SPAIN	86,774.78	0.00
06/30/2010	EQUITIES	ZARDOYA OTIS SA - RTS	SPAIN	4,341.01	0.00
06/30/2010	EQUITIES	ZARDOYA OTIS SA - RTS	SPAIN	40,220.75	-19,512.98
06/30/2010	EQUITIES	ZEBRA TECHNOLOGIES CORP CL A	OFFICE ELECTRONICS	6,374.66	0.00
06/30/2010	EQUITIES	ZEBRA TECHNOLOGIES CORP CL A	OFFICE ELECTRONICS	41,327.73	5,994.72
06/30/2010	EQUITIES	ZEBRA TECHNOLOGIES CORP CL A	OFFICE ELECTRONICS	10,404,769.77	-960,375.88
06/30/2010	EQUITIES	ZEE ENTERTAINMENT ENTERPRISES	INDIA	188,512.70	0.00
06/30/2010	EQUITIES	ZELAN BERHAD MYR0.5	MALAYSIA	56,381.22	0.00
06/30/2010	EQUITIES	ZENITH INTERNATIONAL BANK PLC	NIGERIA	598,805.28	122,089.06
06/30/2010	EQUITIES	ZENITRON CORP TWD10	TAIWAN	5,475.93	-373.40
06/30/2010	EQUITIES	ZENITRON CORP TWD10	TAIWAN	73,620.90	-11,478.21
06/30/2010	EQUITIES	ZEON Y50	CHEMICALS	957,464.13	-36,492.23
06/30/2010	EQUITIES	ZEP INC COM	SPECIALTY CHEMICALS	14,806.56	4,236.51
06/30/2010	EQUITIES	ZEP INC COM	SPECIALTY CHEMICALS	442,330.72	192,991.63
06/30/2010	EQUITIES	ZHAOJIN MINING INDUSTRY CO	CHINA	150,769.33	0.00
06/30/2010	EQUITIES	ZHEJIANG CHINA COM 'A'CNY1	CHINA	33,344.59	0.00
06/30/2010	EQUITIES	ZHEJIANG CHINA L/T 'A'CNY1	CHINA	10,498.39	0.00
06/30/2010	EQUITIES	ZHEJIANG EXPWY CO H SHS CNY1	CHINA	1,662,463.18	-964.41
06/30/2010	EQUITIES	ZHEJIANG LONGSHENG 'A'CNY1	CHINA	50,549.20	0.00
06/30/2010	EQUITIES	ZHEJIANG XINAN CHE 'A'CNY1	CHINA	8,062.96	0.00
06/30/2010	EQUITIES	ZHENGZHOU YUTONG C 'A'CNY1	CHINA	13,251.95	0.00
06/30/2010	EQUITIES	ZHONGJIN GOLD CO 'A'CNY1	CHINA	40,019.16	0.00
06/30/2010	EQUITIES	ZHONGPIN INC COM	PACKAGED FOODS & MEATS	17,640.00	6,214.76
06/30/2010	EQUITIES	ZHUZHOU CSR TIMES ELECTRIC CO	CHINA	2,829,470.11	1,238,399.90
06/30/2010	EQUITIES	ZIFF DAVIS HLDGS INC OC-COM	DIVERSIFIED BANKS	2,441.00	2,416.59
06/30/2010	EQUITIES	ZIJIN MINING GROUP CO LTD	CHINA	1,286,592.07	0.00
06/30/2010	EQUITIES	ZIMMER HLDGS INC COM	HEALTH CARE EQUIPMENT	332,245.35	55,814.76
06/30/2010	EQUITIES	ZIMMER HLDGS INC COM	HEALTH CARE EQUIPMENT	113,629.25	0.00
06/30/2010	EQUITIES	ZIMMER HLDGS INC COM	HEALTH CARE EQUIPMENT	41,033,192.55	-6,414,565.14
06/30/2010	EQUITIES	ZINWELL TWD10	TAIWAN	62,653.63	0.00
06/30/2010	EQUITIES	ZION OIL & GAS INC COM	OIL & GAS EXPL & PROD	15,060.00	-7,747.85
06/30/2010	EQUITIES	ZION OIL AND GAS RIGHTS	US RIGHTS AND WARRANTS	677.50	677.50
06/30/2010	EQUITIES	ZIONS BANCORPORATION	REGIONAL BANKS	15,469,162.77	-6,306,248.72
06/30/2010	EQUITIES	ZIONS BANCORPORATION	REGIONAL BANKS	36,040.50	0.00
06/30/2010	EQUITIES	ZIONS BANCORPORATION	REGIONAL BANKS	109,661.88	29,127.26

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	ZIOPHARM ONCOLOGY INC COM	BIOTECHNOLOGY	15,063.66	-2,737.99
06/30/2010	EQUITIES	ZIX CORP COM	INTERNET SOFTWARE & SVCS	161,978.72	26,302.08
06/30/2010	EQUITIES	ZOJIRUSHI CORP Y50	ELECTRIC APPLIANCES	22,049.14	4,790.97
06/30/2010	EQUITIES	ZOLL MED CORP	HEALTH CARE EQUIPMENT	21,896.80	7,058.61
06/30/2010	EQUITIES	ZOLL MED CORP	HEALTH CARE EQUIPMENT	2,523,741.70	338,970.07
06/30/2010	EQUITIES	ZOLTEK COS INC COM	SPECIALTY CHEMICALS	543,689.30	-371,214.96
06/30/2010	EQUITIES	ZOLTEK COS INC COM	SPECIALTY CHEMICALS	9,748.97	-947.97
06/30/2010	EQUITIES	ZORAN CORP	SEMICONDUCTORS	16,427.88	-2,152.50
06/30/2010	EQUITIES	ZORAN CORP	SEMICONDUCTORS	2,913,077.16	-202,600.74
06/30/2010	EQUITIES	ZTE CORP H	CHINA	703,077.50	-182,774.51
06/30/2010	EQUITIES	ZTE CORPN 'A' CNY1	CHINA	50,186.60	0.00
06/30/2010	EQUITIES	ZUARI INDUSTRIES LIMITED	INDIA	183,856.39	16,435.19
06/30/2010	EQUITIES	ZUKEN Y50	OTHER PRODUCTS	43,071.53	-7,547.16
06/30/2010	EQUITIES	ZUMIEZ INC	APPAREL RETAIL	14,386.23	6,468.23
06/30/2010	EQUITIES	ZUMIEZ INC	APPAREL RETAIL	3,205,068.39	418,470.65
06/30/2010	EQUITIES	ZUMTOBEL AG NPV (BR)	AUSTRIA	1,199,339.83	89,706.21
06/30/2010	EQUITIES	ZURICH FINANCIAL SERVICES AG	SWITZERLAND	24,289,029.96	-3,286,674.12
06/30/2010	EQUITIES	ZURICH FINANCIAL SERVICES AG	SWITZERLAND	1,660,829.65	0.00
06/30/2010	EQUITIES	ZYGO CORP	ELECTRC MANUFACTNG SVCS	11,556.75	4,540.35
06/30/2010	EQUITIES	ZYGO CORP	ELECTRC MANUFACTNG SVCS	157,974.69	-75,867.96
06/30/2010	EQUITIES	ZYMOGENETICS INC	BIOTECHNOLOGY	574,346.22	-602,099.79
06/30/2010	EQUITIES	ZYMOGENETICS INC	BIOTECHNOLOGY	4,633.56	-288.36
06/30/2010	EQUITIES	1-800 FLOWERS COM INC CL A COM	INTERNET RETAIL	2,165.06	-231.22
06/30/2010	EQUITIES	1-800 FLOWERS COM INC CL A COM	INTERNET RETAIL	108,702.08	-212,828.20
06/30/2010	EQUITIES	1ST CITY MONUMENT BANK NGN0.50	NIGERIA	3,418,352.40	67,727.05
06/30/2010	EQUITIES	1ST SOURCE CORP	REGIONAL BANKS	719,455.32	-244,238.00
06/30/2010	EQUITIES	1ST SOURCE CORP	REGIONAL BANKS	9,187.56	-217.20
06/30/2010	EQUITIES	3D SYSTEMS CORP	INDUSTRIAL MACHINERY	200,674.50	14,784.14
06/30/2010	EQUITIES	3D SYSTEMS CORP	INDUSTRIAL MACHINERY	17,620.20	8,523.06
06/30/2010	EQUITIES	3I GROUP PLC ORD GBP0.738636	EQUITY INVESTMENT INSTRUM	196,040.50	0.00
06/30/2010	EQUITIES	3I GROUP PLC ORD GBP0.738636	EQUITY INVESTMENT INSTRUM	2,720,510.49	-1,484,072.45
06/30/2010	EQUITIES	3M CO	INDUSTRIAL CONGLOMERATES	1,755,710.73	506,216.80
06/30/2010	EQUITIES	3M CO	INDUSTRIAL CONGLOMERATES	192,351,076.68	11,153,771.05
06/30/2010	EQUITIES	3PAR INC	COMPUTER HARDWARE	3,759,489.72	-272,300.09
06/30/2010	EQUITIES	3PAR INC	COMPUTER HARDWARE	2,439.22	146.72
06/30/2010	EQUITIES	31 INFOTECH LTD INR10	INDIA	70,092.35	0.00
06/30/2010	EQUITIES	361 DEGREES INTERNATIONAL	HONG KONG	785,293.72	-92,030.67
06/30/2010	EQUITIES	5N PLUS INC	CDN ELECTRONIC COMPONENTS	-143,928.86	14,551.69
06/30/2010	EQUITIES	77TH BANK Y50	BANKS	2,142,220.10	-225,483.81
06/30/2010	EQUITIES	77TH BANK Y50	BANKS	94,350.97	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	EQUITIES	99 CENTS ONLY STORES	GENERAL MERCHANDISE STORE	18,736.80	6,899.70
06/30/2010	EQUITIES	99 CENTS ONLY STORES	GENERAL MERCHANDISE STORE	1,087,711.20	60,172.66
06/30/2010	FIXED INCOME	AB SVENSK EXPORTKREDIT MTN	YANKEE BONDS - CORPS	11,746.02	0.00
06/30/2010	FIXED INCOME	AB SVENSK EXPORTKREDIT MTN	YANKEE BONDS - CORPS	5,675,308.17	454,741.50
06/30/2010	FIXED INCOME	ABBEY NATL CAP TR I TR PFD	BANKS & FINANCE	7,807.24	0.00
06/30/2010	FIXED INCOME	ABBOOTT LABORATORIES	INDUSTRIALS	2,078,253.93	44,691.28
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	1,417,503.12	66,181.19
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	3,931,481.50	240,732.75
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	9,413,997.03	983,083.33
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	2,680,441.39	376,273.28
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	8,263.56	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	4,690.82	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	11,653.04	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	12,461.56	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES	INDUSTRIALS	30,150.18	0.00
06/30/2010	FIXED INCOME	ABBOTT LABORATORIES NT	INDUSTRIALS	22,741.66	0.00
06/30/2010	FIXED INCOME	ABN AMRO BK NV NY BRH SUB NT	BANKS & FINANCE	2,098.13	0.00
06/30/2010	FIXED INCOME	ACCELLENT INC SR SUB NT	INDUSTRIALS	993,750.00	260,000.00
06/30/2010	FIXED INCOME	ACCO BRANDS CORP	INDUSTRIALS	1,063,627.65	40,774.28
06/30/2010	FIXED INCOME	ACCO BRANDS CORP SR SUB NT	INDUSTRIALS	948,805.56	62,500.00
06/30/2010	FIXED INCOME	ACCR 2005-1 A2C	HOME EQUITY	4,737,271.53	323,727.90
06/30/2010	FIXED INCOME	ACE CAP TR II CAP SECS	BANKS & FINANCE	3,550.06	0.00
06/30/2010	FIXED INCOME	ACE INA HLDG INC GTD SR NT	BANKS & FINANCE	4,591.61	0.00
06/30/2010	FIXED INCOME	ACE INA HLDG INC GTD SR NT	BANKS & FINANCE	2,610.28	0.00
06/30/2010	FIXED INCOME	ACE INA HLDG INC SR NT	BANKS & FINANCE	5,760.11	0.00
06/30/2010	FIXED INCOME	ACE INA HLDG INC SR NT	BANKS & FINANCE	9,635,100.36	835,116.31
06/30/2010	FIXED INCOME	ACE INA HOLDINGS	BANKS & FINANCE	5,695.34	0.00
06/30/2010	FIXED INCOME	ACTUANT CORP SR NT	INDUSTRIALS	2,704,323.61	65,510.14
06/30/2010	FIXED INCOME	ADOBE SYSTEMS INC	INDUSTRIALS	10,871.53	0.00
06/30/2010	FIXED INCOME	AEGON FDG CORP SR NT	BANKS & FINANCE	4,816.28	0.00
06/30/2010	FIXED INCOME	AEGON N V SR NT	SOVEREIGN DEBT	12,637.92	0.00
06/30/2010	FIXED INCOME	AEGON N V SR NT	SOVEREIGN DEBT	10,743,830.66	876,161.97
06/30/2010	FIXED INCOME	AEP TEX CENT CO SR NT SER B	UTILITIES	3,387.90	0.00
06/30/2010	FIXED INCOME	AEP TEX CENT TRANS 06-A CL A2	BANKS & FINANCE	2,128.85	0.00
06/30/2010	FIXED INCOME	AEP TEX CENT TRANS 06-A CL A4	BANKS & FINANCE	7,848.88	0.00
06/30/2010	FIXED INCOME	AEP TEX CENT TRANSITION FDG II	BANKS & FINANCE	1,069.48	0.00
06/30/2010	FIXED INCOME	AEP TEXAS CENTRAL TRANSIT A A3	BANKS & FINANCE	1,532.84	0.00
06/30/2010	FIXED INCOME	AES CORP SR NT	UTILITIES	1,607,650.29	8,137.50
06/30/2010	FIXED INCOME	AES CORP SR NT	UTILITIES	251,661.58	0.00
06/30/2010	FIXED INCOME	AES CORP/THE	UTILITIES	4,836,646.67	127,607.81



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AES CORPORATION	INDUSTRIALS	410,772.19	0.00
06/30/2010	FIXED INCOME	AES EASTN ENERGY 99-A CTF	UTILITIES	2,542,056.53	418,532.34
06/30/2010	FIXED INCOME	AES IRONWOOD LLC SR SECD BD	INDUSTRIALS	192,308.69	0.00
06/30/2010	FIXED INCOME	AES RED OAK LLC SR SUB BD B	INDUSTRIALS	174,452.85	0.00
06/30/2010	FIXED INCOME	AETNA INC NEW SR NT	INDUSTRIALS	4,868,880.13	392,723.11
06/30/2010	FIXED INCOME	AETNA INC NEW SR NT	INDUSTRIALS	11,758.44	0.00
06/30/2010	FIXED INCOME	AETNA INC NEW SR NT	INDUSTRIALS	5,061.87	0.00
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	6,588.65	0.00
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	4,176,262.26	113,000.04
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	26,649,392.00	-3,296,304.84
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	13,492,926.76	275,069.54
06/30/2010	FIXED INCOME	AETNA INC SR NT	INDUSTRIALS	5,250,940.47	57,037.07
06/30/2010	FIXED INCOME	AFFINION GROUP INC SR NT 144A	INDUSTRIALS	2,354,343.75	130,000.00
06/30/2010	FIXED INCOME	AFFINION GROUP INC SR SUB	INDUSTRIALS	11,914,814.84	1,296,670.14
06/30/2010	FIXED INCOME	AFFINION 4/10 TLB	TERM LOANS	407,901.60	0.00
06/30/2010	FIXED INCOME	AFLAC INC	BANKS & FINANCE	3,644,932.65	612,349.32
06/30/2010	FIXED INCOME	AFLAC INC	BANKS & FINANCE	3,784.40	0.00
06/30/2010	FIXED INCOME	AFLAC INC	BANKS & FINANCE	10,058.42	0.00
06/30/2010	FIXED INCOME	AFRICAN DEV BANK GLOBAL BD	SUPRANATIONALS	5,291.48	0.00
06/30/2010	FIXED INCOME	AFRICAN DEV BK NTS	SUPRANATIONALS	12,363.86	0.00
06/30/2010	FIXED INCOME	AFRICAN DEV BK NTS	SUPRANATIONALS	4,779,065.56	71,666.44
06/30/2010	FIXED INCOME	AFRICAN DEVELOPMENT BANK	SUPRANATIONALS	3,053,082.00	50,157.00
06/30/2010	FIXED INCOME	AFRICAN DEVELOPMENT BANK	SUPRANATIONALS	10,374.85	0.00
06/30/2010	FIXED INCOME	AFRICAN DEVELOPMENT BANK	SUPRANATIONALS	21,062.92	0.00
06/30/2010	FIXED INCOME	AGILENT TECHNOLOGIES INC	INDUSTRIALS	5,646.04	0.00
06/30/2010	FIXED INCOME	AGILENT TECHNOLOGIES INC SR NT	INDUSTRIALS	5,766.99	0.00
06/30/2010	FIXED INCOME	AGL CAP CORP GTD SR NT	INDUSTRIALS	1,257.05	0.00
06/30/2010	FIXED INCOME	AGL CAP CORP GTD SR NT	INDUSTRIALS	5,861.94	0.00
06/30/2010	FIXED INCOME	AGL CAPITAL CORP	UTILITIES	3,290.58	0.00
06/30/2010	FIXED INCOME	AGRIUM INC	YANKEE BONDS - CORPS	2,129.99	0.00
06/30/2010	FIXED INCOME	AGRIUM INC DEB	YANKEE BONDS - CORPS	5,536.41	0.00
06/30/2010	FIXED INCOME	AHOLD FIN USA INC NT	INDUSTRIALS	4,166.03	0.00
06/30/2010	FIXED INCOME	AHOLD LEASE 2001-A 2 P/T CTF	OTHER	5,132,846.61	-10,668.00
06/30/2010	FIXED INCOME	AIR PRODUCTS & CHEMICALS	INDUSTRIALS	3,361.41	0.00
06/30/2010	FIXED INCOME	AIRGAS INC	INDUSTRIALS	5,259.43	0.00
06/30/2010	FIXED INCOME	AK STEEL CORP	INDUSTRIALS	1,073,746.35	-32,850.00
06/30/2010	FIXED INCOME	ALABAMA POWER CO	UTILITIES	5,581.33	0.00
06/30/2010	FIXED INCOME	ALABAMA PWR CO SR NT	UTILITIES	7,996,065.00	871,570.00
06/30/2010	FIXED INCOME	ALABAMA PWR CO SR NT	UTILITIES	673,213.95	37,273.28
06/30/2010	FIXED INCOME	ALABAMA PWR CO SR NT SER 2007D	UTILITIES	5,559.73	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ALABAMA PWR CO SR NT SER 2008A	UTILITIES	2,795.94	0.00
06/30/2010	FIXED INCOME	ALAMEDA CORRIDOR TRANSN AUTH	US TAXABLE MUNI BONDS	2,914.83	0.00
06/30/2010	FIXED INCOME	ALBEMARLE CORP SR NT	INDUSTRIALS	5,735.58	0.00
06/30/2010	FIXED INCOME	ALBERTA ENERGY CO LTD	YANKEE BONDS - CORPS	6,369.84	0.00
06/30/2010	FIXED INCOME	ALBERTA ENERGY CO LTD	YANKEE BONDS - CORPS	3,656.58	0.00
06/30/2010	FIXED INCOME	ALCAN INC	YANKEE BONDS - CORPS	5,857.23	0.00
06/30/2010	FIXED INCOME	ALCAN INC	YANKEE BONDS - CORPS	5,553.53	0.00
06/30/2010	FIXED INCOME	ALCAN INC NT	SOVEREIGN DEBT	3,290.85	0.00
06/30/2010	FIXED INCOME	ALCAN INC NT	YANKEE BONDS - CORPS	6,967.60	0.00
06/30/2010	FIXED INCOME	ALCAN INC NT	YANKEE BONDS - CORPS	6,784.05	0.00
06/30/2010	FIXED INCOME	ALCAN INC NT	YANKEE BONDS - CORPS	1,966,704.01	61,489.68
06/30/2010	FIXED INCOME	ALCAN INC NT	SOVEREIGN DEBT	318,007.52	19,231.52
06/30/2010	FIXED INCOME	ALCAN INC SR NT	YANKEE BONDS - CORPS	1,834.27	0.00
06/30/2010	FIXED INCOME	ALCOA INC	INDUSTRIALS	7,653,197.90	-328,052.78
06/30/2010	FIXED INCOME	ALCOA INC	INDUSTRIALS	316,435.42	-8,233.20
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	677,983.33	-38,000.00
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	6,404,588.13	335,977.50
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	1,121,483.22	6,141.19
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	343,253.30	15,407.97
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	142,252.41	-27,501.30
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	5,331.56	0.00
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	4,049.52	0.00
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	10,696.32	0.00
06/30/2010	FIXED INCOME	ALCOA INC NT	INDUSTRIALS	6,284.54	0.00
06/30/2010	FIXED INCOME	ALCOA INC SR NT	INDUSTRIALS	10,996.85	0.00
06/30/2010	FIXED INCOME	ALLEGHENY LUDLUM DEBS	INDUSTRIALS	1,537,070.22	288,128.00
06/30/2010	FIXED INCOME	ALLEGHENY TECHNOLOGIES INC	INDUSTRIALS	4,896.07	0.00
06/30/2010	FIXED INCOME	ALLERGAN INC SR NT	INDUSTRIALS	9,082.73	0.00
06/30/2010	FIXED INCOME	ALLIANT ENERGY CORP	UTILITIES	5,141,702.27	116,930.05
06/30/2010	FIXED INCOME	ALLIED WASTE NORTH AMER INC SR	INDUSTRIALS	11,287.26	0.00
06/30/2010	FIXED INCOME	ALLIED WORLD ASSURN CO	YANKEE BONDS - CORPS	8,153.36	0.00
06/30/2010	FIXED INCOME	ALLIED WORLD ASSURN CO	YANKEE BONDS - CORPS	2,363,668.15	770,293.15
06/30/2010	FIXED INCOME	ALLISON TRANSMISSION INC	TERM LOANS	578,726.06	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP	BANKS & FINANCE	3,560,291.70	-59,185.80
06/30/2010	FIXED INCOME	ALLSTATE CORP	BANKS & FINANCE	4,684.94	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP DEBS	BANKS & FINANCE	6,014.15	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP JR SUB DEB SER B	BANKS & FINANCE	4,593.78	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	8,374.72	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	11,510.40	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	6,541.23	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	4,532.20	0.00
06/30/2010	FIXED INCOME	ALLSTATE CORP SR NT	BANKS & FINANCE	7,546,902.64	214,971.33
06/30/2010	FIXED INCOME	ALLSTATE LIFE GLOBAL FDG SECD	BANKS & FINANCE	2,074,204.99	182,515.83
06/30/2010	FIXED INCOME	ALLTEL CORP DEBS	UTILITIES	17,914,446.17	3,599,029.50
06/30/2010	FIXED INCOME	ALLTEL CORP DEBS	UTILITIES	4,943.61	0.00
06/30/2010	FIXED INCOME	ALLTEL CORP SR NT	INDUSTRIALS	7,275.39	0.00
06/30/2010	FIXED INCOME	ALLTEL CORP SR NT	INDUSTRIALS	11,833.70	0.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	AGENCIES & OTHER GOVT OBL	44,270.23	0.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	1,511,263.13	509,275.29
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	6,534,836.11	213,300.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	883,818.51	133,017.28
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	AGENCIES & OTHER GOVT OBL	8,606,713.91	253,875.64
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	381,568.14	0.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	140,115.91	0.00
06/30/2010	FIXED INCOME	ALLY FINANCIAL INC	BANKS & FINANCE	13,013,696.50	1,499,571.50
06/30/2010	FIXED INCOME	ALLYA 2009-A A4	CARS	362,776.17	6,006.77
06/30/2010	FIXED INCOME	ALTERNATIVE LN TR 2006 OA11 A4	CMO CORPORATE	1,024,269.77	-323,038.95
06/30/2010	FIXED INCOME	ALTERNATIVE LN 06-23CB 1-A-6	CMO CORPORATE	2,975,578.54	165,196.63
06/30/2010	FIXED INCOME	ALTERNATIVE LN 06-39CB 2-A-4	CMO CORPORATE	4,596,928.35	-2,131,168.50
06/30/2010	FIXED INCOME	ALTERNATIVE LN 06-40T1 2-A-5	CMO CORPORATE	4,538,816.64	-2,138,703.55
06/30/2010	FIXED INCOME	ALTIRA GROUP INC	INDUSTRIALS	10,588.67	0.00
06/30/2010	FIXED INCOME	ALTRIA GROUP INC	INDUSTRIALS	12,842.24	0.00
06/30/2010	FIXED INCOME	ALTRIA GROUP INC	INDUSTRIALS	5,348,278.34	1,294,699.91
06/30/2010	FIXED INCOME	ALTRIA GROUP INC	INDUSTRIALS	6,806,159.69	542,766.59
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	32,204,415.62	2,719,079.75
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	5,510,820.35	1,382,531.35
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	7,904,344.13	815,052.86
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	16,025.82	0.00
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	26,535.92	0.00
06/30/2010	FIXED INCOME	ALTRIA GROUP INC NT	INDUSTRIALS	33,080.61	0.00
06/30/2010	FIXED INCOME	ALUMINUM CO AMER BDS SER B	INDUSTRIALS	10,352.39	0.00
06/30/2010	FIXED INCOME	ALUMINUM CO AMER SHELF 5	INDUSTRIALS	3,296.85	0.00
06/30/2010	FIXED INCOME	ALX (0WP150931) 8/27/14	CALL OPTIONS	-1,377,945.54	-308,001.54
06/30/2010	FIXED INCOME	ALX (0WR150913) 08/27/14	PUT OPTIONS	-655,586.10	414,357.90
06/30/2010	FIXED INCOME	AM GENERAL CORP TERM LOAN B	TERM LOANS	4,187.19	0.00
06/30/2010	FIXED INCOME	AM GENERAL LLC LOC	TERM LOANS	1.96	0.00
06/30/2010	FIXED INCOME	AMB PROPERTY L.P.	BANKS & FINANCE	5,604.74	0.00
06/30/2010	FIXED INCOME	AMC ENTERTAINMENT INC	INDUSTRIALS	2,712,941.67	-23,856.99
06/30/2010	FIXED INCOME	AMC ENTMT INC	INDUSTRIALS	1,150,625.00	28,218.75
06/30/2010	FIXED INCOME	AMCAR 2008-1 A2	CARS	5,064,456.66	-52,651.97

Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AMCAR 2009-1 C	CARS	1,024.68	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-1 D	CARS	253.16	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-2 A3	CARS	262.90	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-2 B	CARS	528.27	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-2 C	CARS	531.05	0.00
06/30/2010	FIXED INCOME	AMCAR 2010-2 D	CARS	533.50	0.00
06/30/2010	FIXED INCOME	AMER AIRLN PT TRST 09-1A	INDUSTRIALS	599,864.97	56,806.04
06/30/2010	FIXED INCOME	AMER CASINO & ENTERTAIN	INDUSTRIALS	988,310.00	65,981.25
06/30/2010	FIXED INCOME	AMER ENERGY GENERATING CO SR	UTILITIES	1,338.14	0.00
06/30/2010	FIXED INCOME	AMER EXPRESS CREDIT CO	BANKS & FINANCE	22,607.80	0.00
06/30/2010	FIXED INCOME	AMER EXPRESS CREDIT CO	BANKS & FINANCE	5,805,774.76	400,539.35
06/30/2010	FIXED INCOME	AMERADA HESS CORP	INDUSTRIALS	1,790,881.27	40,631.19
06/30/2010	FIXED INCOME	AMERADA HESS CORP	INDUSTRIALS	8,668.49	0.00
06/30/2010	FIXED INCOME	AMERADA HESS CORP NT	INDUSTRIALS	2,494.51	0.00
06/30/2010	FIXED INCOME	AMERADA HESS CORP NT	INDUSTRIALS	3,735,798.73	169,423.21
06/30/2010	FIXED INCOME	AMERADA HESS CORP SR NT	INDUSTRIALS	5,848.46	0.00
06/30/2010	FIXED INCOME	AMEREN UN ELEC SR SECD NT	INDUSTRIALS	4,839.17	0.00
06/30/2010	FIXED INCOME	AMERICA MOVIL S A B DE C V GTD	YANKEE BONDS - CORPS	11,384.20	0.00
06/30/2010	FIXED INCOME	AMERICA MOVIL S A B DE C V GTD	YANKEE BONDS - CORPS	12,674,223.30	1,099,881.55
06/30/2010	FIXED INCOME	AMERICA MOVIL S A DE C V SR NT	YANKEE BONDS - CORPS	5,904.85	0.00
06/30/2010	FIXED INCOME	AMERICA MOVIL S A DE DV SR NT	YANKEE BONDS - CORPS	23,766.78	0.00
06/30/2010	FIXED INCOME	AMERICA MOVIL S A DE DV SR NT	YANKEE BONDS - CORPS	2,441,124.68	102,451.64
06/30/2010	FIXED INCOME	AMERICA MOVIL SAB DE CV	YANKEE BONDS - CORPS	258,314.80	7,810.14
06/30/2010	FIXED INCOME	AMERICAN AIRLINES INC	UTILITIES	3,635,928.53	-86,632.21
06/30/2010	FIXED INCOME	AMERICAN AIRLS PASS THRU TR 01	INDUSTRIALS	2,164,711.28	79,514.90
06/30/2010	FIXED INCOME	AMERICAN AIRLS 94-A P/T 94-A4	INDUSTRIALS	1,331,404.14	-160,275.24
06/30/2010	FIXED INCOME	AMERICAN ECO CORP SR NTS	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	AMERICAN ELEC PWR INC SR NT	UTILITIES	2,522,904.50	248,791.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK FSB	BANKS & FINANCE	9,128.76	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK FSB MEDIUM	BANKS & FINANCE	15,583.61	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK FSB MEDIUM	BANKS & FINANCE	5,641,677.00	349,973.41
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK FSB MEDIUM	BANKS & FINANCE	4,704,543.06	363,272.97
06/30/2010	FIXED INCOME	AMERICAN EXPRESS BK MTN 00049	BANKS & FINANCE	175,034,038.64	-3,500.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO	BANKS & FINANCE	10,386,823.00	375,473.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO	BANKS & FINANCE	5,930,107.06	816,168.60
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO	BANKS & FINANCE	29,776.40	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO	BANKS & FINANCE	19,358.64	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	9,731.39	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	24,079.43	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	11,532.27	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	10,981.10	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	4,448,704.58	1,135,584.16
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO NT	BANKS & FINANCE	4,864,798.03	871,641.54
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO SUB DEB	BANKS & FINANCE	2,762,853.33	-282,781.10
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CO SUB DEB	BANKS & FINANCE	6,774.17	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR CORP MTN	BANKS & FINANCE	18,048.39	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR CORP MTN	BANKS & FINANCE	17,124.80	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR CORP MTN	BANKS & FINANCE	5,929,882.34	702,821.51
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR CORP MTN	BANKS & FINANCE	9,934,513.32	1,045,051.97
06/30/2010	FIXED INCOME	AMERICAN EXPRESS CR 06-2 A	CARDS	2,175.54	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS MTN #TR00048	BANKS & FINANCE	5,653.49	0.00
06/30/2010	FIXED INCOME	AMERICAN EXPRESS MTN #TR00048	BANKS & FINANCE	2,458,429.62	206,068.37
06/30/2010	FIXED INCOME	AMERICAN EXPRESS 07-1 CL B	CARDS	4,997,049.31	-4,950.00
06/30/2010	FIXED INCOME	AMERICAN FINANCIAL GROUP	BANKS & FINANCE	3,000,922.02	489,949.80
06/30/2010	FIXED INCOME	AMERICAN GEN FIN CORP MEDIUM	BANKS & FINANCE	12,777,076.92	637,066.73
06/30/2010	FIXED INCOME	AMERICAN GEN FIN MTN #00412	BANKS & FINANCE	3,318,281.25	398,573.54
06/30/2010	FIXED INCOME	AMERICAN GENERAL FINANCE 4/10	TERM LOANS	516,094.86	-9,947.50
06/30/2010	FIXED INCOME	AMERICAN GREETINGS CORP	INDUSTRIALS	566,712.78	0.00
06/30/2010	FIXED INCOME	AMERICAN GREETINGS CORP SR NT	INDUSTRIALS	501,251.43	0.00
06/30/2010	FIXED INCOME	AMERICAN HM MTG 06-4 P/T IA11	CMO CORPORATE	9,532,878.67	1,596,687.64
06/30/2010	FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	INDUSTRIALS	1,037,801.97	8,600.00
06/30/2010	FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	INDUSTRIALS	3,097,725.38	103,027.50
06/30/2010	FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	INDUSTRIALS	18,316.42	0.00
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC MEDIUM	BANKS & FINANCE	23,783.43	0.00
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC MEDIUM	BANKS & FINANCE	20,169,716.25	-2,420,614.40
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC MTN	BANKS & FINANCE	2,682,029.17	-334,290.00
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC NT	BANKS & FINANCE	2,001,041.67	-312,760.79
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC NT	BANKS & FINANCE	3,264,187.50	81,720.97
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC NT	BANKS & FINANCE	5,740.96	0.00
06/30/2010	FIXED INCOME	AMERICAN INTL GROUP INC NT	BANKS & FINANCE	14,476.70	0.00
06/30/2010	FIXED INCOME	AMERICAN INTL GRP INC	BANKS & FINANCE	27,811,219.93	544,107.81
06/30/2010	FIXED INCOME	AMERICAN INTL GRP MTN #TR00027	BANKS & FINANCE	9,508.64	0.00
06/30/2010	FIXED INCOME	AMERICAN MOVIL S A DE C B GTD	YANKEE BONDS - CORPS	12,618.08	0.00
06/30/2010	FIXED INCOME	AMERICAN MUN PWR-OHIO INC	US TAXABLE MUNI BONDS	5,628.66	0.00
06/30/2010	FIXED INCOME	AMERICAN MUN PWR-OHIO INC	US TAXABLE MUNI BONDS	3,206,528.67	135,060.00
06/30/2010	FIXED INCOME	AMERICAN RE CORP SR NT SER B	BANKS & FINANCE	3,970.91	0.00
06/30/2010	FIXED INCOME	AMERICAN STORES CO DEB	INDUSTRIALS	335,358.33	14,000.00
06/30/2010	FIXED INCOME	AMERICAN STORES CO NEW BDS	INDUSTRIALS	1,820,416.67	-110,227.37
06/30/2010	FIXED INCOME	AMERICAN TOWER CORP	INDUSTRIALS	6,475,794.06	56,188.58
06/30/2010	FIXED INCOME	AMERICAN TOWER CORP	INDUSTRIALS	11,715.71	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AMERICAN TOWER CORPORATION	BANKS & FINANCE	1,425,348.40	170,400.23
06/30/2010	FIXED INCOME	AMERICAN WTR CAP CORP SR NT	BANKS & FINANCE	5,751.66	0.00
06/30/2010	FIXED INCOME	AMERICREDIT AUTO 05-C-F CL A-4	CARS	72.57	0.00
06/30/2010	FIXED INCOME	AMERICREDIT AUTO 07-CM CL A4A	CARS	1,336.85	0.00
06/30/2010	FIXED INCOME	AMERICREDIT AUTO 08-A-F CL A-4	CARS	3,546.56	0.00
06/30/2010	FIXED INCOME	AMERICREDIT CORP SR NT	BANKS & FINANCE	2,335,810.00	284,891.85
06/30/2010	FIXED INCOME	AMERIGAS PARTNERS LP SR NT	INDUSTRIALS	458,756.91	4,550.00
06/30/2010	FIXED INCOME	AMERIGAS PARTNERS LP SR NT	BANKS & FINANCE	5,466,974.48	132,288.62
06/30/2010	FIXED INCOME	AMERIPRISE FINANCIAL INC	BANKS & FINANCE	2,496,100.43	113,659.98
06/30/2010	FIXED INCOME	AMERIPRISE FINANCIAL INC	BANKS & FINANCE	6,111.54	0.00
06/30/2010	FIXED INCOME	AMERIPRISE FINL INC SR NT	BANKS & FINANCE	5,779.79	0.00
06/30/2010	FIXED INCOME	AMERIPRISE FINL INC SR SUB NT	BANKS & FINANCE	4,947.89	0.00
06/30/2010	FIXED INCOME	AMERIQUEST MTG SECS 2006-R2 M1	HOME EQUITY	1,655,846.43	324,185.76
06/30/2010	FIXED INCOME	AMERIQUEST MTG 04-R11 P/T A-1	HOME EQUITY	6,245,822.21	-1,449,098.29
06/30/2010	FIXED INCOME	AMERISOURCEBERGEN CORP SR NT	INDUSTRIALS	3,720,144.25	201,020.16
06/30/2010	FIXED INCOME	AMERISOURCEBERGEN CORP SR NT	INDUSTRIALS	5,883.96	0.00
06/30/2010	FIXED INCOME	AMERISOURCEBERGEN CORP SR NT	INDUSTRIALS	5,636.52	0.00
06/30/2010	FIXED INCOME	AMERISTAR CASINOS INC	INDUSTRIALS	10,103,619.79	677,617.75
06/30/2010	FIXED INCOME	AMERITECH CAP FDG CORP DEB	UTILITIES	2,190,671.06	139,655.89
06/30/2010	FIXED INCOME	AMERITECH CAP FDG CORP DEB	UTILITIES	5,965.75	0.00
06/30/2010	FIXED INCOME	AMERITECH CAP FDG CORP DEBS	BANKS & FINANCE	4,283.57	0.00
06/30/2010	FIXED INCOME	AMGEN INC	INDUSTRIALS	3,536.06	0.00
06/30/2010	FIXED INCOME	AMGEN INC	INDUSTRIALS	5,403.48	0.00
06/30/2010	FIXED INCOME	AMGEN INC	INDUSTRIALS	2,797,803.44	267,404.13
06/30/2010	FIXED INCOME	AMGEN INC	INDUSTRIALS	438,300.85	27,977.12
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	3,291,409.43	441,368.63
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	1,266,430.54	263,850.54
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	12,208.13	0.00
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	6,175.66	0.00
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	10,854.78	0.00
06/30/2010	FIXED INCOME	AMGEN INC SR NT	INDUSTRIALS	23,098.87	0.00
06/30/2010	FIXED INCOME	AMPHENOL CORP	INDUSTRIALS	6,650.52	0.00
06/30/2010	FIXED INCOME	AMPHENOL CORP	INDUSTRIALS	3,213,318.19	200,719.86
06/30/2010	FIXED INCOME	AMSCAN HOLDINGS COV-LITE TL	TERM LOANS	319,796.00	0.00
06/30/2010	FIXED INCOME	ANADARKO FIN CO SR NT	BANKS & FINANCE	8,525,000.00	-4,069,361.07
06/30/2010	FIXED INCOME	ANADARKO FIN CO SR NT	BANKS & FINANCE	987.66	0.00
06/30/2010	FIXED INCOME	ANADARKO PETE CORP SR NT	INDUSTRIALS	10,115.02	0.00
06/30/2010	FIXED INCOME	ANADARKO PETE CORP SR NT	INDUSTRIALS	734,871.75	-47,315.25
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	10,268,504.88	-2,618,041.75
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	10,201,163.54	-806,885.74

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	2,234.24	0.00
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	13,554.17	0.00
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	17,707.72	0.00
06/30/2010	FIXED INCOME	ANADARKO PETROLEUM CORP	INDUSTRIALS	4,255.47	0.00
06/30/2010	FIXED INCOME	ANALOG DEVICES	INDUSTRIALS	6,818.06	0.00
06/30/2010	FIXED INCOME	ANALOG DEVICES	INDUSTRIALS	1,098,089.22	77,329.22
06/30/2010	FIXED INCOME	ANGIOTECH PHARMACEUTICALS INC	INDUSTRIALS	2,920,240.72	-468,375.00
06/30/2010	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	YANKEE BONDS - CORPS	10,547,666.70	96,045.37
06/30/2010	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	BANKS & FINANCE	1,176,816.51	41,690.01
06/30/2010	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	YANKEE BONDS - CORPS	5,278.10	0.00
06/30/2010	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	BANKS & FINANCE	2,174.48	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC DEB	INDUSTRIALS	7,867.01	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC DEB	INDUSTRIALS	5,070.58	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	5,733.82	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	5,752.32	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	16,441.47	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	16,671.09	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	3,334.53	0.00
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	1,376,959.62	139,714.95
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC NT	INDUSTRIALS	646,125.63	-11,451.64
06/30/2010	FIXED INCOME	ANHEUSER BUSCH COS INC SR NT	INDUSTRIALS	5,337.67	0.00
06/30/2010	FIXED INCOME	ANHEUSER-BUSCH COS INC	INDUSTRIALS	12,253.23	0.00
06/30/2010	FIXED INCOME	ANHEUSER-BUSCH INBEV WOR	INDUSTRIALS	5,759.06	0.00
06/30/2010	FIXED INCOME	ANHEUSER-BUSCH INBEV WOR	INDUSTRIALS	22,923,013.84	1,438,066.77
06/30/2010	FIXED INCOME	ANHEUSER-BUSCH INBEV WOR	INDUSTRIALS	10,038,447.91	271,028.60
06/30/2010	FIXED INCOME	ANR PIPELINE CO DEB	INDUSTRIALS	440,200.51	65,811.90
06/30/2010	FIXED INCOME	ANR PIPELINE CO DEB	INDUSTRIALS	7,113,609.08	356,700.75
06/30/2010	FIXED INCOME	AOL TIME WARNER INC DEB	INDUSTRIALS	13,921.16	0.00
06/30/2010	FIXED INCOME	AOL TIME WARNER INC NT	INDUSTRIALS	11,395.17	0.00
06/30/2010	FIXED INCOME	AOL TIME WARNER INC NT	INDUSTRIALS	8,324,748.99	421,969.49
06/30/2010	FIXED INCOME	AON CORP	BANKS & FINANCE	973,646.43	69,627.93
06/30/2010	FIXED INCOME	AON CORP	BANKS & FINANCE	5,298.26	0.00
06/30/2010	FIXED INCOME	AON CORP SR NT	BANKS & FINANCE	11,120,226.39	238,900.00
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	1,989,323.12	227,700.72
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	5,084,564.99	420,101.65
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	11,954.16	0.00
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	8,589.63	0.00
06/30/2010	FIXED INCOME	APACHE CORP NT	INDUSTRIALS	5,724.00	0.00
06/30/2010	FIXED INCOME	APACHE FIN CDA CORP NT	YANKEE BONDS - CORPS	5,609.55	0.00
06/30/2010	FIXED INCOME	APACHE FINANCIAL CDA CORP	YANKEE BONDS - CORPS	2,321.95	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER K	UTILITIES	5,520.47	0.00
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER L	UTILITIES	1,808.39	0.00
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER N	UTILITIES	4,360.90	0.00
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER O	UTILITIES	3,844,609.46	276,203.90
06/30/2010	FIXED INCOME	APPALACHIAN PWR CO SR NT SER Q	UTILITIES	5,792.12	0.00
06/30/2010	FIXED INCOME	ARAMARK CORP	INDUSTRIALS	7,317,916.67	135,022.50
06/30/2010	FIXED INCOME	ARAMARK CORP SYN. LC COV-LITE	TERM LOANS	9,985.24	986.22
06/30/2010	FIXED INCOME	ARAMARK CORP TERM B	TERM LOANS	482,217.47	13,619.31
06/30/2010	FIXED INCOME	ARAMARK CORP 3/10 TLB	TERM LOANS	280,904.59	35,566.63
06/30/2010	FIXED INCOME	ARAMARK CORPORATION3/10 LC	TERM LOANS	18,549.18	2,339.04
06/30/2010	FIXED INCOME	ARCELORMITTAL	YANKEE BONDS - CORPS	8,304.48	0.00
06/30/2010	FIXED INCOME	ARCELORMITTAL	INDUSTRIALS	25,974.21	0.00
06/30/2010	FIXED INCOME	ARCELORMITTAL	YANKEE BONDS - CORPS	5,987,199.11	481,285.76
06/30/2010	FIXED INCOME	ARCELORMITTAL	INDUSTRIALS	2,886,481.45	358,506.61
06/30/2010	FIXED INCOME	ARCELORMITTAL	INDUSTRIALS	6,005,259.46	939,874.96
06/30/2010	FIXED INCOME	ARCELORMITTAL SA LUXEMBOURG NT	YANKEE BONDS - CORPS	14,652,884.67	1,218,113.70
06/30/2010	FIXED INCOME	ARCH CAP GRP LTD	YANKEE BONDS - CORPS	2,556.92	0.00
06/30/2010	FIXED INCOME	ARCH WESTN FIN LLC GTD SR NT	INDUSTRIALS	4,656,907.50	44,554.49
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO BD	INDUSTRIALS	5,583.08	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO BDS	INDUSTRIALS	2,121.35	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO DEB	INDUSTRIALS	5,240.93	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO DEB	INDUSTRIALS	4,022.65	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO DEB	INDUSTRIALS	5,182,981.74	-106,078.74
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO DEB	INDUSTRIALS	7,523,228.85	1,057,494.13
06/30/2010	FIXED INCOME	ARCHER DANIELS MIDLAND CO NT	INDUSTRIALS	8,357.10	0.00
06/30/2010	FIXED INCOME	ARCHER DANIELS-MIDLAND NTS	INDUSTRIALS	2,082.29	0.00
06/30/2010	FIXED INCOME	ARDEN RLTY LTD PARTNERSHIP	BANKS & FINANCE	5,560.90	0.00
06/30/2010	FIXED INCOME	ARGENTINA (REPUBLIC OF)	SOVEREIGN DEBT	728,341.39	-4,836.17
06/30/2010	FIXED INCOME	ARGENTINA REP DISC BD	SOVEREIGN DEBT	1,049,108.19	-168,507.36
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO	UTILITIES	2,806.13	0.00
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	11,394.76	0.00
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	5,813.72	0.00
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	5,311.57	0.00
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	7,038,474.67	270,602.34
06/30/2010	FIXED INCOME	ARIZONA PUB SVC CO NT	UTILITIES	3,413,464.81	343,624.37
06/30/2010	FIXED INCOME	ARROW ELECTONICS INC	INDUSTRIALS	2,096,335.76	66,955.76
06/30/2010	FIXED INCOME	ARROW ELECTRS INC NT	INDUSTRIALS	8,251.23	0.00
06/30/2010	FIXED INCOME	ASBURY AUTOMOTIVE GROUP INC SR	INDUSTRIALS	585,170.44	100,292.79
06/30/2010	FIXED INCOME	ASBURY AUTOMOTIVE GRP INC	INDUSTRIALS	2,542,804.72	306,812.50
06/30/2010	FIXED INCOME	ASHLAND INC	BANKS & FINANCE	2,690,701.08	-17,500.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ASHMORE ENERGY TERM LOAN B/LC	TERM LOANS	547,448.53	0.00
06/30/2010	FIXED INCOME	ASHTON WOODS USA LLC/ASHT 144A	BANKS & FINANCE	5,736.50	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK BDS	SUPRANATIONALS	11,021.00	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL BD	SUPRANATIONALS	15,925.28	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL BD	SUPRANATIONALS	4,635,043.33	644,560.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL MEDIUM	SUPRANATIONALS	5,103,644.44	45,300.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL NT	SUPRANATIONALS	12,045.94	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK GLOBAL NT	SUPRANATIONALS	14,851.13	0.00
06/30/2010	FIXED INCOME	ASIAN DEV BK NT	SUPRANATIONALS	12,133.93	0.00
06/30/2010	FIXED INCOME	ASIAN DEVELOPMENT BANK	SUPRANATIONALS	16,174.53	0.00
06/30/2010	FIXED INCOME	ASIAN DEVELOPMENT BANK	SUPRANATIONALS	16,135.31	0.00
06/30/2010	FIXED INCOME	ASPECT SOLFWARE 5/10 TLB	TERM LOANS	438,447.23	0.00
06/30/2010	FIXED INCOME	ASSET BACKED FDG 05-WF1 A-2C	HOME EQUITY	366,976.62	39,380.65
06/30/2010	FIXED INCOME	ASSOC CORP NA BDS	BANKS & FINANCE	22,600,115.86	1,516,265.86
06/30/2010	FIXED INCOME	ASSURANT INC SR NT	BANKS & FINANCE	254,534.01	-13,111.99
06/30/2010	FIXED INCOME	ASSURANT INC SR NT	BANKS & FINANCE	3,645.91	0.00
06/30/2010	FIXED INCOME	ASSURANT INC SR NT	BANKS & FINANCE	5,512.36	0.00
06/30/2010	FIXED INCOME	ASTORIA FINL CORP SR NT	BANKS & FINANCE	6,029.55	0.00
06/30/2010	FIXED INCOME	ASTRAZENECA PLC NT	YANKEE BONDS - CORPS	12,237.97	0.00
06/30/2010	FIXED INCOME	ASTRAZENECA PLC NT	YANKEE BONDS - CORPS	11,674.22	0.00
06/30/2010	FIXED INCOME	ASTRAZENECA PLC NT	YANKEE BONDS - CORPS	23,713.52	0.00
06/30/2010	FIXED INCOME	ASTRAZENECA PLC NT	YANKEE BONDS - CORPS	2,441,989.37	294,806.04
06/30/2010	FIXED INCOME	ASTRAZENENCA PLC NT	YANKEE BONDS - CORPS	17,175.72	0.00
06/30/2010	FIXED INCOME	AT & T INC GLOBAL NT	UTILITIES	28,684.64	0.00
06/30/2010	FIXED INCOME	AT & T INC GLOBAL NT	UTILITIES	18,354.03	0.00
06/30/2010	FIXED INCOME	AT & T INC GLOBAL NT	INDUSTRIALS	21,773.11	0.00
06/30/2010	FIXED INCOME	AT & T INC GLOBAL NT	UTILITIES	4,900,159.88	380,907.98
06/30/2010	FIXED INCOME	AT & T INC NT	UTILITIES	6,303.24	0.00
06/30/2010	FIXED INCOME	AT&T BROADBAND CORP NT	UTILITIES	10,868.42	0.00
06/30/2010	FIXED INCOME	AT&T BROADBAND CORP NT	UTILITIES	4,155,373.80	68,591.82
06/30/2010	FIXED INCOME	AT&T CORP SR NT	UTILITIES	24,640.84	0.00
06/30/2010	FIXED INCOME	AT&T INC	UTILITIES	23,392.76	0.00
06/30/2010	FIXED INCOME	AT&T INC	UTILITIES	5,221,821.10	517,526.51
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	12,226,135.45	1,002,786.47
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	4,712,059.47	197,929.41
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	7,133,738.62	1,492,746.42
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	1,142,064.00	17,049.56
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	10,320.07	0.00
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	11,564.94	0.00
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	17,453.36	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	AT&T INC GLOBAL NT	UTILITIES	11,878.70	0.00
06/30/2010	FIXED INCOME	AT&T MOBILITY LLC	UTILITIES	11,171.45	0.00
06/30/2010	FIXED INCOME	AT&T MOBILITY LLC	UTILITIES	45,070,710.62	544,349.57
06/30/2010	FIXED INCOME	AT&T WIRELESS SVCS INC SR NT	UTILITIES	4,529,696.75	495,530.08
06/30/2010	FIXED INCOME	AT&T WIRELESS SVCS INC SR NT	UTILITIES	11,718.73	0.00
06/30/2010	FIXED INCOME	ATLANTIC CITY ELEC CO 1ST MTG	UTILITIES	6,447.05	0.00
06/30/2010	FIXED INCOME	ATLANTIC RICHFIELD CO DEB	INDUSTRIALS	1,826,924.17	-327,267.50
06/30/2010	FIXED INCOME	ATMOS ENERGY CORP SR NT	UTILITIES	5,504.26	0.00
06/30/2010	FIXED INCOME	ATMOS ENERGY CORP SR NT	UTILITIES	5,237.23	0.00
06/30/2010	FIXED INCOME	ATOMS ENERGY CORP SR NT	UTILITIES	5,597.33	0.00
06/30/2010	FIXED INCOME	AURORA DIAGNOSTICS LLC 510 TLB	TERM LOANS	1,470,781.25	-7,500.00
06/30/2010	FIXED INCOME	AUTONATION INC	INDUSTRIALS	1,928,914.38	231.60
06/30/2010	FIXED INCOME	AUTOZONE INC	INDUSTRIALS	2,828,538.87	263,279.15
06/30/2010	FIXED INCOME	AUTOZONE INC SR NT	INDUSTRIALS	328,027.30	18,792.47
06/30/2010	FIXED INCOME	AUTOZONE INC SR NT	INDUSTRIALS	6,789.09	0.00
06/30/2010	FIXED INCOME	AUTOZONE INC SR NT	INDUSTRIALS	5,961.51	0.00
06/30/2010	FIXED INCOME	AUTOZONE INC SR NT	INDUSTRIALS	5,754.36	0.00
06/30/2010	FIXED INCOME	AVALONBAY INC MTN TR #00011	BANKS & FINANCE	5,730.11	0.00
06/30/2010	FIXED INCOME	AVERY DENNISON CORP	INDUSTRIALS	2,168,087.05	146,175.38
06/30/2010	FIXED INCOME	AVERY DENNISON CORP NT	INDUSTRIALS	5,592.49	0.00
06/30/2010	FIXED INCOME	AVIS BUDGET CAR RENTAL LLC / A	INDUSTRIALS	2,264,766.67	-11,125.00
06/30/2010	FIXED INCOME	AVIS BUDGET CAR RENTAL LLC / A	INDUSTRIALS	1,458,364.58	18,750.00
06/30/2010	FIXED INCOME	AVISTA CORP	UTILITIES	2,128,609.00	107,584.00
06/30/2010	FIXED INCOME	AVNET INC NT	INDUSTRIALS	8,523.17	0.00
06/30/2010	FIXED INCOME	AVON PRODS INC NT	INDUSTRIALS	11,708.51	0.00
06/30/2010	FIXED INCOME	AVON PRODS INC NT	INDUSTRIALS	5,900.84	0.00
06/30/2010	FIXED INCOME	AXA FINL INC SR NT	BANKS & FINANCE	622,123.00	-103,665.60
06/30/2010	FIXED INCOME	AXA SUB BDS USD	YANKEE BONDS - CORPS	10,271.84	0.00
06/30/2010	FIXED INCOME	AXCAN INTERMEDIATE HOLDINGS	INDUSTRIALS	5,516,875.00	165,650.00
06/30/2010	FIXED INCOME	AXIS CAP HLDGS LTD SR NT	YANKEE BONDS - CORPS	4,835.21	0.00
06/30/2010	FIXED INCOME	B&G FOODS INC	INDUSTRIALS	4,281,921.88	18,491.51
06/30/2010	FIXED INCOME	BA CR CARD MASTER 06-11 CL A	CARDS	15,098,020.89	518,005.41
06/30/2010	FIXED INCOME	BA CR CARD TR 06-A12 CL A12	CARDS	28,398,947.74	224,850.94
06/30/2010	FIXED INCOME	BA CR CARD TR 06-A14 CL A	CARDS	9,878,320.84	236,265.62
06/30/2010	FIXED INCOME	BA CR CARD TR 07-A1 CL A1	CARDS	4,394.54	0.00
06/30/2010	FIXED INCOME	BA CR CARD TR 2006-9 NT CL A	CARDS	899,882.88	13,098.37
06/30/2010	FIXED INCOME	BA CR CARD TR 2007-8 NT CL A	CARDS	2,674.50	0.00
06/30/2010	FIXED INCOME	BAAT 2009-2A A4	CARS	1,245,572.00	22,393.50
06/30/2010	FIXED INCOME	BAC CAP TR XI GTD CAP SECS	BANKS & FINANCE	866,053.07	138,029.60
06/30/2010	FIXED INCOME	BAC CAP TR XIV PFD HYBRID NT	BANKS & FINANCE	691,887.41	-278,320.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BACCT 2007-A6 A6	CARDS	14,784,331.27	587,850.00
06/30/2010	FIXED INCOME	BACCT 2010-A1 A1	CMO CORPORATE	12,520,366.33	-33,257.50
06/30/2010	FIXED INCOME	BACM 2006-3 AM	COMMERCIAL MORTGAGES	6,152.27	0.00
06/30/2010	FIXED INCOME	BAFC 2005-6 1A5	CMO CORPORATE	3,565,520.22	-5,701.03
06/30/2010	FIXED INCOME	BAKER HUGHES INC NT	INDUSTRIALS	3,328.17	0.00
06/30/2010	FIXED INCOME	BAKER HUGHES INC SR NT	INDUSTRIALS	12,751.62	0.00
06/30/2010	FIXED INCOME	BALDOR ELECTRIC CO	INDUSTRIALS	3,128,019.17	106,435.44
06/30/2010	FIXED INCOME	BALL CORP	INDUSTRIALS	4,679,959.38	45,500.00
06/30/2010	FIXED INCOME	BALL CORP	INDUSTRIALS	3,284,900.00	3,837.50
06/30/2010	FIXED INCOME	BALL 2009-FDG A	COMMERCIAL MORTGAGES	3,260,057.50	92,901.18
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-1 A4	COMMERCIAL MORTGAGES	835,442.45	33,123.79
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-1 A4	COMMERCIAL MORTGAGES	10,857.11	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-4 A3	COMMERCIAL MORTGAGES	116,632.63	-1,232.03
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-4 A6	COMMERCIAL MORTGAGES	4,505.15	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 04-5 A4	COMMERCIAL MORTGAGES	8,977.43	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG INC 05-6 A4	COMMERCIAL MORTGAGES	11,473.82	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 01-PB1 A2	COMMERCIAL MORTGAGES	34,849,781.87	390,261.11
06/30/2010	FIXED INCOME	BANC AMER COML MTG 01-1 CL A 2	COMMERCIAL MORTGAGES	388,138.36	-38,860.50
06/30/2010	FIXED INCOME	BANC AMER COML MTG 01-3 CL A2	COMMERCIAL MORTGAGES	17,854,487.29	-185,633.21
06/30/2010	FIXED INCOME	BANC AMER COML MTG 02 PB2 A4	COMMERCIAL MORTGAGES	18,516,502.32	-250,890.26
06/30/2010	FIXED INCOME	BANC AMER COML MTG 02 PB2 A4	COMMERCIAL MORTGAGES	6,907.25	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 02 2 A 3	COMMERCIAL MORTGAGES	8,940.98	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 02 2 A 3	COMMERCIAL MORTGAGES	27,094,200.22	771,458.16
06/30/2010	FIXED INCOME	BANC AMER COML MTG 03 1 A1	COMMERCIAL MORTGAGES	6,548,484.19	287,925.11
06/30/2010	FIXED INCOME	BANC AMER COML MTG 03 1 A2	COMMERCIAL MORTGAGES	2,101,174.05	9,052.38
06/30/2010	FIXED INCOME	BANC AMER COML MTG 03-2 A-4	COMMERCIAL MORTGAGES	6,647,227.70	71,360.45
06/30/2010	FIXED INCOME	BANC AMER COML MTG 04-6 A-3	COMMERCIAL MORTGAGES	11,977.38	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 04-6 CL A4	COMMERCIAL MORTGAGES	7,477.15	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 05-1 A-5	COMMERCIAL MORTGAGES	17,987,914.36	1,061,333.35
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06 2 AAB	COMMERCIAL MORTGAGES	5,699.69	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06 4 A-4	COMMERCIAL MORTGAGES	15,420.82	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06-3 M	COMMERCIAL MORTGAGES	21,830.44	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06-3 M	COMMERCIAL MORTGAGES	4,337,105.63	331,873.75
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06-5 CL A4	COMMERCIAL MORTGAGES	10,885,614.04	225,810.88
06/30/2010	FIXED INCOME	BANC AMER COML MTG 06-6 CL A2	COMMERCIAL MORTGAGES	16,335.44	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 07-3 CL A3	COMMERCIAL MORTGAGES	11,279.79	0.00
06/30/2010	FIXED INCOME	BANC AMER COML MTG 07-3 CL A3	COMMERCIAL MORTGAGES	177,433.23	49,391.88
06/30/2010	FIXED INCOME	BANC AMER COML MTG 2006-4 AM	COMMERCIAL MORTGAGES	4,557.72	0.00
06/30/2010	FIXED INCOME	BANC AMER COML P/T 06-5 CL A-2	COMMERCIAL MORTGAGES	4,526.18	0.00
06/30/2010	FIXED INCOME	BANC AMER COML TR 06 2 AJ	COMMERCIAL MORTGAGES	3,583.03	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BANC AMER COML 04-3 A5	COMMERCIAL MORTGAGES	4,569.05	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 05-1 CTF B	COMMERCIAL MORTGAGES	5,424.07	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 05-3 P/T A-4	COMMERCIAL MORTGAGES	12,031.47	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 06-6 CL AM	COMMERCIAL MORTGAGES	8,818.76	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07 2 CL A-AB	COMMERCIAL MORTGAGES	3,669.43	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07 4 CL A-M	INTEREST ONLY	7,275.95	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07 4 CL A-4	COMMERCIAL MORTGAGES	25,929,279.21	2,700,167.75
06/30/2010	FIXED INCOME	BANC AMER COML 07-1 CL A-J	COMMERCIAL MORTGAGES	3,591.94	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-1 CL A2	COMMERCIAL MORTGAGES	10,988.40	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-1 CL A3	COMMERCIAL MORTGAGES	29,780,293.65	7,343,277.44
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-M	COMMERCIAL MORTGAGES	5,899,066.59	-2,184,989.30
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-M	COMMERCIAL MORTGAGES	5,689.40	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-2	COMMERCIAL MORTGAGES	11,007.74	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-2	COMMERCIAL MORTGAGES	33,704,495.48	483,556.48
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-4	COMMERCIAL MORTGAGES	1,400,699.23	82,875.15
06/30/2010	FIXED INCOME	BANC AMER COML 07-2 CL A-4	COMMERCIAL MORTGAGES	10,513.60	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-3 CL A-4	COMMERCIAL MORTGAGES	14,739.03	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-3 CL A-4	INTEREST ONLY	12,424.37	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 07-3 CL A-4	COMMERCIAL MORTGAGES	17,717,066.61	522,481.41
06/30/2010	FIXED INCOME	BANC AMER COML 08-1 CL A-SB	COMMERCIAL MORTGAGES	6,425.34	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 08-1 CL A-4	CMO CORPORATE	9,048.64	0.00
06/30/2010	FIXED INCOME	BANC AMER COML 08-1 CL A-4	CMO CORPORATE	5,525,326.17	1,105,728.23
06/30/2010	FIXED INCOME	BANC AMER COML 2005-5 CTF A4	COMMERCIAL MORTGAGES	1,099,699.66	97,559.97
06/30/2010	FIXED INCOME	BANC AMER COML 2005-5 CTF A4	COMMERCIAL MORTGAGES	8,961.81	0.00
06/30/2010	FIXED INCOME	BANC AMER FDG CORP 03-1 MTG A1	CMO CORPORATE	706,348.82	38,676.08
06/30/2010	FIXED INCOME	BANC AMER 06-8T2 A-2	CMO CORPORATE	18,645.42	4,125.21
06/30/2010	FIXED INCOME	BANC AMER 2005-4 CL A SB	COMMERCIAL MORTGAGES	11,195.71	0.00
06/30/2010	FIXED INCOME	BANC AMER 2005-4 CL A5B	COMMERCIAL MORTGAGES	15,339,209.08	-1,540,995.81
06/30/2010	FIXED INCOME	BANC AMER 2005-4CL A4	COMMERCIAL MORTGAGES	17,802,589.15	211,334.33
06/30/2010	FIXED INCOME	BANC OF AMERICA COMMERCIA 1 A4	COMMERCIAL MORTGAGES	4,912,301.91	859,116.82
06/30/2010	FIXED INCOME	BANC ONE CORP DEBS	BANKS & FINANCE	3,722.85	0.00
06/30/2010	FIXED INCOME	BANC ONE CORP SUB DEB	BANKS & FINANCE	5,553.15	0.00
06/30/2010	FIXED INCOME	BANC ONE CORP 7.750% 7/15/2025	BANKS & FINANCE	2,806.25	0.00
06/30/2010	FIXED INCOME	BANC ONE CORP 7.750% 7/15/2025	BANKS & FINANCE	6,254,545.71	-33,952.32
06/30/2010	FIXED INCOME	BANCO BRADESCO SA GRAND CAYMAN	YANKEE BONDS - CORPS	6,109.59	0.00
06/30/2010	FIXED INCOME	BANCO CENTROAMERICANO	SUPRANATIONALS	3,932,325.33	141,540.05
06/30/2010	FIXED INCOME	BANCO DO BRASIL (CAYMAN)	YANKEE BONDS - CORPS	106,028.00	428.00
06/30/2010	FIXED INCOME	BANCO NAC DE DESEN ECONO	SOVEREIGN DEBT	235,434.13	3,755.00
06/30/2010	FIXED INCOME	BANCO NAC DE DESEN ECONO	SOVEREIGN DEBT	209,777.17	-2,346.00
06/30/2010	FIXED INCOME	BANCOLOMBIA SA CNV PFD COP500	COLOMBIA	1,925,977.50	533,204.11

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BANK AMER CORP MEDIUM TERM NTS	BANKS & FINANCE	4,643,819.78	146,142.90
06/30/2010	FIXED INCOME	BANK AMER CORP MEDIUM TERM NTS	AGENCIES & OTHER GOVT OBL	45,018.03	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP MEDIUM TERM NTS	BANKS & FINANCE	29,583.69	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP MTN SER L	BANKS & FINANCE	58,990.02	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP MTN SER L	BANKS & FINANCE	5,535,301.95	137,772.12
06/30/2010	FIXED INCOME	BANK AMER CORP NT	BANKS & FINANCE	41,872,197.56	-125,758.00
06/30/2010	FIXED INCOME	BANK AMER CORP NT	BANKS & FINANCE	10,671.35	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	16,610.78	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	9,623.04	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	1,343,202.74	-1,872.95
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	75,067,266.02	-1,425.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	75,067,266.02	-1,425.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR GLOBAL NT	BANKS & FINANCE	5,004,484.40	-95.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	5,273,127.33	86,465.50
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	5,823,267.61	169,617.57
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	3,742,274.87	193,437.23
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	10,738.74	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT	BANKS & FINANCE	21,483.51	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SR NT FLTG RATE	BANKS & FINANCE	4,900,529.33	-102,350.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB GLOBAL NT	BANKS & FINANCE	10,947.94	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB NT	BANKS & FINANCE	4,961.58	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB NT	BANKS & FINANCE	5,370.72	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB NT	BANKS & FINANCE	16,743.50	0.00
06/30/2010	FIXED INCOME	BANK AMER CORP SUB NT	BANKS & FINANCE	5,056,205.89	-881,181.12
06/30/2010	FIXED INCOME	BANK AMER FDG CORP MED TERM	BANKS & FINANCE	3,565,383.78	147,001.11
06/30/2010	FIXED INCOME	BANK AMER FDG CORP MED TERM	BANKS & FINANCE	10,851.72	0.00
06/30/2010	FIXED INCOME	BANK AMER N A CHARLOTTE N C	BANKS & FINANCE	15,674.09	0.00
06/30/2010	FIXED INCOME	BANK AMER NA CHARLOTTE NC MED	BANKS & FINANCE	10,698.72	0.00
06/30/2010	FIXED INCOME	BANK AMER NA MTN #TR00206	BANKS & FINANCE	5,375.34	0.00
06/30/2010	FIXED INCOME	BANK NEW YORK INC MEDIUM TERM	BANKS & FINANCE	2,215,928.66	193,163.95
06/30/2010	FIXED INCOME	BANK NEW YORK INC MTN #SB00170	BANKS & FINANCE	5,761.71	0.00
06/30/2010	FIXED INCOME	BANK NEW YORK INC SUB NT	BANKS & FINANCE	11,405.03	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA COML 06-2 A4	INTEREST ONLY	14,226.16	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA COML 06-2 A4	INTEREST ONLY	19,492,197.20	656,771.53
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	9,820,014.65	286,841.95
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	50,475,918.01	449,898.96
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	13,339,186.34	143,336.54
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	10,230,524.33	637,727.41
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	10,221,476.53	479,340.34
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	9,652,829.16	1,044,612.94

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	26,714.25	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	23,809.90	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	29,122.72	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	13,631.22	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP	BANKS & FINANCE	10,742.69	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA CORP SER K	BANKS & FINANCE	33,305.70	0.00
06/30/2010	FIXED INCOME	BANK OF AMERICA NA	BANKS & FINANCE	954,459.43	239,782.76
06/30/2010	FIXED INCOME	BANK OF AMERICA NA	BANKS & FINANCE	3,005.73	0.00
06/30/2010	FIXED INCOME	BANK OF MONTREAL	YANKEE BONDS - CORPS	6,268.98	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON	BANKS & FINANCE	5,610.99	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON	BANKS & FINANCE	5,206.20	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	BANKS & FINANCE	16,694.57	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	BANKS & FINANCE	22,511.70	0.00
06/30/2010	FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	BANKS & FINANCE	16,315,416.46	1,206,816.46
06/30/2010	FIXED INCOME	BANK OF NOVA SCOTIA	YANKEE BONDS - CORPS	4,413,107.98	45,232.12
06/30/2010	FIXED INCOME	BANK OF NOVA SCOTIA	YANKEE BONDS - CORPS	2,902,349.91	49,718.38
06/30/2010	FIXED INCOME	BANK OF NOVA SCOTIA	YANKEE BONDS - CORPS	14,058.78	0.00
06/30/2010	FIXED INCOME	BANK OF NOVA SCOTIA	YANKEE BONDS - CORPS	9,548.26	0.00
06/30/2010	FIXED INCOME	BANK OF THE WEST SAN FRANCISCO	BANKS & FINANCE	3,149,924.31	80,859.43
06/30/2010	FIXED INCOME	BANK ONE CAP III PFD	BANKS & FINANCE	3,591,146.24	580,056.24
06/30/2010	FIXED INCOME	BANK ONE CAP III PFD	BANKS & FINANCE	4,954.80	0.00
06/30/2010	FIXED INCOME	BANK ONE CORP SUB NT	BANKS & FINANCE	10,966.36	0.00
06/30/2010	FIXED INCOME	BANK ONE CORP SUB NT	BANKS & FINANCE	651,275.14	16,931.24
06/30/2010	FIXED INCOME	BANK ONE CORP SUB NT	BANKS & FINANCE	1,348,454.25	-234,275.60
06/30/2010	FIXED INCOME	BANK ONE ISSUANCE TRUST C3 C3	CARDS	1,687.12	0.00
06/30/2010	FIXED INCOME	BANKAMERICA CAP II NTS	BANKS & FINANCE	1,333,771.11	3,425.00
06/30/2010	FIXED INCOME	BANQUE CENTRALE DE TUNISIE BD	SOVEREIGN DEBT	5,696.88	0.00
06/30/2010	FIXED INCOME	BANQUE PARIBAS NY SUB NTS	BANKS & FINANCE	10,413.96	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	5,001,521.42	-535.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	25,007,607.08	-2,675.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	25,007,607.08	-2,675.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	25,002,572.72	-6,250.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	50,005,145.43	-12,500.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	75,027,458.33	-6,000.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	33,486.54	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	23,102.00	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	10,721.46	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	22,362.49	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	10,504.49	0.00
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	10,444.33	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	2,225,799.23	117,327.43
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	21,249,260.38	1,217,411.69
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	2,031,497.12	13,397.12
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	1,796,508.02	-8,071.80
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	14,473,679.68	91,065.51
06/30/2010	FIXED INCOME	BARCLAYS BANK PLC	YANKEE BONDS - CORPS	1,948,512.50	127,875.00
06/30/2010	FIXED INCOME	BARRICK AUSTRALIA FINANC	YANKEE BONDS - CORPS	5,805,377.23	346,264.07
06/30/2010	FIXED INCOME	BARRICK AUSTRALIA FINANC	YANKEE BONDS - CORPS	4,451.25	0.00
06/30/2010	FIXED INCOME	BARRICK GOLD CORP NT	YANKEE BONDS - CORPS	14,459.43	0.00
06/30/2010	FIXED INCOME	BARRICK GOLD CORP NT	YANKEE BONDS - CORPS	4,495,559.16	782,460.96
06/30/2010	FIXED INCOME	BARRICK GOLD FIN CO GTD NT	BANKS & FINANCE	5,686.34	0.00
06/30/2010	FIXED INCOME	BARRICK GOLD FINANCECO LLC GTD	INDUSTRIALS	3,876,761.51	416,191.45
06/30/2010	FIXED INCOME	BARRICK NORTH AMER FIN LLC GTD	YANKEE BONDS - CORPS	7,566.19	0.00
06/30/2010	FIXED INCOME	BASIC ENERGY SERVICES INC	INDUSTRIALS	703,982.30	0.00
06/30/2010	FIXED INCOME	BASS PRO GROUP TLB	TERM LOANS	324,753.60	0.00
06/30/2010	FIXED INCOME	BAUSCH & LOMB DELAY-DRAW TL	TERM LOANS	1,058,172.04	0.00
06/30/2010	FIXED INCOME	BAXTER INTERNATIONAL INC	INDUSTRIALS	1,248,234.18	70,878.23
06/30/2010	FIXED INCOME	BAXTER INTERNATIONAL INC	INDUSTRIALS	5,640.69	0.00
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	5,795.87	0.00
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	12,200.83	0.00
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	11,485.77	0.00
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	556,300.46	35,896.39
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	2,265,726.97	262,628.64
06/30/2010	FIXED INCOME	BAXTER INTL INC SR NT	INDUSTRIALS	9,196,287.57	1,087,121.57
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	7,325,075.14	371,456.40
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	5,318.00	0.00
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	5,259.02	0.00
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	2,628.38	0.00
06/30/2010	FIXED INCOME	BAY AREA TOLL AUTH CALIF TOLL	US TAXABLE MUNI BONDS	11,238.10	0.00
06/30/2010	FIXED INCOME	BB&T CAP TR I CAP SECS	BANKS & FINANCE	4,396.43	0.00
06/30/2010	FIXED INCOME	BB&T CAP TR II GTD TR PFD SECS	BANKS & FINANCE	3,080.66	0.00
06/30/2010	FIXED INCOME	BB&T CAP TR IV CAP SECS	BANKS & FINANCE	4,131.99	0.00
06/30/2010	FIXED INCOME	BB&T CORP SUB NT	BANKS & FINANCE	5,430.74	0.00
06/30/2010	FIXED INCOME	BB&T CORP SUB NT	BANKS & FINANCE	16,583.28	0.00
06/30/2010	FIXED INCOME	BB&T CORP SUB NT	BANKS & FINANCE	652,834.76	35,829.83
06/30/2010	FIXED INCOME	BB&T CORP SUB NT 2012	BANKS & FINANCE	11,100.37	0.00
06/30/2010	FIXED INCOME	BB&T CORPORATION	BANKS & FINANCE	5,766.28	0.00
06/30/2010	FIXED INCOME	BB&T CORPORATION	BANKS & FINANCE	16,350.70	0.00
06/30/2010	FIXED INCOME	BB&T CORPORATION	BANKS & FINANCE	20,296,651.28	423,157.42
06/30/2010	FIXED INCOME	BB&T CORPORATION	BANKS & FINANCE	14,553,159.60	439,619.60

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BBVA BANCOMER SA TEXAS	YANKEE BONDS - CORPS	256,123.09	-4,950.49
06/30/2010	FIXED INCOME	BCRR 2009-1 1A1	COMMERCIAL MORTGAGES	2,025,117.82	25,166.44
06/30/2010	FIXED INCOME	BE AEROSPACE INC SR NT	INDUSTRIALS	7,505,475.00	137,070.84
06/30/2010	FIXED INCOME	BEAR STEARN COML MTG 00-WF2 A2	COMMERCIAL MORTGAGES	69,065.02	-10,822.48
06/30/2010	FIXED INCOME	BEAR STEARNS ALT A 05-2 IIA4	CMO CORPORATE	189,329.43	-12,938.37
06/30/2010	FIXED INCOME	BEAR STEARNS ARM TR 04-10 I2A3	CMO CORPORATE	287,322.07	14,306.84
06/30/2010	FIXED INCOME	BEAR STEARNS COML MTG 03 A-2	COMMERCIAL MORTGAGES	6,322.94	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML MTG 03 CL C	COMMERCIAL MORTGAGES	6,918.92	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 01-TOP4 A3	CMO CORPORATE	9,283.24	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 02-TOP6 A 2	CMO CORPORATE	14,787.79	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 02-TOP6 A 2	CMO CORPORATE	634,199.06	-38,372.25
06/30/2010	FIXED INCOME	BEAR STEARNS COML 02-TOP8 A2	COMMERCIAL MORTGAGES	631,532.39	20,589.76
06/30/2010	FIXED INCOME	BEAR STEARNS COML 02-TOP8 A2	COMMERCIAL MORTGAGES	19,645.41	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 03-PWR2 A-4	COMMERCIAL MORTGAGES	5,364.16	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR3 A4	COMMERCIAL MORTGAGES	4,171.41	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR4 A3	CMO CORPORATE	14,435.64	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR4 A3	CMO CORPORATE	534,295.23	8,825.06
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR6	COMMERCIAL MORTGAGES	7,387,848.93	1,210,304.78
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-PWR6 A-4	COMMERCIAL MORTGAGES	8,743.69	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-TOP14 A3	COMMERCIAL MORTGAGES	2,439.54	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 04-TOP16 A-6	COMMERCIAL MORTGAGES	13,388.53	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 05-PWR10 A4	COMMERCIAL MORTGAGES	11,216.13	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 05-PWR7 A3	COMMERCIAL MORTGAGES	7,882.20	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 05-PWR8 A-4	COMMERCIAL MORTGAGES	7,154.12	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 05-TOP18 A-4	CMO CORPORATE	17,111,561.88	1,332,392.75
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06 PWR12 A-M	INTEREST ONLY	1,861.01	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06 PWR12 A-4	COMMERCIAL MORTGAGES	22,804.29	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06 PWR12 AAB	INTEREST ONLY	4,616.16	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06-PWR11 AM	INTEREST ONLY	6,627.74	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 06-PWR11 A4	COMMERCIAL MORTGAGES	15,906.39	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 07-PW17 A4	COMMERCIAL MORTGAGES	14,469.61	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COML 07-PW17 A4	COMMERCIAL MORTGAGES	12,568,729.00	1,429,568.53
06/30/2010	FIXED INCOME	BEAR STEARNS COML 2006-T24 A3	COMMERCIAL MORTGAGES	4,522.14	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COMMERCIA T20 A4A	COMMERCIAL MORTGAGES	11,371.42	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC	BANKS & FINANCE	11,180.73	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC	BANKS & FINANCE	5,726,306.98	716,362.73
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC GLOBAL NT	BANKS & FINANCE	1,325,564.50	-5,835.70
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC GLOBAL NT	BANKS & FINANCE	11,050.58	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC GLOBAL NT	BANKS & FINANCE	11,315.66	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC MTN	BANKS & FINANCE	11,676.93	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC NT	BANKS & FINANCE	5,379.05	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC SR NT	BANKS & FINANCE	13,415.24	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC SR NT	BANKS & FINANCE	17,724.45	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS COS INC SR NT	BANKS & FINANCE	4,116,378.82	372,389.87
06/30/2010	FIXED INCOME	BEAR STEARNS COS LLC	BANKS & FINANCE	5,490,134.47	147,536.72
06/30/2010	FIXED INCOME	BEAR STEARNS COS LLC/THE	BANKS & FINANCE	14,974,384.92	1,854,563.27
06/30/2010	FIXED INCOME	BEAR STEARNS COS LLC/THE	BANKS & FINANCE	18,595.23	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 05-PWR9 CL A-AB	COMMERCIAL MORTGAGES	4,491.34	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 05-PWR9 CL A-3	COMMERCIAL MORTGAGES	23,772,767.07	6,054,716.07
06/30/2010	FIXED INCOME	BEAR STEARNS 06 CL A-4	COMMERCIAL MORTGAGES	17,855,358.93	1,785,591.94
06/30/2010	FIXED INCOME	BEAR STEARNS 06 CL A-4	COMMERCIAL MORTGAGES	10,960.17	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 06-HE10 CL 1A1	HOME EQUITY	134,239.56	10,007.17
06/30/2010	FIXED INCOME	BEAR STEARNS 06-PWR12 CL A-4	INTEREST ONLY	3,486.70	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 06-PW13 CL AJ	COMMERCIAL MORTGAGES	6,479.00	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 06-PW14 CL AJ	COMMERCIAL MORTGAGES	1,699.37	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 PWR17 CL A-M	COMMERCIAL MORTGAGES	4,438.46	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 PWR18 CL A-M	COMMERCIAL MORTGAGES	5,531.65	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 PWR18 CL A-2	COMMERCIAL MORTGAGES	8,872.42	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 PWR18 CL A-4	COMMERCIAL MORTGAGES	11,149.07	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07 TOP28 CL A-4	COMMERCIAL MORTGAGES	5,256,361.25	1,897,296.25
06/30/2010	FIXED INCOME	BEAR STEARNS 07-HE6 CL 1-A-1	CMO CORPORATE	2,511,046.69	-683,914.15
06/30/2010	FIXED INCOME	BEAR STEARNS 07-PWR16 CL A-2	COMMERCIAL MORTGAGES	15,580.75	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07-PWR16 CL A-4	COMMERCIAL MORTGAGES	21,813.23	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07-PW15 CL A4	COMMERCIAL MORTGAGES	17,067.01	0.00
06/30/2010	FIXED INCOME	BEAR STEARNS 07-PW15 CL A4	COMMERCIAL MORTGAGES	5,983,666.14	482,948.64
06/30/2010	FIXED INCOME	BEARS STEARNS 05-TOP20 CL AAB	COMMERCIAL MORTGAGES	9,072.83	0.00
06/30/2010	FIXED INCOME	BECKMAN COULTER INC	INDUSTRIALS	6,165.04	0.00
06/30/2010	FIXED INCOME	BECTON DICKINSON	INDUSTRIALS	3,253.33	0.00
06/30/2010	FIXED INCOME	BECTON DICKINSON	INDUSTRIALS	5,751.58	0.00
06/30/2010	FIXED INCOME	BELDEN & BLAKE CORP SR SECD NT	INDUSTRIALS	722,627.61	0.00
06/30/2010	FIXED INCOME	BELDEN INC	INDUSTRIALS	2,866,831.53	-55,693.75
06/30/2010	FIXED INCOME	BELLA VISTA MTG TR 2004-2 1A1	CMO CORPORATE	1,602,347.50	-85,641.52
06/30/2010	FIXED INCOME	BELLSOUTH CAP FDG CORP DEBS	UTILITIES	9,258.49	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP	UTILITIES	11,595.46	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP DEB	UTILITIES	7,754.80	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	2,108.42	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	11,136.02	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	8,453.91	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	16,643.54	0.00
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	11,409.96	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	289,145.57	9,470.10
06/30/2010	FIXED INCOME	BELLSOUTH CORP NT	UTILITIES	7,952,485.81	696,322.82
06/30/2010	FIXED INCOME	BELLSOUTH TELECOM STEP UP 0%	UTILITIES	3,863.14	0.00
06/30/2010	FIXED INCOME	BELLSOUTH TELECOMM DEBS	UTILITIES	4,872.83	0.00
06/30/2010	FIXED INCOME	BELLSOUTH TELECOMMUNICAT BNDS	UTILITIES	5,000.19	0.00
06/30/2010	FIXED INCOME	BELLSOUTH TELECOMMUNICAT BNDS	UTILITIES	5,394,892.50	185,674.98
06/30/2010	FIXED INCOME	BELLSOUTH TELECOMMUNICATIONS	UTILITIES	2,269.18	0.00
06/30/2010	FIXED INCOME	BELO CORP	INDUSTRIALS	1,556,583.33	62,744.25
06/30/2010	FIXED INCOME	BELVOIR LD LLC MILITARY 144A I	INDUSTRIALS	1,390,228.61	-194,170.90
06/30/2010	FIXED INCOME	BEMIS COMPANY INC	INDUSTRIALS	6,135.65	0.00
06/30/2010	FIXED INCOME	BERKLEY W R CORP SR NT	BANKS & FINANCE	2,337.24	0.00
06/30/2010	FIXED INCOME	BERKLEY W R CORP SR NT	BANKS & FINANCE	1,758,009.87	-32,866.76
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN	BANKS & FINANCE	856,509.93	41,557.23
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN	BANKS & FINANCE	3,003,263.50	480.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN CORP	BANKS & FINANCE	3,701,354.19	285,585.75
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN CORP	BANKS & FINANCE	6,985.21	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN CORP SR	BANKS & FINANCE	24,890.21	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	BANKS & FINANCE	5,786.30	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY INC	BANKS & FINANCE	15,863.07	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY INC DEL NT	BANKS & FINANCE	22,149.24	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY INC DEL NT	BANKS & FINANCE	3,157,035.08	199,189.72
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN	BANKS & FINANCE	459,568.10	23,181.17
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWAY FIN	BANKS & FINANCE	5,628.24	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWY BRK	BANKS & FINANCE	21,539.89	0.00
06/30/2010	FIXED INCOME	BERKSHIRE HATHAWY BRK	BANKS & FINANCE	12,624,170.19	353,286.98
06/30/2010	FIXED INCOME	BERRY PETROLEUM CO	INDUSTRIALS	559,792.91	0.00
06/30/2010	FIXED INCOME	BERRY PLASTICS CORP SR SECD NT	INDUSTRIALS	4,887,367.74	289,499.41
06/30/2010	FIXED INCOME	BERRY PLASTICS HOLDING CORP TL	TERM LOANS	1,021,311.79	0.00
06/30/2010	FIXED INCOME	BEST FOODS MEDIUM TERM NTS	INDUSTRIALS	2,112.32	0.00
06/30/2010	FIXED INCOME	BHP BILLITON FIN USA LTD GTD	YANKEE BONDS - CORPS	18,813.17	0.00
06/30/2010	FIXED INCOME	BHP BILLITON FIN USA LTD GTD	YANKEE BONDS - CORPS	11,779.41	0.00
06/30/2010	FIXED INCOME	BHP BILLITON FIN USA LTD GTD	YANKEE BONDS - CORPS	11,146.97	0.00
06/30/2010	FIXED INCOME	BHP FIN USA LTD GTD DEB	YANKEE BONDS - CORPS	7,228.63	0.00
06/30/2010	FIXED INCOME	BHP FIN USA LTD GTD DEB	YANKEE BONDS - CORPS	5,993,764.98	-171,247.54
06/30/2010	FIXED INCOME	BHP FIN USA LTD GTD DEB DTD	YANKEE BONDS - CORPS	4,678.08	0.00
06/30/2010	FIXED INCOME	BIG WEST OIL (2/10) EXIT TLB	TERM LOANS	341,275.00	6,975.00
06/30/2010	FIXED INCOME	BIO-RAD LABS	INDUSTRIALS	2,398,625.00	135,000.00
06/30/2010	FIXED INCOME	BIOGEN IDEC INC SR NT	INDUSTRIALS	5,875,753.53	801,970.20
06/30/2010	FIXED INCOME	BIOGEN IDEC INC SR NT	INDUSTRIALS	11,501.02	0.00
06/30/2010	FIXED INCOME	BIOMET INC	INDUSTRIALS	8,323,451.63	504,134.52

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BIOMET INC	INDUSTRIALS	4,634,440.50	588,900.35
06/30/2010	FIXED INCOME	BIOMET INC	INDUSTRIALS	1,896,737.53	100,025.20
06/30/2010	FIXED INCOME	BIOMET INC TERM LOAN B	TERM LOANS	2,002,978.18	83,500.18
06/30/2010	FIXED INCOME	BJ SVCS CO SR NT	INDUSTRIALS	2,235,521.86	234,661.86
06/30/2010	FIXED INCOME	BJ SVCS CO SR NT	INDUSTRIALS	5,783.49	0.00
06/30/2010	FIXED INCOME	BL FREESCALE TLB	TERM LOANS	1,554,787.96	185,456.72
06/30/2010	FIXED INCOME	BLACK & DECKER CORP SR NT	INDUSTRIALS	5,870.66	0.00
06/30/2010	FIXED INCOME	BLOCK FINL CORP GTD NT	BANKS & FINANCE	5,366.19	0.00
06/30/2010	FIXED INCOME	BLOCK FINL CORP GTD NT	BANKS & FINANCE	3,629,887.69	-108,161.41
06/30/2010	FIXED INCOME	BLOCK FINL LLC GTD NT	BANKS & FINANCE	6,514.44	0.00
06/30/2010	FIXED INCOME	BLYTH INC SR NT	INDUSTRIALS	2,484,781.25	120,806.25
06/30/2010	FIXED INCOME	BNP PARIBAS	YANKEE BONDS - CORPS	3,475,422.60	-47,994.34
06/30/2010	FIXED INCOME	BNP PARIBAS	YANKEE BONDS - CORPS	10,275.68	0.00
06/30/2010	FIXED INCOME	BNSF FDG TR I GTD TR PFD SECS	INDUSTRIALS	3,872.55	0.00
06/30/2010	FIXED INCOME	BNY MELLON NA SUB BK NT	BANKS & FINANCE	5,666.77	0.00
06/30/2010	FIXED INCOME	BNY MELLON NA SUB BK NT ACCD	BANKS & FINANCE	5,651.27	0.00
06/30/2010	FIXED INCOME	BOAMS 2005-H 2A3	CMO CORPORATE	2,568,109.01	134,906.78
06/30/2010	FIXED INCOME	BOARDWALK PIPELINES INC LP	UTILITIES	11,664.58	0.00
06/30/2010	FIXED INCOME	BOEING CAP CORP GLOBAL NT	BANKS & FINANCE	11,787.64	0.00
06/30/2010	FIXED INCOME	BOEING CAP CORP SR NT	BANKS & FINANCE	5,269,366.67	-329,548.77
06/30/2010	FIXED INCOME	BOEING CAPITAL CORP	BANKS & FINANCE	22,783,620.97	761,636.78
06/30/2010	FIXED INCOME	BOEING CAPITAL CORP	BANKS & FINANCE	1,893,817.04	130,437.32
06/30/2010	FIXED INCOME	BOEING CAPITAL CORP	BANKS & FINANCE	8,959.03	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	3,567.70	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	5,276.56	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	4,454.46	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	7,752.75	0.00
06/30/2010	FIXED INCOME	BOEING CO	INDUSTRIALS	1,146,164.09	147,169.65
06/30/2010	FIXED INCOME	BOEING CO DEBS	INDUSTRIALS	2,779.49	0.00
06/30/2010	FIXED INCOME	BOEING CO NT	INDUSTRIALS	11,555.05	0.00
06/30/2010	FIXED INCOME	BOEING CO NT	INDUSTRIALS	3,951.41	0.00
06/30/2010	FIXED INCOME	BOEING CO NT	INDUSTRIALS	5,859.24	0.00
06/30/2010	FIXED INCOME	BOEING CO SR NT	INDUSTRIALS	3,975.85	0.00
06/30/2010	FIXED INCOME	BOEING CO/THE	INDUSTRIALS	6,933.78	0.00
06/30/2010	FIXED INCOME	BOEING CO/THE	INDUSTRIALS	4,210,065.90	409,918.47
06/30/2010	FIXED INCOME	BOLIVARIAN REP OF VZLA	SOVEREIGN DEBT	90,915.17	-22,846.80
06/30/2010	FIXED INCOME	BON TON DEPT STORES INC SR NT	INDUSTRIALS	1,545,263.20	-6,562.50
06/30/2010	FIXED INCOME	BOSTON PPTYS LTD PARTNERSHIP	BANKS & FINANCE	5,646.28	0.00
06/30/2010	FIXED INCOME	BOSTON PROPERTIES LP	BANKS & FINANCE	5,543.68	0.00
06/30/2010	FIXED INCOME	BOSTON PROPERTIES LP	INDUSTRIALS	7,797.52	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BOSTON PROPERTIES LP	BANKS & FINANCE	5,189,845.07	209,756.27
06/30/2010	FIXED INCOME	BOSTON SCIENTIFIC CORP	INDUSTRIALS	5,651,404.97	-20,332.70
06/30/2010	FIXED INCOME	BOSTON SCIENTIFIC CORP	INDUSTRIALS	12,546,659.31	-28,757.70
06/30/2010	FIXED INCOME	BOSTON SCIENTIFIC CORP NT	INDUSTRIALS	1,918,593.91	53,814.80
06/30/2010	FIXED INCOME	BOSTON SCIENTIFIC CORP NT	INDUSTRIALS	2,043,681.18	-86,361.60
06/30/2010	FIXED INCOME	BOTTLING GROUP LLC SR NT	INDUSTRIALS	5,178,397.50	623,047.50
06/30/2010	FIXED INCOME	BOTTLING GROUP LLC SR NT	INDUSTRIALS	11,701.14	0.00
06/30/2010	FIXED INCOME	BOTTLING GROUP LLC SR NT	INDUSTRIALS	6,930.70	0.00
06/30/2010	FIXED INCOME	BOTTLING GROUP LLC SR NT	INDUSTRIALS	11,167.02	0.00
06/30/2010	FIXED INCOME	BOWATER CDA FINANCE CORP	YANKEE BONDS - CORPS	1,716.60	0.00
06/30/2010	FIXED INCOME	BOWATER INC DEB	INDUSTRIALS	1,221,000.00	-1,965,107.14
06/30/2010	FIXED INCOME	BOYD GAMING CORP	INDUSTRIALS	433,141.78	11,222.99
06/30/2010	FIXED INCOME	BOYD GAMING CORP	INDUSTRIALS	1,333,875.00	107,460.00
06/30/2010	FIXED INCOME	BP CAP MKTS P L C GTD NT	BANKS & FINANCE	1,699,291.67	-324,640.00
06/30/2010	FIXED INCOME	BP CAP MKTS P L C GTD NT	BANKS & FINANCE	3,587,458.86	-775,840.90
06/30/2010	FIXED INCOME	BP CAP MKTS P L C GTD NT	YANKEE BONDS - CORPS	4,835.97	0.00
06/30/2010	FIXED INCOME	BP CAP MKTS P L C GTD NT	BANKS & FINANCE	17,584.88	0.00
06/30/2010	FIXED INCOME	BP CAPITAL MARKETS PLC	YANKEE BONDS - CORPS	24,177.99	0.00
06/30/2010	FIXED INCOME	BP CAPITAL MARKETS PLC	YANKEE BONDS - CORPS	9,893.32	0.00
06/30/2010	FIXED INCOME	BP CAPITAL MARKETS PLC	YANKEE BONDS - CORPS	6,084,652.50	-502,599.00
06/30/2010	FIXED INCOME	BP CAPITAL MARKETS PLC	YANKEE BONDS - CORPS	2,596,010.42	-420,000.00
06/30/2010	FIXED INCOME	BRAND ENERGY & INFRASTRUCTURE	TERM LOANS	443,423.71	0.00
06/30/2010	FIXED INCOME	BRANDYWINE OPER PARTNERSHIP	BANKS & FINANCE	2,067,051.25	19,983.70
06/30/2010	FIXED INCOME	BRAZIL (FED REP OF)	SOVEREIGN DEBT	13,721.74	0.00
06/30/2010	FIXED INCOME	BRAZIL (FED REP OF) DEB	SOVEREIGN DEBT	5,867.52	0.00
06/30/2010	FIXED INCOME	BRAZIL (REF REP OF)	SOVEREIGN DEBT	16,406.80	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP	SOVEREIGN DEBT	11,650.53	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP	SOVEREIGN DEBT	517,883.33	-1,150.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP	SOVEREIGN DEBT	1,837,948.36	84,263.12
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP BD	SOVEREIGN DEBT	27,919.12	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP BD	SOVEREIGN DEBT	16,102.33	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	22,225.02	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	25,060.91	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	25,062.42	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	678,125.00	773.50
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GBL BD	SOVEREIGN DEBT	11,867,544.62	1,311,725.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GL BD	SOVEREIGN DEBT	24,225.97	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GLOBAL	SOVEREIGN DEBT	29,029.48	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP GLOBAL	SOVEREIGN DEBT	16,390,372.69	984,894.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP US\$	SOVEREIGN DEBT	8,452.37	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP US\$	SOVEREIGN DEBT	10,423.64	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE REP US\$ GBL	SOVEREIGN DEBT	40,783.45	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE US & GLOBAL	SOVEREIGN DEBT	30,830.30	0.00
06/30/2010	FIXED INCOME	BRAZIL FEDERATIVE US & GLOBAL	SOVEREIGN DEBT	468,235.63	-465.00
06/30/2010	FIXED INCOME	BRE PPTYS INC NT	BANKS & FINANCE	5,270.87	0.00
06/30/2010	FIXED INCOME	BRICKMAN GROUP HLDG HYBRID TLB	TERM LOANS	116.04	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB	INDUSTRIALS	2,487.87	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO DEBS	INDUSTRIALS	6,299.11	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO DEBS	INDUSTRIALS	3,229,366.12	325,229.07
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO NT	INDUSTRIALS	1,167,847.34	192,089.01
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO NT	INDUSTRIALS	5,962.79	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB CO NT	INDUSTRIALS	10,071.76	0.00
06/30/2010	FIXED INCOME	BRISTOL MYERS SQUIBB SR DEBS	INDUSTRIALS	5,051.47	0.00
06/30/2010	FIXED INCOME	BRISTOW GROUP INC	INDUSTRIALS	1,221,354.17	-71,875.00
06/30/2010	FIXED INCOME	BRITISH COLUMBIA PROV CDA GBL	SOVEREIGN DEBT	1,334,629.02	110,892.50
06/30/2010	FIXED INCOME	BRITISH COLUMBIA PROV CDA GBL	SOVEREIGN DEBT	6,764.68	0.00
06/30/2010	FIXED INCOME	BRITISH COLUMBIA PROV OF	SOVEREIGN DEBT	3,626,478.33	123,970.00
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS NT	YANKEE BONDS - CORPS	5,191,377.78	-885,838.82
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	11,756,057.52	517,938.08
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	6,444,030.57	-165,539.69
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	11,075.95	0.00
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	23,844.87	0.00
06/30/2010	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	YANKEE BONDS - CORPS	11,059.62	0.00
06/30/2010	FIXED INCOME	BROOKFIELD ASSET MGMNT	YANKEE BONDS - CORPS	11,089.45	0.00
06/30/2010	FIXED INCOME	BROOKFIELD ASSET MGMT INC	SOVEREIGN DEBT	1,967.17	0.00
06/30/2010	FIXED INCOME	BROOKFIELD ASSET MGMT INC NT	BANKS & FINANCE	2,034,174.85	18,308.18
06/30/2010	FIXED INCOME	BROWN FORMAN CORP	INDUSTRIALS	598,971.01	44,611.54
06/30/2010	FIXED INCOME	BROWN FORMAN CORP NT	INDUSTRIALS	5,559.37	0.00
06/30/2010	FIXED INCOME	BROWNING-FERRIS	INDUSTRIALS	6,361.24	0.00
06/30/2010	FIXED INCOME	BROWNING-FERRIS	INDUSTRIALS	1,223,657.99	60,937.72
06/30/2010	FIXED INCOME	BUCKEYE PARTNERS L P NT	INDUSTRIALS	2,825,734.65	139,228.23
06/30/2010	FIXED INCOME	BUCKEYE PARTNERS L P NT	INDUSTRIALS	5,516.27	0.00
06/30/2010	FIXED INCOME	BUCKEYE PARTNERS L P SR NT	INDUSTRIALS	5,605.15	0.00
06/30/2010	FIXED INCOME	BUNGE LIMITED FINANCE CO	INDUSTRIALS	6,177.25	0.00
06/30/2010	FIXED INCOME	BUNGE LIMITED FINANCE CO	INDUSTRIALS	11,938.61	1,901.13
06/30/2010	FIXED INCOME	BUNGE LTD FIN CORP GTD SR NT	INDUSTRIALS	2,138,476.95	263,892.52
06/30/2010	FIXED INCOME	BUNGE LTD FIN CORP GTD SR NT	INDUSTRIALS	6,638.92	0.00
06/30/2010	FIXED INCOME	BUNGE LTD FIN CORP GTD SR NT	BANKS & FINANCE	5,598.87	0.00
06/30/2010	FIXED INCOME	BURLINGTN NORTH SANTA FE	INDUSTRIALS	5,605.19	0.00
06/30/2010	FIXED INCOME	BURLINGTN NORTH SANTA FE	INDUSTRIALS	5,098,410.89	290,890.14

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	BURLINGTON NORTH SANTA FE	INDUSTRIALS	2,869.65	0.00
06/30/2010	FIXED INCOME	BURLINGTON NORTH SANTA FE CORP	INDUSTRIALS	5,616.57	0.00
06/30/2010	FIXED INCOME	BURLINGTON NORTH SANTA FE DEB	INDUSTRIALS	14,142,938.44	521,101.00
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE	INDUSTRIALS	4,443.93	0.00
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE COR	INDUSTRIALS	5,316.99	0.00
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE COR	INDUSTRIALS	1,000,563.12	52,055.12
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE COR	INDUSTRIALS	5,581,938.58	537,355.25
06/30/2010	FIXED INCOME	BURLINGTON NORTHN SANTA FE DEB	INDUSTRIALS	2,929,056.97	84,088.20
06/30/2010	FIXED INCOME	BURLINGTON NOTHN SANTA FE CORP	INDUSTRIALS	3,479,384.43	285,066.58
06/30/2010	FIXED INCOME	BURLINGTON NOTHN SANTA FE CORP	INDUSTRIALS	11,747.44	0.00
06/30/2010	FIXED INCOME	BURLINGTON RES INC DEB	INDUSTRIALS	6,005,911.11	269,650.00
06/30/2010	FIXED INCOME	BURLINGTON RESOURCES FINANCE	INDUSTRIALS	724,976.53	-6,687.47
06/30/2010	FIXED INCOME	BURLINGTON RESOURCES FINANCE	INDUSTRIALS	8,246.49	0.00
06/30/2010	FIXED INCOME	BURLINGTON RESOURCES FINANCE	YANKEE BONDS - CORPS	5,847.74	0.00
06/30/2010	FIXED INCOME	C BASS 2007-CB4 P/T CL A-2B	HOME EQUITY	1,444,566.97	-1,017,117.51
06/30/2010	FIXED INCOME	CA INC	INDUSTRIALS	1,058,945.26	62,846.09
06/30/2010	FIXED INCOME	CA INC	INDUSTRIALS	5,479.18	0.00
06/30/2010	FIXED INCOME	CALENERGY INC SR BDS	UTILITIES	6,382.15	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	6,563.58	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	2,574.46	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	23,790.00	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	8,916.44	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	10,996.84	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	7,890.61	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	1,969.68	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	36,053.85	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	6,064,721.50	188,123.50
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	8,134,841.25	728,767.25
06/30/2010	FIXED INCOME	CALIFORNIA ST	US TAXABLE MUNI BONDS	6,189,915.00	493,417.50
06/30/2010	FIXED INCOME	CALIFORNIA ST BUILD AMERICA	US TAXABLE MUNI BONDS	11,580.55	0.00
06/30/2010	FIXED INCOME	CALIFORNIA ST PUB WKS BRD	US TAXABLE MUNI BONDS	2,315.14	0.00
06/30/2010	FIXED INCOME	CALLIDUS DEBT CL A-1T 144A	YANKEE BONDS - CORPS	16,674,348.17	157,241.86
06/30/2010	FIXED INCOME	CALPINE CORP ESCROW	BANKS & FINANCE	0.00	0.00
06/30/2010	FIXED INCOME	CALPINE CORP ESCROW	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	CALPINE CORP TL	TERM LOANS	306.08	0.00
06/30/2010	FIXED INCOME	CAMDEN PPTY TR NT	BANKS & FINANCE	5,300.41	0.00
06/30/2010	FIXED INCOME	CAMERON INTL CORP SR NT	INDUSTRIALS	2,478.39	0.00
06/30/2010	FIXED INCOME	CAMERON INTL CORP SR NT	INDUSTRIALS	5,480.49	0.00
06/30/2010	FIXED INCOME	CAMERON INTL CORP SR NT	INDUSTRIALS	2,118,398.91	9,377.49
06/30/2010	FIXED INCOME	CAMPBELL SOUP CO	INDUSTRIALS	3,207,311.73	170,741.73

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CAMPBELL SOUP CO	INDUSTRIALS	6,638.09	0.00
06/30/2010	FIXED INCOME	CAMPBELL SOUP CO NT	INDUSTRIALS	9,279.71	0.00
06/30/2010	FIXED INCOME	CANADA GOVERNMENT	SOVEREIGN DEBT	21,500.39	0.00
06/30/2010	FIXED INCOME	CANADA GOVERNMENT	SOVEREIGN DEBT	10,388,309.16	372,580.00
06/30/2010	FIXED INCOME	CANADA MTG & HSG CORP	SOVEREIGN DEBT	5,512.11	0.00
06/30/2010	FIXED INCOME	CANADA MTG & HSG CORP BD	SOVEREIGN DEBT	3,936,509.50	48,856.50
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	5,424,367.53	623,672.86
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	3,399,807.22	299,679.04
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	11,774.90	0.00
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	10,050.25	0.00
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	YANKEE BONDS - CORPS	3,274.86	0.00
06/30/2010	FIXED INCOME	CANADIAN NAT RES LTD NT	INDUSTRIALS	11,293.89	0.00
06/30/2010	FIXED INCOME	CANADIAN NATIONAL RAILWAY CO	YANKEE BONDS - CORPS	3,341.82	0.00
06/30/2010	FIXED INCOME	CANADIAN NATIONAL RAILWAY CO	YANKEE BONDS - CORPS	4,916.67	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RES LTD NT	YANKEE BONDS - CORPS	1,878,705.77	204,750.77
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO DEB	YANKEE BONDS - CORPS	5,251.34	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	6,013.62	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	5,771.29	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	5,950.34	0.00
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	11,622,363.50	1,550,613.50
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO NT	YANKEE BONDS - CORPS	2,300,014.27	296,647.60
06/30/2010	FIXED INCOME	CANADIAN NATL RY CO SR NT	YANKEE BONDS - CORPS	3,775.39	0.00
06/30/2010	FIXED INCOME	CANADIAN NATURAL RESOURCES LT	YANKEE BONDS - CORPS	8,473.59	0.00
06/30/2010	FIXED INCOME	CANADIAN NATURAL RESOURCES LT	YANKEE BONDS - CORPS	2,912.18	0.00
06/30/2010	FIXED INCOME	CANADIAN NATURAL RESOURCES LT	YANKEE BONDS - CORPS	11,191.69	0.00
06/30/2010	FIXED INCOME	CANADIAN NATURAL RESOURCES LT	YANKEE BONDS - CORPS	982,012.09	18,751.09
06/30/2010	FIXED INCOME	CANADIAN PAC RY CO NEW NT	YANKEE BONDS - CORPS	5,913.49	0.00
06/30/2010	FIXED INCOME	CANADIAN PAC RY CO NEW NT	YANKEE BONDS - CORPS	3,405.47	0.00
06/30/2010	FIXED INCOME	CANADIAN PAC RY CO NEW SR NT	SOVEREIGN DEBT	2,470.15	0.00
06/30/2010	FIXED INCOME	CANADIAN PACIFIC LTD	YANKEE BONDS - CORPS	3,453.04	0.00
06/30/2010	FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	YANKEE BONDS - CORPS	1,381.41	0.00
06/30/2010	FIXED INCOME	CANADIAN PACIFIC RR CO	INDUSTRIALS	3,738.47	0.00
06/30/2010	FIXED INCOME	CAPITAL AUTO REC 07 3 CL A-4	CARS	1,898.82	0.00
06/30/2010	FIXED INCOME	CAPITAL AUTO REC 07-1 CL B	CARS	1,551.82	0.00
06/30/2010	FIXED INCOME	CAPITAL AUTO REC 08-1 CL A-4A	CARS	1,573.34	0.00
06/30/2010	FIXED INCOME	CAPITAL AUTO REC 08-2 CL A-4	CARS	1,003.11	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE AUTO 07 C CL A-4-A	CARS	2,585.64	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE BANK USA NA	BANKS & FINANCE	6,585.88	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE BANK USA NA	BANKS & FINANCE	1,228,286.53	110,308.02
06/30/2010	FIXED INCOME	CAPITAL ONE BK MTN #TR 00175	BANKS & FINANCE	5,685.03	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CAPITAL ONE CAP III CAP SECS	BANKS & FINANCE	4,989.80	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE CAP IV CAP SECS	BANKS & FINANCE	4,194.25	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE CAPITAL V	BANKS & FINANCE	6,306.68	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE CAPITAL V	BANKS & FINANCE	2,543,126.89	-206,400.15
06/30/2010	FIXED INCOME	CAPITAL ONE CAPITAL VI	BANKS & FINANCE	1,759,933.15	12,334.63
06/30/2010	FIXED INCOME	CAPITAL ONE CAPITAL VI	BANKS & FINANCE	7,603.64	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINANCIAL CO	BANKS & FINANCE	5,929.08	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINANCIAL CO	BANKS & FINANCE	5,156,536.78	-70,774.47
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP NT	BANKS & FINANCE	5,443.25	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP SR NT	BANKS & FINANCE	17,802.62	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP SR NT	BANKS & FINANCE	5,476.82	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP SR NT	BANKS & FINANCE	2,646,226.61	100,918.28
06/30/2010	FIXED INCOME	CAPITAL ONE FINL CORP SUB NT	BANKS & FINANCE	11,210.72	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE MULTI ASSET 05-1 B	CARDS	1,882.85	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE MULTI 07-7 CL A	CARDS	10,155.24	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE MULTI 2005-A7 A7	CARDS	5,257.29	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE MULTI 2006-10 A	CARDS	2,090.87	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE 07-5 CL A	CARDS	4,606,479.34	318,648.00
06/30/2010	FIXED INCOME	CAPITAL ONE 08 3 CL A	CARDS	6,453.09	0.00
06/30/2010	FIXED INCOME	CAPITAL ONE 2006-6 CL A	CARDS	1,491.05	0.00
06/30/2010	FIXED INCOME	CAPTIAL ONE MULTI 2006-3 CL A	CARDS	3,207.29	0.00
06/30/2010	FIXED INCOME	CARDINAL HEALTH INC NT	INDUSTRIALS	10,769.53	0.00
06/30/2010	FIXED INCOME	CARDTRONICS INC SR SUB NT	INDUSTRIALS	914,326.39	32,813.08
06/30/2010	FIXED INCOME	CARDTRONICS INC SR SUB NT	INDUSTRIALS	266,460.83	10,200.00
06/30/2010	FIXED INCOME	CAREFUSION CORP	INDUSTRIALS	6,790,611.85	254,275.22
06/30/2010	FIXED INCOME	CAREFUSION CORP	INDUSTRIALS	12,012.25	0.00
06/30/2010	FIXED INCOME	CARMIKE CINEMAS 1/10 TLB	TERM LOANS	691,669.74	0.00
06/30/2010	FIXED INCOME	CAROLINA PWR & LT CO 1ST MTG	UTILITIES	558,465.02	37,101.88
06/30/2010	FIXED INCOME	CAROLINA PWR & LT CO 1ST MTG	UTILITIES	5,900.55	0.00
06/30/2010	FIXED INCOME	CAROLINA PWR & LT CO 1ST MTG	UTILITIES	5,866.65	0.00
06/30/2010	FIXED INCOME	CAROLINA PWR & LT CO 1ST MTG	UTILITIES	5,791.13	0.00
06/30/2010	FIXED INCOME	CASCADES INC	YANKEE BONDS - CORPS	1,460,936.25	-25,187.50
06/30/2010	FIXED INCOME	CASCADES INC	YANKEE BONDS - CORPS	3,564,446.67	-8,606.80
06/30/2010	FIXED INCOME	CASE NEW HOLLAND INC	INDUSTRIALS	2,418,030.18	44,250.00
06/30/2010	FIXED INCOME	CASELLA WASTE SYSTEMS INC	INDUSTRIALS	2,081,250.00	-50,950.00
06/30/2010	FIXED INCOME	CASTLE HILL III A-1A 144A 3C7	OTHER	7,707,605.93	167,350.73
06/30/2010	FIXED INCOME	CATERPILLAR FINANCIAL SE	BANKS & FINANCE	10,466.85	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL MTN #TR00780	BANKS & FINANCE	6,140,948.81	760,790.75
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS #TR00799	BANKS & FINANCE	30,164,311.11	1,571,822.33
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP	AGENCIES & OTHER GOVT OBL	10,483.86	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP	BANKS & FINANCE	11,208.90	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	6,425.37	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	5,860.86	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	17,933.82	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	12,981.74	0.00
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	732,201.63	60,796.10
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	1,517,912.65	173,810.21
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS CORP MTN	BANKS & FINANCE	7,664,764.88	897,368.06
06/30/2010	FIXED INCOME	CATERPILLAR FINL SVCS MTN	BANKS & FINANCE	5,968.27	0.00
06/30/2010	FIXED INCOME	CATERPILLAR INC DEB	INDUSTRIALS	11,117.11	0.00
06/30/2010	FIXED INCOME	CATERPILLAR INC DEB	INDUSTRIALS	6,414,833.78	149,097.53
06/30/2010	FIXED INCOME	CATERPILLAR INC NT	INDUSTRIALS	3,519,988.86	511,375.53
06/30/2010	FIXED INCOME	CATERPILLAR INC NT	INDUSTRIALS	11,970.89	0.00
06/30/2010	FIXED INCOME	CATERPILLAR INC SHELF 8	INDUSTRIALS	5,858.07	0.00
06/30/2010	FIXED INCOME	CATERPILLAR INC SR DLB	BANKS & FINANCE	4,409.30	0.00
06/30/2010	FIXED INCOME	CBA COML 04-1 144A IO	COMMERCIAL MORTGAGES	1,081,937.12	-51,163.80
06/30/2010	FIXED INCOME	CBS CORP	INDUSTRIALS	2,555,334.82	580,954.26
06/30/2010	FIXED INCOME	CBS CORP	INDUSTRIALS	6,457,231.42	267,847.87
06/30/2010	FIXED INCOME	CBS CORP	INDUSTRIALS	13,221.76	0.00
06/30/2010	FIXED INCOME	CCCIT 2009-A3 A3	CARDS	264.95	0.00
06/30/2010	FIXED INCOME	CCCIT 2009-A3 A3	CARDS	6,829,850.47	94,905.47
06/30/2010	FIXED INCOME	CCCIT 2009-A5 A5	CARDS	15,572,385.00	329,247.50
06/30/2010	FIXED INCOME	CCCIT 2009-A5 A5	CARDS	13,349.51	0.00
06/30/2010	FIXED INCOME	CCH II LLC / CCH II CAPITAL CO	INDUSTRIALS	4,510,290.24	-114,006.25
06/30/2010	FIXED INCOME	CCIT 2009-A4 A4	CARDS	5,581.91	0.00
06/30/2010	FIXED INCOME	CCM MERGER INC MOTORCITY TLB	TERM LOANS	2,060,945.06	31,001.79
06/30/2010	FIXED INCOME	CD 06-CD3 MTG TR P/T CL A-M	COMMERCIAL MORTGAGES	5,392.95	0.00
06/30/2010	FIXED INCOME	CD 07-CD4 COML MTG TR MTG A2B	COMMERCIAL MORTGAGES	11,015.20	0.00
06/30/2010	FIXED INCOME	CD 2005 C1 2005-C1 CL A4	CMO CORPORATE	22,983.13	0.00
06/30/2010	FIXED INCOME	CD 2005 C1 2005-C1 CL A4	CMO CORPORATE	26,859,493.71	2,428,696.62
06/30/2010	FIXED INCOME	CD 2005-CD1 CL AM COML MTG TR	COMMERCIAL MORTGAGES	5,900.96	0.00
06/30/2010	FIXED INCOME	CD 2005-C1 CL A3	COMMERCIAL MORTGAGES	5,849.80	0.00
06/30/2010	FIXED INCOME	CD 2006 CD3 MTG P/T CL A-J	COMMERCIAL MORTGAGES	5,269.06	0.00
06/30/2010	FIXED INCOME	CD 2006-CD2 COML 2006-CD2 A4	COMMERCIAL MORTGAGES	22,085.42	0.00
06/30/2010	FIXED INCOME	CD 2006-CD2 COML 2006-CD2 A4	COMMERCIAL MORTGAGES	3,600,030.51	257,230.25
06/30/2010	FIXED INCOME	CD 2006-CD3 MTG TR A-AB	COMMERCIAL MORTGAGES	2,956.59	0.00
06/30/2010	FIXED INCOME	CD 2006-CD3 MTG TR CL A-5	COMMERCIAL MORTGAGES	11,122.42	0.00
06/30/2010	FIXED INCOME	CD 2007-CD4 COML P/T CL A-SB	COMMERCIAL MORTGAGES	6,667.31	0.00
06/30/2010	FIXED INCOME	CD 2007-CD5 MTG CL AM-FX	COMMERCIAL MORTGAGES	5,408.87	0.00
06/30/2010	FIXED INCOME	CDC COML MTG TR 02-FX1 CL B	COMMERCIAL MORTGAGES	13,529,050.25	400,428.79

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CDW CORP TLB	TERM LOANS	4,699.85	0.00
06/30/2010	FIXED INCOME	CEDAR FAIR LP	INDUSTRIALS	185,772.70	0.00
06/30/2010	FIXED INCOME	CEDAR FAIR LP (US BORROWER)	TERM LOANS	51,370.82	-168,941.73
06/30/2010	FIXED INCOME	CEDAR FAIR LP EXTENDED TLB	TERM LOANS	140.19	0.02
06/30/2010	FIXED INCOME	CELLCO PART/VERI WIRELSS	INDUSTRIALS	10,490,708.50	255,102.00
06/30/2010	FIXED INCOME	CELLCO PART/VERI WIRELSS	INDUSTRIALS	26,106,629.12	4,488,153.86
06/30/2010	FIXED INCOME	CELLCO PART/VERI WIRELSS	INDUSTRIALS	13,359.74	0.00
06/30/2010	FIXED INCOME	CELULOSA ARAUCO NT	YANKEE BONDS - CORPS	11,224.34	0.00
06/30/2010	FIXED INCOME	CELULOSA ARAUCO Y CONTITUCION	YANKEE BONDS - CORPS	5,574.80	0.00
06/30/2010	FIXED INCOME	CEMEX FINANCE LLC	BANKS & FINANCE	184,202.36	3,800.00
06/30/2010	FIXED INCOME	CENOVUS ENERGY INC	INDUSTRIALS	-140,587.20	-1,036.10
06/30/2010	FIXED INCOME	CENTEL CAP CORP NTS	BANKS & FINANCE	18,978,857.45	2,198,750.05
06/30/2010	FIXED INCOME	CENTENE CORP DEL SR NT	INDUSTRIALS	4,305,650.63	83,662.58
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY HOUSTON	INDUSTRIALS	2,880.04	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY II LLC AA5	UTILITIES	761.90	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY INC SR NT	UTILITIES	5,815.10	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY INC SR NT	UTILITIES	5,678.88	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY INC SR NT	UTILITIES	5,186,788.25	-283,510.50
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY RES CORP SR	INDUSTRIALS	2,170,531.85	171,778.52
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY RES CORP SR	INDUSTRIALS	5,615.36	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY RES SR NT	INDUSTRIALS	12,069.05	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY TR A-1	UTILITIES	858.51	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY TR A-2	UTILITIES	1,518.29	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY TRAN AA2	UTILITIES	1,038.46	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY TRANSI A A4	UTILITIES	4,275.60	0.00
06/30/2010	FIXED INCOME	CENTERPOINT ENERGY 05-A CL A3	INDUSTRIALS	2,038.65	0.00
06/30/2010	FIXED INCOME	CENTEX HOME EQ LN 03-A AF-4	HOME EQUITY	69,200.81	-924.45
06/30/2010	FIXED INCOME	CENTRAL GARDEN & PET CO	INDUSTRIALS	3,275,209.58	-45,306.25
06/30/2010	FIXED INCOME	CENTURY TEL ENTERPRISES INC	UTILITIES	2,813.57	0.00
06/30/2010	FIXED INCOME	CENTURYTEL INC NT	UTILITIES	10,472.13	0.00
06/30/2010	FIXED INCOME	CENTURYTEL INC SR NT SER M	UTILITIES	5,336.45	0.00
06/30/2010	FIXED INCOME	CENVEO CORP	INDUSTRIALS	2,101,545.35	-69,651.10
06/30/2010	FIXED INCOME	CENVEO CORP DELAYED DRAW TL	TERM LOANS	41.16	0.00
06/30/2010	FIXED INCOME	CENVEO CORP SR SUB NT	INDUSTRIALS	1,449,843.75	18,750.00
06/30/2010	FIXED INCOME	CENVEO CORPORATION TLC	TERM LOANS	0.13	0.01
06/30/2010	FIXED INCOME	CENVEO CORPORATION TLC	TERM LOANS	1,162.95	0.00
06/30/2010	FIXED INCOME	CERIDIAN CORP NEW SR TOGGLE NT	INDUSTRIALS	252,549.55	0.00
06/30/2010	FIXED INCOME	CF INDUSTRIES INC	INDUSTRIALS	4,643,779.93	81,502.21
06/30/2010	FIXED INCOME	CF INDUSTRIES INC	INDUSTRIALS	3,265,376.85	53,025.00
06/30/2010	FIXED INCOME	CGCMT 2007-C6 A4	COMMERCIAL MORTGAGES	24,001,306.08	1,695,082.77

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CHAIT 2009-A3 A3	CARDS	3,611.93	0.00
06/30/2010	FIXED INCOME	CHAPARRAL ENERGY INC SR NT	INDUSTRIALS	937,083.33	10,000.00
06/30/2010	FIXED INCOME	CHARLES SCHWAB CORP	BANKS & FINANCE	7,862.78	0.00
06/30/2010	FIXED INCOME	CHARTER COMM HOLDING EXT TLB	TERM LOANS	1,714,982.53	0.00
06/30/2010	FIXED INCOME	CHARTER COMM OPERATING TL B	TERM LOANS	222,646.48	0.02
06/30/2010	FIXED INCOME	CHARTER ONE BK FSB SUB NT	BANKS & FINANCE	5,400.28	0.00
06/30/2010	FIXED INCOME	CHASE CAP II CAP SECS SER B	BANKS & FINANCE	1,520,479.83	558,105.80
06/30/2010	FIXED INCOME	CHASE FDG MTG LN 03-5 CL 1A-4	HOME EQUITY	191,668.93	-2,374.35
06/30/2010	FIXED INCOME	CHASE FDG MTG LN 04-2 CL IA-4	HOME EQUITY	132,033.55	-2,964.81
06/30/2010	FIXED INCOME	CHASE FDG MTG 03-6 IIA-2	HOME EQUITY	1,120,793.61	88,765.67
06/30/2010	FIXED INCOME	CHASE ISSUANCE TR 05-A7 CL A7	CARDS	1,603.99	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE TR 06-2 B	CARDS	7,994,318.90	92,720.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE TR 2006-A2 A	CARDS	4,172.55	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE 07-17 CL A	CARDS	15,085.75	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE 07-17 CL A	CARDS	3,930,407.56	246,889.67
06/30/2010	FIXED INCOME	CHASE ISSUANCE 08-11 CL A	CARDS	19,236,216.00	1,895,301.50
06/30/2010	FIXED INCOME	CHASE ISSUANCE 08-11 CL A	CARDS	4,942.34	0.00
06/30/2010	FIXED INCOME	CHASE ISSUANCE 08-4 CL A	CARDS	2,568.91	0.00
06/30/2010	FIXED INCOME	CHASEFLEX TR SER 07-1 CL 2-A8	CMO CORPORATE	2,017,978.80	-39,498.66
06/30/2010	FIXED INCOME	CHASEFLEX TR SER 07-3 I-A2	CMO CORPORATE	15,131,834.29	-2,573,591.26
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP	INDUSTRIALS	2,302,486.15	45,775.36
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	36,704.40	0.00
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	3,582,520.25	115,609.54
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	2,043,585.29	314,625.00
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	1,502,156.01	146,768.75
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	13,240,015.56	672,152.31
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	14,603.64	0.00
06/30/2010	FIXED INCOME	CHESAPEAKE ENERGY CORP SR NT	INDUSTRIALS	2,152,983.02	23,429.01
06/30/2010	FIXED INCOME	CHEVRON CORP NT	INDUSTRIALS	4,462,807.12	186,707.12
06/30/2010	FIXED INCOME	CHEVRON CORP NT	INDUSTRIALS	16,294.63	0.00
06/30/2010	FIXED INCOME	CHEVRON CORP NT	INDUSTRIALS	17,318.52	0.00
06/30/2010	FIXED INCOME	CHG HOLDINGS INC PFD STK	US PREFERRED STOCK	0.00	-2,401,000.00
06/30/2010	FIXED INCOME	CHICAGO ILL MET WTR RECLAMATIO	US TAXABLE MUNI BONDS	5,739.11	0.00
06/30/2010	FIXED INCOME	CHICAGO ILL MET WTR RECLAMATIO	US TAXABLE MUNI BONDS	4,391,961.17	245,852.44
06/30/2010	FIXED INCOME	CHICAGO ILL O HARE INTL ARPT	US TAXABLE MUNI BONDS	4,475.65	0.00
06/30/2010	FIXED INCOME	CHICAGO ILL TRANSIT AUTH TRANS	US TAXABLE MUNI BONDS	16,349.75	0.00
06/30/2010	FIXED INCOME	CHILE REP BD	SOVEREIGN DEBT	11,517.12	0.00
06/30/2010	FIXED INCOME	CHILE REP BD	SOVEREIGN DEBT	5,753.25	0.00
06/30/2010	FIXED INCOME	CHILE REP NT	SOVEREIGN DEBT	2,338,359.23	-124,287.07
06/30/2010	FIXED INCOME	CHINA DEV BK NT	SOVEREIGN DEBT	6,046.12	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CHINA DEVELOPMENT BANK	YANKEE BONDS - CORPS	11,357.24	0.00
06/30/2010	FIXED INCOME	CHL MTG P/T 2007-14 CL A-19	CMO CORPORATE	8,266,872.58	1,472,420.19
06/30/2010	FIXED INCOME	CHS/COMMUNITY HEALTH SYSTEMS I	INDUSTRIALS	8,663,162.78	223,885.15
06/30/2010	FIXED INCOME	CHUBB CORP DIRECTLY ISSUED SUB	BANKS & FINANCE	3,813,833.33	-178,480.00
06/30/2010	FIXED INCOME	CHUBB CORP DIRECTLY ISSUED SUB	BANKS & FINANCE	4,933.37	0.00
06/30/2010	FIXED INCOME	CHUBB CORP NT	BANKS & FINANCE	3,410.34	0.00
06/30/2010	FIXED INCOME	CHUBB CORP NT	BANKS & FINANCE	2,210.85	0.00
06/30/2010	FIXED INCOME	CHUBB CORP NT	BANKS & FINANCE	640,928.40	-12,936.40
06/30/2010	FIXED INCOME	CHUBB CORP SR NT	BANKS & FINANCE	968,580.89	61,458.89
06/30/2010	FIXED INCOME	CHUBB CORP SR NT	BANKS & FINANCE	4,817.30	0.00
06/30/2010	FIXED INCOME	CHUBB CORP SR NT	BANKS & FINANCE	5,560.48	0.00
06/30/2010	FIXED INCOME	CHUBB CORP SR NT	BANKS & FINANCE	5,798.51	0.00
06/30/2010	FIXED INCOME	CIE GEN GEOPHYSIQUE	YANKEE BONDS - CORPS	513,569.44	22,740.00
06/30/2010	FIXED INCOME	CIGNA CORP	INDUSTRIALS	2,937,138.26	119,312.31
06/30/2010	FIXED INCOME	CIGNA CORP	INDUSTRIALS	6,504.93	0.00
06/30/2010	FIXED INCOME	CIGNA CORP DEBS	BANKS & FINANCE	3,530.36	0.00
06/30/2010	FIXED INCOME	CIGNA CORP SR NT	BANKS & FINANCE	4,332.74	0.00
06/30/2010	FIXED INCOME	CIGNA CORP SR NT	BANKS & FINANCE	2,296,259.80	261,105.36
06/30/2010	FIXED INCOME	CIMAREX ENERGY CO SR NT	INDUSTRIALS	4,957,265.63	47,630.12
06/30/2010	FIXED INCOME	CINCINNATI BELL INC	INDUSTRIALS	1,539,885.42	-138,509.70
06/30/2010	FIXED INCOME	CINCINNATI BELL TEL COMPANY	UTILITIES	201,338.59	0.00
06/30/2010	FIXED INCOME	CINCINNATI BILL INC	INDUSTRIALS	142,862.50	-12,375.00
06/30/2010	FIXED INCOME	CINCINNATI FINL CORP DEB	BANKS & FINANCE	3,031.71	0.00
06/30/2010	FIXED INCOME	CINCINNATI FINL CORP SR NT	BANKS & FINANCE	2,509.92	0.00
06/30/2010	FIXED INCOME	CINCINNATI GAS & ELEC CO DEB	UTILITIES	5,686.74	0.00
06/30/2010	FIXED INCOME	CINGULAR WIRELESS LLC SR NT	UTILITIES	9,388.46	0.00
06/30/2010	FIXED INCOME	CINTAS CORP NO 2 SR NT	INDUSTRIALS	6,006.49	0.00
06/30/2010	FIXED INCOME	CINTAS CORP NO 2 SR NT	INDUSTRIALS	2,029.14	0.00
06/30/2010	FIXED INCOME	CISCO SYS INC SR NT	INDUSTRIALS	19,526.46	0.00
06/30/2010	FIXED INCOME	CISCO SYS INC SR NT	INDUSTRIALS	12,929.50	0.00
06/30/2010	FIXED INCOME	CISCO SYS INC SR NT	INDUSTRIALS	2,232,017.66	188,139.88
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	8,217,114.62	1,077,399.69
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	3,235,367.02	143,321.33
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	11,091.60	0.00
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	17,875.78	0.00
06/30/2010	FIXED INCOME	CISCO SYSTEMS INC	INDUSTRIALS	30,153.77	0.00
06/30/2010	FIXED INCOME	CIT GROUP INC NEW SECD SER A	BANKS & FINANCE	23,536,062.18	-864,869.92
06/30/2010	FIXED INCOME	CIT GROUP INC NEW SECD SER A	BANKS & FINANCE	4,843,204.88	289,708.94
06/30/2010	FIXED INCOME	CIT GROUP INC NEW SECD SER A	BANKS & FINANCE	447,573.06	121,192.45
06/30/2010	FIXED INCOME	CIT GROUP INC NEW SECD SER A	BANKS & FINANCE	96,349.80	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CIT GROUP INC TLB	TERM LOANS	224,015.31	0.00
06/30/2010	FIXED INCOME	CIT HOME EQ LN TR 03 1 A 4	HOME EQUITY	132,265.20	-3,509.31
06/30/2010	FIXED INCOME	CITIBANK CR CARD 07-A8 CL A8	CARDS	14,210.55	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD ISS TR 05-A5	CARDS	5,018.13	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD ISSUANCE 04A8	OTHER	6,159.16	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD TR 02-C NT	CARDS	5,171.89	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 03-A10 A10	CARDS	4,087.57	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 03-A7 A7	CARDS	6,307.95	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 03-A7 A7	CARDS	328,985.50	33,901.50
06/30/2010	FIXED INCOME	CITIBANK CR CARD 03-C4 C4	CARDS	2,682.28	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 05-A2 A2	CARDS	8,456.18	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 05-A4 A4	CARDS	1,161.43	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 05-A7 A7	CARDS	2,938.73	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 05-C1 NT	CARDS	214.46	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 06-C2 NT	CARDS	671,390.42	-6,703.13
06/30/2010	FIXED INCOME	CITIBANK CR CARD 07-A3 CL A3	CARDS	3,274.71	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 07-B5	CARDS	5,380,221.17	-23,274.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 08-A1	CARDS	8,685.19	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 08-A5	CARDS	892.26	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 08-C6	CARDS	1,384.30	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 2005-A9	CARDS	3,690.49	0.00
06/30/2010	FIXED INCOME	CITIBANK CR CARD 2005-A9	CARDS	7,907,441.94	1,311,392.98
06/30/2010	FIXED INCOME	CITIBANK CR CARD 2006-A3 CL 3	CARDS	8,243.86	0.00
06/30/2010	FIXED INCOME	CITIBANK NA	BANKS & FINANCE	29,090.94	0.00
06/30/2010	FIXED INCOME	CITIBANK NA	BANKS & FINANCE	11,664.30	0.00
06/30/2010	FIXED INCOME	CITIBANK NA	BANKS & FINANCE	26,365,336.09	552,078.36
06/30/2010	FIXED INCOME	CITIFINANCIAL MTG 03-4 AF-4	HOME EQUITY	91,779.63	-4,893.94
06/30/2010	FIXED INCOME	CITIGROUP CAPITAL XII	US PREFERRED STOCK	4,294,741.90	-2,202.50
06/30/2010	FIXED INCOME	CITIGROUP COML MTG TR 04-C1 A3	COMMERCIAL MORTGAGES	5,374.72	0.00
06/30/2010	FIXED INCOME	CITIGROUP COML MTG 06 C4 A3	COMMERCIAL MORTGAGES	7,945.22	0.00
06/30/2010	FIXED INCOME	CITIGROUP COML MTG 06-C4 CL AM	INTEREST ONLY	1,939.85	0.00
06/30/2010	FIXED INCOME	CITIGROUP COML 06-C5 CL A-J	COMMERCIAL MORTGAGES	2,102,867.06	371,193.53
06/30/2010	FIXED INCOME	CITIGROUP COML 07 C6 CL A-M	INTEREST ONLY	3,415,959.03	443,053.12
06/30/2010	FIXED INCOME	CITIGROUP COML 08-C7 A-J	COMMERCIAL MORTGAGES	1,545,288.29	-76,817.99
06/30/2010	FIXED INCOME	CITIGROUP COML 08-C7 CL A-M	CMO CORPORATE	1,681,508.02	-32,031.25
06/30/2010	FIXED INCOME	CITIGROUP COML 08-C7 CL A4	CMO CORPORATE	5,324,922.49	507,498.95
06/30/2010	FIXED INCOME	CITIGROUP COMMERCIAL MOR C1 A4	COMMERCIAL MORTGAGES	751,083.85	8,740.54
06/30/2010	FIXED INCOME	CITIGROUP COMMERCIAL MOR C1 A4	COMMERCIAL MORTGAGES	11,476.56	0.00
06/30/2010	FIXED INCOME	CITIGROUP COMMERCIAL MOR C4 A2	COMMERCIAL MORTGAGES	9,012.54	0.00
06/30/2010	FIXED INCOME	CITIGROUP FDG INC MEDIUM TERM	BANKS & FINANCE	51,934,613.72	1,928,000.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CITIGROUP FDG INC MEDIUM TERM	BANKS & FINANCE	51,934,613.72	1,928,000.00
06/30/2010	FIXED INCOME	CITIGROUP FDG INC MEDIUM TERM	BANKS & FINANCE	5,193,461.37	192,800.00
06/30/2010	FIXED INCOME	CITIGROUP FDG INC MEDIUM TERM	BANKS & FINANCE	77,901,920.58	2,892,000.00
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	146,913.26	0.00
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	44,354.17	0.00
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	29,468.41	0.00
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	29,352.75	0.00
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	21,133,379.25	459,423.05
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	47,567,797.24	1,110,218.77
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	15,600,879.39	498,377.83
06/30/2010	FIXED INCOME	CITIGROUP FUNDING INC	BANKS & FINANCE	3,711,521.31	104,078.12
06/30/2010	FIXED INCOME	CITIGROUP GLOBAL MARKETS	YANKEE BONDS - CORPS	981,765.79	-52,930.38
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	5,004,248.29	3,779.74
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	7,749,196.13	227,656.65
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	13,889,251.52	19,089.70
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	14,789,263.47	241,992.62
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	1,339,377.75	50,979.53
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	15,445,718.59	553,358.63
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	2,916,439.52	507,768.47
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	14,971,453.57	1,761,229.15
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	13,864,189.26	745,412.59
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	7,382,826.80	184,464.38
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	21,656.81	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	16,898.56	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	22,635.39	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	31,097.94	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	27,255.49	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	17,658.04	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	10,970.84	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	16,034.03	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC	BANKS & FINANCE	21,003.47	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC FDIC GTD TGLP GT	BANKS & FINANCE	29,509.21	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC FDIC GTD TGLP GT	BANKS & FINANCE	16,078,635.92	432,695.87
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	4,149,573.89	72,800.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	3,027,613.57	149,696.57
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	21,771.33	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	6,974.50	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL NT	BANKS & FINANCE	11,189.58	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	8,747.86	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	21,169.87	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	27,330.56	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	26,049.97	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	33,917.23	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	4,944,050.45	731,650.05
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	9,205,752.26	595,751.49
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SR NT	BANKS & FINANCE	10,761,279.97	682,333.14
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	1,162,994.13	-184,645.24
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	2,000,000.06	-2,864.09
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	11,543,153.18	421,501.69
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	2,879,506.18	-457,860.42
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	7,501,336.90	321,180.13
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	3,489,629.80	-744,275.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	6,539.05	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	6,432.02	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	14,508.86	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	6,854.06	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC GLOBAL SUB NT	BANKS & FINANCE	20,951.82	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC NT	BANKS & FINANCE	10,794.63	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC NTS	BANKS & FINANCE	2,275.08	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC SR NT	BANKS & FINANCE	21,929.96	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC SR NT	BANKS & FINANCE	20,398.73	0.00
06/30/2010	FIXED INCOME	CITIGROUP INC SR NT	BANKS & FINANCE	3,708,553.16	145,257.60
06/30/2010	FIXED INCOME	CITIGROUP INC SR NT	BANKS & FINANCE	16,012,412.62	1,440,107.47
06/30/2010	FIXED INCOME	CITIGROUP INC SUB NT	BANKS & FINANCE	13,383.55	0.00
06/30/2010	FIXED INCOME	CITIGROUP MTG LN TR 07 2 1A2	CMO CORPORATE	5,111,877.47	-389,201.96
06/30/2010	FIXED INCOME	CITIGROUP/DEUTSCHE BANK CD4 A4	COMMERCIAL MORTGAGES	2,183,792.40	-87,282.70
06/30/2010	FIXED INCOME	CITIGROUP/DEUTSCHE BANK CD4 A4	COMMERCIAL MORTGAGES	10,287.83	0.00
06/30/2010	FIXED INCOME	CITIGROUP/DEUTSCHE BANK CD5 A4	COMMERCIAL MORTGAGES	8,741.29	0.00
06/30/2010	FIXED INCOME	CITIGROUP/DEUTSCHE BANK CD5 A4	COMMERCIAL MORTGAGES	6,129,364.38	683,528.13
06/30/2010	FIXED INCOME	CITY NATIONAL CAPITAL TRUST I	BANKS & FINANCE	2,854.96	0.00
06/30/2010	FIXED INCOME	CLARK CNTY NEV ARPT REV	REVENUE BONDS	4,807.80	0.00
06/30/2010	FIXED INCOME	CLARK CNTY NEV ARPT REV	US TAXABLE MUNI BONDS	2,201,615.63	96,601.45
06/30/2010	FIXED INCOME	CLEVELAND ELEC ILLUM CO SER D	UTILITIES	6,358.59	0.00
06/30/2010	FIXED INCOME	CLEVELAND ELEC ILLUM CO SR NT	UTILITIES	1,804.14	0.00
06/30/2010	FIXED INCOME	CLEVELAND ELEC ILLUM CO SR NT	UTILITIES	9,257,970.67	844,840.67
06/30/2010	FIXED INCOME	CLEVELAND ELEC ILLUM CO SR NT	UTILITIES	15,937,183.25	1,380,115.89
06/30/2010	FIXED INCOME	CLEVELAND ELECTRIC ILLUM	UTILITIES	720,761.40	40,418.09
06/30/2010	FIXED INCOME	CLEVELAND ELECTRIC ILLUM	UTILITIES	2,832.55	0.00
06/30/2010	FIXED INCOME	CLIFFS NATURAL RESOURCES	INDUSTRIALS	5,594.68	0.00
06/30/2010	FIXED INCOME	CLIFFS NATURAL RESOURCES	INDUSTRIALS	14,337,634.96	614,358.17

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CLOROX CO NT	INDUSTRIALS	4,846,536.01	-238,428.60
06/30/2010	FIXED INCOME	CLOROX CO SR NT	INDUSTRIALS	11,986.43	0.00
06/30/2010	FIXED INCOME	CME GROUP INC NT	BANKS & FINANCE	11,713.40	0.00
06/30/2010	FIXED INCOME	CMP SUSQUEHANNA CORP TLB	TERM LOANS	638,496.97	0.00
06/30/2010	FIXED INCOME	CMS ENERGY CORP	UTILITIES	3,803,925.06	-158,053.20
06/30/2010	FIXED INCOME	CNA FINL CORP	BANKS & FINANCE	5,452.22	0.00
06/30/2010	FIXED INCOME	CNA FINL CORP NT	BANKS & FINANCE	5,513.47	0.00
06/30/2010	FIXED INCOME	CNA FINL CORP NT	INDUSTRIALS	5,383.08	0.00
06/30/2010	FIXED INCOME	CNF INC SR DEB	INDUSTRIALS	2,470.72	0.00
06/30/2010	FIXED INCOME	CNH 2009-C A3	EQUIPMENT LOANS	5,055,811.11	51,788.50
06/30/2010	FIXED INCOME	CNP 2009-1 A1	UTILITIES	2,651.75	0.00
06/30/2010	FIXED INCOME	CNP 2009-1 A2	UTILITIES	1,381.92	0.00
06/30/2010	FIXED INCOME	CNP 2009-1 A3	UTILITIES	2,840.44	0.00
06/30/2010	FIXED INCOME	COBALT CMBS COML MTG TR 2007	COMMERCIAL MORTGAGES	1,400.33	0.00
06/30/2010	FIXED INCOME	COBALT CMBS COML 07-C2 CL A3FX	COMMERCIAL MORTGAGES	15,413.88	0.00
06/30/2010	FIXED INCOME	COBALT CMBS COML 07-C3 CL A-4	COMMERCIAL MORTGAGES	10,304.93	0.00
06/30/2010	FIXED INCOME	COCA COLA CO NT	INDUSTRIALS	14,492.90	0.00
06/30/2010	FIXED INCOME	COCA COLA CO NT	INDUSTRIALS	11,903.52	0.00
06/30/2010	FIXED INCOME	COCA COLA CO NT	INDUSTRIALS	7,476,827.09	942,077.37
06/30/2010	FIXED INCOME	COCA COLA ENT	INDUSTRIALS	6,188.80	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISE INC NT	INDUSTRIALS	9,892.63	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC DEB	INDUSTRIALS	5,012.05	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC DEB	INDUSTRIALS	753,365.57	45,343.64
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC NT	INDUSTRIALS	18,215.98	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC NT	INDUSTRIALS	7,156.12	0.00
06/30/2010	FIXED INCOME	COCA COLA ENTERPRISES INC NTS	INDUSTRIALS	2,872.80	0.00
06/30/2010	FIXED INCOME	COCA COLA HBC FIN B V NT	YANKEE BONDS - CORPS	5,094.78	0.00
06/30/2010	FIXED INCOME	COCA COLA HBS FIN BV NT	YANKEE BONDS - CORPS	5,798.22	0.00
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISE	INDUSTRIALS	6,567.32	0.00
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISE	INDUSTRIALS	10,153,985.60	955,365.60
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISES	INDUSTRIALS	4,535,965.55	338,511.50
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISES	INDUSTRIALS	4,910.10	0.00
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISES BONDS	INDUSTRIALS	4,490.57	0.00
06/30/2010	FIXED INCOME	COCA-COLA ENTERPRISES INC	INDUSTRIALS	3,044,079.48	486,220.45
06/30/2010	FIXED INCOME	COELT 2005-B A2	STUDENT	9,643,305.74	71,927.95
06/30/2010	FIXED INCOME	COLGATE PALMOLIVE CO MTN	INDUSTRIALS	11,265.45	0.00
06/30/2010	FIXED INCOME	COLOMBIA REP GLOBAL BD	SOVEREIGN DEBT	135,825.13	-445.00
06/30/2010	FIXED INCOME	COLOMBIA REP NT	SOVEREIGN DEBT	3,491,116.14	243,065.00
06/30/2010	FIXED INCOME	COLUMBIA HEALTHCARE CORP DEB	INDUSTRIALS	799,500.00	76,500.00
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTH CARE DEBS	INDUSTRIALS	35,967.49	-2,200.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTH TR 00010	INDUSTRIALS	1,335,812.50	44,237.50
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTHCARE CORP	INDUSTRIALS	1,980,143.97	116,525.00
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTHCARE CORP	INDUSTRIALS	556,318.75	71,500.00
06/30/2010	FIXED INCOME	COLUMBIA/HCA HEALTHCARE DEBS	INDUSTRIALS	45,499.66	0.00
06/30/2010	FIXED INCOME	COLUMBUS MCKINNON CORP N Y SR	INDUSTRIALS	741,161.46	-29,000.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO F	UTILITIES	2,697.88	0.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	UTILITIES	3,443.14	0.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	UTILITIES	5,821.53	0.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	INDUSTRIALS	5,745.63	0.00
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	UTILITIES	674,994.62	28,664.88
06/30/2010	FIXED INCOME	COLUMBUS SOUTHN PWR CO SR NT	INDUSTRIALS	13,325,314.36	861,834.36
06/30/2010	FIXED INCOME	COMCAST CABLE COMMNS EXCH NTS	UTILITIES	3,679.92	0.00
06/30/2010	FIXED INCOME	COMCAST CABLE COMMNS EXCH NTS	INDUSTRIALS	6,550.65	0.00
06/30/2010	FIXED INCOME	COMCAST CABLE COMMUNICATIONS H	INDUSTRIALS	7,338.97	0.00
06/30/2010	FIXED INCOME	COMCAST CABLE COMMUNICATIONS H	INDUSTRIALS	8,737,243.34	-127,272.28
06/30/2010	FIXED INCOME	COMCAST CABLE COMMUNICATIONS L	INDUSTRIALS	4,694,039.08	-428,646.80
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	13,721,186.92	1,019,218.31
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	5,726,040.27	158,186.76
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	1,678,292.59	126,491.76
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	11,578.38	0.00
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	8,548.27	0.00
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	11,589.50	0.00
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	5,813.15	0.00
06/30/2010	FIXED INCOME	COMCAST CORP	INDUSTRIALS	11,003.74	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW GTD NT	INDUSTRIALS	12,497.85	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW GTD NT	INDUSTRIALS	11,804.59	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW GTD NT	INDUSTRIALS	9,906,847.26	656,733.03
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	4,522,315.32	394,653.51
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	2,279,432.68	268,152.68
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	1,360,052.78	-25,140.70
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	11,093,313.49	925,586.61
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	2,843,811.85	325,324.35
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	4,887,919.38	567,774.96
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	701,209.75	24,010.55
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	1,170,819.92	143,747.70
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	8,026.78	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	19,641.31	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	11,794.19	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	5,699.01	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	7,997.50	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	11,771.51	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	11,116.49	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NT	INDUSTRIALS	6,501.82	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NTS	INDUSTRIALS	12,099.81	0.00
06/30/2010	FIXED INCOME	COMCAST CORP NEW NTS	INDUSTRIALS	9,353,997.78	642,381.57
06/30/2010	FIXED INCOME	COMCAST CORP SR SUB DEB	INDUSTRIALS	3,365,389.73	-53,946.00
06/30/2010	FIXED INCOME	COMERICA BANK DETROIT SUB NT	BANKS & FINANCE	10,976.37	0.00
06/30/2010	FIXED INCOME	COMERICA BANK INSTL C/D	BANKS & FINANCE	29,996,342.73	-26,670.00
06/30/2010	FIXED INCOME	COMERICA CAP TR 11 GTD SECS	BANKS & FINANCE	3,039.91	0.00
06/30/2010	FIXED INCOME	COMERICA CAP TR 11 GTD SECS	BANKS & FINANCE	1,494,376.33	17,500.00
06/30/2010	FIXED INCOME	COMET 2009-A2 A2	CARDS	2,263.51	0.00
06/30/2010	FIXED INCOME	COMM 04-LNB4 A-4	COMMERCIAL MORTGAGES	7,628.63	0.00
06/30/2010	FIXED INCOME	COMM 2004 LNB3 COML MTG P/T A4	COMMERCIAL MORTGAGES	10,169,102.37	227,829.45
06/30/2010	FIXED INCOME	COMM 2004-1 2004-LNB2 A4	COMMERCIAL MORTGAGES	50,611,237.13	4,658,976.00
06/30/2010	FIXED INCOME	COMM 2004-1 2004-LNB2 CL A3	COMMERCIAL MORTGAGES	7,351,761.21	327,165.33
06/30/2010	FIXED INCOME	COMM 2005 C6 COML MTG CL A-5A	COMMERCIAL MORTGAGES	11,210.53	0.00
06/30/2010	FIXED INCOME	COMM 2005-C6 CL A5B	COMMERCIAL MORTGAGES	15,818.20	0.00
06/30/2010	FIXED INCOME	COMM 2005-LP5 COML P/T A-4	COMMERCIAL MORTGAGES	7,847.74	0.00
06/30/2010	FIXED INCOME	COMM 2006 C8 P/T CL AM	COMMERCIAL MORTGAGES	2,613.43	0.00
06/30/2010	FIXED INCOME	COMM 2006-C7 MTG TR 06-C7 A4	COMMERCIAL MORTGAGES	11,504.62	0.00
06/30/2010	FIXED INCOME	COMM 2006-C7 MTG TR 06-C7 A4	COMMERCIAL MORTGAGES	6,453,599.67	676,217.89
06/30/2010	FIXED INCOME	COMM 2006-C8 A4	COMMERCIAL MORTGAGES	11,891,715.09	446,089.78
06/30/2010	FIXED INCOME	COMM 2006-C8 A4	COMMERCIAL MORTGAGES	12,570.98	0.00
06/30/2010	FIXED INCOME	COMM 2007-C9 CL F	COMMERCIAL MORTGAGES	592,595.16	-1,858,087.23
06/30/2010	FIXED INCOME	COMMERCE GROUP INC MASS SR NT	BANKS & FINANCE	6,339.54	0.00
06/30/2010	FIXED INCOME	COMMERCIAL CR GROUP INC	BANKS & FINANCE	5,373,354.17	246,550.00
06/30/2010	FIXED INCOME	COMMERCIAL METALS CO NT	INDUSTRIALS	2,048,366.08	-9,698.36
06/30/2010	FIXED INCOME	COMMERCIAL METALS CO NT	INDUSTRIALS	10,598.61	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE LO LS1 A4B	COMMERCIAL MORTGAGES	14,100,058.93	1,123,005.27
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE PA LB3A A5	CMO CORPORATE	53,703,660.74	3,526,781.60
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE PA LB3A A5	CMO CORPORATE	4,613.77	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE PASS C9 A4	COMMERCIAL MORTGAGES	19,994.55	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MORTGAGE PASS C9 A4	COMMERCIAL MORTGAGES	27,027,664.96	1,842,775.95
06/30/2010	FIXED INCOME	COMMERCIAL MTG LN 08-LS1 AM	COMMERCIAL MORTGAGES	6,461.93	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07 C4 CL A-3	COMMERCIAL MORTGAGES	12,916.62	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07 C4 CL A-4	INTEREST ONLY	8,216.63	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07-GG9 CL A-J	COMMERCIAL MORTGAGES	7,325.66	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07-GG9 CL A2	COMMERCIAL MORTGAGES	17,642.80	0.00
06/30/2010	FIXED INCOME	COMMERCIAL MTG 07-GG9 CL A2	COMMERCIAL MORTGAGES	52,370,893.05	1,060,013.94
06/30/2010	FIXED INCOME	COMMERCIAL MTG 99-C1 CL A-3	COMMERCIAL MORTGAGES	2,953,629.61	-156,334.86

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMMERCIAL MTG 99-C1 CL A-4	COMMERCIAL MORTGAGES	657,264.68	-44,149.72
06/30/2010	FIXED INCOME	COMMERICA BK DETROIT MICH SUB	BANKS & FINANCE	6,618.50	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SF	FHLMC	58,966,918.50	527,122.59
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	2,847,691.89	5,684.25
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	103,509,784.78	576,682.78
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	97,821,006.12	325,141.09
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	39,144,869.55	-64,748.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	80,387,262.50	832,321.09
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	111,260.93	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	163,820.76	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	54,464.17	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	221,860.40	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	64,606,743.00	-100,530.41
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	17,223,869.70	91,708.77
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	56,410,766.10	1,045,779.59
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	30,518,779.30	368,404.31
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	17,650,449.00	14,737.98
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	6,513,360.00	90,547.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	5,395,750.00	52,277.74
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	60,018,024.00	-109,780.97
06/30/2010	FIXED INCOME	COMMIT TO PUR FHLMC GOLD SFM	FHLMC	22,650,396.70	166,309.98
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	66,739,050.40	361,350.39
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	649,032.00	469.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	23,865,082.65	136,687.32
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	43,055,841.00	254,278.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	1,765,500.00	-3,538.87
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	127,599,812.80	1,196,269.03
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	59,992,086.40	243,701.62
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	70,619,497.50	857,181.28
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	10,055,344.00	25,082.28
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	41,151,501.00	119,855.19
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	117,394,160.70	2,139,856.78
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	18,094,916.00	-8,084.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	13,823,678.20	89,400.86
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	13,830,561.00	56,561.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	23,532,881.25	242,929.68
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	109,295.88	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	227,445.97	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	111,293.75	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	124,295,776.04	842,068.01

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	103,171,984.00	501,911.33
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	101,591,100.00	253,310.92
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	104,803,525.00	925,250.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	139,505,675.79	1,451,207.88
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	42,760,054.17	-24,937.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	121,098,357.24	472,144.14
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	10,835,533.33	-9,362.50
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	37,754,248.45	215,129.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	0.01	0.00
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	GNMA	89,241,191.10	1,279,177.65
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	104,413,455.23	75,779.87
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	181,059,528.50	1,394,961.31
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	29,407,437.00	69,715.12
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	51,438,225.00	249,256.25
06/30/2010	FIXED INCOME	COMMIT TO PUR FNMA SF MTG	FNMA	106,387,603.67	632,127.62
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	2,203,782.22	12,185.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	10,241,665.00	17,883.75
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	28,689,602.22	135,305.34
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	9,491,132.70	24,960.78
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	9,740,500.00	142,312.50
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	212,564.00	1,470.25
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	34,190,338.00	366,310.57
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	GNMA	4,059,400.00	15,650.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	45,516,172.00	467,762.94
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	24,879,539.30	147,478.36
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	10,465,197.00	59,181.37
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	17,544,009.00	94,659.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	16,723,256.99	84,475.75
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	76,891,519.99	320,457.50
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	62,076,846.34	227,883.93
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	84,777,672.00	653,468.87
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	15,551,136.00	22,536.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	34,670,195.00	145,070.00
06/30/2010	FIXED INCOME	COMMIT TO PUR GNMA SF MTG	GNMA	172,177.77	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO	UTILITIES	5,967.12	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO FIRST	UTILITIES	3,933.96	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	UTILITIES	6,044.05	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	UTILITIES	2,710.50	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	INDUSTRIALS	11,338.58	0.00
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTG	UTILITIES	4,472,893.44	509,717.48

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	COMMONWEALTH EDISON CO 1ST MTC	UTILITIES	667,080.11	24,258.61
06/30/2010	FIXED INCOME	COMMUNICATIONS & PWR INDS INC	INDUSTRIALS	644,270.83	-1,562.50
06/30/2010	FIXED INCOME	COMMUNITY DENTAL AMENDED SR NT	INDUSTRIALS	15,897,457.94	-10,102,542.06
06/30/2010	FIXED INCOME	COMMUNITY DENTAL SERVICES	INDUSTRIALS	0.00	-15,000,000.00
06/30/2010	FIXED INCOME	COMMUNITY DENTAL SERVICES INC	INDUSTRIALS	4,579,046.00	2,729,046.00
06/30/2010	FIXED INCOME	COMMUNITY DENTAL SERVICES INC	BANKS & FINANCE	11,018,625.98	1,268,625.98
06/30/2010	FIXED INCOME	COMMUNITY HEALTH SYS INC	TERM LOANS	2,909,890.70	-15,050.77
06/30/2010	FIXED INCOME	COMMUNITY HEALTH SYS INC DD	TERM LOANS	68,806.59	-1,556.03
06/30/2010	FIXED INCOME	COMPAGNIE GENERALE DE GEOPHYS	YANKEE BONDS - CORPS	168,462.33	0.00
06/30/2010	FIXED INCOME	COMPAGNIE GENERALE DE SR NT	YANKEE BONDS - CORPS	2,787,188.32	-114,575.00
06/30/2010	FIXED INCOME	COMPANHIA BRAS DE BEBIDA	YANKEE BONDS - CORPS	8,183.13	0.00
06/30/2010	FIXED INCOME	COMPANHIA BRASILEIRA DE BEBIDAS	YANKEE BONDS - CORPS	13,668.53	0.00
06/30/2010	FIXED INCOME	COMPANHIA BRASILEIRA DE BEBIDAS	YANKEE BONDS - CORPS	600,381.90	89,129.96
06/30/2010	FIXED INCOME	COMPASS BK BIRMINGHAM ALA SUB	BANKS & FINANCE	2,184.74	0.00
06/30/2010	FIXED INCOME	COMPLETE PRODTN SVCS INC SR NT	INDUSTRIALS	3,600,337.78	-43,907.57
06/30/2010	FIXED INCOME	COMPUTER SCIENCES CORP	INDUSTRIALS	11,700.24	0.00
06/30/2010	FIXED INCOME	CON WAY INC SR NT	INDUSTRIALS	5,915.33	0.00
06/30/2010	FIXED INCOME	CONAGRA FOODS INC NT	INDUSTRIALS	1,415.76	0.00
06/30/2010	FIXED INCOME	CONAGRA FOODS INC SR NT	INDUSTRIALS	11,693.43	0.00
06/30/2010	FIXED INCOME	CONAGRA FOODS INC SR NT	INDUSTRIALS	5,769.44	0.00
06/30/2010	FIXED INCOME	CONAGRA FOODS INC SR NT	INDUSTRIALS	796,635.57	83,194.76
06/30/2010	FIXED INCOME	CONAGRA INC SENIOR NTS	INDUSTRIALS	5,350.39	0.00
06/30/2010	FIXED INCOME	CONAGRA INC SR NTS	INDUSTRIALS	5,820.59	0.00
06/30/2010	FIXED INCOME	CONCOPHILLIPS GTD NT	INDUSTRIALS	964,113.04	84,423.90
06/30/2010	FIXED INCOME	CONNECTICUT LT & PWR	UTILITIES	2,073.65	0.00
06/30/2010	FIXED INCOME	CONNECTICUT LT & PWR CO 1ST &	UTILITIES	5,808.99	0.00
06/30/2010	FIXED INCOME	CONNECTICUT ST	GENERAL OBLIGATIONS	12,701.70	0.00
06/30/2010	FIXED INCOME	CONOCO FDG CO NT	INDUSTRIALS	5,935.51	0.00
06/30/2010	FIXED INCOME	CONOCO FUNDING CO	INDUSTRIALS	13,412.50	0.00
06/30/2010	FIXED INCOME	CONOCO INC SR NTS	INDUSTRIALS	10,024.51	0.00
06/30/2010	FIXED INCOME	CONOCO INC SR NTS	INDUSTRIALS	15,388,147.88	1,036,297.24
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	1,509,019.05	34,508.25
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	4,728,369.57	287,655.80
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	2,708,743.49	163,470.85
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	11,212.42	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	6,196.77	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	11,496.91	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS	INDUSTRIALS	25,446.35	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS AUSTRALIA FDG	INDUSTRIALS	11,508.70	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS CANADA FUNDING	YANKEE BONDS - CORPS	5,930.68	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CONOCOPHILLIPS CDA FDG CO III	YANKEE BONDS - CORPS	4,933.98	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS GTD NT	INDUSTRIALS	4,994.81	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS GTD NT	INDUSTRIALS	24,118.54	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS GTD NT	INDUSTRIALS	11,465.81	0.00
06/30/2010	FIXED INCOME	CONOCOPHILLIPS GTD NT	INDUSTRIALS	1,340,659.64	135,748.36
06/30/2010	FIXED INCOME	CONS EDISON CO OF NY	UTILITIES	1,571,386.27	42,071.27
06/30/2010	FIXED INCOME	CONS EDISON CO OF NY	UTILITIES	1,139.37	0.00
06/30/2010	FIXED INCOME	CONS EDISON CO OF NY	UTILITIES	5,516.75	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y	UTILITIES	7,014.60	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y	UTILITIES	5,021.24	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y	UTILITIES	960,344.15	183,517.09
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y INC	UTILITIES	1,180,726.65	162,496.65
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y INC	UTILITIES	11,983.66	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y INC	UTILITIES	3,656.10	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO N Y INC	UTILITIES	5,043.69	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO NY INC	UTILITIES	5,890.67	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO NY INC	UTILITIES	5,397.69	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	INDUSTRIALS	5,694.33	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	UTILITIES	4,662.27	0.00
06/30/2010	FIXED INCOME	CONSOLIDATED NAT GAS CO SR NT	UTILITIES	5,499,683.33	563,950.00
06/30/2010	FIXED INCOME	CONSOLIDATED NATURAL GAS NTS	UTILITIES	615,622.00	-45,558.00
06/30/2010	FIXED INCOME	CONSTELLATION BRANDS INC SR NT	INDUSTRIALS	3,069,041.67	143,937.50
06/30/2010	FIXED INCOME	CONSTELLATION BRANDS INC SR NT	INDUSTRIALS	7,005,474.17	246,037.50
06/30/2010	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	UTILITIES	2,108,529.30	7,884.86
06/30/2010	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	UTILITIES	4,534,707.70	296,518.05
06/30/2010	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	UTILITIES	10,909.91	0.00
06/30/2010	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	UTILITIES	11,447.09	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG	UTILITIES	5,985.69	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	6,253.49	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	2,839.55	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	5,554.73	0.00
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	852,061.17	129,523.34
06/30/2010	FIXED INCOME	CONSUMERS ENERGY CO 1ST MTG BD	UTILITIES	2,809,818.33	255,564.11
06/30/2010	FIXED INCOME	CONTINENTAL AIRLINES INC	INDUSTRIALS	7,105,355.93	366,849.47
06/30/2010	FIXED INCOME	CONTINENTAL AIRLINES INC	INDUSTRIALS	455,823.33	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLINES INC	INDUSTRIALS	5,511.90	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLINES 98-1A	INDUSTRIALS	352,534.12	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS PASSTHRU TR	INDUSTRIALS	656,764.32	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS PASSTHRU TR	INDUSTRIALS	33,320.65	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS PASSTHRU TR	INDUSTRIALS	7,062,409.44	973,376.05

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS PASSTHRU TR	INDUSTRIALS	7,709.17	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS 00-2 CL C	OTHER	11,460.57	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS 01-1 CL A 2	INDUSTRIALS	206,013.71	0.00
06/30/2010	FIXED INCOME	CONTINENTAL AIRLS 97-4 CL 4A	INDUSTRIALS	3,098.13	0.00
06/30/2010	FIXED INCOME	COOPER COS INC SR NT	INDUSTRIALS	1,312,506.25	42,234.38
06/30/2010	FIXED INCOME	COOPER U S INC GTD SR NT	INDUSTRIALS	11,825.76	0.00
06/30/2010	FIXED INCOME	COOPER US INC GTD SR NT	INDUSTRIALS	10,810,605.93	783,622.60
06/30/2010	FIXED INCOME	COPANO ENERGY L L C	INDUSTRIALS	11,173,400.00	-298,450.00
06/30/2010	FIXED INCOME	COPANO ENERGY LLC / FIN CORP	INDUSTRIALS	2,473,791.67	-138,270.00
06/30/2010	FIXED INCOME	CORNING INC NT	INDUSTRIALS	3,112.41	0.00
06/30/2010	FIXED INCOME	CORP ANDINA DE FOM NT	SUPRANATIONALS	7,995.64	0.00
06/30/2010	FIXED INCOME	CORP ANDINA DE FOMENTO	SUPRANATIONALS	11,580.74	0.00
06/30/2010	FIXED INCOME	CORP ANDINA DE FOMENTO	SUPRANATIONALS	15,356.73	0.00
06/30/2010	FIXED INCOME	CORP ANDINA DE FOMENTO	SUPRANATIONALS	320,695.38	59,566.00
06/30/2010	FIXED INCOME	CORP DURANGO SAB DE CV	YANKEE BONDS - CORPS	851,286.33	7,645.92
06/30/2010	FIXED INCOME	CORRECTIONS CORP OF AMERICA	INDUSTRIALS	3,231,051.04	202,248.35
06/30/2010	FIXED INCOME	COSTCO WHSL CORP NEW SR NT	INDUSTRIALS	10,123,506.62	1,293,210.04
06/30/2010	FIXED INCOME	COSTCO WHSL CORP NEW SR NT	INDUSTRIALS	11,972.77	0.00
06/30/2010	FIXED INCOME	COUNCIL DEV & RECON LEBANON	SOVEREIGN DEBT	2,467,401.86	-5,357.73
06/30/2010	FIXED INCOME	COUNTRYWIDE ALTERNATIV 49CB A5	CMO CORPORATE	4,998,165.44	1,199,490.09
06/30/2010	FIXED INCOME	COUNTRYWIDE CAP III SER B	BANKS & FINANCE	88,393.87	0.00
06/30/2010	FIXED INCOME	COUNTRYWIDE FINL CORP MEDIUM	BANKS & FINANCE	15,239.13	0.00
06/30/2010	FIXED INCOME	COUNTRYWIDE FINL CORP SUB NT	BANKS & FINANCE	10,843.91	0.00
06/30/2010	FIXED INCOME	COUNTRYWIDE FINL CORP SUB NT	BANKS & FINANCE	3,169,858.66	228,681.73
06/30/2010	FIXED INCOME	COUNTRYWIDE HOME MTN #TR00313	BANKS & FINANCE	2,470,176.00	97,906.82
06/30/2010	FIXED INCOME	COVENTRY HEALTH CARE INC SR NT	INDUSTRIALS	5,556.04	0.00
06/30/2010	FIXED INCOME	COVENTRY HEALTH CARE INC SR NT	INDUSTRIALS	5,006.12	0.00
06/30/2010	FIXED INCOME	COVIDIEN INTERNATIONAL FINANCE	YANKEE BONDS - CORPS	13,864.53	0.00
06/30/2010	FIXED INCOME	COVIDIEN INTERNATIONAL FINANCE	YANKEE BONDS - CORPS	2,330,053.95	306,180.62
06/30/2010	FIXED INCOME	COVIDIEN INTL FIN S A SR NT	INDUSTRIALS	9,345,644.48	-4,062.74
06/30/2010	FIXED INCOME	COVIDIEN INTL FIN S A SR NT	INDUSTRIALS	6,401.78	0.00
06/30/2010	FIXED INCOME	COVIDIEN INTL FINANCE SA	YANKEE BONDS - CORPS	2,081.70	0.00
06/30/2010	FIXED INCOME	COVIDIEN INTL FINANCE SA	YANKEE BONDS - CORPS	4,510,369.90	52,722.27
06/30/2010	FIXED INCOME	COVIDIEN INTL FINANCE SA	YANKEE BONDS - CORPS	6,506,081.50	151,487.50
06/30/2010	FIXED INCOME	COX COMMUNICATIONS INC	INDUSTRIALS	5,205,735.84	223,042.97
06/30/2010	FIXED INCOME	COX COMMUNICATIONS INC	INDUSTRIALS	11,425.41	0.00
06/30/2010	FIXED INCOME	COX COMMUNICATIONS INC NEW NT	INDUSTRIALS	9,330.90	0.00
06/30/2010	FIXED INCOME	COX COMMUNICATIONS INC NEW NT	UTILITIES	5,266,325.00	-223,009.70
06/30/2010	FIXED INCOME	CPG INTL I INC	INDUSTRIALS	2,927,762.50	622,848.07
06/30/2010	FIXED INCOME	CPI HOLDCO INC SR NT	BANKS & FINANCE	624,585.86	-14,611.50

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CPL TRANSITION FDG 02 1 CL A5	OTHER	6,433.80	0.00
06/30/2010	FIXED INCOME	CPL TRANSITION FDG 02-1 CL A4	OTHER	374.37	0.00
06/30/2010	FIXED INCOME	CRC HEALTH (AMEND 4/07) TLB	TERM LOANS	432,331.24	0.00
06/30/2010	FIXED INCOME	CRC HEALTH CORP SR SUB NT	INDUSTRIALS	119,409.90	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE	YANKEE BONDS - CORPS	3,499,586.95	7,373.80
06/30/2010	FIXED INCOME	CREDIT SUISSE	YANKEE BONDS - CORPS	15,907.02	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 06 C2 A-3	INTEREST ONLY	10,646.02	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C1 A-M	COMMERCIAL MORTGAGES	1,795.56	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C1 A-M	COMMERCIAL MORTGAGES	1,280,084.20	-389,494.92
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C1 A2	COMMERCIAL MORTGAGES	5,219.04	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C2 A2	COMMERCIAL MORTGAGES	11,858.18	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE COML 2007-C2 A2	COMMERCIAL MORTGAGES	2,088,255.12	60,530.11
06/30/2010	FIXED INCOME	CREDIT SUISSE F B 02 CP3 A 2	COMMERCIAL MORTGAGES	319.41	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB	BANKS & FINANCE	11,287.26	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB	BANKS & FINANCE	13,585,041.86	1,175,613.20
06/30/2010	FIXED INCOME	CREDIT SUISSE FB MTG 04-C2 A2	COMMERCIAL MORTGAGES	4,576.24	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC	BANKS & FINANCE	11,526.44	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC	BANKS & FINANCE	3,063,066.49	237,200.10
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC NT	BANKS & FINANCE	4,170,346.90	-163,891.44
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC NT	BANKS & FINANCE	21,691.69	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC SR NT	BANKS & FINANCE	22,817.31	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB USA INC SR NT	BANKS & FINANCE	1,047,337.67	121,599.61
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 02 CKN2 CL A3	COMMERCIAL MORTGAGES	634,968.15	-24,625.30
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 02 CKN2 CL A3	COMMERCIAL MORTGAGES	4,527.75	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 02 CKS4 A2	COMMERCIAL MORTGAGES	5,269.77	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 02 CP5 CL A2	COMMERCIAL MORTGAGES	22,587,068.32	1,093,984.96
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03 CPN1 A 2	COMMERCIAL MORTGAGES	314,740.40	15,069.75
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03 CPN1 A 2	COMMERCIAL MORTGAGES	11,221.54	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03-C3 CL A-5	COMMERCIAL MORTGAGES	10,186.76	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03-C3 CL A-5	COMMERCIAL MORTGAGES	623,835.88	53,610.17
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03-C4 CL A4	CMO CORPORATE	4,245.54	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 03-C5 A-4	CMO CORPORATE	3,414.41	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 04-C1 CL A4	CMO CORPORATE	7,320.51	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 04-C5 CL AAB	COMMERCIAL MORTGAGES	9,803.37	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C1 CL A-3	COMMERCIAL MORTGAGES	6,519,929.85	417,004.04
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C1 CL A-4	COMMERCIAL MORTGAGES	45,320,470.95	3,923,914.91
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C1 CL A-4	COMMERCIAL MORTGAGES	3,404.25	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C4 CL A-3	COMMERCIAL MORTGAGES	12,070.42	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C6 A-1	CMO CORPORATE	11,093.30	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 05-C6 A-1	CMO CORPORATE	3,111,433.36	160,936.48



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CREDIT SUISSE FB 2006-C1 A-AB	COMMERCIAL MORTGAGES	933.17	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOS CK1 A3	COMMERCIAL MORTGAGES	231,517.69	-23,554.57
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOS CK6 A3	CMO CORPORATE	12,456.53	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOST C2 A2	COMMERCIAL MORTGAGES	316,246.34	9,468.35
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOSTON N Y	YANKEE BONDS - CORPS	21,780,432.00	1,445,809.50
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOSTON N Y	YANKEE BONDS - CORPS	22,260.91	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST BOSTON USA	BANKS & FINANCE	9,004.63	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST 05-5 CL AM	COMMERCIAL MORTGAGES	4,029.18	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE FIRST 2006-C1 A3	COMMERCIAL MORTGAGES	4,018,857.96	967,481.42
06/30/2010	FIXED INCOME	CREDIT SUISSE GUERNSEY BRH CAP	YANKEE BONDS - CORPS	9,028.82	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE MORTGAGE C C1 A3	COMMERCIAL MORTGAGES	12,009.73	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE MORTGAGE C C5 A3	COMMERCIAL MORTGAGES	21,098.36	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE MORTGAGE C C5 A3	COMMERCIAL MORTGAGES	6,841,778.74	391,628.02
06/30/2010	FIXED INCOME	CREDIT SUISSE N Y BRH SUB NT	YANKEE BONDS - CORPS	16,743.01	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE NEW YORK	YANKEE BONDS - CORPS	22,337.64	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE NEW YORK	YANKEE BONDS - CORPS	4,317,137.63	232,810.96
06/30/2010	FIXED INCOME	CREDIT SUISSE SER 07-C3 CL A4	INTEREST ONLY	10,954,960.99	-45,116.92
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	328,387.22	15,946.84
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	18,443.87	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	22,088.47	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	10,194.81	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	25,013,375.87	5,950.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	13,892,428.96	3,304.63
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC	BANKS & FINANCE	35,018,726.22	8,330.00
06/30/2010	FIXED INCOME	CREDIT SUISSE USA INC SR NT	BANKS & FINANCE	5,876.11	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 06 C3 CL A3	INTEREST ONLY	21,751.07	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 06-C5 CL AM	COMMERCIAL MORTGAGES	2,419,492.16	-269,025.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 07 C5 CL A-4	COMMERCIAL MORTGAGES	14,195,516.90	-91,100.29
06/30/2010	FIXED INCOME	CREDIT SUISSE 08-C1 CL A-2	COMMERCIAL MORTGAGES	6,650.20	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 2005-C2 CL A-4	CMO CORPORATE	9,018,752.58	869,313.69
06/30/2010	FIXED INCOME	CREDIT SUISSE 2005-C4 CL A5	COMMERCIAL MORTGAGES	4,386,940.15	302,250.57
06/30/2010	FIXED INCOME	CREDIT SUISSE 2005-C4 CL A5	COMMERCIAL MORTGAGES	15,697.90	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE 2005-C5 CL AJ	COMMERCIAL MORTGAGES	1,659.71	0.00
06/30/2010	FIXED INCOME	CREDIT SUISSE/NEW YORK NY	YANKEE BONDS - CORPS	22,593.54	0.00
06/30/2010	FIXED INCOME	CRH AMER INC GTD NT	INDUSTRIALS	6,802.63	0.00
06/30/2010	FIXED INCOME	CRH AMER INC GTD NT	INDUSTRIALS	3,286,814.88	-25,136.79
06/30/2010	FIXED INCOME	CRH AMER INC NT	INDUSTRIALS	3,569,898.61	562,322.30
06/30/2010	FIXED INCOME	CRH AMER INC NT	INDUSTRIALS	1,911,270.90	280,766.57
06/30/2010	FIXED INCOME	CRH AMER INC NT	INDUSTRIALS	5,745.88	0.00
06/30/2010	FIXED INCOME	CRH AMER INC NT	INDUSTRIALS	11,174.31	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CRICKET COMMUNICATIONS I	UTILITIES	5,369,404.45	152,461.40
06/30/2010	FIXED INCOME	CROSSTEX ENERGY LP/CROSS	INDUSTRIALS	2,301,401.54	38,277.60
06/30/2010	FIXED INCOME	CROWN AMERS LLC SR NT	INDUSTRIALS	3,561,169.44	-25,563.24
06/30/2010	FIXED INCOME	CROWN CASTLE INTL CORP	INDUSTRIALS	3,305,007.29	-4,075.00
06/30/2010	FIXED INCOME	CROWN CASTLE INTL CORP SR NT	INDUSTRIALS	1,407,819.00	90,301.19
06/30/2010	FIXED INCOME	CRUM & FORSTER HLDGS CORP SR	INDUSTRIALS	13,110,766.66	437,500.00
06/30/2010	FIXED INCOME	CS FIRST BOSTON MTG 04-C2 B	COMMERCIAL MORTGAGES	8,605.87	0.00
06/30/2010	FIXED INCOME	CSC HLDGS INC SR DEB NT	INDUSTRIALS	523,204.86	114,375.00
06/30/2010	FIXED INCOME	CSC HLDGS INC SR NT	INDUSTRIALS	1,044,062.50	18,750.00
06/30/2010	FIXED INCOME	CSC HLDGS INC SR NT	INDUSTRIALS	4,165,522.50	325,500.00
06/30/2010	FIXED INCOME	CSC HOLDINGS INC TERM LOAN	TERM LOANS	444,744.61	16,088.01
06/30/2010	FIXED INCOME	CSC HOLDINGS LLC	INDUSTRIALS	3,107,102.22	240,518.75
06/30/2010	FIXED INCOME	CSC HOLDINGS LLC	INDUSTRIALS	1,734,133.33	150,005.78
06/30/2010	FIXED INCOME	CSC HOLDINGS LLC	INDUSTRIALS	4,036,353.14	-112,350.00
06/30/2010	FIXED INCOME	CSFB REBATE INTEREST	JAPAN	-50,865.22	0.00
06/30/2010	FIXED INCOME	CSMC 2006-C4 A3	CMO CORPORATE	8,674,615.87	997,823.87
06/30/2010	FIXED INCOME	CSMC 2006-C4 A3	CMO CORPORATE	23,462.54	0.00
06/30/2010	FIXED INCOME	CSX CORP DEBS	INDUSTRIALS	1,084.32	0.00
06/30/2010	FIXED INCOME	CSX CORP MTN	INDUSTRIALS	1,481,800.67	57,135.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	4,475,462.83	544,758.59
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	1,113,326.02	105,822.69
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	5,748.41	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	6,941.64	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	5,680.02	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	6,526.11	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	6,019.88	0.00
06/30/2010	FIXED INCOME	CSX CORP NT	INDUSTRIALS	6,014.77	0.00
06/30/2010	FIXED INCOME	CSX TRANSN INC GTD SECD EQUIP	INDUSTRIALS	5,196.04	0.00
06/30/2010	FIXED INCOME	CUMMINS ENGINE CO INC DEBS	INDUSTRIALS	2,539.78	0.00
06/30/2010	FIXED INCOME	CURATORS UNIV MO SYS FACS REV	US TAXABLE MUNI BONDS	2,646.01	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	5,324.86	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	6,304.27	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	11,413.35	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	905,626.03	24,989.25
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	4,365,972.81	55,558.45
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	5,840,910.70	421,871.48
06/30/2010	FIXED INCOME	CVS CAREMARK CORP	INDUSTRIALS	11,358,234.56	1,234,757.69
06/30/2010	FIXED INCOME	CVS CAREMARK CORP ENHANCED CAF	INDUSTRIALS	1,387,640.08	-99,873.14
06/30/2010	FIXED INCOME	CVS CAREMARK CORP ENHANCED CAF	INDUSTRIALS	9,264.39	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP SR NT	INDUSTRIALS	7,677.43	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	CVS CAREMARK CORP SR NT	INDUSTRIALS	11,645.93	0.00
06/30/2010	FIXED INCOME	CVS CAREMARK CORP SR NT	INDUSTRIALS	5,480,585.59	421,478.80
06/30/2010	FIXED INCOME	CVS CAREMARK CORP SR NT	INDUSTRIALS	16,880,835.70	2,223,190.70
06/30/2010	FIXED INCOME	CVS CORP NT	INDUSTRIALS	11,452.25	0.00
06/30/2010	FIXED INCOME	CVS CORP SR NT	INDUSTRIALS	12,014.38	0.00
06/30/2010	FIXED INCOME	CVS CORP SR NT	INDUSTRIALS	952,014.86	27,769.17
06/30/2010	FIXED INCOME	CVS PASS-THROUGH TRUST	INDUSTRIALS	4,435,428.06	412,090.98
06/30/2010	FIXED INCOME	CWABS AB CTFS 07-13 CL 2A1	HOME EQUITY	366,611.91	-778.61
06/30/2010	FIXED INCOME	CWABS INC 04-10 ASSET AF-5A	HOME EQUITY	246,327.92	-24,337.17
06/30/2010	FIXED INCOME	CWABS INC 05-1 ASSET CL AF-6	OTHER	3,123,006.62	-229,628.25
06/30/2010	FIXED INCOME	CWALT ALERTIVE 06-OA22 CL A1	CMO CORPORATE	1,346,379.62	-48,624.18
06/30/2010	FIXED INCOME	CWALT INC 04-J9 3-A-4	CMO CORPORATE	645,202.71	212,852.30
06/30/2010	FIXED INCOME	CWALT INC 05-24 MTG P/T 4-A1	CMO CORPORATE	1,415,437.80	-121,111.29
06/30/2010	FIXED INCOME	CWALT INC 05-38 MTG P/T CL A-3	CMO CORPORATE	471,316.36	-41,898.42
06/30/2010	FIXED INCOME	CWALT INC 2005-56 CL 4A1	CMO CORPORATE	1,252,897.50	-91,337.36
06/30/2010	FIXED INCOME	CWALT INC 2006-OA6 P/T 1A-1A	CMO CORPORATE	1,373,854.58	-4,730.25
06/30/2010	FIXED INCOME	CWHEQ INC 05-G REVOLVING 2-A	HOME EQUITY	412,836.81	-23,919.69
06/30/2010	FIXED INCOME	CWHEQ REVOVING 07 G	HOME EQUITY	331,479.37	25,218.63
06/30/2010	FIXED INCOME	CWMBS INC 05-R3 MTG AF 144A	CMO CORPORATE	308,658.96	-4,067.23
06/30/2010	FIXED INCOME	CWMBS INC 2004-HYB3 CL 3-A	CMO CORPORATE	5,899,910.57	429,790.84
06/30/2010	FIXED INCOME	CWMBS INC 2004-R1 144A 1A-F	CMO CORPORATE	72,173.34	6,176.52
06/30/2010	FIXED INCOME	CWMBS INC 2004-25 CHLCL 2-A-3	CMO CORPORATE	4,490,858.03	-700,104.11
06/30/2010	FIXED INCOME	CWMBS INC 2004-29 CL 3-A-1	CMO CORPORATE	15,904,442.02	29,689.32
06/30/2010	FIXED INCOME	CWMBS INC 2005-R1 REPERFORMING	CMO CORPORATE	1,112,700.88	56,330.46
06/30/2010	FIXED INCOME	CXS CORP	INDUSTRIALS	7,033.61	0.00
06/30/2010	FIXED INCOME	CYTEC INDS INC NT	INDUSTRIALS	11,579.62	0.00
06/30/2010	FIXED INCOME	DAIMLER FINANCE NORTH AMERICA	INDUSTRIALS	23,288.73	0.00
06/30/2010	FIXED INCOME	DAIMLER FINANCE NORTH AMERICA	INDUSTRIALS	12,874.70	0.00
06/30/2010	FIXED INCOME	DAIMLER FINANCE NORTH AMERICA	INDUSTRIALS	9,564,521.77	298,160.01
06/30/2010	FIXED INCOME	DAIMLER FINANCE NORTH AMERICA	INDUSTRIALS	3,794,389.47	9,215.42
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER AUTO 08-A A-4	CARS	2,848.59	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER N A #TR00043	INDUSTRIALS	11,009.51	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER N A #TR00043	INDUSTRIALS	22,062,956.65	643,949.53
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER N A HLDG CORP	INDUSTRIALS	6,872,706.09	54,152.50
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER NA HLDG CORP	INDUSTRIALS	11,516.60	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 06-C CL A4	CARS	1,124,173.82	-19,448.73
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 07 A CL A-3A	CARS	2,105,843.05	-20,018.96
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 07 A CL A-4A	CARS	5,146.55	0.00
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 08-B CL A-3A	CARS	3,581,265.99	61,916.49
06/30/2010	FIXED INCOME	DAIMLERCHRYSLER 08-B CL A-4A	CARS	1,231.37	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DAISHIN SECURITIES CO PREF	SOUTH KOREA	124,806.21	0.00
06/30/2010	FIXED INCOME	DALLAS CNTY TEX HOSP DIST	US TAXABLE MUNI BONDS	1,147.50	0.00
06/30/2010	FIXED INCOME	DALLAS TEX AREA RAPID TRAN SAL	REVENUE BONDS	5,809.09	0.00
06/30/2010	FIXED INCOME	DALLAS TEX AREA RAPID TRAN SAL	US TAXABLE MUNI BONDS	3,748.84	0.00
06/30/2010	FIXED INCOME	DALLAS TEX AREA RAPID TRAN SAL	US TAXABLE MUNI BONDS	2,169,002.88	209,254.50
06/30/2010	FIXED INCOME	DALLAS TEX CONVENTION CTR HOTE	US TAXABLE MUNI BONDS	4,750.68	0.00
06/30/2010	FIXED INCOME	DANA HOLDING CORP 1/08 TLB	TERM LOANS	463,139.76	0.00
06/30/2010	FIXED INCOME	DANAHER CORP SR NT	INDUSTRIALS	2,696,857.04	351,207.79
06/30/2010	FIXED INCOME	DANAHER CORP SR NT	INDUSTRIALS	5,995.08	0.00
06/30/2010	FIXED INCOME	DANAHER CORP SR NT	INDUSTRIALS	6,066.97	0.00
06/30/2010	FIXED INCOME	DARDEN RESTAURANTS INC SR NT	INDUSTRIALS	2,560.01	0.00
06/30/2010	FIXED INCOME	DARDEN RESTAURANTS INC SR NT	INDUSTRIALS	5,918.95	0.00
06/30/2010	FIXED INCOME	DARDEN RESTAURANTS INC SR NT	INDUSTRIALS	5,049,568.11	314,616.46
06/30/2010	FIXED INCOME	DAVITA INC SR SUB NT	INDUSTRIALS	5,780,825.28	41,504.44
06/30/2010	FIXED INCOME	DAYTON PWR & LT CO 1ST MTG BD	UTILITIES	5,731.58	0.00
06/30/2010	FIXED INCOME	DCENT 2009-A1 A1	CARDS	9,468,672.15	-13,988.27
06/30/2010	FIXED INCOME	DCP MIDSTREAM LLC NT 144A	INDUSTRIALS	2,662,547.63	-12,960.00
06/30/2010	FIXED INCOME	DEAN WITTER DISCOVER & CO	BANKS & FINANCE	5,717.26	0.00
06/30/2010	FIXED INCOME	DEERE & CO	INDUSTRIALS	2,864.48	0.00
06/30/2010	FIXED INCOME	DEERE & CO DEB	INDUSTRIALS	3,164.97	0.00
06/30/2010	FIXED INCOME	DEERE & CO DEB	INDUSTRIALS	3,816.68	0.00
06/30/2010	FIXED INCOME	DEERE & CO GLOBAL NT	INDUSTRIALS	6,177.53	0.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MEDIUM	BANKS & FINANCE	5,030,593.80	20,550.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MTN	BANKS & FINANCE	5,436,581.26	315,970.15
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MTN	BANKS & FINANCE	11,251.93	0.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MTN	BANKS & FINANCE	12,019.18	0.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP CORP MTN SER D	BANKS & FINANCE	20,909.45	0.00
06/30/2010	FIXED INCOME	DEERE JOHN CAP MEDIUM TERM NTS	BANKS & FINANCE	2,262,946.19	250,332.86
06/30/2010	FIXED INCOME	DELHAIZE AMER INC DEB	INDUSTRIALS	9,530.64	0.00
06/30/2010	FIXED INCOME	DELHAIZE AMER INC DEB	INDUSTRIALS	7,914.85	0.00
06/30/2010	FIXED INCOME	DELHAIZE GROUP SA SR NT	BANKS & FINANCE	3,594.16	0.00
06/30/2010	FIXED INCOME	DELHAIZE GROUP SA SR NT	BANKS & FINANCE	5,695,990.16	623,869.23
06/30/2010	FIXED INCOME	DELL COMPUTER CORP DEBS	INDUSTRIALS	2,399,490.10	-156,459.90
06/30/2010	FIXED INCOME	DELL COMPUTER CORP DEBS	INDUSTRIALS	2,640.92	0.00
06/30/2010	FIXED INCOME	DELL INC	INDUSTRIALS	10,415.86	0.00
06/30/2010	FIXED INCOME	DELL INC	INDUSTRIALS	16,143.35	0.00
06/30/2010	FIXED INCOME	DELL INC NT	INDUSTRIALS	2,774.88	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES	INDUSTRIALS	2,069.67	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES	TREASURIES	5,486.42	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES	INDUSTRIALS	223,127.63	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DELTA AIR LINES	TREASURIES	5,524,398.15	384,345.95
06/30/2010	FIXED INCOME	DELTA AIR LINES	INDUSTRIALS	4,520,000.00	-19,775.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	BANKS & FINANCE	0.00	-550,750.67
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	BANKS & FINANCE	0.00	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC ESCROW	BANKS & FINANCE	0.00	-335,125.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC EXIT TLB	TERM LOANS	340,142.36	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES INC 02 1 CL G1	INDUSTRIALS	787,823.63	214,477.64
06/30/2010	FIXED INCOME	DELTA AIR LINES INC/OLD	INDUSTRIALS	3,945,607.45	849,628.05
06/30/2010	FIXED INCOME	DELTA AIR LINES SER 07-1A	INDUSTRIALS	6,184.54	0.00
06/30/2010	FIXED INCOME	DELTA AIR LINES SER 07-1B	INDUSTRIALS	1,417,226.58	-50,784.12
06/30/2010	FIXED INCOME	DELTA AIR LINES 9/09 TLB	TERM LOANS	224,600.06	0.00
06/30/2010	FIXED INCOME	DELTAL TECHNOLOGY HOLDINGS LLC	US PREFERRED STOCK	0.00	-9,352,045.00
06/30/2010	FIXED INCOME	DELUXE CORP	INDUSTRIALS	399,458.33	-6,500.00
06/30/2010	FIXED INCOME	DELUXE CORP NT	BANKS & FINANCE	4,152,656.25	383,625.00
06/30/2010	FIXED INCOME	DENBURY RESOURCES INC	INDUSTRIALS	4,697,287.93	177,840.00
06/30/2010	FIXED INCOME	DENBURY RESOURCES INC	INDUSTRIALS	4,188,562.50	549,628.35
06/30/2010	FIXED INCOME	DENTAL TECHNOLOGY HOLDINGS LLC	US PREFERRED STOCK	0.00	-26,500,000.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 2	REAL ESTATE MORTGAGES	2,628,550.30	0.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 3	REAL ESTATE MORTGAGES	2,844,501.68	0.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 6	REAL ESTATE MORTGAGES	2,009,848.83	0.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 7	REAL ESTATE MORTGAGES	2,946,861.19	0.00
06/30/2010	FIXED INCOME	DENVER BOND BLDG 9	REAL ESTATE MORTGAGES	2,291,972.25	0.00
06/30/2010	FIXED INCOME	DENVER 21	REAL ESTATE MORTGAGES	95,633.65	0.00
06/30/2010	FIXED INCOME	DENVER 22	REAL ESTATE MORTGAGES	626,043.13	0.00
06/30/2010	FIXED INCOME	DENVERBLD25/26	COMMERCIAL MORTGAGES	1,290,551.72	0.00
06/30/2010	FIXED INCOME	DENVERBLD26 FRSFR104672	OTHER FIXED INCOME	1,117,138.64	0.00
06/30/2010	FIXED INCOME	DESARROLLADORA HOMEX SA DEV CV	YANKEE BONDS - CORPS	334,626.25	87,675.00
06/30/2010	FIXED INCOME	DETROIT EDISON SR NT SER E	UTILITIES	5,252.63	0.00
06/30/2010	FIXED INCOME	DETROIT EDISON 2001-1 BD CL A5	OTHER	2,118.66	0.00
06/30/2010	FIXED INCOME	DETROIT EDISON 2001-1 BD CL A6	OTHER	2,043.42	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BANK AG LONDON	YANKEE BONDS - CORPS	10,435.89	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BANK AG LONDON	YANKEE BONDS - CORPS	10,726.07	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BANK AG/LONDON	YANKEE BONDS - CORPS	40,578.84	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BANK AG/LONDON	YANKEE BONDS - CORPS	29,129,527.44	2,191,107.44
06/30/2010	FIXED INCOME	DEUTSCHE BK AG GLOBAL MEDIUM	YANKEE BONDS - CORPS	2,306,210.28	168,488.89
06/30/2010	FIXED INCOME	DEUTSCHE BK AG GLOBAL MEDIUM	BANKS & FINANCE	3,785,155.85	245,832.86
06/30/2010	FIXED INCOME	DEUTSCHE BK AG GLOBAL MEDIUM	YANKEE BONDS - CORPS	11,074.47	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BK AG GLOBAL MEDIUM	BANKS & FINANCE	33,014.84	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DEUTSCHE BK FINL LLC MTN 144A	BANKS & FINANCE	5,587.06	0.00
06/30/2010	FIXED INCOME	DEUTSCHE BK FINL LLC MTN 144A	BANKS & FINANCE	647,877.83	11,080.00
06/30/2010	FIXED INCOME	DEUTSCHE TELECOM INTL FIN BV	YANKEE BONDS - CORPS	6,256,233.58	368,532.18
06/30/2010	FIXED INCOME	DEUTSCHE TELECOM INTL FIN BV	YANKEE BONDS - CORPS	10,312.84	0.00
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM I BDS	YANKEE BONDS - CORPS	3,733.53	0.00
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INT FIN	YANKEE BONDS - CORPS	11,663.49	0.00
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN B V	YANKEE BONDS - CORPS	12,132.87	0.00
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN B V	YANKEE BONDS - CORPS	2,684,896.17	195,057.54
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	YANKEE BONDS - CORPS	17,737,833.06	486,801.92
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	YANKEE BONDS - CORPS	15,239,760.81	1,324,094.14
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	YANKEE BONDS - CORPS	1,162,655.40	-17,442.50
06/30/2010	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	YANKEE BONDS - CORPS	34,273.46	0.00
06/30/2010	FIXED INCOME	DEVELOPERS DIVERSIFIED R	BANKS & FINANCE	3,734,834.00	-94,853.50
06/30/2010	FIXED INCOME	DEVELOPMENT BK JAPAN GTD BD	SOVEREIGN DEBT	19,708,320.43	2,498,639.60
06/30/2010	FIXED INCOME	DEVELOPMENT BK JAPAN GTD BD	SOVEREIGN DEBT	63,964.14	5,795.94
06/30/2010	FIXED INCOME	DEVELOPMENT BK OF JAPAN	SOVEREIGN DEBT	11,328.94	0.00
06/30/2010	FIXED INCOME	DEVON ENERGY CORP	INDUSTRIALS	617,535.08	59,630.84
06/30/2010	FIXED INCOME	DEVON ENERGY CORP NEW SR NT	INDUSTRIALS	12,231.95	0.00
06/30/2010	FIXED INCOME	DEVON ENERGY CORP SR DEB	INDUSTRIALS	8,791.75	0.00
06/30/2010	FIXED INCOME	DEVON ENERGY CORP SR DEB	INDUSTRIALS	4,681,776.31	89,050.98
06/30/2010	FIXED INCOME	DEVON FINANCING CO SR DB	INDUSTRIALS	12,438.61	0.00
06/30/2010	FIXED INCOME	DEVON FING CORP U L C	INDUSTRIALS	10,786.84	0.00
06/30/2010	FIXED INCOME	DEVON FING CORP ULC DEB	INDUSTRIALS	766,055.52	1,941.57
06/30/2010	FIXED INCOME	DEX MEDIA WEST LLC TLA	TERM LOANS	612,841.13	0.00
06/30/2010	FIXED INCOME	DEX ONE CORP	INDUSTRIALS	181,154.07	0.00
06/30/2010	FIXED INCOME	DIAGEO CAP PLC GTD NT	INDUSTRIALS	1,482,100.15	116,720.25
06/30/2010	FIXED INCOME	DIAGEO CAP PLC GTD NT	YANKEE BONDS - CORPS	11,826.97	0.00
06/30/2010	FIXED INCOME	DIAGEO CAP PLC GTD NT	YANKEE BONDS - CORPS	11,460.49	0.00
06/30/2010	FIXED INCOME	DIAGEO CAP PLC NT	YANKEE BONDS - CORPS	5,505.31	0.00
06/30/2010	FIXED INCOME	DIAGEO CAPITAL PLC NT	YANKEE BONDS - CORPS	5,848.03	0.00
06/30/2010	FIXED INCOME	DIAGEO CAPITAL PLC NT	YANKEE BONDS - CORPS	7,500,029.10	418,559.23
06/30/2010	FIXED INCOME	DIAGEO FIN BV GTD NT	INDUSTRIALS	13,207,197.77	1,590,838.24
06/30/2010	FIXED INCOME	DIAGEO FIN BV GTD NT	INDUSTRIALS	11,636.68	0.00
06/30/2010	FIXED INCOME	DIAGEO FIN BV GTD NT	YANKEE BONDS - CORPS	5,758.34	0.00
06/30/2010	FIXED INCOME	DIAGEO FINANCE BV	YANKEE BONDS - CORPS	5,413,937.96	160,485.90
06/30/2010	FIXED INCOME	DIAMOND OFFSHORE DRILL	INDUSTRIALS	912,280.83	-93,192.50
06/30/2010	FIXED INCOME	DIAMOND OFFSHORE DRILL	INDUSTRIALS	3,362.93	0.00
06/30/2010	FIXED INCOME	DIAMOND OFFSHORE DRILLING INC	INDUSTRIALS	11,142.89	0.00
06/30/2010	FIXED INCOME	DIGITALGLOBE INC	INDUSTRIALS	1,671,525.00	171,834.30
06/30/2010	FIXED INCOME	DIRECTV HLDGS LLC / DIRECTV	INDUSTRIALS	6,587,497.25	245,047.46

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DIRECTV HLDGS LLC / DIRECTV	INDUSTRIALS	10,714.00	0.00
06/30/2010	FIXED INCOME	DIRECTV HLDGS LLC / DIRECTV	INDUSTRIALS	27,064.92	0.00
06/30/2010	FIXED INCOME	DIRECTV HOLDINGS LLC	INDUSTRIALS	1,391,472.15	52,650.42
06/30/2010	FIXED INCOME	DIRECTV HOLDINGS LLC	INDUSTRIALS	16,661,378.75	15,470.93
06/30/2010	FIXED INCOME	DIRECTV HOLDINGS/FING	INDUSTRIALS	10,326,076.48	492,782.23
06/30/2010	FIXED INCOME	DISCOVER BANK	BANKS & FINANCE	8,671,952.57	-91,113.31
06/30/2010	FIXED INCOME	DISCOVER BANK	BANKS & FINANCE	8,648,881.75	7,128.78
06/30/2010	FIXED INCOME	DISCOVER BANK	BANKS & FINANCE	7,546.09	0.00
06/30/2010	FIXED INCOME	DISCOVER BANK	BANKS & FINANCE	2,136.08	0.00
06/30/2010	FIXED INCOME	DISCOVER CARD CL A 2007-1	CARDS	10,105.13	0.00
06/30/2010	FIXED INCOME	DISCOVER CARD EXE 08-4 CL A	CARDS	4,390.70	0.00
06/30/2010	FIXED INCOME	DISCOVER FINANCIAL SVS	BANKS & FINANCE	6,433.34	0.00
06/30/2010	FIXED INCOME	DISCOVER FINANCIAL SVS	BANKS & FINANCE	8,778,090.95	-129,118.90
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	5,607,004.62	322,393.66
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	1,583,148.93	62,118.71
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	2,597,977.99	44,439.16
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	6,736.24	0.00
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS	INDUSTRIALS	2,109.04	0.00
06/30/2010	FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	INDUSTRIALS	5,705.98	0.00
06/30/2010	FIXED INCOME	DISH DBS CORP	INDUSTRIALS	8,064,075.79	33,725.00
06/30/2010	FIXED INCOME	DISNEY WALT CO # TR 00053	INDUSTRIALS	12,208.94	0.00
06/30/2010	FIXED INCOME	DISNEY WALT CO GLOBAL NT	INDUSTRIALS	17,040.05	0.00
06/30/2010	FIXED INCOME	DISNEY WALT CO MTN # TR 00049	INDUSTRIALS	6,010.24	0.00
06/30/2010	FIXED INCOME	DISNEY WALT CO MTN #TR 00046	INDUSTRIALS	16,602,586.05	-66,593.95
06/30/2010	FIXED INCOME	DISNEY WALT CO MTN TR 00045	INDUSTRIALS	5,415.46	0.00
06/30/2010	FIXED INCOME	DISNEY WALT CO NEW MTN	INDUSTRIALS	896,918.99	115,850.67
06/30/2010	FIXED INCOME	DJO FINANCE LLC / DJO FINANCE	INDUSTRIALS	1,595,843.75	251,826.93
06/30/2010	FIXED INCOME	DLJ COML MTG CORP 00-CKP1 A-1B	COMMERCIAL MORTGAGES	1,774,041.35	-154,952.03
06/30/2010	FIXED INCOME	DOLE FOOD COMPANY INC 2/10 TLB	TERM LOANS	87,100.45	0.00
06/30/2010	FIXED INCOME	DOLE FOOD COMPANY INC 2/10 TLC	TERM LOANS	8,997.11	0.00
06/30/2010	FIXED INCOME	DOLE FOODS CO LOC	TERM LOANS	41,304.18	1,997.11
06/30/2010	FIXED INCOME	DOLLAR GEN CORP SR NT	INDUSTRIALS	1,831,817.12	-24,374.53
06/30/2010	FIXED INCOME	DOMINION RES INC DEL NT	UTILITIES	9,154,233.48	422,396.85
06/30/2010	FIXED INCOME	DOMINION RES INC DEL NT	UTILITIES	5,686.15	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC DEL SR NT	UTILITIES	1,698.04	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA	UTILITIES	7,100.48	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	UTILITIES	6,739.54	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	INDUSTRIALS	13,992.11	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	UTILITIES	5,911.05	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	INDUSTRIALS	6,740.41	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	BANKS & FINANCE	7,003,579.01	305,995.70
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	UTILITIES	2,526,509.44	260,589.44
06/30/2010	FIXED INCOME	DOMINION RES INC VA NEW SR NT	UTILITIES	651,267.15	35,902.82
06/30/2010	FIXED INCOME	DOMINION RES INC VA SR NT B	UTILITIES	3,745.35	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC VA 03 SER E	UTILITIES	2,222.68	0.00
06/30/2010	FIXED INCOME	DOMINION RES INC 06 B	UTILITIES	4,842.64	0.00
06/30/2010	FIXED INCOME	DOMINION RESOURCES INC	UTILITIES	5,703.68	0.00
06/30/2010	FIXED INCOME	DOMINION RESOURCES INC	UTILITIES	2,204,672.65	168,003.76
06/30/2010	FIXED INCOME	DOMTAR CORP NT	INDUSTRIALS	3,363,806.25	157,204.18
06/30/2010	FIXED INCOME	DONNELLEY (R R) & SONS	INDUSTRIALS	11,719.40	0.00
06/30/2010	FIXED INCOME	DONNELLEY (R.R.) & SONS	INDUSTRIALS	4,106.72	0.00
06/30/2010	FIXED INCOME	DONNELLEY R R & SONS CO SR NT	INDUSTRIALS	6,880.29	0.00
06/30/2010	FIXED INCOME	DOVER CORP DEB	INDUSTRIALS	2,666.91	0.00
06/30/2010	FIXED INCOME	DOVER CORP DEB	INDUSTRIALS	1,315,392.27	149,055.60
06/30/2010	FIXED INCOME	DOVER CORP NT	INDUSTRIALS	5,969.36	0.00
06/30/2010	FIXED INCOME	DOVER CORP NT	INDUSTRIALS	3,098.02	0.00
06/30/2010	FIXED INCOME	DOW CHEM CO NT	INDUSTRIALS	7,823.53	0.00
06/30/2010	FIXED INCOME	DOW CHEM CO NT	INDUSTRIALS	15,857,602.19	379,358.82
06/30/2010	FIXED INCOME	DOW CHEM CO SR NT	INDUSTRIALS	9,607.39	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	21,159.73	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	10,226.92	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	14,724.16	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	27,023,329.96	4,619,909.66
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	17,650,773.21	955,473.83
06/30/2010	FIXED INCOME	DOW CHEMICAL CO	INDUSTRIALS	881,269.78	41,277.70
06/30/2010	FIXED INCOME	DOW CHEMICAL CO/THE	INDUSTRIALS	6,890,644.77	926,592.44
06/30/2010	FIXED INCOME	DOW CHEMICAL CO/THE	INDUSTRIALS	9,066.10	0.00
06/30/2010	FIXED INCOME	DOW CHEMICAL CO/THE	INDUSTRIALS	16,030.50	0.00
06/30/2010	FIXED INCOME	DR PEPPER SNAPPLE GROUP	INDUSTRIALS	5,262.03	0.00
06/30/2010	FIXED INCOME	DR PEPPER SNAPPLE GROUP	INDUSTRIALS	4,428,944.54	72,713.04
06/30/2010	FIXED INCOME	DR PEPPER SNAPPLE GROUP INC	INDUSTRIALS	2,614,885.13	420,544.96
06/30/2010	FIXED INCOME	DR PEPPER SNAPPLE GROUP INC	INDUSTRIALS	12,469.94	0.00
06/30/2010	FIXED INCOME	DRESDNER BK AG SUB NT	BANKS & FINANCE	5,788.22	0.00
06/30/2010	FIXED INCOME	DRESDNER BK AG SUB NT	BANKS & FINANCE	38,034,976.94	447,693.48
06/30/2010	FIXED INCOME	DRESSER RAND GROUP INC	INDUSTRIALS	3,036,875.00	-57,834.44
06/30/2010	FIXED INCOME	DRUMMOND CO INC	INDUSTRIALS	1,146,915.42	79,406.36
06/30/2010	FIXED INCOME	DRYPERS CORP SR NTS SER B	INDUSTRIALS	0.00	0.00
06/30/2010	FIXED INCOME	DTE ENERGY CO SR NT	UTILITIES	651,943.23	23,699.83
06/30/2010	FIXED INCOME	DTE ENERGY CO SR NT	UTILITIES	2,746.57	0.00
06/30/2010	FIXED INCOME	DTE ENERGY CO SR NT SER B	UTILITIES	11,653.74	0.00



## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	11,993.81	0.00
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	12,312.82	0.00
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	3,300.45	0.00
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	5,898.86	0.00
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	2,335,956.45	180,655.34
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	1,041,104.50	142,263.67
06/30/2010	FIXED INCOME	DU PONT E I DE NEMOURS & CO NT	INDUSTRIALS	651,497.34	37,304.86
06/30/2010	FIXED INCOME	DU PONT EI DE NEMOURS & CO	INDUSTRIALS	3,519.99	0.00
06/30/2010	FIXED INCOME	DUKE CAP LLC SR NT	INDUSTRIALS	13,686.03	0.00
06/30/2010	FIXED INCOME	DUKE CAP LLC SR NT	INDUSTRIALS	5,510,550.37	425,488.15
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS	INDUSTRIALS	3,998.44	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC	UTILITIES	2,399.39	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC	UTILITIES	4,100,079.80	673,436.35
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC	UTILITIES	8,572,361.95	976,755.28
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC NT	UTILITIES	5,640.34	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC 1ST	UTILITIES	5,893.55	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC 1ST	UTILITIES	6,307.58	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC 1ST	UTILITIES	5,788.46	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CAROLINAS LLC 1ST	UTILITIES	2,459,166.83	255,241.64
06/30/2010	FIXED INCOME	DUKE ENERGY CORP	UTILITIES	4,861,982.61	16,105.19
06/30/2010	FIXED INCOME	DUKE ENERGY CORP	UTILITIES	7,282,832.83	272,527.84
06/30/2010	FIXED INCOME	DUKE ENERGY CORP	UTILITIES	3,023,339.36	131,820.57
06/30/2010	FIXED INCOME	DUKE ENERGY CORP	UTILITIES	2,134.19	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	11,961.32	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	11,462.02	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	1,155,866.62	131,496.62
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	8,783,538.80	478,923.70
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NT	UTILITIES	4,984,281.88	180,062.15
06/30/2010	FIXED INCOME	DUKE ENERGY CORP SR NTS	UTILITIES	4,375.58	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP 1ST & REF MTG	UTILITIES	5,884.68	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY CORP 1ST & REF MTG	UTILITIES	682,389.65	52,773.65
06/30/2010	FIXED INCOME	DUKE ENERGY FIELD SVCS LLC NT	UTILITIES	852,913.01	-66,229.86
06/30/2010	FIXED INCOME	DUKE ENERGY FIELD SVCS LLC NT	UTILITIES	3,542.27	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY IND INC FIRST MTG	UTILITIES	4,740.23	0.00
06/30/2010	FIXED INCOME	DUKE ENERGY IND INC FIRST MTG	UTILITIES	5,888.22	0.00
06/30/2010	FIXED INCOME	DUKE REALTY LP	BANKS & FINANCE	2,248.25	0.00
06/30/2010	FIXED INCOME	DUKE RLTY LTD PARTNERSHIP SR	BANKS & FINANCE	2,175,202.92	122,458.48
06/30/2010	FIXED INCOME	DUKE RLTY LTD SR NT	BANKS & FINANCE	10,920.62	0.00
06/30/2010	FIXED INCOME	DYCOM INVT INC GTD SR SUB NT	INDUSTRIALS	7,821,802.43	-123,616.25
06/30/2010	FIXED INCOME	DYNEGY HLDGS INC SR NT	INDUSTRIALS	3,830,418.75	-386,652.88

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	DYNEGY ROSETON / DANSKAMMER PA	INDUSTRIALS	7,246,826.53	-867,695.55
06/30/2010	FIXED INCOME	EA HOLDING LLC (OGLE SCHOOLS)	BANKS & FINANCE	563,721.15	0.00
06/30/2010	FIXED INCOME	EAGLE GEOPHYSICAL SR NT ESC	OTHER FIXED INCOME	0.00	0.00
06/30/2010	FIXED INCOME	EAST BATON ROUGE LA SWR COMMN	US TAXABLE MUNI BONDS	1,070.88	0.00
06/30/2010	FIXED INCOME	EAST BAY CALTF MUN UTIL DIST W	US TAXABLE MUNI BONDS	5,709.09	0.00
06/30/2010	FIXED INCOME	EAST MAN CHEM CO DEBS	INDUSTRIALS	2,737.44	0.00
06/30/2010	FIXED INCOME	EASTMAN CHEM CO DEB	INDUSTRIALS	4,816.37	0.00
06/30/2010	FIXED INCOME	EASTMAN CHEM CO DEB	INDUSTRIALS	6,235,302.76	240,794.40
06/30/2010	FIXED INCOME	EASTMAN KODAK CO	INDUSTRIALS	8,586,810.56	-130,200.00
06/30/2010	FIXED INCOME	EATON CORP NT	INDUSTRIALS	11,644.38	0.00
06/30/2010	FIXED INCOME	EATON CORP NT	INDUSTRIALS	6,885.46	0.00
06/30/2010	FIXED INCOME	EATON VANCE CORP NT	INDUSTRIALS	5,924.16	0.00
06/30/2010	FIXED INCOME	ECHOSTAR DBS CORP NT	INDUSTRIALS	1,300,062.50	-14,337.50
06/30/2010	FIXED INCOME	ECHOSTAR DBS CORP SR NT	INDUSTRIALS	7,215,248.33	811,417.29
06/30/2010	FIXED INCOME	ECHOSTAR DBS CORP SR NT	INDUSTRIALS	4,541,625.00	122,250.00
06/30/2010	FIXED INCOME	ECOPETROL SA	YANKEE BONDS - CORPS	289,168.49	2,956.25
06/30/2010	FIXED INCOME	EDGENET HOLDING CORPORATION	US PREFERRED STOCK	0.00	-29,247,667.00
06/30/2010	FIXED INCOME	EDGENET HOLDING CORPORATION	US PREFERRED STOCK	9,950,859.01	-5,361,175.99
06/30/2010	FIXED INCOME	EDGENET HOLDINGS CORP SER B	US PREFERRED STOCK	0.00	-18,000,000.00
06/30/2010	FIXED INCOME	EDGENET INC 2008-A SR TERM	BANKS & FINANCE	6,762,649.98	762,649.98
06/30/2010	FIXED INCOME	EDGENET INC 2008-B SR TERM	BANKS & FINANCE	18,363,559.03	2,066,489.59
06/30/2010	FIXED INCOME	EDGENET SENIOR TERM PROM NT	INDUSTRIALS	6,000,000.00	0.00
06/30/2010	FIXED INCOME	EDGENET SUBORDINATED DEBT	BANKS & FINANCE	187,729.18	0.00
06/30/2010	FIXED INCOME	EDGETNET HLDGS CORP STOCK PUR	US PREFERRED STOCK	0.00	0.00
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY	UTILITIES	710,594.17	-38,325.00
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY SR NT	UTILITIES	118,295.42	0.00
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY SR NT	UTILITIES	5,632,588.90	-3,591,371.65
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY SR NT	UTILITIES	377,789.26	0.00
06/30/2010	FIXED INCOME	EDISON MISSION ENERGY SR NT	UTILITIES	6,582,916.67	-183,750.00
06/30/2010	FIXED INCOME	EDISON SCHOOLS INC SENIOR	BANKS & FINANCE	55,000,000.00	0.00
06/30/2010	FIXED INCOME	EDUCAP INC 04-1 CL A-3	STUDENT	31,860.85	0.00
06/30/2010	FIXED INCOME	EDUCATION FDG CAP TR 04-1 A2	STUDENT	4,821,347.48	21,990.28
06/30/2010	FIXED INCOME	EDUCATION MANAGEMENT LLC / EDU	INDUSTRIALS	2,260,781.25	35,625.00
06/30/2010	FIXED INCOME	EGYPT (ARAB REPUBLIC OF)	SOVEREIGN DEBT	9,674.49	0.00
06/30/2010	FIXED INCOME	EI DU PONT DE NEMOUR & C	INDUSTRIALS	9,099.24	0.00
06/30/2010	FIXED INCOME	EI DU PONT DE NEMOUR & C	INDUSTRIALS	16,482.75	0.00
06/30/2010	FIXED INCOME	EI DU PONT DE NEMOURS & CO	INDUSTRIALS	5,743.52	0.00
06/30/2010	FIXED INCOME	EI DU PONT DE NEMOURS & CO	INDUSTRIALS	166,505.30	12,777.38
06/30/2010	FIXED INCOME	EKSPORTFINANA A S USD GBL NT	YANKEE BONDS - CORPS	11,246,213.44	1,596,139.44
06/30/2010	FIXED INCOME	EKSPORTFINANA A S USD GBL NT	YANKEE BONDS - CORPS	5,937.75	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	EKSPORTFINANS A S A MEDIUM	YANKEE BONDS - CORPS	11,893.09	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANS A S A MEDIUM	YANKEE BONDS - CORPS	5,495.20	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANS A S A MEDIUM	YANKEE BONDS - CORPS	2,470,939.08	455,370.22
06/30/2010	FIXED INCOME	EKSPORTFINANS A S A MTN	YANKEE BONDS - CORPS	11,182.76	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANS A/S	YANKEE BONDS - CORPS	16,048.91	0.00
06/30/2010	FIXED INCOME	EKSPORTFINANS A/S	YANKEE BONDS - CORPS	18,274,358.66	616,562.33
06/30/2010	FIXED INCOME	EL PASO CORP	INDUSTRIALS	235,145.09	0.00
06/30/2010	FIXED INCOME	EL PASO CORP SR DEB	UTILITIES	8,701.29	0.00
06/30/2010	FIXED INCOME	EL PASO CORP SR NT	UTILITIES	351,248.79	0.00
06/30/2010	FIXED INCOME	EL PASO CORP SR NT	UTILITIES	347,798.17	0.00
06/30/2010	FIXED INCOME	EL PASO CORP SR NT	UTILITIES	2,017,483.33	5,400.00
06/30/2010	FIXED INCOME	EL PASO CORP SR NT	UTILITIES	4,014,861.47	128,642.81
06/30/2010	FIXED INCOME	EL PASO ELEC CO SR NT	UTILITIES	2,625.92	0.00
06/30/2010	FIXED INCOME	EL PASO ENERGY MTN #TR 00004	INDUSTRIALS	10,175,835.75	87,836.84
06/30/2010	FIXED INCOME	EL PASO ENERGY MTN #TR 00005	UTILITIES	193,809.35	0.00
06/30/2010	FIXED INCOME	EL PASO NAT GAS CO NT	UTILITIES	31,986.12	8,054.35
06/30/2010	FIXED INCOME	EL PASO NAT GAS CO SR NT	INDUSTRIALS	5,412.44	0.00
06/30/2010	FIXED INCOME	EL PASO NAT GAS ENERGY CORP	UTILITIES	6,494.18	0.00
06/30/2010	FIXED INCOME	EL PASO NAT GAS SR NT	INDUSTRIALS	1,404,377.93	-27,971.58
06/30/2010	FIXED INCOME	EL PASO NATURAL GAS DEB	UTILITIES	490,605.08	44,121.75
06/30/2010	FIXED INCOME	EL PASO PIPELINE PART OP	INDUSTRIALS	3,450,587.10	70,955.50
06/30/2010	FIXED INCOME	EL POLLO LOCO INC	INDUSTRIALS	4,820,589.08	91,000.00
06/30/2010	FIXED INCOME	EL SALVADOR (REP OF REGS	SOVEREIGN DEBT	1,236,011.56	162,987.50
06/30/2010	FIXED INCOME	EL SALVADOR (REPUBLIC OF) REGS	SOVEREIGN DEBT	1,286,714.00	123,418.75
06/30/2010	FIXED INCOME	ELAN FIN PLC / ELAN FIN CORP	YANKEE BONDS - CORPS	4,529,382.81	149,318.31
06/30/2010	FIXED INCOME	ELAN FIN PLC ELAN FIN CORP	INDUSTRIALS	3,825,955.94	235,212.50
06/30/2010	FIXED INCOME	ELECTRONIC DATA SYS CORP NEW	INDUSTRIALS	17,913.08	0.00
06/30/2010	FIXED INCOME	ELECTRONIC DATA SYS CORP NT	INDUSTRIALS	2,409.51	0.00
06/30/2010	FIXED INCOME	ELI LILLY & CO	INDUSTRIALS	5,554,777.95	235,441.69
06/30/2010	FIXED INCOME	ELI LILLY DEBS	INDUSTRIALS	3,147.68	0.00
06/30/2010	FIXED INCOME	ELWOOD ENERGY LLC SR SECD BD	UTILITIES	1,056,076.60	131,344.05
06/30/2010	FIXED INCOME	EMBARQ CORP	INDUSTRIALS	13,574.13	0.00
06/30/2010	FIXED INCOME	EMBARQ CORP NT	UTILITIES	5,533.83	0.00
06/30/2010	FIXED INCOME	EMBOTELLA ANDINA PRF 'R'NPV	CHILE	1,599,551.80	0.00
06/30/2010	FIXED INCOME	EMBOTELLA ANDINA PRF'A'NPV	CHILE	1,046,802.49	0.00
06/30/2010	FIXED INCOME	EMBRAER OVERSEAS LTD	YANKEE BONDS - CORPS	10,723.36	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	5,596.40	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	5,829.18	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	5,976.52	0.00
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	11,951.88	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	1,126,591.26	120,109.59
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	20,791,196.70	2,638,496.70
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	2,309,907.12	308,892.68
06/30/2010	FIXED INCOME	EMERSON ELEC CO NT	INDUSTRIALS	7,416,480.65	933,397.26
06/30/2010	FIXED INCOME	EMERSON ELECTRIC CO	INDUSTRIALS	5,887.85	0.00
06/30/2010	FIXED INCOME	EMERSON ELECTRIC CO NT	INDUSTRIALS	2,860.55	0.00
06/30/2010	FIXED INCOME	EMORY UNIV TAXABLE BD SER 09A	BANKS & FINANCE	5,951.78	0.00
06/30/2010	FIXED INCOME	ENBRIDGE ENERGY PARTNERS	INDUSTRIALS	3,896,957.20	101,403.60
06/30/2010	FIXED INCOME	ENBRIDGE ENERGY PARTNERS L P	INDUSTRIALS	4,239,640.65	390,125.24
06/30/2010	FIXED INCOME	ENBRIDGE ENERGY PARTNERS L P	INDUSTRIALS	4,341.43	0.00
06/30/2010	FIXED INCOME	ENBRIDGE ENERGY PARTNERS LP	YANKEE BONDS - CORPS	13,814.34	0.00
06/30/2010	FIXED INCOME	ENBRIDGE INC SR NT	YANKEE BONDS - CORPS	11,707.65	0.00
06/30/2010	FIXED INCOME	ENBRIDGE INC SR NT	YANKEE BONDS - CORPS	2,808,744.52	304,650.08
06/30/2010	FIXED INCOME	ENCACA CORP NT	YANKEE BONDS - CORPS	5,827.27	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	5,975.83	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	4,610.95	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	11,223.90	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	5,545.74	0.00
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	759,224.80	51,705.56
06/30/2010	FIXED INCOME	ENCANA CORP NT	YANKEE BONDS - CORPS	1,148,550.27	130,482.49
06/30/2010	FIXED INCOME	ENCANA HLDGS FIN CORP NT	YANKEE BONDS - CORPS	8,806,614.52	831,634.68
06/30/2010	FIXED INCOME	ENCANA HLDGS FIN CORP NT	YANKEE BONDS - CORPS	6,956.79	0.00
06/30/2010	FIXED INCOME	ENCORE ACQUISITION CO	INDUSTRIALS	2,743,375.00	-63,562.50
06/30/2010	FIXED INCOME	ENDURANCE SPECIALTY HLDGS LTD	BANKS & FINANCE	2,373.65	0.00
06/30/2010	FIXED INCOME	ENERGY EAST CORP NT	INDUSTRIALS	11,136.87	0.00
06/30/2010	FIXED INCOME	ENERGY EAST CORP NT	UTILITIES	3,469.65	0.00
06/30/2010	FIXED INCOME	ENERGY EAST CORP NT	INDUSTRIALS	645,718.26	-33,462.54
06/30/2010	FIXED INCOME	ENERGY FUTURE HLDGS CORP SR NT	UTILITIES	3,811,673.14	-511,652.80
06/30/2010	FIXED INCOME	ENERGY FUTURE HOLDINGS CORP	UTILITIES	24,166,925.29	-7,185,337.69
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARNTERS L P	INDUSTRIALS	1,191,295.68	172,335.68
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARNTERS L P	INDUSTRIALS	6,163.98	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	5,390.64	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	11,282.11	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	3,745,941.14	636,721.78
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	INDUSTRIALS	9,152,495.96	260,008.53
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS L P	UTILITIES	3,527,804.93	237,852.93
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS LP SR	INDUSTRIALS	3,205,235.20	227,798.34
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS LP SR	INDUSTRIALS	2,047.59	0.00
06/30/2010	FIXED INCOME	ENERGY TRANSFER PARTNERS LP SR	INDUSTRIALS	11,243.70	0.00
06/30/2010	FIXED INCOME	ENERGY XXI GULF COAST IN	INDUSTRIALS	2,191,386.90	-45,813.88

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ENERSIS S A NT	UTILITIES	11,958.84	0.00
06/30/2010	FIXED INCOME	ENERGY GULF STATES LA	UTILITIES	3,474.93	0.00
06/30/2010	FIXED INCOME	ENERGY LA LLC 1ST MTG BD	UTILITIES	5,928.86	0.00
06/30/2010	FIXED INCOME	ENERGY LOUISIANA LLC	UTILITIES	2,288.42	0.00
06/30/2010	FIXED INCOME	ENERGY TEX INC MTG BD	UTILITIES	6,184.11	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS INC L P SR NT	INDUSTRIALS	1,812.20	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LLC GTD	INDUSTRIALS	7,133.69	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LLC GTD	INDUSTRIALS	2,987,206.57	54,475.90
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LLC NT	INDUSTRIALS	6,798,091.26	215,553.26
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LLC NT	INDUSTRIALS	4,709.56	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LP GTD	INDUSTRIALS	453,227.60	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LP LP	INDUSTRIALS	4,855,298.86	554,306.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LP SR NT	INDUSTRIALS	6,372.40	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODS OPER LP SR NT	INDUSTRIALS	17,092.71	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	5,402.29	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	10,800.29	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	2,863.62	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	5,202.70	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	5,914.84	0.00
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	6,298,759.85	142,821.43
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	11,474,779.94	251,968.37
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	5,687,148.41	660,214.94
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	2,326,637.90	8,867.52
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPER	INDUSTRIALS	6,706,033.36	217,312.73
06/30/2010	FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	INDUSTRIALS	5,783.33	0.00
06/30/2010	FIXED INCOME	EOG RES INC SR NT	INDUSTRIALS	11,936.50	0.00
06/30/2010	FIXED INCOME	EOG RESOURCES INC	INDUSTRIALS	10,003.49	0.00
06/30/2010	FIXED INCOME	EOG RESOURCES INC	INDUSTRIALS	2,043,853.54	41,234.10
06/30/2010	FIXED INCOME	EQT CORP	UTILITIES	8,027.12	0.00
06/30/2010	FIXED INCOME	EQUIFAX INC SR NT	BANKS & FINANCE	3,351.19	0.00
06/30/2010	FIXED INCOME	EQUINIX INC	INDUSTRIALS	2,203,177.08	47,250.00
06/30/2010	FIXED INCOME	EQUITABLE COMPANIES INC BNDS	BANKS & FINANCE	2,559.99	0.00
06/30/2010	FIXED INCOME	EQUITABLE RES INC SR NT	UTILITIES	5,785.06	0.00
06/30/2010	FIXED INCOME	EQUITY ONE INC	BANKS & FINANCE	5,423.86	0.00
06/30/2010	FIXED INCOME	EQUITY RESIDENTIAL NT	INDUSTRIALS	5,480.41	0.00
06/30/2010	FIXED INCOME	ERP OPER LTD PARTNERSHIP NT	BANKS & FINANCE	5,676.99	0.00
06/30/2010	FIXED INCOME	ERP OPER LTD PARTNERSHIP SR NT	BANKS & FINANCE	5,640.88	0.00
06/30/2010	FIXED INCOME	ESI TRACTEBEL ACQUISITION CORP	INDUSTRIALS	659,173.62	19,584.50
06/30/2010	FIXED INCOME	ESTEE LAUDER COS INC SR NT	INDUSTRIALS	7,587,991.77	725,169.90
06/30/2010	FIXED INCOME	ESTEE LAUDER COS INC SR NT	INDUSTRIALS	2,597.02	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	ETI 2009--A A2	OTHER	560.44	0.00
06/30/2010	FIXED INCOME	ETI 2009-A A1	OTHER	536.01	0.00
06/30/2010	FIXED INCOME	ETI 2009-A A3	OTHER	614.89	0.00
06/30/2010	FIXED INCOME	EURO-BOBL FUTURE (EUX)	EURO	438,146.73	438,146.73
06/30/2010	FIXED INCOME	EURO-BUND FUTURE (EUX)	EURO	-563.45	-563.45
06/30/2010	FIXED INCOME	EUROPEAN BANK FOR RECON & DEV	SUPRANATIONALS	23,191.86	0.00
06/30/2010	FIXED INCOME	EUROPEAN BANK FOR RECONSTRUCTI	SUPRANATIONALS	10,399.69	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	28,255.42	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	26,916.00	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	21,638.79	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	23,473.15	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	5,084,635.94	61,429.00
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	3,136,554.75	141,433.50
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	4,021,403.33	234,326.25
06/30/2010	FIXED INCOME	EUROPEAN INVESTMENT BANK	SUPRANATIONALS	5,558,790.42	67,980.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK BD	SUPRANATIONALS	32,712.34	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	49,826.66	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	32,180.49	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	42,928.76	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	54,442.60	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL BD	SUPRANATIONALS	9,420,524.70	368,264.70
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	6,128,088.33	48,120.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	5,096,529.17	42,600.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	21,667.65	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	23,609.51	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	8,053.54	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK GLOBAL NT	SUPRANATIONALS	5,764.03	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	34,292.12	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	23,588.54	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	23,806.52	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	44,438.14	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	12,714.81	0.00
06/30/2010	FIXED INCOME	EUROPEAN INVT BK NT	SUPRANATIONALS	4,173,971.73	178,318.40
06/30/2010	FIXED INCOME	EUROPEAN INVT BK 3 YR GLOBAL	SUPRANATIONALS	63,582.78	0.00
06/30/2010	FIXED INCOME	EVEREST REINS HDLGS INC	BANKS & FINANCE	5,372.93	0.00
06/30/2010	FIXED INCOME	EVRAZ GROUP SA REGS	YANKEE BONDS - CORPS	284,305.19	140.00
06/30/2010	FIXED INCOME	EXCO RES INC SR NT	UTILITIES	2,061,861.11	-42,665.00
06/30/2010	FIXED INCOME	EXELON CORP SR NT	INDUSTRIALS	5,562.12	0.00
06/30/2010	FIXED INCOME	EXELON CORP SR NT	UTILITIES	3,615.35	0.00
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC	UTILITIES	8,470.74	0.00

## Total Consol

As of Date	Segment	Security Description	Industry/Sub-Industry	Accrued Market Value	Unrealized Gain/Loss
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC	UTILITIES	3,865,844.61	209,455.33
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC	UTILITIES	5,057,052.43	239,399.18
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC SR NT	UTILITIES	2,271,534.52	245,414.52
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC SR NT	UTILITIES	11,753.33	0.00
06/30/2010	FIXED INCOME	EXELON GENERATION CO LLC SR NT	UTILITIES	9,190.72	0.00
06/30/2010	FIXED INCOME	EXPORT DEV CDA	YANKEE BONDS - CORPS	21,364.48	0.00
06/30/2010	FIXED INCOME	EXPORT DEV CDA USD BD	SOVEREIGN DEBT	11,023.44	0.00
06/30/2010	FIXED INCOME	EXPORT DEV CDA USD BD	YANKEE BONDS - CORPS	11,240.99	0.00
06/30/2010	FIXED INCOME	EXPORT DEV CDA USD BD	YANKEE BONDS - CORPS	3,801,907.20	291,582.20
06/30/2010	FIXED INCOME	EXPORT DEVELOPMENT CANADA	SOVEREIGN DEBT	5,490.18	0.00
06/30/2010	FIXED INCOME	EXPORT IMPORT BK KOREA NT	SOVEREIGN DEBT	12,249.64	0.00
06/30/2010	FIXED INCOME	EXPORT IMPORT BK KOREA NT	YANKEE BONDS - CORPS	5,535.07	0.00
06/30/2010	FIXED INCOME	EXPORT IMPORT BK KOREA NT	YANKEE BONDS - CORPS	11,107.50	0.00
06/30/2010	FIXED INCOME	EXPORT IMPORT BK KOREA NT	YANKEE BONDS - CORPS	19,255,464.28	1,068,344.28
06/30/2010	FIXED INCOME	EXPORT-IMPORT BK KOREA	SOVEREIGN DEBT	10,275,634.04	200,800.70
06/30/2010	FIXED INCOME	EXPORT-IMPORT BK KOREA	YANKEE BONDS - CORPS	1,114,589.44	93,239.16
06/30/2010	FIXED INCOME	EXPORT-IMPORT BK KOREA	YANKEE BONDS - CORPS	251,459.90	3,316.22
06/30/2010	FIXED INCOME	EXPORT-IMPORT BK KOREA	YANKEE BONDS - CORPS	17,303.78	0.00
06/30/2010	FIXED INCOME	EXPRESS SCRIPTS INC	INDUSTRIALS	6,357.03	0.00
06/30/2010	FIXED INCOME	EXPRESS SCRIPTS INC	INDUSTRIALS	11,645.01	0.00
06/30/2010	FIXED INCOME	EXPRESS SCRIPTS INC	INDUSTRIALS	2,813,250.32	316,955.88
06/30/2010	FIXED INCOME	FAIRFAX FINL HLDGS LTD NT	YANKEE BONDS - CORPS	2,297,735.21	598,162.50
06/30/2010	FIXED INCOME	FAIRFAX FINL HLDGS LTD NT	YANKEE BONDS - CORPS	2,604,590.29	1,127,690.00
06/30/2010	FIXED INCOME	FANNIE MAE	AGENCIES & OTHER GOVT OBL	3,836,139.18	328,328.35
06/30/2010	FIXED INCOME	FANNIE MAE	AGENCIES & OTHER GOVT OBL	94,262.10	0.00
06/30/2010	FIXED INCOME	FED REPUBLIC OF BRAZIL	SOVEREIGN DEBT	9,332.64	0.00
06/30/2010	FIXED INCOME	FED REPUBLIC OF BRAZIL	SOVEREIGN DEBT	13,688,915.63	200,745.00
06/30/2010	FIXED INCOME	FED REPUBLIC OF BRAZIL	SOVEREIGN DEBT	2,812,432.41	30,709.00
06/30/2010	FIXED INCOME	FEDERAL EXPRESS 98-1 CTF 1A	INDUSTRIALS	2,593.30	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	58,960.30	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	10,053,229.67	82,138.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	50,009,992.25	18,800.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	99,939,958.33	-60,000.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	35,006,994.58	13,160.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS BD	AGENCIES & OTHER GOVT OBL	49,969,979.17	-30,000.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS SYSTEM	AGENCIES & OTHER GOVT OBL	14,810.76	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BK CONS SYSTEM	AGENCIES & OTHER GOVT OBL	29,311.48	0.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BKS CONS BD	AGENCIES & OTHER GOVT OBL	4,184,561.67	120,400.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BKS CONS SYS	AGENCIES & OTHER GOVT OBL	17,864,960.00	1,738,560.00
06/30/2010	FIXED INCOME	FEDERAL FARM CR BKS CONS SYS	AGENCIES & OTHER GOVT OBL	3,819,376.40	301,491.40