

United Continental Holdings, Inc.

Form 11-K

June 22, 2012

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**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

**FORM 11-K**

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

For the fiscal year ended December 31, 2011

OR

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

For the transition period from \_\_\_\_\_ to \_\_\_\_\_

Commission file number: 001-06033

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

**United Airlines Pilot Directed Account Plan**

**Benefits Administration - WHQHR**

**United Air Lines, Inc.**

**P.O. Box 66100**

**Chicago, IL 60666**

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

**United Continental Holdings, Inc.**

**77 W. Wacker Drive**

**Chicago, Illinois 60601**

**(312) 997-8000**

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

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

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**REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM**

To the Trustees and Participants of the

United Airlines Pilot Directed Account Plan

We have audited the accompanying statements of net assets available for benefits of the United Airlines Pilot Directed Account Plan (the Plan ) as of December 31, 2011 and 2010, and the related statement of changes in net assets available for benefits for the year ended December 31, 2011. These financial statements are the responsibility of the Plan s management. Our responsibility is to express an opinion on these financial statements based on our audits.

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

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2011 and 2010, and the changes in net assets available for benefits for the year ended December 31, 2011, in conformity with accounting principles generally accepted in the United States of America.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The accompanying supplemental schedules of (1) assets (acquired and disposed of within the plan year) for the year ended December 31, 2011 and (2) assets (held at end of year) as of December 31, 2011 are presented for the purpose of additional analysis and are not a required part of the basic financial statements, but are supplementary information required by the Department of Labor s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. These supplemental schedules are the responsibility of the Plan s management. The supplemental schedules have been subjected to the auditing procedures applied in our audits of the basic financial statements and, in our opinion, are fairly stated in all material respects when considered in relation to the basic financial statements taken as a whole.

/s/ Washington, Pittman & McKeever, LLC

Chicago, Illinois

June 22, 2012

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**UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN**

**STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS**

**AS OF DECEMBER 31, 2011 AND 2010**

**(In millions)**

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

See notes to financial statements.

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**UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN**

**STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS**

**AS OF DECEMBER 31, 2011**

**(In millions)**

**Additions:**

Contributions:

|                           |        |
|---------------------------|--------|
| Employer contributions    | \$ 122 |
| Participant contributions | 44     |

|                     |     |
|---------------------|-----|
| Total contributions | 166 |
|---------------------|-----|

Investment income:

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

|                     |      |
|---------------------|------|
| Net investment loss | (75) |
|---------------------|------|

|                 |    |
|-----------------|----|
| Total additions | 91 |
|-----------------|----|

**Deductions:**

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

|                  |       |
|------------------|-------|
| Total deductions | (100) |
|------------------|-------|

|                        |     |
|------------------------|-----|
| Decrease in Net Assets | (9) |
|------------------------|-----|

Net Assets Available for Benefits:

|                   |       |
|-------------------|-------|
| Beginning of year | 3,249 |
|-------------------|-------|

|             |          |
|-------------|----------|
| End of year | \$ 3,240 |
|-------------|----------|

See notes to financial statements.

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**UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN**

**NOTES TO FINANCIAL STATEMENTS**

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

**1. DESCRIPTION OF PLAN**

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

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

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

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

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

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

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

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

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

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

Money Market Fund

Short-Term Bond Fund

Stable Value Fund

Diversified Bond Fund

Value Equity Fund



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Growth Equity Fund

Small Cap Equity Fund

International Equity Fund

S&P 500 Index Fund

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

Individual Brokerage Account (IBA) Subject to a number of conditions and restrictions, this option allows participants to select from a wide range of investments, including United Continental Holdings, Inc. ( UCHI ) common stock, which are made available through the Charles Schwab and Co., Inc. individual brokerage account network.

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

**Participant Loans.** Active employees receiving regular pay from the Company may borrow from their Plan accounts. A loan may not exceed \$50,000 minus active employees' highest outstanding loan balance over the last 12 months or one-half of their Plan account balance, whichever is less. The minimum that may be borrowed is \$1,000. Loans will be funded by a pro rata transfer from the assets of the account invested in the investment funds (excluding Individual Brokerage Account). The loan is secured by the participant's account balance, and is generally repaid through payroll deductions on an after-tax basis for the term of the loan, which is a maximum of 60 months. The term of the loan may be extended to a period up to 15 years if the loan is used to acquire a principal residence. Loans are subject to an annual interest rate at one percent above the prime rate listed in the Wall Street Journal on the business day preceding the effective date of the participant request (interest rates ranged from 4.25% to 10.5% at December 31, 2011). Participants may only have one loan outstanding at any time. An administrative fee of \$90 is charged to each participant taking a loan and is automatically deducted from the participant's account and added to the loan amount. Effective July 1, 2011, the administrative fee will be: (a) \$50, or (b) such other amount as the Company and the Association mutually determine, effective as of the date (which may not be retroactive) specified in communications to the participants. No fee will be charged unless a loan is actually made.

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

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

Distributions of accounts due to the death of a participant may be taken by the participant's beneficiaries in any one, or any combination of forms, and in any proportions, as are made available to participant upon retirement or termination of employment. The participant's surviving spouse, if any, is automatically the beneficiary of at least half of the account. The surviving spouse may elect to defer distribution until the participant would have attained age 70 1/2 or may elect an earlier distribution. Any designated beneficiary who is not the participant's surviving spouse may elect a direct trustee-to-trustee transfer of eligible distributions.

In-service withdrawals for participants who are actively employed or are absent due to reasons of illness, or approved leave of absence that maintain an employer-employee relationship with United are permitted as follows:

Discretionary withdrawals of after-tax contributions and earnings

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

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

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### **2. SIGNIFICANT ACCOUNTING POLICIES**

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

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

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

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

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

**Investment Valuation and Income Recognition.** The Plan's investments are reported at fair value (See Note 8 Fair Value Measurements ). The fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (the exit price). The pending trade receivables (payables) are recorded net of related (payables) receivables and represent net amounts due from (to) investment managers arising from security trading activities settled subsequent to year-end. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

**Net Appreciation in Value of Investments.** Net appreciation in value of investments includes realized and unrealized gains and losses. Realized and unrealized gains and losses are calculated as the difference between fair value at January 1, or date of purchase if subsequent to January 1, and fair value at date of sale or the current year-end.

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

**Benefit Payments.** Benefit payments to participants are recorded upon distribution. Amounts relating to participants who have elected to withdraw from the Plan but have not yet been paid were \$1,490,265 and \$632,289 at December 31, 2011 and 2010, respectively.

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

### **3. INVESTMENTS**

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

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

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

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

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

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

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

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### **4. DERIVATIVE FINANCIAL INSTRUMENTS**

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

### **5. EXEMPT PARTY-IN-INTEREST TRANSACTIONS**

The Plan holds investments managed by Russell. Russell is the trustee as defined by the Plan, and, therefore, these transactions qualify as party-in-interest transactions. Total fees and commissions paid by the Plan to Russell for plan year 2011 totaled \$12,354,356.

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

### **6. PLAN TERMINATION**

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

### **7. FEDERAL INCOME TAX STATUS**

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

### **8. FAIR VALUE MEASUREMENT**

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

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

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

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

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

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

Valuation of investment contracts is described in Note 9.

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

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

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

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



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

**Table of Contents****Level 3 Gains and Losses**

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

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

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

|  |    |    |    |    |    |    |
|--|----|----|----|----|----|----|
|  | \$ | \$ | \$ | \$ | \$ | \$ |
|--|----|----|----|----|----|----|

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

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

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

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

**9. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS**

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

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

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



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

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

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

material amendments to the Fund's structure or administration;

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

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

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

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

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

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

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

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

## **10. RECONCILIATION TO FORM 5500**

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

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financial statements to the Form 5500 (in millions):

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

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

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

**11. PLAN AMENDMENTS**

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

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

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

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

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



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

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

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

**Table of Contents****UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN****FORM 5500, SCHEDULE H, PART IV, LINE 4i****SCHEDULE OF ASSETS (HELD AT END OF YEAR)****AS OF DECEMBER 31, 2011**

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

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

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

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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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|---|----------------------------|--------------------------|
| DIAGEO PLC SPONSORED ADR NEW  | 78,371.00                  | 92,577.78                |
| DIAGEO PLC SPONSORED ADR NEW  | 130,929.96                 | 153,195.45               |
| DIAGEO PLC SPONSORED ADR NEW  | 420,784.42                 | 539,381.40               |
| DIAGEO PLC SPONSORED ADR NEW  | 1,208,937.60               | 1,373,805.30             |
| DIAMANT ART CORP COM  | 9,155.60                   | 80.00                    |
| DIAMOND FOODS INC COM   | 38,018.94                  | 39,208.05                |
| DIAMOND OFFSHORE DRILLING INC COM   | 51,773.91                  | 42,795.16                |
| DIAMOND OFFSHORE DRILLING INC COM   | 96,753.35                  | 79,961.22                |
| DIAMONDROCK HOSPITALITY CO COM STK  | 488,102.22                 | 634,880.76               |
| DIANA CONTAINERSHIPS INC COM STK  | 2,468.10                   | 1,031.70                 |
| DIANA SHIPPING INC COM STK  | 63,159.14                  | 37,049.99                |
| DIANA SHIPPING INC COM STK  | 725,098.03                 | 438,567.36               |
| DICE HLDGS INC COM STK  | 2,791.95                   | 1,658.00                 |
| DICKS SPORTING GOODS INC OC-COM   | 286,182.52                 | 280,288.00               |
| DICKS SPORTING GOODS INC OC-COM   | 4,058.55                   | 3,688.00                 |
| DICKS SPORTING GOODS INC OC-COM   | 511,260.64                 | 602,729.84               |
| DIEBOLD INC COM   | 6,054.64                   | 5,051.76                 |
| DIEBOLD INC COM   | 259,164.53                 | 240,560.00               |
| DIG US 01/21/12 C45   | (514.25)                   | (725.00)                 |
| DIGERATI TECHNOLOGIES INC COM   | 11.55                      | 5.86                     |
| DIGI INTL INC COM   | 10,314.73                  | 7,923.60                 |
| DIGI INTL INC COM   | 15,588.90                  | 16,740.00                |
| DIGITAL GENERATION INC COM  | 14,083.84                  | 5,483.20                 |
| DIGITAL GENERATION INC COM  | 864,550.89                 | 507,792.00               |
| DIGITAL RIV INC COM   | 8,074.40                   | 7,960.60                 |
| DIGITAL RLTY TR INC COM   | 5,964.70                   | 6,667.00                 |
| DILLARDS INC CL A COM   | 14,555.35                  | 12,535.97                |
| DIME BANCORP INC NEW LITIGATION TRACKINGWT EXP                                | 3,135.93                   | 15,976.00                |
| DINEEQUITY INC COM STK  | 3,939.99                   | 4,221.00                 |
| DINEEQUITY INC COM STK  | 1,043,033.73               | 1,042,587.00             |
| DIRECTV COM CL A COM CL A   | 145,845.79                 | 143,246.00               |
| DIRECTV COM CL A COM CL A   | 432,239.86                 | 657,520.52               |
| DISCOVER BANK DTD 11-18-2009 2.3 DUE 05-18-2012                               | 15,000.00                  | 15,099.45                |
| DISCOVER BK GREENWOOD DEL ACT/365 SEMI ANNU DTD 04-16-2008 4.1 10-16-2012     | 4,165.43                   | 4,109.36                 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-21-2007 5.1 03-21-2012               | 19,000.00                  | 19,182.78                |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 05-28-2008 4.85 05-28-2015              | 10,000.00                  | 10,966.80                |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 07-05-2007 5.45 07-05-2013              | 10,000.00                  | 10,675.80                |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 08-06-2008 4.75 08-06-2012              | 40,000.00                  | 40,998.40                |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 09/17/2008 ACT/365 9-17-08 5 09-17-2013 | 69,000.00                  | 73,558.14                |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 09/24/2008 ACT/365 5.15 09-24-2015      | 10,000.00                  | 11,123.70                |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.15 09-17-2015              | 95,000.00                  | 105,636.20               |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.2 09-17-2018               | 20,000.00                  | 23,034.00                |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 7/16/08 ACT/365 SEMI ANNU 5 7-16-13     | 50,000.00                  | 53,091.50                |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 9/24/08 ACT/365 SEMI-ANNU 5.2 24 SEP 18 | 10,000.00                  | 10,946.30                |
| DISCOVER BK GREENWOOD DEL DTD 05-21-2008 4.75 05-21-2015                      | 25,000.00                  | 27,332.25                |
| DISCOVER BK GREENWOOD DEL DTD 07-23-2008 4.75 07-23-2012                      | 20,831.37                  | 20,466.80                |
| DISCOVER BK GREENWOOD DEL DTD 12-03-2008 4.85 12-03-2013                      | 13,020.00                  | 12,825.12                |
| DISCOVER BK GREENWOOD DEL DTD 12-03-2008 5 12-03-2015                         | 2,000.00                   | 2,202.00                 |
| DISCOVER BK GREENWOOD DEL DTD 12-23-2009 2.85 12-23-2014                      | 12,282.75                  | 12,453.72                |
| DISCOVER BK GREENWOOD DEL DTD 06-25-2008 5 06-25-2013                         | 10,000.00                  | 10,588.10                |
| DISCOVER FINL SVCS COM STK  | 51,793.94                  | 60,825.71                |
| DISCOVER FINL SVCS COM STK  | 364,426.46                 | 379,200.00               |
| DISCOVER FINL SVCS COM STK  | 132,933.81                 | 288,192.00               |
| DISCOVERY COMMUNICATIONS INC NEW COM SERA STK                                 | 181,730.93                 | 235,741.38               |





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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



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



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





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



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| <b>Identity of Issue/Description of Investment (b)</b>               | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| INCYTE CORP COM  | 7,167.72                   | 7,505.00                 |
| INCYTE CORP COM  | 213,997.99                 | 188,975.90               |
| INDIGO-ENERGY INC COM  | 729,685.69                 | 21,705.80                |
| INDITEX EURO.15  | 470,843.14                 | 585,189.64               |
| INDUSTRIAL & COMMERCIAL BK OF CHINA H CNY1                           | 8,562.90                   | 8,310.40                 |
| INDUSTRIAS PENOLES S A B DE C V                                      | 32,060.43                  | 32,468.84                |
| INDUSTRY CALIF SALES TAX REV TAXABLE 6.6 TAXABLE DUE 01-01-2019      | 5,364.20                   | 5,470.85                 |
| INDYMAC BANCORP INC COM  | 1,758.65                   |                          |
| INFINEON TECHNOLOG ORD NPV (REGD)                                    | 338,643.31                 | 266,715.34               |
| INFINEON TECHNOLOG ORD NPV (REGD)                                    | 341,650.76                 | 318,324.07               |
| INFINERA CORP COM STK USD0.001                                       | 183,310.75                 | 150,387.16               |
| INFORMATICA CORP COM   | 13,640.64                  | 12,186.90                |
| INFORMATICA CORP COM   | 284,106.90                 | 300,979.50               |
| INFOSONICS CORP COM  | 4,988.38                   | 310.00                   |
| INFOSYS LIMITED ADR  | 5,392.75                   | 3,956.26                 |
| INFOSYS LIMITED ADR  | 203,506.78                 | 283,103.80               |
| INFRA X SYS INC COM NEW COM NEW                                      | 0.10                       | 0.05                     |
| ING GLOBAL ADVANTAGE & PREM OPPORTUNITY                              | 41.49                      | 25.95                    |
| ING GROEP N V PERP HYBRID CAP SECS                                   | 17,288.95                  | 16,740.00                |
| ING GROEP N V PERP HYBRID CAP SECS PFD STK                           | 60,956.62                  | 55,290.00                |
| ING GROEP N V PERPETUAL DEBT SECS 7.20%                              | 9,325.00                   | 9,350.00                 |
| ING GROEP N V PERPETUAL HYBRID CAP SECS                              | 37,700.37                  | 36,481.50                |
| ING GROEP NV CVA EURO.24   | 1,132,173.93               | 789,422.22               |
| ING GROEP NV CVA EURO.24   | 867,781.77                 | 640,101.24               |
| INGERSOLL-RAND PLC COM STK   | 281,787.40                 | 208,719.50               |
| INGERSOLL-RAND PLC COM STK   | 78,922.88                  | 65,654.45                |
| INGERSOLL-RAND PLC COM STK   | 695,349.10                 | 632,252.50               |
| INLAND BK & TR LAKE ZURICH ILL CTF DEP DTD 03-24-2009 3.1 09-24-2013 | 25,000.00                  | 25,866.00                |
| INLAND REAL ESTATE CORP COM NEW STK                                  | 61,839.10                  | 52,509.00                |
| INLAND REAL ESTATE CORP COM NEW STK                                  | 7,255.48                   | 5,712.77                 |
| INMARSAT ORD EURO.0005   | 150,901.08                 | 84,926.59                |
| INNODATA ISOGEN INC COM NEW  | 244,809.14                 | 244,280.00               |
| INNOFONE COM INC COM PAR \$.001 COM PAR \$.001                       | 7,979.85                   | 27.50                    |
| INNOPHOS HLDGS INC COM STK   | 2,112.84                   | 2,292.90                 |
| INNOSPEC INC COM STK   | 19,814.61                  | 20,631.45                |
| INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054             | 11,717.30                  | 1,806.00                 |
| INNOVEX INC COM  | 7,185.19                   | 10.89                    |
| INOLIFE TECHNOLOGIES INC COM   | 123.86                     | 2.00                     |
| INOVIO PHARMACEUTICAL INC  | 12,156.74                  | 6,420.00                 |
| INPEX CORPORATION NPV  | 119,572.95                 | 113,422.66               |
| INPEX CORPORATION NPV  | 917,155.40                 | 674,234.67               |
| INROB TECH LTD COM   | 263.98                     | 0.30                     |
| INSIGHT ENTERPRISES INC COM  | 17,623.30                  | 16,819.00                |
| INSIGHT ENTERPRISES INC COM  | 129,365.84                 | 126,907.00               |
| INSIGHT ENTERPRISES INC COM  | 97,075.80                  | 82,566.00                |
| INSITE VISION INC COM  | 154,576.65                 | 42,159.60                |
| INSPERITY INC COM  | 6,326.95                   | 6,337.50                 |
| INSPERITY INC COM  | 341,050.60                 | 240,825.00               |
| INSPIRATION MNG CORP COM   | 19,165.44                  | 510.00                   |
| INSTEEL INDS INC COM   | 6,439.95                   | 7,693.00                 |
| INSTL CTF DEP DTD 09-18-2008 4.7 09-18-2012                          | 95,000.00                  | 97,152.70                |
| INSULET CORP COM STK   | 10,435.27                  | 9,415.00                 |
| INTC 130119C00027000   | (193.55)                   | (270.00)                 |
| INTC US 01/21/12 C24   | (285.50)                   | (780.00)                 |



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|--|----------------------------|--------------------------|
| INTC US 01/21/12 C25                                   | (529.22)                   | (297.00)                 |
| INTC US 02/18/12 C25                                   | (445.46)                   | (580.00)                 |
| INTEGRA GOLD CORP COM                                  | 2,547.47                   | 3,035.20                 |
| INTEGRA LIFESCIENCES HLDG CORP COM DESP                | 2,123.42                   | 1,541.50                 |
| INTEGRATED DEVICE TECHNOLOGY INC COM                   | 13,995.52                  | 10,374.00                |
| INTEGRATED DEVICE TECHNOLOGY INC COM                   | 221,106.41                 | 177,996.00               |
| INTEGRATED DEVICE TECHNOLOGY INC COM                   | 368,554.76                 | 323,232.00               |
| INTEGRYS ENERGY GROUP INC COM STK                      | 64,880.90                  | 100,843.68               |
| INTEGRYS ENERGY GROUP INC COM STK                      | 80,565.41                  | 89,451.18                |
| INTEL CORP COM   | 1,947,214.22               | 2,227,448.26             |
| INTEL CORP COM   | 243,424.91                 | 303,246.25               |
| INTEL CORP COM   | 1,634,825.24               | 2,695,193.50             |
| INTELAKARE MARKETING INC COM                           | 0.00                       | 2.00                     |
| INTELSAT JACKSON 9.5% DUE 06-15-2016                   | 52,400.00                  | 57,475.00                |
| INTERACTIVE BROKERS GROUP INC CL COM                   | 23,439.00                  | 23,398.20                |
| INTERACTIVE BROKERS GROUP INC CL COM                   | 260,274.45                 | 256,968.00               |
| INTERACTIVE BROKERS GROUP INC CL COM                   | 330,655.52                 | 309,258.00               |
| INTERACTIVE INTELLIGENCE GROUP INC COM COM             | 2,772.44                   | 1,719.00                 |
| INTER-CITIC MINERALS INC FORMERLY INTER COM STK        | 12,169.29                  | 6,279.50                 |
| INTERCONTINENTALEXCHANGE INC COM                       | 25,677.53                  | 25,918.25                |
| INTERCONTINENTALEXCHANGE INC COM                       | 222,607.56                 | 185,647.00               |
| INTERCONTINENTALEXCHANGE INC COM                       | 900,034.82                 | 1,223,582.50             |
| INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM   | 167,954.94                 | 138,669.15               |
| INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM   | 213,963.30                 | 160,337.60               |
| INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM   | 806,206.18                 | 1,180,747.00             |
| INTERMEC INC COM                                       | 80,804.40                  | 50,764.00                |
| INTERNAP DELAWARE INC COM PAR \$.001 COM STK           | 49,611.76                  | 52,272.00                |
| INTERNATIONAL BUSINESS MACHS CORP COM                  | 1,013,280.24               | 1,091,216.64             |
| INTERNATIONAL BUSINESS MACHS CORP COM                  | 435,437.79                 | 665,645.60               |
| INTERNATIONAL BUSINESS MACHS CORP COM                  | 1,667,085.12               | 4,736,381.04             |
| INTERNATIONAL BUSINESS MACHS CORP COM                  | 1,311,080.34               | 1,802,024.00             |
| INTERNATIONAL BUSINESS MACHS CORP COM                  | 370,910.92                 | 395,342.00               |
| INTERNATIONAL DEV & ENVIRONMENTAL HLDGS COM NEW STOCK  | 986.95                     | 24.00                    |
| INTERNATIONAL GOLD RES INC COM NEW COM NEW             | 41,963.80                  | 83.53                    |
| INTERNATIONAL PWR GROUP LTD COM                        | 1,379.32                   | 7.44                     |
| INTERNATIONAL SPEEDWAY CORP CL A                       | 14,462.19                  | 15,210.00                |
| INTERNATIONAL STEM CELL CORP COM STK                   | 36,734.69                  | 13,800.00                |
| INTERNATIONAL TOWER HILL MINES LTD NEW COM STK         | 20,111.34                  | 13,080.00                |
| INTEROIL CORP COM                                      | 39,310.94                  | 38,194.11                |
| INTERPUBLIC GROUP COMPANIES INC COM                    | 145,465.27                 | 97,329.19                |
| INTERPUBLIC GROUP COMPANIES INC COM                    | 134,168.85                 | 108,071.11               |
| INTERSECTIONS INC COM                                  | 11,403.27                  | 10,545.57                |
| INTERSTATE PWR & LT CO PFD SER B 8.375%                | 22,782.95                  | 22,800.00                |
| INTERVAL LEISURE GROUP INC COM STK                     | 297,065.21                 | 483,155.00               |
| INTESA SANPAOLO EUR0.52                                | 375,032.69                 | 354,931.38               |
| INTEST CORP COM  | 897.83                     | 695.00                   |
| INTL AUTOMATED SYS INC COM                             | 11,018.41                  | 3,380.00                 |
| INTL BUSINESS 5.7% DUE 09-14-2017                      | 22,012.68                  | 24,229.28                |
| INTL BUSINESS 7.5% DUE 06-15-2013                      | 5,636.45                   | 5,487.49                 |
| INTL DISPENSING CORP COM                               | 17,798.50                  | 19,777.50                |
| INTL ENEXCO LTD COM                                    | 5,220.23                   | 872.00                   |
| INTL FCSTONE INC COM                                   | 545.20                     | 707.10                   |
| INTL FCSTONE INC COM                                   | 14,243.10                  | 14,142.00                |
| INTL FLAVORS & FRAGRANCES INC COM                      | 63,734.21                  | 89,690.62                |



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| <b>Identity of Issue/Description of Investment (b)</b>                           | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| INTL GAME TECH COM   | 17,566.94                  | 17,989.47                |
| INTL GAME TECH COM   | 142,423.86                 | 141,040.00               |
| INTL GAME TECH COM   | 121,859.19                 | 111,937.60               |
| INTL PAPER CO 7.5% DUE 08-15-2021  | 6,034.30                   | 6,169.36                 |
| INTL PAPER CO COM  | 128,043.52                 | 143,952.44               |
| INTL PAPER CO COM  | 305,037.54                 | 281,466.40               |
| INTL PAPER CO COM  | 352,742.83                 | 392,200.00               |
| INTL RECTIFIER CORP COM  | 19,767.90                  | 19,420.00                |
| INTL RECTIFIER CORP COM  | 623,293.24                 | 576,133.14               |
| INTL SPEEDWAY CORP CL B  | 1,439.95                   | 722.10                   |
| INTRALINKS HLDGS INC COMMON STOCK  | 305,629.65                 | 124,800.00               |
| INTRAOP MED CORP COM NEW   | 7,305.40                   | 200.00                   |
| INTREPID POTASH INC COM  | 20,995.98                  | 15,841.00                |
| INTRICON CORP COM  | 4,275.95                   | 1,878.00                 |
| INTUIT COM   | 8,560.56                   | 10,518.00                |
| INTUIT COM   | 182,538.35                 | 343,517.88               |
| INTUITIVE SURGICAL INC COM NEW STK   | 480,050.67                 | 569,965.31               |
| INTUITIVE SURGICAL INC COM NEW STK   | 268,902.61                 | 411,152.88               |
| INTUITIVE SURGICAL INC COM NEW STK   | 543,346.37                 | 842,678.20               |
| INVACARE CORP COM  | 1,911.64                   | 1,529.00                 |
| INVENTURE FOODS INC COM STK  | 4,001.85                   | 3,740.00                 |
| INVESCO LTD COM STK USD0.10  | 2,450.84                   | 2,009.00                 |
| INVESCO LTD COM STK USD0.10  | 223,538.36                 | 197,504.79               |
| INVESCO MORTGAGE CAPITAL INC COM STK   | 106,868.48                 | 93,511.84                |
| INVESCO MORTGAGE CAPITAL INC COM STK   | 543,726.21                 | 365,300.00               |
| INVESTORS REAL ESTATE TR COM STK   | 77,047.74                  | 71,491.00                |
| INVESTORS REAL ESTATE TR COM STK   | (0.01)                     |                          |
| INVICTUS FINL INC COM  | 42,964.41                  | 85.00                    |
| INVT TECH GROUP INC NEW COM  | 14,273.31                  | 3,459.20                 |
| INVT TECH GROUP INC NEW COM  | 124,388.05                 | 88,642.00                |
| IOC US 11/19/11 C55  | (284.47)                   |                          |
| ION GEOPHYSICAL CORP COM STK   | 30,836.32                  | 15,325.00                |
| IOWA STUDENT LN LIQUIDITY CORP STUDENT LLIBOR FLTG-STUDENT LN ASSET- 25 JUN 2042 | 94,388.56                  | 94,321.00                |
| IPC THE HOSPITALIST CO INC STK   | 1,872.20                   | 2,057.40                 |
| IPG PHOTONICS CORP COM   | 244,436.06                 | 160,001.88               |
| IPIX CORP COM  | 808.61                     |                          |
| IRF US 01/21/12 C20  | (314.25)                   | (275.00)                 |
| IRIDIUM COMMUNICATIONS INC COM STK   | 7,683.36                   | 7,710.00                 |
| IRISH INVT N/C TO NEW IRELAND FUNC 2612359 EFF 6/21/01                           | 22,716.65                  | 7,994.88                 |
| IROBOT CORP COM  | 48,360.68                  | 50,864.40                |
| IRON MOUNTAIN INC 8.375% DUE 08-15-2021  | 5,394.25                   | 5,337.50                 |
| IRON MTN INC COM STK   | 8,554.28                   | 9,702.00                 |
| IRON MTN INC COM STK   | 98,377.92                  | 124,308.80               |
| IRONSTONE BK FT MYERS FLA CTF DEP DTD 07-18-2007 5.45 07-18-2017                 | 10,000.00                  | 11,535.70                |
| IRONSTONE BK FT MYERS FLA CTF DEP DTD 11-17-2006 5.2 11-17-2016                  | 5,000.00                   | 5,670.70                 |
| ISHARES BARCLAYS 1-3 YR TREAS BD FD  | 1,846,501.29               | 1,864,668.38             |
| ISHARES BARCLAYS 3-7 YR TREAS BD   | 27,336.32                  | 28,557.36                |
| ISHARES BARCLAYS MBS BD FD   | 116,180.78                 | 116,769.69               |
| ISHARES BARCLAYS SHORT TREAS BD FD   | 110,255.65                 | 110,230.00               |
| ISHARES DOW JONES INTERNATIONAL SELECT DIVIDEND INDEX FUND                       | 37,506.66                  | 30,611.24                |
| ISHARES MSCI CHILE INVESTABLE MKT INDEX FD                                       | 15,145.02                  | 11,622.53                |
| ISHARES MSCI MEX INVT MKT INDEX FD   | 76,776.28                  | 68,885.16                |
| ISHARES MSCI NETH INVESTABLE MKT INDEX FD  | 11,024.26                  | 7,684.58                 |
| ISHARES S&P 500 INDEX FD   | 6,418,088.27               | 6,377,470.71             |





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| Identity of Issue/Description of Investment (b)                          | Historical<br>Cost (c) | Current<br>Value (e) |
|--|------------------------|----------------------|
| ISHARES S&P NATIONAL AMT-FREE MUNICIPAL BOND FUND                        | 12,532.99              | 13,025.21            |
| ISHARES TR DOW JONES U S INDL SECTOR INDEX FD                            | 18,839.97              | 21,165.18            |
| ISHARES TR FTSE NAREIT MTG REITS INDEX FD FTSE NAREIT MTG REITS INDEX FD | 7,499.26               | 6,662.54             |
| ISHARES TR RUSSELL 1000 INDEX FD   | 51,802.59              | 55,226.77            |
| ISHARES TR S&P GLOBAL 100 INDEX FD                                       | 47,912.81              | 47,221.10            |
| ISHARES TR S&P GLOBAL HEALTHCARE SECTOR INDEX FD                         | 40,470.51              | 43,338.95            |
| ISIS PHARMACEUTICALS CALIF COM   | 41,733.07              | 29,561.00            |
| ISRG US 01/21/12 C500  | 0.00                   | (530.00)             |
| ISTAR FINL INC 8%  | 8,440.95               | 7,595.00             |
| ISTAR FINL INC COM   | 39,755.85              | 35,324.84            |
| ISTAR FINL INC PFD SER F 7.8%  | 15,908.95              | 14,470.00            |
| ISTAR FINL INC PFD SER I   | 15,428.55              | 13,880.00            |
| ISUZU MOTORS NPV   | 194,845.35             | 226,637.43           |
| IT CAPITAL LIMITED COM STK SIN#NZIGVE0001S1                              | 20,755.10              | 585.00               |
| ITB US 04/21/12 C12  | (102.30)               | (75.00)              |
| ITC HLDGS CORP COM STK   | 283,065.89             | 447,692.00           |
| ITC HLDGS CORP COM STK   | 31,125.27              | 35,138.95            |
| ITERIS INC NEW COM   | 20,007.90              | 13,100.00            |
| ITOCHU CORP NPV  | 916,486.00             | 1,178,556.23         |
| ITONIS INC COM STK   | 5,294.66               | 3,100.73             |
| ITRON INC COM STK NPV  | 26,703.91              | 17,885.00            |
| ITRON INC COM STK NPV  | 124,053.20             | 143,080.00           |
| ITRON INC COM STK NPV  | 127,072.76             | 135,926.00           |
| ITRON INC COM STK NPV  | 745,197.82             | 554,435.00           |
| ITT CORPORATION W/I  | 12,100.50              | 11,598.00            |
| ITT CORPORATION W/I  | 24,872.57              | 4,832.50             |
| ITT EDL SVCS INC COM   | 4,453.95               | 4,209.86             |
| ITT EDL SVCS INC COM   | 416,549.11             | 329,962.00           |
| ITT EDL SVCS INC COM   | 757,580.57             | 631,479.00           |
| ITV ORD GBP0.10  | 46,229.99              | 36,261.84            |
| IVANHOE ENERGY INC COM NPV   | 52,895.92              | 37,345.28            |
| IVANHOE MINES LTD COM  | 624.84                 | 496.16               |
| IWM US 05/19/12 C87  | (351.52)               | (180.00)             |
| J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO              | 56,817.90              | 57,053.70            |
| J P MORGAN CHASE CAP X TR PFD SECS 7% 2/15/2032 CALLABLE 2/15/07 @25     | 2,573.95               | 2,555.00             |
| J P MORGAN CHASE CAP XII CAP SECS SER L 6.25%                            | 23,576.30              | 25,430.00            |
| J2 GLOBAL INC COM  | 1,221,515.88           | 1,353,534.00         |
| JABIL CIRCUIT INC 5.625% DUE 12-15-2020                                  | 4,913.00               | 5,087.50             |
| JABIL CIRCUIT INC COM  | 189,512.72             | 197,800.34           |
| JABIL CIRCUIT INC COM  | 103,320.06             | 79,249.46            |
| JACK IN THE BOX INC COM  | 6,528.02               | 6,270.00             |
| JACOBS ENGR GROUP INC COM  | 50,109.96              | 50,684.42            |
| JACOBS ENGR GROUP INC COM  | 214,338.23             | 112,609.50           |
| JAGUAR MNG INC COM STK   | 115,124.63             | 114,840.00           |
| JAMBA INC COM STK  | 12,359.14              | 6,720.30             |
| JAMES RIV COAL CO COM NEW STK  | 31,546.56              | 19,154.56            |
| JAMMIN JAVA CORP COM STK   | 280,493.18             | 36,717.08            |
| JANUS CAP GROUP INC COM  | 25,304.78              | 17,037.00            |
| JAPAN TOBACCO INC NPV  | 223,194.36             | 263,379.62           |
| Japanese yen   | 6.70                   | 6.70                 |
| Japanese yen   | 0.03                   | 0.03                 |
| Japanese yen   | 39,490.36              | 39,967.70            |
| Japanese yen   | 21,120.35              | 21,120.35            |
| Japanese yen   | 0.00                   |                      |



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| <b>Identity of Issue/Description of Investment (b)</b>                  | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| Japanese yen  | 0.00                       |                          |
| Japanese yen  | 0.00                       |                          |
| Japanese yen  | 0.00                       |                          |
| Japanese yen  | (2,251.00)                 | (2,251.00)               |
| Japanese yen  | (67,755.65)                | (67,755.65)              |
| Japanese yen  | (204.77)                   | (204.77)                 |
| Japanese yen  | (1,446.14)                 | (1,446.14)               |
| Japanese yen  | (67,345.53)                | (67,345.53)              |
| Japanese yen  | (55,132.60)                | (55,828.31)              |
| JARDEN CORP COM   | 13,400.08                  | 13,446.00                |
| JARDINE CYCLE & CARRIAGE SGD1   | 1,188,840.82               | 1,654,620.51             |
| JAYDEN RES INC COM STK  | 3,256.12                   | 3,560.00                 |
| JAYHAWK ENERGY INC COM STK  | 681.90                     | 200.00                   |
| JAZZ PHARMACEUTICALS STOCK MERGERJAZZ PHARMACEUTICALS 2F1NA61 1/18/2012 | 11,805.45                  | 11,589.00                |
| JAZZ PHARMACEUTICALS STOCK MERGERJAZZ PHARMACEUTICALS 2F1NA61 1/18/2012 | 153,583.08                 | 146,794.00               |
| JAZZ PHARMACEUTICALS STOCK MERGERJAZZ PHARMACEUTICALS 2F1NA61 1/18/2012 | 426,631.34                 | 431,342.58               |
| JBL US 01/21/12 C21   | (289.28)                   | (100.00)                 |
| JBL US 01/21/12 C22.5   | (101.53)                   | (20.00)                  |
| JBL US 03/17/12 C23   | (111.53)                   | (80.00)                  |
| JCI US 01/21/12 C32   | (51.53)                    | (150.00)                 |
| JDA SOFTWARE GROUP INC COM  | 808,700.87                 | 838,901.00               |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001                        | 148,014.06                 | 102,927.96               |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001                        | 1,546,266.03               | 50,091.12                |
| JDSU US 01/21/12 C11  | (449.71)                   | (450.00)                 |
| JDSU US 02/18/12 C12  | 0.00                       | (370.00)                 |
| JEFFERIES GROUP INC NEW COM   | 76,087.35                  | 89,680.23                |
| JEFFERIES GROUP INC NEW COM   | 665,652.23                 | 380,187.50               |
| JERONIMO MARTINS EUR1   | 132,352.98                 | 133,208.66               |
| JETBLUE AWYS CORP COM   | 628,624.79                 | 702,509.60               |
| JIANGBO PHARMACEUTICALS INC COM   | 6,223.07                   | 145.08                   |
| JINPAN INTERNATIONAL  | 22,971.56                  | 17,842.00                |
| JMAR TECHNOLOGIES INC COM   | 438.55                     | 2.51                     |
| JNJ US 01/21/12 C67.5   | (61.53)                    | (42.00)                  |
| JNJ US 01/21/12 C72.5   | (426.46)                   | (12.00)                  |
| JNJ US 07/21/12 C62.5   | (792.46)                   | (1,000.00)               |
| JNR RES INC COM   | 55,717.96                  | 10,197.85                |
| JOES JEANS INC COM STK  | 34,932.18                  | 8,137.50                 |
| JOHN BEAN TECHNOLOGIES CORP COM STK                                     | 3,058.75                   | 3,074.00                 |
| JOHNSON & JOHNSON 5.15% DUE 07-15-2018                                  | 27,087.50                  | 30,088.48                |
| JOHNSON & JOHNSON COM STK CALL OPT EXP 4/17/10 PR \$65 PER SH           | (581.77)                   | (771.00)                 |
| JOHNSON & JOHNSON COM USD1  | 2,860,407.40               | 3,020,397.45             |
| JOHNSON & JOHNSON COM USD1  | 1,122,986.55               | 1,154,208.00             |
| JOHNSON & JOHNSON COM USD1  | 831,724.45                 | 898,839.48               |
| JOHNSON & JOHNSON COM USD1  | 2,295,523.95               | 3,915,060.42             |
| JOHNSON & JOHNSON COM USD1  | 623,048.80                 | 626,289.00               |
| JOHNSON & JOHNSON COM USD1  | 550,414.97                 | 557,430.00               |
| JOHNSON BK RACINE WIS BD DTD 09-24-2010 .5 03-26-2012                   | 5,000.00                   | 5,002.00                 |
| JOHNSON CTL INC COM   | 290,411.33                 | 273,775.08               |
| JOHNSON CTL INC COM   | 1,105,338.88               | 934,674.00               |
| JOHNSON CTL INC COM   | 233,519.53                 | 461,678.94               |
| JOHNSON CTL INC COM   | 321,138.07                 | 285,043.68               |
| JOHNSON CTL INC COM   | 2,128,915.03               | 1,898,138.46             |
| JOHNSON CTL INC COM   | 462,820.76                 | 426,699.00               |
| JOHNSON CTL INC COM   | 595,787.55                 | 584,562.00               |



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| <b>Identity of Issue/Description of Investment (b)</b>                             | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| JONES LANG LASALLE INC COM STK   | 93,439.92                  | 73,512.00                |
| JONES LANG LASALLE INC COM STK   | 483,127.18                 | 336,930.00               |
| JONES LANG LASALLE INC COM STK   | 359,727.68                 | 275,670.00               |
| JONES SODA CO COM  | 23,748.22                  | 4,347.50                 |
| JOY GLOBAL INC COM   | 247,400.00                 | 230,730.85               |
| JOY GLOBAL INC COM   | 208,970.08                 | 164,934.00               |
| JOY GLOBAL INC COM   | 600,086.40                 | 564,524.10               |
| JPM US 01/19/13 C40  | (269.29)                   | (220.00)                 |
| JPM US 01/21/12 C40  | (320.24)                   | (1.00)                   |
| JPM US 02/18/12 C35  | (3,065.66)                 | (2,000.00)               |
| JPMORGAN CHASE & 4.25% DUE 10-15-2020  | 437,726.30                 | 433,019.89               |
| JPMORGAN CHASE & 4.4% DUE 07-22-2020   | 110,389.40                 | 112,333.76               |
| JPMORGAN CHASE & ALERIAN MLP INDEX ETN BASED ON WAP                                | 136,111.57                 | 146,655.50               |
| JPMORGAN CHASE & CO COM  | 1,137,894.12               | 944,300.00               |
| JPMORGAN CHASE & CO COM  | 908,003.52                 | 779,380.00               |
| JPMORGAN CHASE & CO COM  | 2,717,436.12               | 2,758,220.50             |
| JPMORGAN CHASE & CO COM  | 619,913.45                 | 512,050.00               |
| JPMORGAN CHASE & CO COM  | 2,111,596.72               | 1,649,200.00             |
| JPMORGAN CHASE & CO COM  | 745,538.79                 | 711,550.00               |
| JPMORGAN CHASE & CO COMMON STOCK   | 1,014,522.24               | 926,573.97               |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE AND CO TO 07/20/2004 PFD STK         | 66,287.68                  | 66,703.91                |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO                  | 121,886.00                 | 116,087.70               |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN SUB NT 6.125 DUE 06-27-2017 BEO            | 3,019.09                   | 3,274.33                 |
| JPMORGAN CHASE BK N A NY N Y FORME EQTY LKD CTF DEP LKD S&P 500 INDEX<br>3-30-2012 | 20,000.00                  | 20,712.00                |
| JPMORGAN CHASE BK NA COLBS OH CTF DEP DTD 10-13-2011 10-13-2016 ZCP                | 15,000.00                  | 15,250.35                |
| JPMORGAN CHASE CAP CAP SECS SER N  | 7,005.95                   | 7,614.00                 |
| JPMORGAN CHASE CAP XIX CAP SECS SER S  | 2,529.95                   | 2,523.00                 |
| JPMORGAN CHASE CAP XVI TR PFD SECS SER P   | 9,926.87                   | 10,056.00                |
| JST US 03/17/12 C10  | (254.25)                   | (200.00)                 |
| JTEKT CORPORATION NPV  | 73,508.74                  | 63,928.54                |
| JULIUS BAER GRUPPE CHF0.02 (REGD)  | 748,384.99                 | 725,976.11               |
| JULIUS BAER GRUPPE CHF0.02 (REGD)  | 888,599.85                 | 856,730.82               |
| JUNIPER NETWORKS INC COM   | 213,654.68                 | 172,056.30               |
| JUNIPER NETWORKS INC COM   | 231,557.38                 | 238,001.01               |
| JUPITER TELECOMMUNICATIONS COM STK   | 2,980.96                   | 3,041.33                 |
| JUST ENERGY GROUP INC COM  | 6,452.21                   | 5,627.15                 |
| JX HOLDINGS INC NPV  | 64,012.07                  | 53,768.57                |
| K US 01/21/12 C50  | (310.01)                   | (460.00)                 |
| K.V PHARMACEUTICAL CL A  | 14,575.85                  | 6,713.00                 |
| K12 INC COM STOCK USD.0001   | 12,882.22                  | 6,637.80                 |
| K12 INC COM STOCK USD.0001   | 1,227,081.96               | 916,734.00               |
| KABEL DEUTSCHLAND NPV  | 80,033.78                  | 71,564.77                |
| KADANT INC COM   | 135.85                     | 113.05                   |
| KAMINAK GOLD CORP CL A COM STK   | 13,869.92                  | 8,743.98                 |
| KANDI TECHNOLOGIES CORP COM  | 74,034.38                  | 64,010.00                |
| KANE CNTY ILL TAXABLE-REGL TRANSN AUTH-SALES 2.7 12-15-2013                        | 25,031.75                  | 25,722.00                |
| KAO CORP NPV   | 191,124.02                 | 199,456.27               |
| KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP<br>COMMON STOCK   | 274,336.75                 | 343,132.00               |
| KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT             | 401,980.80                 | 118,800.00               |
| KAYNE ANDERSON MLP INVT CO COM   | 11,411.61                  | 16,551.65                |
| KB HOME COM  | 11,371.55                  | 10,994.07                |
| KBC GROUP SA NPV   | 108,186.15                 | 48,023.32                |
| KBR INC COM  | 12,587.88                  | 16,509.25                |
| KBR INC COM  | 355,513.13                 | 362,310.00               |



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| <b>Identity of Issue/Description of Investment (b)</b>                      | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| KBR INC COM   | 201,655.86                 | 214,877.70               |
| KBR INC COM   | 349,558.31                 | 379,032.00               |
| KBR INC COM   | 729,616.07                 | 802,656.00               |
| KBW INC COM STK   | 476,890.20                 | 521,448.18               |
| KDDI CORP NPV   | 161,233.79                 | 141,485.99               |
| KEDEM PHARMACEUTICALS INC COM   | 0.00                       | 150.00                   |
| KEEGAN RES INC COM STK  | 40,025.02                  | 31,559.20                |
| KELLOGG CO COM USD0.25  | 73,571.88                  | 72,855.72                |
| KELLOGG CO COM USD0.25  | 147,170.94                 | 158,435.81               |
| KELLOGG CO COM USD0.25  | 199,354.93                 | 272,673.44               |
| KELLY SERVICES INC CL A COM   | 102,181.14                 | 91,656.00                |
| KELSO TECHNOLOGIES INC COM STK  | 9,316.73                   | 19,501.40                |
| KEMET CORP COM NEW  | 7,532.53                   | 3,525.00                 |
| KEMET CORP COM NEW  | 64,095.16                  | 59,925.00                |
| KEMET CORP COM NEW  | 949,076.41                 | 541,440.00               |
| KEMPER CORP DEL COM   | 5,888.16                   | 10,867.98                |
| KENNAMETAL INC CAP  | 7,217.51                   | 7,437.45                 |
| KENNAMETAL INC CAP  | 229,569.46                 | 384,701.68               |
| KENNAMETAL INC CAP  | 473,866.45                 | 434,588.00               |
| KENSEY NASH CORP COM  | 26,662.30                  | 19,190.00                |
| KEPPEL CORP NPV   | 91,346.22                  | 103,965.41               |
| KERAVISION INC COM  | 3,965.55                   |                          |
| KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO                                     | 22,346.70                  | 23,852.68                |
| KERR MCGEE CORP 7.875% DUE 09-15-2031                                       | 276,220.88                 | 300,813.36               |
| KERRY GROUP A ORD EUR0.125  | 63,194.22                  | 62,964.86                |
| KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015                          | 66,437.27                  | 36,685.00                |
| KEWAUNEE SCIENTIFIC CORP COM  | 4,126.95                   | 4,079.50                 |
| KEY ENERGY SVCS 6.75% DUE 03-01-2021  | 31,200.00                  | 30,000.00                |
| KEY ENERGY SVCS INC   | 365,501.00                 | 530,775.70               |
| KEY TRONIC CORP COM   | 10,468.76                  | 9,380.00                 |
| KEYCORP NEW COM   | 20.09                      | 23.56                    |
| KEYCORP NEW COM   | 114,575.59                 | 119,195.00               |
| KEYCORP NEW COM   | 257,903.79                 | 157,998.74               |
| KEYCORP NEW COM   | 766,652.86                 | 767,238.99               |
| KEYCORP NEW COM   | 720,980.00                 | 363,737.00               |
| KEYCORP STUD LN TR FLTG RT .8201% DUE 10-25-2032                            | 52,845.45                  | 55,012.57                |
| KEYCORP STUDENT LN TR 2002-A ASSET BKD NT CL I-A-2 FLTG RATE 08-27-2031 BEO | 222,288.49                 | 216,319.73               |
| KEYERA CORP COM   | 1,125.87                   | 1,222.60                 |
| KEYNOTE SYS INC COM ISIN US4933081006                                       | 2,273.17                   | 2,126.45                 |
| KFORCE INC  | 3,550.17                   | 3,575.70                 |
| KGC US 01/21/12 C16   | 0.00                       | (6.00)                   |
| KHAN RES INC  | 4,339.46                   | 382.00                   |
| KHD HUMBOLDT WEDAG INTL AG NPV  | 2,146.04                   | 5,965.04                 |
| KILROY RLTY CORP COM  | 395,782.10                 | 420,292.80               |
| KIMBALL INTL INC CL B   | 6,526.95                   | 5,070.00                 |
| KIMBER RES INC COM  | 112.17                     | 55.04                    |
| KIMBERLY-CLARK CORP COM   | 314,392.14                 | 353,714.22               |
| KIMBERLY-CLARK CORP COM   | 362,711.47                 | 629,820.72               |
| KIMCO RLTY CORP COM   | 9,461.91                   | 9,012.60                 |
| KIMCO RLTY CORP COM   | 227,271.27                 | 143,139.36               |
| KINDER MORGAN 3.5% DUE 03-01-2016   | 5,092.05                   | 5,190.73                 |
| KINDER MORGAN 5.85% DUE 09-15-2012  | 9,594.50                   | 10,322.40                |
| KINDER MORGAN 9% DUE 02-01-2019   | 25,770.40                  | 25,263.22                |
| KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO    | 27,962.20                  | 31,798.29                |





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| <b>Identity of Issue/Description of Investment (b)</b>                      | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| KINDER MORGAN ENERGY PARTNERS L P 7.125 3-15-12 BEO                         | 10,461.80                  | 10,114.28                |
| KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENERGY PARTNERS 6 DUE 020117 | 80,698.84                  | 90,542.08                |
| KINDER MORGAN INC DEL COM   | 117,904.10                 | 124,507.74               |
| KINDER MORGAN INC DEL COM   | 306,869.19                 | 350,653.00               |
| KINDER MORGAN MGMT LLC SHS COM STK  | 150,464.07                 | 222,889.68               |
| KINDRED HEALTHCARE INC COM STK  | 12,522.32                  | 11,770.00                |
| KINGFISHER ORD GBP0.157142857   | 274,240.05                 | 253,517.20               |
| KINROSS GOLD CORP COM NPV NEW   | 120,584.95                 | 87,403.80                |
| KINROSS GOLD CORP WTS   | 8,169.46                   | 81.48                    |
| KIPS BAY MED INC COM STK  | 986.95                     | 670.00                   |
| KIRBY CORP COM  | 136,480.58                 | 266,652.00               |
| KIRKLANDS INC COM   | 52,418.52                  | 58,520.00                |
| KIRKLANDS INC COM   | 109,635.24                 | 111,720.00               |
| KIVALLIQ ENERGY CORP COM STK  | 2,222.25                   | 859.25                   |
| KKR FINL HLDGS LLC COM STK  | 27,926.82                  | 29,495.19                |
| KLA-TENCOR CORP   | 6,804.09                   | 7,839.08                 |
| KLA-TENCOR CORP   | 144,891.29                 | 173,941.25               |
| KLA-TENCOR CORP   | 137,167.96                 | 144,750.00               |
| KLONDEX MINES LTD COM   | 2,118.40                   | 2,205.90                 |
| KLONDIKE STAR MINERAL CORP COM  | 2,126.53                   | 9.00                     |
| KMB US 01/21/12 C70   | (492.72)                   | (1,140.00)               |
| KMB US 04/21/12 C75   | (389.25)                   | (775.00)                 |
| KMP US 02/18/12 C85   | (171.55)                   | (328.00)                 |
| KNIGHT CAP GROUP INC COM  | 10,492.72                  | 7,092.00                 |
| KNIGHT CAP GROUP INC COM  | 213,529.98                 | 191,247.60               |
| KNIGHT CAP GROUP INC COM  | 852,927.20                 | 601,945.32               |
| KNIGHT CAP GROUP INC COM  | 894,700.83                 | 869,952.00               |
| KNIGHT CAP GROUP INC COM  | 538,800.32                 | 477,528.00               |
| KNIGHT TRANSN INC COM   | 18,109.17                  | 15,640.00                |
| KNIGHTSBRIDGE TANK LTD COM  | 50,651.67                  | 32,589.36                |
| KO US 01/21/12 C67.5  | (102.30)                   | (280.00)                 |
| KO US 01/21/12 C70  | (25.30)                    | (96.00)                  |
| KO US 02/18/12 C72.5  | (52.30)                    | (60.00)                  |
| KO US 05/19/12 C72.5  | (97.30)                    | (149.00)                 |
| KOBEX MINERALS INC  | 9,370.33                   | 280.60                   |
| KODIAK ENERGY INC COM COM   | 590.17                     | 10.19                    |
| KODIAK OIL & GAS CORP COM   | 124,097.32                 | 136,325.00               |
| KOHLBERG CAP CORP COM   | 28,568.32                  | 27,517.91                |
| KOHL'S CORP COM   | 97,415.88                  | 93,178.97                |
| KOHL'S CORP COM   | 109,414.40                 | 113,011.50               |
| KOHL'S CORP COM   | 233,652.37                 | 273,941.85               |
| KOHL'S CORP COM   | 491,218.10                 | 454,020.00               |
| KOITO MFG CO LTD NPV  | 109,918.66                 | 112,253.35               |
| KOLA MNG CORP COM STK   | 9,821.70                   | 121.50                   |
| KOMERCNI BANKA CZK500   | 295,104.56                 | 287,055.67               |
| KONA GRILL INC COM  | 11,065.14                  | 10,404.00                |
| KONINKLIJKE AHOLD EUR 0.3   | 97,705.97                  | 113,028.32               |
| KOPPERS HLDGS INC COM   | 3,171.95                   | 3,436.00                 |
| KORN / FERRY INTL COM NEW   | 1,759.24                   | 1,569.52                 |
| KRAFT FOODS INC 5.375% DUE 02-10-2020                                       | 299,454.97                 | 323,078.28               |
| KRAFT FOODS INC CL A  | 286,085.27                 | 335,977.22               |
| KRAFT FOODS INC CL A  | 783,926.68                 | 1,440,078.56             |
| KRAIG BIOCRAFT LABORATORIES INC COM   | 790.90                     | 517.30                   |
| KRATON PERFORMANCE POLYMERS INC COM STK                                     | 19,600.95                  | 10,150.00                |



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| <b>Identity of Issue/Description of Investment (b)</b>             | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| KRATOS DEFENSE & SECURITY SOLUTIONS INC                            | 63,568.66                      | 35,820.00                    |
| KRISPY KREME DOUGHNUTS INC COM STK                                 | 19,853.77                      | 18,959.46                    |
| KRO US 02/18/12 C20  | (408.49)                       | (300.00)                     |
| KRO US 02/18/12 C22.5  | (965.44)                       | (200.00)                     |
| KROGER CO 6.15% DUE 01-15-2020                                     | 128,289.60                     | 145,622.64                   |
| KROGER CO COM  | 55,709.09                      | 60,534.57                    |
| KROGER CO COM  | 292,924.91                     | 341,502.00                   |
| KROGER CO COM  | 230,932.07                     | 315,949.90                   |
| KRONENWETTER WIS 3.25% 12-01-2012 BEO TAXABLE                      | 25,283.00                      | 25,051.50                    |
| KRONOS ADVANCED TECHNOLOGIES INC COM                               | 382.45                         | 0.35                         |
| KRONOS WORLDWIDE INC COM STK                                       | 59,381.36                      | 50,627.99                    |
| KS CY LIFE INS CO COM  | 2,108.07                       | 2,198.94                     |
| KS CY SOUTHN   | 22,585.16                      | 25,163.70                    |
| KS CY SOUTHN DE 12.5% DUE 04-01-2016                               | 18,949.00                      | 23,200.00                    |
| K-SWISS INC CL A   | 1,383.82                       | 141.26                       |
| KULICKE & SOFFA INDS INC COM                                       | 10,010.54                      | 9,333.25                     |
| KULICKE & SOFFA INDS INC COM                                       | 235,152.55                     | 301,550.00                   |
| L INTL COMPUTERS INC COM   | 1,697.44                       |                              |
| L&L ENERGY INC COM   | 15,767.54                      | 6,384.35                     |
| L-3 COMMUNICATIONS HLDG CORP COM                                   | 56,999.19                      | 46,703.47                    |
| L-3 COMMUNICATIONS HLDG CORP COM                                   | 171,796.26                     | 149,896.64                   |
| L-3 COMMUNICATIONS HLDG CORP COM                                   | 365,027.29                     | 333,400.00                   |
| LA Z BOY INC COM   | 22,121.46                      | 23,800.00                    |
| LAB CORP AMER HLDG FOR A/C 2614202                                 | 8,013.60                       | 8,597.00                     |
| LABORATORY CORP AMER HLDGS COM NEW COM NEW                         | 111,478.35                     | 185,695.20                   |
| LACLEDE GROUP INC COM  | 131,502.93                     | 137,598.00                   |
| LAKE SHORE GOLD CORP COM STK                                       | 217.58                         | 65.52                        |
| LAKELAND BANCORP INC COM   | 19,158.70                      | 18,581.28                    |
| LAKELAND FINL CORP COM STK   | 279,501.76                     | 337,008.49                   |
| LAM RESH CORP COM  | 74,755.19                      | 64,710.96                    |
| LAMAR MEDIA CORP 7.875% DUE 04-15-2018                             | 5,412.00                       | 5,300.00                     |
| LAMPERD LETHAL INC COM   | 299.68                         | 16.00                        |
| LANDAUER INC COM   | 5,332.08                       | 4,560.69                     |
| LANDEC CORP COM  | 26,447.25                      | 19,320.00                    |
| LANDSBANKI IS HF 6.1 DUE 12-31-2040 IN DEFAULT                     | 189,950.60                     | 6,650.00                     |
| LANSING MICH BLDG AUTH TAXABLE-SER B 5.4DUE 06-01-2015 REG TAXABLE | 27,164.50                      | 26,110.50                    |
| LARAMIDE RES LTD COM STK   | 160,188.86                     | 49,487.81                    |
| LAS VEGAS SANDS CORP COM STK                                       | 966,186.53                     | 937,838.04                   |
| LAS VEGAS SANDS CORP COM STK                                       | 920,394.36                     | 969,971.00                   |
| LAS VEGAS SANDS CORP COM STK                                       | 283,414.88                     | 623,858.00                   |
| LAS VEGAS SANDS CORP COM STK                                       | 337,348.90                     | 330,516.55                   |
| LASALLE BK N A CHICAGO ILL CTF DEP DTD 06-06-2007 5.25 06-06-2017  | 10,000.00                      | 11,423.40                    |
| LASALLE HOTEL PPTYS COM SH BEN INT                                 | 232,394.22                     | 251,299.80                   |
| LASALLE HOTEL PPTYS COM SH BEN INT                                 | 2,605.36                       | 1,428.39                     |
| LASALLE HOTEL PPTYS COM SH BEN INT                                 | 275,435.13                     | 377,676.00                   |
| LATITUDE SOLUTIONS INC COM   | 86,206.25                      | 64,400.00                    |
| LATTICE INC COM STK  | 20,934.90                      | 24.00                        |
| LATTICE SEMICONDUCTOR CORP COM                                     | 6,280.82                       | 5,940.00                     |
| LAUFER BRDG ENTERPRISES INC COM                                    | 381.95                         | 45.00                        |
| LAW ENFORCEMENT ASSOCS CORP COM                                    | 8,690.55                       | 5.52                         |
| LAWSON INC NPV   | 175,310.84                     | 230,983.35                   |
| LAWSON INC NPV   | 512,393.27                     | 705,435.65                   |
| LAYNE CHRISTENSEN CO COM   | 5,043.32                       | 3,630.00                     |
| LAYNE CHRISTENSEN CO COM   | 658,062.00                     | 583,268.40                   |



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| <b>Identity of Issue/Description of Investment (b)</b>                        | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|---|--------------------------------|------------------------------|
| LAZARD LTD CL A   | 1,013.35                       | 1,051.50                     |
| LCC US 01/21/12 C7.5  | (1,903.11)                     | (100.00)                     |
| LCC US 03/17/12 C7  | (1,453.11)                     | (650.00)                     |
| LDK US 01/21/12 C9  | (40.30)                        | (1.00)                       |
| LEAPFROG ENTERPRISES INC CL A   | 49,377.38                      | 70,434.00                    |
| LEAPFROG ENTERPRISES INC CL A   | 14,971.14                      | 12,857.00                    |
| LEAR CORP 8.125% DUE 03-15-2020   | 5,569.25                       | 5,450.00                     |
| LEAR CORP COM NEW COM NEW   | 837,959.07                     | 680,580.00                   |
| LEATT CORP COM  | 1,274.83                       | 133.32                       |
| LECERE CORP COM NEW STK   | 957.93                         | 7.72                         |
| LECROY CORP COM   | 26,911.26                      | 20,352.20                    |
| LEGACY RESVS LP UNIT LTD PARTNERSHIP INTUNIT LTD PARTNERSHIP INT              | 28,136.36                      | 29,652.00                    |
| LEGACY WINE & SPIRITS INTL LTD COM  | 0.00                           | 0.01                         |
| LEGEND OIL & GAS LTD COM  | 42,164.06                      | 23,400.00                    |
| LEGG MASON INC COM  | 28,309.52                      | 27,601.41                    |
| LEGG MASON INC COM  | 261,853.43                     | 68,542.50                    |
| LEGGETT & PLATT INC COM   | 21,311.06                      | 24,590.64                    |
| LEGGETT & PLATT INC COM   | 63,790.23                      | 68,659.20                    |
| LEGRAND SA EUR4   | 421,767.21                     | 411,877.26                   |
| LEHMAN BROS COML BK SALT LAKE CITY UTAH CTF DEP DTD 02-29-2008 0 02-28-2013   | 5,000.00                       | 4,373.00                     |
| LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT                                 | 52,998.00                      | 6.00                         |
| LEHMAN BROS HLDGS INC COM   | 7,059.51                       | 38.96                        |
| LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT      | 349,741.00                     | 35.00                        |
| LEHMAN BROS HLDGS INC MTN TRANCHE # TR 00475 3.6 DUE 03-13-2009 BD IN DEFAULT | 24,962.50                      | 6,468.75                     |
| LEHMAN BROS HLDGS INC SR NT DTD 08/19/1997 7.2 12-31-2040 REG DEFAULT         | 10,075.10                      | 2,537.50                     |
| LEHMAN XS TR 2006-2N MTG PASSTHRU CTF CL1-A1 VAR 02-25-2046 REG               | 213,395.48                     | 110,249.07                   |
| LEHMAN XS TR SER 2006 GP4 MTG PASSTHRU CTF CL 3-A1A 08-25-2046/08-25-2011 REG | 0.00                           | 1.00                         |
| LEN US 01/21/12 C20   | (272.77)                       | (222.00)                     |
| LENDER PROCESSING SVCS INC COM STK  | 22,243.63                      | 12,494.65                    |
| LENEXA KANS TAXABLE-SER A-BUILD AMER BDS- 4.25% DUE 09-01-2016 BEO TAXABLE    | 25,392.50                      | 28,297.75                    |
| LENNAR CORP CL A CL A   | 72,037.36                      | 85,497.15                    |
| LENNAR CORP CL A CL A   | 157,307.80                     | 66,888.60                    |
| LENOX GROUP INC COM   | 690.80                         |                              |
| LEUCADIA NATL CORP COM  | 65,612.05                      | 52,614.10                    |
| LEUCADIA NATL CORP COM  | 166,060.29                     | 96,781.44                    |
| LEVEL 3 COMMUNICATIONS INC COM NEW  | 447,072.10                     | 303,764.21                   |
| LEXICON PHARMACEUTICALS INC COM STK   | 4,044.95                       | 2,580.00                     |
| LEXICON PHARMACEUTICALS INC COM STK   | 630.05                         | 780.45                       |
| LEXICON PHARMACEUTICALS WORTHLESS01/03/2012                                   | 0.00                           | 786.39                       |
| LEXICON PHARMACEUTICALS WORTHLESS01/03/2012                                   | 0.00                           |                              |
| LEXINGTON RLTY TR COM   | 2,207.01                       | 823.90                       |
| LEXMARK INTL INC NEW CL A   | 68,093.26                      | 62,370.02                    |
| LEXMARK INTL INC NEW CL A   | 360,595.36                     | 423,296.00                   |
| LEXMARK INTL INC NEW CL A   | 95,066.80                      | 55,491.46                    |
| LG DISPLAY  | 4,236.21                       | 3,548.61                     |
| LI & FUNG HKD0.0125   | 434,000.42                     | 510,976.41                   |
| LI & FUNG HKD0.0125   | 709,055.24                     | 551,706.42                   |
| LI & FUNG LTD SHS   | 7,281.45                       | 7,406.00                     |
| LI3 ENERGY INC COM  | 9,907.85                       | 665.00                       |
| LIBERTY ENERGY CORPORATION COMMON STOCK                                       | 6,302.34                       | 468.00                       |
| LIBERTY GLOBAL INC COM SER A  | 3,386.14                       | 4,513.30                     |
| LIBERTY GLOBAL INC COM SER C COM SER C  | 1,858.19                       | 4,347.20                     |
| LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A                                 | 7,080.65                       | 7,296.75                     |
| LIBERTY MEDIA CORP 8.25% DUE 02-01-2030                                       | 4,925.50                       | 4,800.00                     |



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| <b>Identity of Issue/Description of Investment (b)</b>                       | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| LIBERTY MEDIA CORP NEW LIBERTY CAP COM SER A LIBERTY CAP COM SER A           | 342.23                     | 5,307.40                 |
| LIBERTY MEDIA CORP SR EXCHANGEABLE DEB 4% DUE 11-15-2029/11-15-2011 BEO      | 6,029.00                   | 5,245.20                 |
| LIBERTY N Y DEV CORP REV GOLDMAN SACHS HEADQUARTERS 5.25% DUE 10-01-2035 BEO |                            |                          |
| N/C  | 27,871.98                  | 30,780.30                |
| LIBERTY PPTY TR SH BEN INT   | 329,347.31                 | 318,064.00               |
| LIBERTY PPTY TR SH BEN INT   | 147,510.91                 | 145,136.00               |
| LIBERTY PPTY TR SH BEN INT   | 3,303.68                   | 3,088.00                 |
| LIBERTY SILVER CORP COM .  | 10,686.95                  | 10,000.00                |
| LIFE PARTNERS HLDGS INC COM STK  | 11,928.02                  | 5,491.00                 |
| LIFE TECHNOLOGIES CORP COM STK   | 32,461.54                  | 27,470.46                |
| LIFE TECHNOLOGIES CORP COM STK   | 92,856.87                  | 147,819.09               |
| LIFE TIME FITNESS INC COM  | 2,485.35                   | 3,038.75                 |
| LIFE US 02/18/12 C40   | (503.77)                   | (486.00)                 |
| LIFELINE BIOTECHNOLOGIES INC COM PAR NEW08/22/2008 COM STK                   | 2,941.19                   | 52.50                    |
| LIFEPOINT HOSPS INC COM ISIN US53219L1098                                    | 295,553.41                 | 360,355.00               |
| LIFEPOINT HOSPS INC SR SUB NT CONV 3.5% DUE 05-15-2014 BEO                   | 7,685.00                   | 10,244.60                |
| LIFEVANTAGE CORP COM STK   | 291,579.63                 | 486,197.14               |
| LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK                         | 42,449.73                  | 43,919.00                |
| LIGHTBRIDGE CORP COM   | 1,812.49                   | 477.36                   |
| LIGHTING SCIENCE GROUP CORP COM NEW STK                                      | 2,856.95                   | 1,550.00                 |
| LIGHTPATH TECHNOLOGIES INC CL A NEW COM                                      | 276,472.46                 | 167,698.96               |
| LIHUA INTL INC COM   | 18,093.90                  | 9,520.00                 |
| LI-ION MTRS REV STK SPLIT LI-ION MTRS CORP 2FIUAN1 1/26/2012                 | 47.89                      | 7.27                     |
| LIMELIGHT NETWORKS INC COM   | 55,663.62                  | 28,504.80                |
| LIN TV CORP CL A CL A  | 3,108.67                   | 6,768.00                 |
| LINCARE HLDGS INC COM  | 8,008.90                   | 8,078.40                 |
| LINCOLN EDL SVCS CORP COM STK  | 109,714.48                 | 57,670.00                |
| LINCOLN ELEC HLDGS INC COM   | 66,474.71                  | 91,784.65                |
| LINCOLN NATL CORP COM  | 170,279.81                 | 127,550.56               |
| LINCOLN NATL CORP COM  | 924,242.23                 | 906,914.00               |
| LINDE AG NPV   | 1,024,386.01               | 1,361,164.24             |
| LINDSAY CORPORATION COM  | 11,146.95                  | 10,978.00                |
| LINDT & SPRUENGLI CHF100(REGD)   | 35,055.73                  | 33,417.44                |
| LINE US 01/21/12 C37   | (516.21)                   | (600.00)                 |
| LINEAR TECH CORP DEL   | 14,669.89                  | 14,134.78                |
| LINEAR TECH CORP DEL   | 204,696.10                 | 146,186.04               |
| LINEAR TECH CORP DEL   | 478,330.95                 | 441,441.00               |
| LINKEDIN CORP CL A   | 40,458.43                  | 30,874.90                |
| LINN ENERGY LLC UNIT REPSTG LTD LIABILITY CO INTS                            | 769,770.54                 | 879,333.52               |
| LINUX GOLD CORP COM  | 1,914.90                   | 510.00                   |
| LION ONE METALS LTD  | 119,706.70                 | 98,500.00                |
| LIONBRIDGE TECHNOLOGIES INC COM  | 3,580.87                   | 2,290.00                 |
| LIONS GATE ENTMT CORP COM NEW  | 3,272.83                   | 4,160.00                 |
| LIONS GATE METALS INC COM  | 2,767.35                   | 1,620.50                 |
| LIQUIDITY SVCS INC COM STK   | 95,801.47                  | 114,390.00               |
| LIQUIDITY SVCS INC COM STK   | 45,225.98                  | 47,527.20                |
| LITHIA MTRS INC CL A   | 7,218.95                   | 6,558.00                 |
| LITHIUM CORP COM STK   | 8,214.63                   | 6,062.00                 |
| LITHIUM EXPL GROUP INC COM   | 9,440.86                   | 5,184.00                 |
| LITHIUM TECH CORP COM PAR \$0.01 STK   | 919.12                     | 161.07                   |
| LIVE CURRENT MEDIA INC COM STK   | 4,633.77                   | 44.40                    |
| LIVE NATION ENTERTAINMENT INC  | 203.48                     | 182.82                   |
| LIVEPERSON INC COM STK ISIN# US5381461012                                    | 3,254.58                   | 3,752.45                 |
| LIVEWIRE MOBILE INC COM NEW COM NEW  | 1,015.45                   | 85.00                    |
| LIZ CLAIBORNE INC COM  | 588.19                     | 899.13                   |





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| <b>Identity of Issue/Description of Investment (b)</b>             | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| LJ INTERNATIONAL INC   | 45,350.49                  | 22,245.12                |
| LKQ CORP COM LKQ CORP  | 22,889.06                  | 25,207.04                |
| LLOYDS BANKING GP ORD GBP0.1                                       | 46,130.35                  | 46,727.51                |
| LLOYDS BANKING GROUP PLC-ADR                                       | 6,880.29                   | 3,075.63                 |
| LLOYDS BKG GROUP PUBLIC INCOME NT-PINES                            | 20,078.91                  | 20,481.57                |
| LLOYDS TSB BK PLC 4.875% DUE 01-21-2016                            | 11,168.83                  | 10,631.13                |
| LLOYDS TSB BK PLC 6.375% DUE 01-21-2021                            | 38,573.66                  | 38,120.23                |
| LLOYDS TSB BK PLC 6.375% DUE 01-21-2021                            | 204,093.13                 | 200,427.00               |
| LLY US 01/21/12 C35  | (615.72)                   | (2,025.00)               |
| LML PMT SYS INC COM  | 2,581.95                   | 2,330.00                 |
| LMP CAP & INCOME FD INC COM STK                                    | 12,256.95                  | 12,360.00                |
| LMP REAL ESTATE INCOME FD INC COM STK                              | 125.41                     | 106.08                   |
| LMT US 03/17/12 C82.5  | (191.53)                   | (430.00)                 |
| LNG US 03/17/12 C12  | (217.30)                   | (30.00)                  |
| LNKD US 01/21/12 C65   | (312.29)                   | (225.00)                 |
| LO JACK CORP COM   | 1,343.46                   | 368.40                   |
| LOCAL COM CORP COM STK   | 4,735.95                   | 2,120.00                 |
| LOCATEPLUS HLDGS CORP COM NEW                                      | 80.32                      | 0.41                     |
| LOCKHEED MARTIN CORP COM   | 173,531.25                 | 202,250.00               |
| LOCKHEED MARTIN CORP COM   | 1,051,670.72               | 1,156,303.70             |
| LOCKHEED MARTIN CORP COM   | 264,428.13                 | 471,566.10               |
| LOCKHEED MARTIN CORP COM   | 225,447.90                 | 242,360.79               |
| LOCKHEED MARTIN CORP COM   | 451,958.38                 | 485,400.00               |
| LODGENET INTERACTIVE CORPORATION EFF 1/16/08                       | 76,969.36                  | 70,803.75                |
| LOEWS CORP COM   | 46,074.56                  | 45,353.48                |
| LOEWS CORP COM   | 138,959.50                 | 250,749.00               |
| LOGITECH INTERNATIONAL SA CHF0.25(REGD) (POST-SUBD)                | 36,776.10                  | 17,894.00                |
| LOGMEIN INC COM  | 65,997.96                  | 80,955.00                |
| LONE PINE RES INC COM  | 6,878.88                   | 8,580.24                 |
| LONE STAR GOLD INC COM   | 3,127.35                   | 2,210.00                 |
| LONGCHEER HOLDINGS LTD SHS   | 24,158.75                  | 1,934.20                 |
| LOOKSMART LTD COM NEW COM STK                                      | 2,508.95                   | 1,290.00                 |
| LORILLARD INC COM STK  | 98,975.38                  | 113,672.33               |
| LORILLARD INC COM STK  | 406,841.07                 | 422,940.00               |
| LORILLARD INC COM STK  | 176,361.16                 | 337,782.00               |
| LORILLARD INC COM STK CALL OPT EXP 1/21/12 PR \$85 PER SH          | (3,786.99)                 | (23,520.00)              |
| LOS ANGELES CALIF DEPT ARPTS ARPT REV 5.25% 05-15-2039 BEO         | 9,385.50                   | 10,824.30                |
| LOS ANGELES CALIF DEPT ARPTS ARPT REV 5% 05-15-2035 BEO            | 27,625.20                  | 32,204.10                |
| LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE | 60,000.00                  | 80,200.80                |
| LOUISIANA-PACIFIC CORP COM   | 2,875.06                   | 2,525.19                 |
| LOWES COS INC COM  | 196,890.44                 | 225,728.95               |
| LOWES COS INC COM  | 387,332.69                 | 695,894.22               |
| LOWES COS INC COM  | 1,030,453.09               | 1,043,118.00             |
| LOWES COS INC COM  | 310,935.35                 | 342,630.00               |
| LRAD CORP COM  | 2,529.96                   | 1,490.00                 |
| LSI CORP COM STK   | 26,927.00                  | 31,975.30                |
| LSI CORP COM STK   | 306,101.04                 | 296,310.00               |
| LSI CORP COM STK   | 505,689.72                 | 478,975.00               |
| LSI CORP COM STK   | 140,902.59                 | 73,827.60                |
| LSI CORP COM STK   | 481,526.65                 | 476,595.00               |
| LTC PPTYS INC COM  | 40,507.11                  | 47,628.27                |
| LTD BRANDS   | 46,593.94                  | 49,692.56                |
| LTD BRANDS   | 81,694.85                  | 220,189.95               |
| LTWC CORP COM  | 2,363.76                   |                          |



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| <b>Identity of Issue/Description of Investment (b)</b>         | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| LTX-CREDENCE CORPORATION COMMON STOCK                          | 11,004.32                  | 9,806.55                 |
| LTX-CREDENCE CORPORATION COMMON STOCK                          | 101,487.01                 | 70,085.00                |
| LUBBOCK TEX 4.442% 02-15-2018 BEO TAXABLE                      | 25,013.00                  | 28,445.25                |
| LUCAS ENERGY INC COM NEW STK                                   | 7,146.95                   | 6,930.00                 |
| LUCENT TECHNOLOGIES CAP TR I CONV TR PFDSECS 7.75%             | 18,264.95                  | 14,736.00                |
| LUFKIN INDS INC COM  | 10,698.22                  | 13,462.00                |
| LUKOIL OIL COMPANY SPON ADR REP 1 ORD RUB0.025                 | 14,562.46                  | 12,719.86                |
| LULULEMON ATHLETICA INC COM                                    | 271,412.90                 | 252,290.62               |
| LUMBER LIQUIDATORS HLDGS INC COM                               | 43,585.30                  | 42,560.60                |
| LUMENON INNOVATIVE LIGHTWAVE TECHNOLOGY INC COM STOCK          | 10,068.58                  |                          |
| LUMINENT MTG CAP INC COM                                       | 4,620.36                   |                          |
| LUNA GOLD CORP   | 4,263.61                   | 6,573.00                 |
| LUNDIN MNG CORP COM STK  | 25,605.11                  | 18,945.36                |
| LVMH MOET HENNESSY LOUIS VUITTON EUR0.30                       | 626,810.44                 | 846,024.93               |
| LXK US 04/21/12 C37  | (560.77)                   | (405.00)                 |
| LXK US 04/21/12 C40  | (429.24)                   | (240.00)                 |
| LYDALL INC COM   | 10,659.35                  | 11,388.00                |
| LYNAS CORPORATION NPV  | 336,026.89                 | 213,040.86               |
| LYONDELLBASELL INDU-CL A-W/I                                   | 12,145.94                  | 10,396.80                |
| LYRIC JEANS INC COM  | 5,015.62                   | 484.48                   |
| M & T BK CORP COM  | 239,263.23                 | 214,133.70               |
| MABUCHI MOTOR CO NPV   | 782,644.09                 | 653,752.33               |
| MACK CALI RLTY CORP COM REIT                                   | 306,386.19                 | 264,231.00               |
| MACK CALI RLTY CORP COM REIT                                   | 17,029.87                  | 17,439.53                |
| MACQUARIE BK LTD TRANCHE # TR 00011 3.3%DUE 07-17-2014 REG     | 910,189.60                 | 906,570.72               |
| MACQUARIE INFRASTRUCTURE CO LLC MEMBERSHIP INT COM STK         | 3,909.39                   | 6,140.28                 |
| MACYS INC COM STK  | 26,438.38                  | 29,856.31                |
| MACYS INC COM STK  | 184,478.43                 | 297,986.80               |
| MACYS INC COM STK  | 876,099.82                 | 1,174,570.00             |
| MAD CATZ INTERACTIVE INC COM                                   | 8,478.90                   | 7,650.00                 |
| MADDEN STEVEN LTD COM  | 246,307.11                 | 291,870.00               |
| MADDEN STEVEN LTD COM  | 133,258.09                 | 239,499.00               |
| MAG SILVER CORP COM STK  | 31,705.09                  | 19,793.52                |
| MAGELLAN ENERGY LTD COM NEW STK                                | 617.90                     | 450.00                   |
| MAGELLAN HLTH SVCS INC COM NEW                                 | 4,554.75                   | 4,650.18                 |
| MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT | 105,108.47                 | 144,685.51               |
| MAGELLAN PETE CORP COM   | 8,299.82                   | 4,646.40                 |
| MAGIC SOFTWARE ENTERPRISES LTD ORD                             | 4,400.70                   | 3,980.90                 |
| MAGINDUSTRIES CORP   | 1,196.95                   | 994.00                   |
| MAGNETEK INC COM NEW   | 662.11                     | 258.30                   |
| MAGNUM HUNTER RES CORP DEL COM                                 | 88,611.37                  | 75,460.00                |
| MAGNUM HUNTER RES CORP DEL EXP DT 10-14-13                     | 0.00                       |                          |
| MAGPLANE TECHNOLOGY INC COM STK                                | 123,447.67                 | 11,356.60                |
| MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK                | 78,544.93                  | 84,096.00                |
| MAIN STR CAP CORP COM STK                                      | 46,740.44                  | 55,773.83                |
| MAINLAND RES INC COM STK                                       | 8,309.56                   | 1,760.00                 |
| MAJESCO ENTERTAINMENT CO COM NEW COM NEW                       | 5,045.67                   | 3,855.20                 |
| MAKEMYTRIP LTD USD0.0005                                       | 299.56                     | 240.40                   |
| MAKO SURGICAL CORP STK   | 124,367.09                 | 91,310.62                |
| MAKO US 01/21/12 C30   | (314.25)                   | (200.00)                 |
| MAN US 03/17/12 C40  | (335.77)                   | (360.00)                 |
| MANHATTAN ASSOCS INC COM                                       | 1,006,525.22               | 939,136.00               |
| MANHATTAN CORPORATION LIMITED COM STK                          | 4,443.51                   | 584.40                   |
| MANITOWOC INC COM  | 183,082.32                 | 141,524.80               |



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|--|----------------------------|--------------------------|
| MANNATECH INC COM REVERSE STOCK SPLIT MANNATECH INC 2F18AK1 01/13/2012 | 2,199.35                   | 63.56                    |
| MANNING & NAPIER INC CL A  | 141,649.83                 | 141,761.50               |
| MANNKIND CORP COM  | 9,495.75                   | 6,110.00                 |
| MANPOWER INC COM   | 10,536.95                  | 10,725.00                |
| MANPOWER INC COM   | 344,457.69                 | 307,450.00               |
| MANPOWER INC COM   | 265,556.95                 | 196,625.00               |
| MANPOWER INC COM   | 401,978.45                 | 273,487.50               |
| MANTECH INTL CORP CL A CL A  | 10,797.91                  | 9,059.60                 |
| MARATHON OIL CORP COM  | 263,540.62                 | 250,072.38               |
| MARATHON OIL CORP COM  | 201,711.41                 | 449,704.28               |
| MARATHON OIL CORP COM  | 297,675.38                 | 342,459.00               |
| MARATHON PETE CORP COM   | 127,513.33                 | 112,324.01               |
| MARATHON PETE CORP COM   | 68,533.11                  | 91,547.50                |
| MARATHON PETE CORP COM   | 130,228.14                 | 255,733.78               |
| MARATHON PETE CORP COM   | 651,607.72                 | 612,536.00               |
| MARINA BIOTECH INC COM NEW COM STK                                     | 115.37                     | 70.29                    |
| MARK ONE GLOBAL INDS INC   | 7,871.10                   | 0.50                     |
| MARKEL CORP HOLDING CO COM   | 94,102.77                  | 105,740.85               |
| MARKETAXESS HLDGS INC COM STK  | 213,441.67                 | 244,794.30               |
| MARKETAXESS HLDGS INC COM STK  | 42,876.08                  | 78,286.00                |
| MARKETAXESS HLDGS INC COM STK  | 3,135.92                   | 3,462.65                 |
| MARKS & SPENCER GP ORD GBP0.25   | 0.00                       |                          |
| MARKWEST ENERGY PART /FIN 6.25 DUE 06-15-2022                          | 30,000.00                  | 31,350.00                |
| MARRIOTT INTL FRAC CUSIP ORD REG                                       | 0.00                       |                          |
| MARRIOTT INTL INC NEW COM STK CL A                                     | 135,542.10                 | 170,294.46               |
| MARRIOTT INTL INC NEW COM STK CL A                                     | 17,468.91                  | 14,910.18                |
| MARRIOTT VACATIONS WORLDWIDE CORP COM                                  | 723.60                     | 686.40                   |
| MARSH & MCLENNAN CO S INC COM  | 296,478.43                 | 369,037.02               |
| MARSH & MCLENNAN COS INC COM (FOR ACCT #2219800 ONLY)                  | 2,611.61                   | 3,162.00                 |
| MARSHALL EDWARDS INC COM NEW   | 1,341.95                   | 925.60                   |
| MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK                        | 2,877.00                   | 2,200.00                 |
| MARTIN MARIETTA MATLS INC COM  | 399,713.87                 | 422,296.00               |
| MARUBENI CORP NPV  | 313,086.20                 | 335,136.01               |
| MARVELL TECH GROUP COM USD0.002  | 249,474.54                 | 209,702.85               |
| MARVELL TECH GROUP COM USD0.002  | 337,875.56                 | 344,865.00               |
| MARVELL TECH GROUP COM USD0.002  | 452,550.26                 | 433,505.00               |
| MASCO CORP 5.85% DUE 03-15-2017  | 38,869.21                  | 39,895.88                |
| MASCO CORP COM   | 7,741.74                   | 8,556.70                 |
| MASCO CORP COM   | 160,658.53                 | 80,832.24                |
| MASS HYSTERIA ENTMT CO INC COM   | 14,968.28                  | 121.62                   |
| MASTEC INC COM   | 5,380.68                   | 5,211.00                 |
| MASTERCARD INC CL A  | 465,498.79                 | 507,188.99               |
| MASTERCARD INC CL A  | 113,540.28                 | 193,866.40               |
| MASTERCARD INC CL A  | 624,175.63                 | 871,280.34               |
| MATAMEC EXPLORATIONS INC COM   | 4,514.83                   | 2,952.00                 |
| MATECH CORP CL A COM STK   | 275.84                     | 9.78                     |
| MATERION CORP COM  | 5,401.22                   | 3,642.00                 |
| MATRIX DENTURE SYS INTL INC COM STK                                    | 0.60                       |                          |
| MATRIX SVC CO COM  | 1,061.28                   | 944.00                   |
| MATTEL INC COM   | 13,397.84                  | 13,501.37                |
| MATTEL INC COM   | 152,729.81                 | 206,145.76               |
| MATTHEWS INTL CORP CL A  | 1,930.00                   | 1,571.50                 |
| MAWSON RES LTD COM STK   | 77,819.58                  | 84,412.30                |
| MAXIM INTEGRATED PRODS INC COM   | 32,533.15                  | 34,320.72                |



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|--|----------------------------|--------------------------|
| MAXIM INTEGRATED PRODS INC COM                                 | 862,909.73                 | 1,012,956.00             |
| MAXIMUM DYNAMICS INC COM STK                                   | 36,167.80                  |                          |
| MAXIMUS INC COM  | 3,914.35                   | 4,135.00                 |
| MAXIMUS INC COM  | 172,753.34                 | 223,290.00               |
| MAXLINEAR INC-CLASS A  | 11,902.61                  | 5,225.00                 |
| MAXWELL TECHNOLOGIES INC COM                                   | 14,959.92                  | 16,240.00                |
| MB FINL BK N A CHICAGO ILL CTF DEP DTD 08-05-2009 3 08-05-2014 | 10,000.00                  | 10,466.00                |
| MBIA INC COM   | 82,401.09                  | 98,862.70                |
| MBNA CAP D TR PFD SECS SER D 8.125% TRUPS MBNA CAP D           | 2,559.95                   | 2,360.00                 |
| MBT FINL CORP COM  | 90,077.64                  | 72,917.80                |
| MBT US 01/21/12 C17.5  | (1,780.90)                 | (225.00)                 |
| MC CORMICK & CO INC COM NON-VTG                                | 6,723.82                   | 8,835.92                 |
| MC CORMICK & CO INC COM NON-VTG                                | 82,688.94                  | 143,596.16               |
| MC DONALDS CORP COM  | 1,910,917.30               | 2,283,763.38             |
| MC DONALDS CORP COM  | 650,512.68                 | 2,235,452.73             |
| MCCLATCHY CO CL A CL A   | 2,544.45                   | 2,091.25                 |
| MCD US 01/19/13 C100   | (2,114.22)                 | (3,775.00)               |
| MCD US 01/21/12 C100   | (257.52)                   | (330.00)                 |
| MCD US 01/21/12 C105   | (134.27)                   | (145.00)                 |
| MCD US 06/16/12 C110   | (89.30)                    | (112.00)                 |
| MCDERMOTT INTL INC COM   | 1,689.41                   | 1,703.48                 |
| MCG CAPITAL CORP COM   | 47,366.62                  | 40,660.52                |
| MCG CAPITAL CORP COM   | 45,549.62                  | 29,526.00                |
| MCGRATH RENTCORP COM   | 26,205.85                  | 31,889.00                |
| MCGRAW-HILL COS COM USD1                                       | 52,974.98                  | 58,858.35                |
| MCGRAW-HILL COS COM USD1                                       | 192,954.70                 | 202,365.00               |
| MCGRAW-HILL COS COM USD1                                       | 144,661.91                 | 288,977.22               |
| MCKESSON CORP  | 159,534.42                 | 189,988.54               |
| MCKESSON CORP  | 306,075.86                 | 418,298.79               |
| MCMORAN EXPL CO COM  | 112,585.35                 | 110,725.50               |
| MCP US 01/06/12 C26  | (78.02)                    | (80.00)                  |
| MCP US 01/21/12 C31  | (691.53)                   | (26.00)                  |
| MCP US 01/21/12 C36  | (207.25)                   | (1.00)                   |
| MCP US 02/18/12 C30  | (910.02)                   | (264.00)                 |
| MCP US 11/11/11 C45  | (278.01)                   |                          |
| MDI INC COM NEW COM NEW  | 3,668.37                   | 0.20                     |
| MDU RES GROUP INC COM  | 18,620.66                  | 17,168.00                |
| MDU RES GROUP INC COM  | 321,739.25                 | 339,068.00               |
| MEAD JOHNSON NUTRITION COM USD0.01                             | 8,027.40                   | 7,683.13                 |
| MEAD JOHNSON NUTRITION COM USD0.01                             | 343,119.67                 | 371,142.00               |
| MEAD JOHNSON NUTRITION COM USD0.01                             | 192,463.59                 | 305,848.50               |
| MEADOWBROOK INS GROUP INC COM                                  | 54,038.10                  | 63,012.00                |
| MEADWESTVACO CORP COM  | 2,194.35                   | 2,254.78                 |
| MEADWESTVACO CORP COM  | 241,332.26                 | 305,490.00               |
| MEADWESTVACO CORP COM  | 91,980.54                  | 111,833.30               |
| MEASUREMENT SPECIALTIES INC COM                                | 3,034.25                   | 2,796.00                 |
| MEC RES LTD COM STK  | 82,872.25                  | 12,423.00                |
| MECHANICAL TECHNOLOGY INC COM NEW STK                          | 4,496.76                   | 125.25                   |
| MED CARE TECHNOLOGIES INC COM STK                              | 463.90                     | 50.00                    |
| MED RES INC COM NEW CHAPTER 11 PROCEEDINGS EFFECTIVE 2/26/01   | 30,722.54                  |                          |
| MEDALLION FINL CORP COM  | 45,457.07                  | 47,310.88                |
| MEDCAREERS GROUP INC COM                                       | 10,233.00                  | 200.00                   |
| MEDCO HEALTH SOLUTIONS INC COM                                 | 326,196.42                 | 323,381.50               |
| MEDCO HEALTH SOLUTIONS INC COM                                 | 165,962.53                 | 473,864.30               |





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|--|--------------------------------|------------------------------|
| MEDCO HEALTH SOLUTIONS INC COM   | 1,292,231.86                   | 1,227,172.70                 |
| MEDEFILE INTL INC COM STK  | 2,752.30                       | 280.00                       |
| MEDIA GEN INC CL A   | 5,037.25                       | 8,852.25                     |
| MEDIABAY INC COM NEW   | 2,796.01                       | 20.00                        |
| MEDICAL ALARM CONCEPTS HLDGS INC COM STK                                       | 4,308.00                       | 1,350.00                     |
| MEDICAL FACS CORP COM NEW  | 1,780.12                       | 2,002.88                     |
| MEDICAL PPTYS TR INC COM REIT  | 35,938.96                      | 36,752.43                    |
| MEDICINES COMPANY COM  | 5,435.36                       | 5,405.60                     |
| MEDICINES COMPANY COM  | 134,296.18                     | 285,192.00                   |
| MEDICINES COMPANY COM  | 510,478.24                     | 514,464.00                   |
| MEDICIS PHARMACEUTICAL CORP CL A NEW   | 48,075.30                      | 43,225.00                    |
| MEDICIS PHARMACEUTICAL CORP CL A NEW   | 248,982.88                     | 295,925.00                   |
| MEDICIS PHARMACEUTICAL CORP CL A NEW   | 6,034.78                       | 7,448.00                     |
| MEDIFAST INC COM   | 9,152.28                       | 5,488.00                     |
| MEDIFAST INC COM   | 66,059.01                      | 53,508.00                    |
| MEDINAH MINERALS INC COM   | 269.70                         | 153.00                       |
| MEDIOBANCA SPA EUR0.5  | 92,536.92                      | 57,980.98                    |
| MEDISYS CORP COM NEW   | 1,509.95                       |                              |
| MEDNAX INC COM   | 10,019.45                      | 10,801.50                    |
| MEDNAX INC COM   | 390,920.15                     | 397,495.20                   |
| MEDTRONIC INC 4.45% DUE 03-15-2020   | 130,504.60                     | 146,695.77                   |
| MEDTRONIC INC COM  | 406,007.28                     | 427,034.52                   |
| MEDTRONIC INC COM  | 387,547.51                     | 441,787.50                   |
| MEDTRONIC INC COM  | 689,344.08                     | 878,717.25                   |
| MEDTRONIC INC COM  | 439,278.63                     | 455,175.00                   |
| MEDUSA MINING LIMITED NPV  | 19,978.35                      | 19,010.69                    |
| MEGA PRECIOUS METALS INC COM   | 18,043.92                      | 11,366.98                    |
| MEGA URANIUM LTD COM   | 988,103.38                     | 123,671.00                   |
| MELA SCIENCES INC COM  | 8,110.59                       | 6,642.00                     |
| MELCO CROWN ENTERTAINMENT LTD  | 192,178.36                     | 186,628.00                   |
| MEMC ELECTR MATLS INC COM  | 44,266.86                      | 36,638.06                    |
| MEMSIC INC COM STK   | 349.95                         | 265.00                       |
| MEN S WEARHOUSE INC COMMOM   | 326,049.35                     | 374,335.50                   |
| MENTOR GRAPHICS CORP COM   | 99,985.60                      | 105,768.00                   |
| MENTOR GRAPHICS CORP COM   | 236,151.20                     | 324,084.00                   |
| MENTOR GRAPHICS CORP COM   | 676,696.30                     | 665,796.00                   |
| MERCADOLIBRE INC COM STK   | 109,639.06                     | 102,634.01                   |
| MERCADOLIBRE INC COM STK   | 359,242.07                     | 457,991.32                   |
| MERCANTILE BK MICH GRAND RAPIDS DTD 01-12-2011 .4 C/D 01-12-2012               | 200,000.00                     | 200,000.00                   |
| MERCK & CO INC NEW COM   | 986,523.99                     | 1,099,394.27                 |
| MERCK & CO INC NEW COM   | 188,233.75                     | 205,804.30                   |
| MERCK & CO INC NEW COM   | 2,014,090.63                   | 2,507,577.80                 |
| MERCK & CO INC NEW COM   | 0.00                           |                              |
| MERCK KGAA NPV   | 551,117.99                     | 443,159.02                   |
| MERCURY GEN CORP NEW COM   | 18,236.41                      | 19,509.51                    |
| MERCURY GEN CORP NEW COM   | 314,030.31                     | 328,464.00                   |
| MERIDIAN BIOSCIENCE INC COM  | 1,497.66                       | 1,130.40                     |
| MERIDIAN BK NATL ASSN WICKENBURG ARIZ CTF DEP DTD 02-20-2008 4.25 02-20-2018   | 225,000.00                     | 245,709.00                   |
| MERIDIAN GRANTOR TR DTD 12-11-2008 5 12-11-2015                                | 5,000.00                       | 5,506.85                     |
| MERITAGE HOMES CORP COM  | 5,918.01                       | 6,957.00                     |
| MERITAGE HOMES CORP COM  | 249,215.61                     | 255,785.70                   |
| MERITOR INC COM  | 323,646.40                     | 88,844.00                    |
| MERRILL LYNCH & CO 6.05% DUE 05-16-2016  | 9,835.00                       | 9,444.03                     |
| MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00667 5.45 DUE 02-05-2013 | 379,854.80                     | 382,762.22                   |



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|---|----------------------------|--------------------------|
| MERRILL LYNCH & CO INC MTN BTRANCHE # TR00432 5.45 DUE 07-15-2014 REG   | 985.61                     | 993.55                   |
| MERU NETWORKS INC COM   | 34,473.55                  | 10,325.00                |
| MESA AIR GROUP INC COM  | 522.45                     |                          |
| MESA ENERGY HLDGS INC COM   | 197,580.55                 | 25,466.70                |
| MET US 01/21/12 C31   | (825.44)                   | (1,160.00)               |
| MET US 01/21/12 C32   | (270.01)                   | (288.00)                 |
| METABOLIX INC COM STK   | 17,738.42                  | 5,460.00                 |
| METALICO INC COM  | 357,356.65                 | 320,182.80               |
| METALICO INC COM  | 8,297.35                   | 7,754.53                 |
| METANOR RES INC METANOR RES INC   | 3,552.00                   | 2,065.00                 |
| METCASH LIMITED NPV   | 49,607.98                  | 50,269.52                |
| METCASH LTD COM   | 3,290.65                   | 3,437.69                 |
| METHANEX CORP COM STK   | 14,015.28                  | 18,256.00                |
| METHANEX CORP COM STK   | 583,240.10                 | 561,372.00               |
| METLIFE INC 4.75 DUE 02-08-2021 REG                                     | 19,995.00                  | 21,635.86                |
| METLIFE INC 6.4% DUE 12-15-2066   | 196,195.20                 | 198,712.92               |
| METLIFE INC COM   | 267,324.84                 | 225,937.13               |
| METLIFE INC COM   | 292,205.14                 | 227,614.00               |
| METLIFE INC COM   | 809,241.81                 | 574,616.22               |
| METLIFE INC COM   | 876,810.72                 | 720,320.36               |
| METLIFE INC COM   | 1,304,207.25               | 1,032,058.00             |
| METLIFE INC PFD SER B   | 26,006.57                  | 26,810.72                |
| METLIFE INC SR NT DTD 11/21/2003  | 6,768.95                   | 7,872.00                 |
| METRICOM INC DESP SEC EFF 10/8/02                                       | 2,914.86                   |                          |
| METRO ONE TELECOMMUNICATIONS INC COM NEWSTK                             | 2,747.56                   | 8.82                     |
| METROPCS COMMUNICATIONS INC COM COM                                     | 139,693.95                 | 103,821.48               |
| METROPCS COMMUNICATIONS INC COM COM                                     | 429,840.33                 | 433,132.00               |
| METROPCS COMMUNICATIONS INC COM COM                                     | 83,963.62                  | 55,517.28                |
| METROPCS WIRELESS 6.625% DUE 11-15-2020                                 | 5,023.50                   | 4,687.50                 |
| METROPOLITAN ATLANTA RAPID TRAN AUTH GA SALES TAX REV 5% 07-01-2039 BEO | 9,414.30                   | 10,609.40                |
| METROPOLITAN HEALTH NETWORKS INC COM                                    | 29,832.24                  | 31,971.60                |
| METTLER-TOLEDO INTL INC COM   | 2,776.89                   | 3,692.75                 |
| Mexican peso  | 14,635.56                  | 14,635.56                |
| MEXICO(UTD MEX ST) 8% BDS 11/06/2020 MXN100                             | 464,088.41                 | 402,081.01               |
| MF GLOBAL HLDGS LTD COM   | 12,682.25                  | 543.75                   |
| MF SCHWAB CHARLES FAMILY FDS TX EXMP FD                                 | 984,340.98                 | 984,340.98               |
| MFA FINL INC  | 433,930.55                 | 374,976.00               |
| MFA FINL INC  | 20,061.30                  | 19,340.16                |
| MFB NORTHERN FUNDS INCOME EQUITY FD                                     | 9,573.74                   | 10,004.69                |
| MFB NORTHERN FUNDS LARGE CAP VALUE FD                                   | 171,360.51                 | 155,423.58               |
| MFB NORTHERN FUNDS SMALL CAP VALUE FD                                   | 161,569.58                 | 167,304.35               |
| MFB NORTHERN FUNDS TECHNOLOGY FD  | 6,400.00                   | 7,933.56                 |
| MFB NORTHN HI YIELD FXD INC FD  | 9,926.87                   | 8,680.64                 |
| MFB NORTHN INTL EQTY INDEX FD   | 18,306.64                  | 11,812.04                |
| MFB NORTHN MULTI-MANAGER MID CAP FD                                     | 96,267.76                  | 86,438.84                |
| MFC ABERDEEN ASIA-PAC INC FD  | 285,276.40                 | 323,669.57               |
| MFC ABERDEEN GLOBAL INC FD  | 18,968.37                  | 20,850.00                |
| MFC ABERDEEN ISRAEL FD INC COM  | 13,148.45                  | 10,243.82                |
| MFC ADVENT CLAYMORE CONV SECS & INC FD COM                              | 10,153.90                  | 8,101.50                 |
| MFC ADVISORSHARES TR ACTIVE BEAR ETF                                    | 14,461.70                  | 13,761.00                |
| MFC ADVISORSHARES TR CAMBRIA GLOBAL TACTICAL ETF                        | 32,216.31                  | 29,362.50                |
| MFC ADVISORSHARES TR PERITUS HIGH YIELD ETF                             | 20,988.60                  | 19,008.04                |
| MFC AGIC CONV & INCOME FD COM   | 17,531.21                  | 15,512.31                |
| MFC AGIC EQUITY & CONV INCOME FD COM                                    | 17,994.93                  | 18,921.18                |



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|---|--------------------------------|------------------------------|
| MFC ALLIANCEBERNSTEIN GLOBAL HI INC FD INC                                    | 107,292.43                     | 111,721.76                   |
| MFC ALLIANCEBERNSTEIN NATIONAL MUN  | 9,631.26                       | 9,977.95                     |
| MFC ALPINE GLOBAL DYNAMIC DIVID FD COM  | 30,634.98                      | 20,978.42                    |
| MFC ALPINE GLOBAL PREMIER PPTYS FD COM SHS OF BEN INT                         | 27,020.57                      | 22,387.20                    |
| MFC ALPINE TOTAL DYNAMIC DIVID FD COM SHBEN INT                               | 187,070.36                     | 122,531.38                   |
| MFC ALPS ETF TR ALERIAN MLP ETF   | 56,032.85                      | 58,683.63                    |
| MFC ALPS ETF TR JEFFERIES TR/J CRB GLOBAL COMMODITY EQUITY INDEX FD           | 23,383.78                      | 18,988.99                    |
| MFC ALPS ETF TR JEFFERIES TR/J CRB WILDCATTERS EQUITY ETF                     | 6,090.34                       | 4,848.02                     |
| MFC AMERN INC FD INC COM  | 2,830.05                       | 2,626.25                     |
| MFC AMERN SELECT PORTFOLIO INC COM  | 19,294.88                      | 16,312.18                    |
| MFC AMERN STRATEGIC INC PORTFOLIO INC COM                                     | 12,196.60                      | 10,670.00                    |
| MFC AUSTRALIA & NEW ZEALAND DEBT FD   | 17,207.88                      | 15,007.22                    |
| MFC BARCLAYS BK PLC ETN LKD TO DOW JONES-AIG INDL                             | 13,580.65                      | 10,410.00                    |
| MFC BARCLAYS BK PLC IPATH ASIAN & GULF CURRENCY REVALUATION ETN               | 5,143.95                       | 5,025.00                     |
| MFC BARCLAYS BK PLC IPATH DOW JONES-UBS COCOA SUBINDEX TOTAL RETURN ETN       | 4,860.54                       | 2,875.00                     |
| MFC BARCLAYS BK PLC IPATH DOW JONES-UBS PLATINUM SUBINDEX TOTAL RETURN<br>ETN | 4,179.95                       | 3,202.52                     |
| MFC BARCLAYS BK PLC IPATH ETNS LKD MSCI INDIA TOTAL                           | 119,584.16                     | 84,568.68                    |
| MFC BARCLAYS BK PLC IPATH INDEX LKD SECSLKD TO GSCI COMMODITY                 | 22,184.38                      | 22,633.12                    |
| MFC BARCLAYS BK PLC IPATH OPTIMIZED CURRENCY CARRY EXCHANGE TRADED NT         | 9,198.60                       | 9,219.98                     |
| MFC BIOTECH HOLDRS TR DEPOSITARY RCPTS  | 9,906.56                       | 10,576.00                    |
| MFC BLACKROCK CORE BD TR SHS BEN INT  | 11,148.96                      | 11,735.35                    |
| MFC BLACKROCK CORPORATE HIGH YIELD FD INC COM                                 | 22,770.25                      | 23,517.40                    |
| MFC BLACKROCK CORPORATE HIGH YIELD FD V INC COM                               | 10,849.53                      | 11,164.38                    |
| MFC BLACKROCK CORPORATE HIGH YIELD FD VIINC COM                               | 16,554.33                      | 21,931.02                    |
| MFC BLACKROCK CR ALLOCATION INCOME TR IIIINC COM                              | 10,049.95                      | 4,915.00                     |
| MFC BLACKROCK CREDIT ALL INC TR IV COM  | 18,884.22                      | 22,963.81                    |
| MFC BLACKROCK DEBT STRATEGIES FD INC COM                                      | 38,636.24                      | 29,541.30                    |
| MFC BLACKROCK ENHANCED CAPITAL & INCOME FUND INC                              | 1,441.43                       | 1,279.20                     |
| MFC BLACKROCK EQUITY DIVIDEDND TRUST COM                                      | 3,918.64                       | 3,431.77                     |
| MFC BLACKROCK FLOATING RATE INC TR  | 23,437.88                      | 22,504.21                    |
| MFC BLACKROCK GLOBAL OPPORTUNITIES EQUITY TR COM                              | 87,280.14                      | 63,936.40                    |
| MFC BLACKROCK INC OPPORTUNITY TR INC.   | 17,097.34                      | 17,761.14                    |
| MFC BLACKROCK LTD DURATION INCOME TR COMSHS                                   | 10,980.22                      | 14,281.97                    |
| MFC BLACKROCK MUNIHOLDINGS QUALITY FUND II INC                                | 14,811.62                      | 16,039.89                    |
| MFC BLACKROCK RES & COMMODITIES STRATEGYTR SHS                                | 5,852.10                       | 3,984.00                     |
| MFC BLACKROCK SR HIGH INCOME FD INC COM                                       | 47,852.95                      | 41,029.43                    |
| MFC BLACKSTONE / GSO SR FLOATING RATE TERM FD COM                             | 63,104.85                      | 57,721.73                    |
| MFC BLDRS DEVELOPED MKTS 100 ADR INDEX FD                                     | 10,095.88                      | 6,177.27                     |
| MFC BLUE RIBBON INCOME FD TR UNIT FD TR UNIT                                  | 10,998.64                      | 12,757.95                    |
| MFC CALAMOS CONV & HIGH INCOME FD COM SHS                                     | 76,416.78                      | 71,215.97                    |
| MFC CALAMOS STRATEGIC TOTAL RETURN FD COM SH BEN INT                          | 4,053.95                       | 4,175.05                     |
| MFC CBRE CLARION GLOBAL REAL ESTATE INCOME FD COM                             | 39,057.64                      | 32,542.78                    |
| MFC CEF BLACKROCK ENERGY & RESOURCES TRUST                                    | 18,849.30                      | 17,604.00                    |
| MFC CENTRAL FD CDA LTD CL A CLOSED-END FUND                                   | 2,406,164.10                   | 2,627,838.05                 |
| MFC CHINA FD INC  | 5,806.85                       | 4,102.00                     |
| MFC CLAYMORE EXCHANGE TRADED FD TR 2 GUGGENHEIM AIRLINE ETF                   | 6,989.82                       | 6,567.08                     |
| MFC CLAYMORE EXCHANGE TRADED FD TR 2 GUGGENHEIM SHIPPING ETF                  | 42,566.95                      | 41,664.00                    |
| MFC CLAYMORE EXCHANGE-TRADED FD TR GUGGENHEIM INSIDER SENTIMENT ETF           | 262,714.52                     | 260,405.27                   |
| MFC CLAYMORE EXCHANGE-TRADED FD TR GUGGENHEIM SECTOR ROTATION ETF             | 12,949.53                      | 11,455.00                    |
| MFC CLEARBRIDGE ENERGY MLP FD INC   | 3,393.67                       | 3,443.08                     |
| MFC COHEN & STEERS DIVID MAJORS FD INC COM                                    | 13,105.58                      | 14,024.40                    |
| MFC COHEN & STEERS GLOBAL INCOME BLDR INC COM                                 | 22,633.45                      | 18,600.00                    |
| MFC COHEN & STEERS INFRASTRUCTURE FD INCCOM                                   | 18,549.69                      | 19,937.54                    |
| MFC COHEN & STEERS REIT & PFD INC FD INCCOM                                   | 13,683.04                      | 15,705.25                    |



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|---|--------------------------------|------------------------------|
| MFC COLUMBIA ETF TR COLUMBIA CONCENTRATED LARGE CAP VALUE STRATEGY FD             | 19,546.87                      | 15,117.36                    |
| MFC CORNERSTONE PROGRESSIVE RETURN FD COM   | 108,973.06                     | 92,575.45                    |
| MFC CR SUISSE NASSAU BRH EXCHG TRADED NTS LKD TO S&P 500 VIX SHORT<br>TERMFUTURES | 179,172.20                     | 134,988.75                   |
| MFC CR SUISSE NASSAU BRH VELOCITYSHARES EXCHA TRADED NTS 3X LONG SILV ETN<br>S&P  | 328,156.79                     | 215,258.94                   |
| MFC CREDIT SUISSE ASSET MGMT INCOME FD INC COM                                    | 40,423.25                      | 46,250.11                    |
| MFC CREDIT SUISSE HIGH YIELD BD FD SH BEN INT                                     | 7,409.61                       | 7,263.62                     |
| MFC CURRENCYSHARES AUSTRALIAN DLR TR AUSTRALIAN DOLLAR SHS                        | 113,135.43                     | 111,034.84                   |
| MFC CURRENCYSHARES BRIT POUND STERLING TR BRIT POUND STERLING SHS                 | 5,659.17                       | 5,393.50                     |
| MFC CURRENCYSHARES CDN DLR TR CDN DOLLARSHS                                       | 45,390.13                      | 43,636.14                    |
| MFC CURRENCYSHARES JAPANESE YEN TR JAPANESE YEN SHS                               | 8,490.82                       | 8,955.10                     |
| MFC CURRENCYSHARES MEXICAN PESO TR MEXICAN PESO SHS                               | 2,725.46                       | 2,515.45                     |
| MFC CUSHING MLP TOTAL RETURN FD COM SHS   | 15,394.30                      | 14,970.01                    |
| MFC DEUTSCHE BK AG LONDON BRH POWERSHARES DB BASE METALS SHORT                    | 4,904.45                       | 5,535.00                     |
| MFC DEUTSCHE BK AG LONDON BRH POWERSHARES DB CRUDE OIL DOUBLE                     | 35,675.60                      | 31,479.20                    |
| MFC DEUTSCHE BK AG LONDON BRH POWERSHARES GOLD DOUBLE LONG EXCH TRADED            | 794,504.09                     | 672,396.03                   |
| MFC DEUTSCHE BK AG LONDON BRH POWERSHARES GOLD SHORT EXCH TRADED NTS              | 16,399.84                      | 13,534.50                    |
| MFC DEUTSCHE BK AG LONDON BRH DB COMMODITY DOUBLE LONG EXCHANGE                   | 16,028.56                      | 14,229.00                    |
| MFC DIREXION DAILY CHINA 3X BEAR  | 2,033.26                       | 1,425.84                     |
| MFC DIREXION DAILY TECH BEAR 3X   | 17,738.85                      | 14,930.80                    |
| MFC DIREXION DAILY TECHNOLOGY BULL 3X SHS   | 51,663.51                      | 47,385.00                    |
| MFC DIREXION DLY EMG MKT BEAR 3X  | 59,232.95                      | 57,022.24                    |
| MFC DIREXION DLY ENERGY BEAR 3X   | 48,246.82                      | 41,564.25                    |
| MFC DIREXION SHS ETF TR   | 2,069.80                       | 1,165.13                     |
| MFC DIREXION SHS ETF TR DAILY REAL ESTATE BEAR 3X SHS NEW                         | 0.00                           | 9,559.56                     |
| MFC DIREXION SHS ETF TR DAILY SEMICONDUCTOR BULL 3X SHS                           | 18,475.13                      | 14,278.00                    |
| MFC DIREXION SHS ETF TR DAILY 20+ YR TREASURY BEAR 3X SHS NEW                     | 7,731.03                       | 6,796.00                     |
| MFC DIREXION SHS ETF TR DAILY 20+ YR TREASURY BULL 3X SHS                         | 33,420.72                      | 36,768.42                    |
| MFC DIREXION SHS ETF TR DAILY EMERGING MKT BULL 3X SHS NEW                        | 67,085.99                      | 81,923.61                    |
| MFC DIREXION SHS ETF TR DAILY FINL BEAR 3X SHS NEW DEC 2010                       | 1,048,449.82                   | 966,712.67                   |
| MFC DIREXION SHS ETF TR DAILY FINL BULL 3X SHS NEW                                | 1,127,587.43                   | 1,174,788.13                 |
| MFC DIREXION SHS ETF TR DAILY GOLD MINERS BULL 3X SHS                             | 5,063.32                       | 4,102.33                     |
| MFC DIREXION SHS ETF TR DAILY LATIN AMERN BULL 3X SHS NEW                         | 150.07                         | 1,759.78                     |
| MFC DIREXION SHS ETF TR DAILY MID CAP BEAR 3X SHS NEW DEC 2010                    | 8,193.51                       | 3,113.00                     |
| MFC DIREXION SHS ETF TR DAILY NAT GAS RELATED BULL 3X SHS                         | 5,473.52                       | 2,727.64                     |
| MFC DIREXION SHS ETF TR DAILY RUSSIA BEAR 3X SHS                                  | 3,032.57                       | 1,460.72                     |
| MFC DIREXION SHS ETF TR DAILY SMALL CAP BEAR 3X SHS NEW FEB 2011                  | 1,107,833.41                   | 1,024,378.80                 |
| MFC DIREXION SHS ETF TR DEVELOPED MKTS BULL 3X SHS 3X SHS                         | 43,321.84                      | 30,296.24                    |
| MFC DIREXION SHS ETF TR DIREXION DAILY LATIN AMER BEAR 3X SHS                     | 2,014.88                       | 1,178.60                     |
| MFC DIREXION SHS ETF TR DIREXION DAILY MID CAP BULL 3X SHS                        | 34,526.05                      | 26,450.40                    |
| MFC DIREXION SHS ETF TR DIREXION DAILY REAL ESTATE BULL 3X SHS                    | 125,975.67                     | 103,140.00                   |
| MFC DIREXION SHS ETF TR ENERGY BULL 3X SHS 3X SHS                                 | 290,283.21                     | 309,491.10                   |
| MFC DIREXION SHS ETF TR LARGE CAP   | 116,284.59                     | 98,925.50                    |
| MFC DIREXION SHS ETF TR LARGE CAP BULL 3X SHS 3X SHS                              | 113,439.96                     | 120,850.51                   |
| MFC DIREXION SHS ETF TR SMALL CAP BULL 3X SHS 3X SHS                              | 2,600,413.97                   | 2,692,048.57                 |
| MFC DNP SELECT INC FD INC COM   | 268,140.63                     | 313,756.79                   |
| MFC DOW 30 COVERED CALL FD INC COM  | 15,070.60                      | 14,628.80                    |
| MFC DOW 30SM ENHANCED PREM & INCOME FD INC COM                                    | 16,356.29                      | 15,392.40                    |
| MFC DWA TECHNICAL LEADERS PORTFOLIO DWA TECHNICAL LEADERS PORTFOLIOB              | 50,576.25                      | 47,354.39                    |
| MFC DWS HIGH INCOME TRUST SHS NEW   | 17,232.53                      | 15,345.00                    |
| MFC EATON VANCE ENHANCED EQTY INC FD II   | 38,084.03                      | 26,587.48                    |
| MFC EATON VANCE ENHANCED EQUITY INCOME FD COM                                     | 14,861.66                      | 11,345.19                    |
| MFC EATON VANCE LTD DURATION INCOME FD COM  | 11,264.45                      | 11,422.50                    |





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| MFC EATON VANCE SHORT DURATION DIVERSIFIED INCOME FD COM                        | 93,981.48                  | 97,200.00                |
| MFC EATON VANCE SR FLOATING-RATE TR COM   | 11.62                      | 12.85                    |
| MFC EATON VANCE TAX-MANAGED DIVERSIFIED EQUITY INCOME FD COM                    | 2,975.00                   | 2,439.25                 |
| MFC EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCOME FD COM             | 552,255.49                 | 328,268.96               |
| MFC EGA EMERGING GLOBAL SHS TR EMERGING GLOBAL SHS INDXX BRAZIL INFRASTR INDEX  | 5,015.13                   | 4,106.00                 |
| MFC ENERVEST DIVERSIFIED INCOME TR TR UNIT NEW                                  | 36,021.91                  | 33,430.31                |
| MFC ETF FID NASDAQ COMP INDX TS   | 11,721.82                  | 21,448.08                |
| MFC ETFS GOLD TR SH   | 552,602.34                 | 560,846.60               |
| MFC ETFS PALLADIUM TR SH BEN INT  | 14,145.54                  | 13,041.12                |
| MFC ETFS PLATINUM TR SH BEN INT   | 28,539.70                  | 22,740.30                |
| MFC ETFS PRECIOUS METALS BASKET TR ETFS PHYSICAL PM BASKET SHS                  | 260,531.67                 | 247,192.50               |
| MFC ETFS SILVER TR SILVER SHS   | 488,302.69                 | 387,371.52               |
| MFC ETFS WHITE METALS BASKET TR ETFS PHYSICAL WM BASKET SHS                     | 5,162.40                   | 4,669.00                 |
| MFC FACTORSHARES S&P GOLD PREM  | 20,242.45                  | 12,692.00                |
| MFC FIRST TR / ABERDEEN EMERGING OPPORTUNITY FD COM SHS                         | 13,288.90                  | 12,474.00                |
| MFC FIRST TR / ACTIVE DIVID INCOME FD COM                                       | 17,396.19                  | 13,906.69                |
| MFC FIRST TR CONSUMER STAPLES EXCHANGE TRADED FD                                | 11,422.26                  | 11,825.00                |
| MFC FIRST TR DOW JONES SELECT MICROCAP INDEX FD COM SHS ANNUAL                  | 41,078.26                  | 40,160.00                |
| MFC FIRST TR EXCHANGE TRADED ALPHADEX FDII DEV MKTS EX US ALPHADEX FD           | 18,460.75                  | 17,928.54                |
| MFC FIRST TR EXCHANGE-TRADED ALPHADEX FD  | 18,694.70                  | 18,183.96                |
| MFC FIRST TR EXCHANGE-TRADED FD DOW JONES INTERNET INDEX FD                     | 45,807.23                  | 41,344.00                |
| MFC FIRST TR EXCHANGE-TRADED FD II FINL ALPHADEX FD ANNUAL                      | 18,320.69                  | 18,189.01                |
| MFC FIRST TR EXCHANGE-TRADED FD II FIRSTTR DOW JONES GLOBAL                     | 26,859.36                  | 25,682.16                |
| MFC FIRST TR EXCHANGE-TRADED FD II ISE CLOUD COMPUTING INDEX FD                 | 71,312.66                  | 70,606.00                |
| MFC FIRST TR EXCHANGE-TRADED HEALTH CAREALPH                                    | 91,689.52                  | 92,560.56                |
| MFC FIRST TR IPOX 100 INDEX FD SHS  | 2,466.60                   | 2,397.00                 |
| MFC FIRST TR ISE CHINDIA INDEX FD COM   | 7,556.48                   | 5,728.92                 |
| MFC FIRST TR ISE GLOBAL WIND ENERGY INDEX FD COM SHS                            | 12,380.00                  | 7,920.00                 |
| MFC FIRST TR ISE REVERE NAT GAS INDEX FDCOM                                     | 121,237.87                 | 118,479.38               |
| MFC FIRST TR LARGE CAP CORE ALPHADEX FD COM SHS                                 | 57,086.94                  | 55,317.88                |
| MFC FIRST TR MID CAP CORE ALPHADEX FD   | 22,430.55                  | 21,796.10                |
| MFC FIRST TR MORNINGSTAR DIVID LEADERS INDEX FD SHS                             | 118,815.45                 | 123,411.60               |
| MFC FIRST TR SMALL CAP CORE ALPHADEX FD COM SHS                                 | 4,020.31                   | 3,890.24                 |
| MFC FIRST TR STRATEGIC HIGH INCOME FD IICOM SHS NEW                             | 0.00                       | 33,539.60                |
| MFC FIRST TR TECHNOLOGY ALPHA EXCHANGE TRADED                                   | 18,365.71                  | 17,414.76                |
| MFC FIRST TR VALUE LINE DIVID INDEX FD SHS                                      | 45,981.55                  | 46,348.95                |
| MFC FIRST TRUST NASDAQ 100-TECHNOLOGY INDEX FUND                                | 4,913.63                   | 4,842.83                 |
| MFC FIRST TRUST NASDAQ CLEAN EDGE GREEN ENERGY INDEX FUND                       | 727.08                     | 479.50                   |
| MFC FIRST TRUST SENIOR FLOATING RATE INCOME FUND 11                             | 45,245.02                  | 37,461.02                |
| MFC FIRTHAND TECHNOLOGY VALUE FD INC COM  | 15,692.99                  | 3,191.81                 |
| MFC FLAHERTY & CRUMRINE / CLAYMORE TOTALRETURN FD INC COM                       | 8,506.95                   | 9,350.00                 |
| MFC FORUM FDS AUXIER FOCUS FD INVS SHS  | 15,889.08                  | 18,792.05                |
| MFC GABELLI CONV & INC SECS FD INC COM  | 28,328.93                  | 17,772.30                |
| MFC GABELLI DIVID & INC TR COM  | 14,604.95                  | 15,420.00                |
| MFC GAMCO GLOBAL GOLD NAT RES & INC TR BY GABELLI COM SH BEN INT COM SH BEN INT | 93,299.28                  | 82,974.13                |
| MFC GAMCO NAT RES GOLD & INC TR   | 0.00                       | 4,264.56                 |
| MFC GLOBAL HI INC FD INC  | 20,385.78                  | 20,501.93                |
| MFC GLOBAL X FDS GLOBAL X CHINA CNSMR ETF                                       | 6,539.50                   | 4,798.50                 |
| MFC GLOBAL X FDS GLOBAL X COPPER MINERS ETF                                     | 20,117.64                  | 16,178.40                |
| MFC GLOBAL X FDS GLOBAL X LITHIUM ETF   | 34,123.99                  | 23,680.42                |
| MFC GLOBAL X FTSE NORDIC REGION ETF   | 14,075.74                  | 11,053.95                |
| MFC GLOBAL X OIL EQUITIES ETF   | 27,693.90                  | 26,328.00                |
| MFC GLOBAL X SILVER MINERS ETF  | 110,662.87                 | 89,139.77                |
| MFC GLOBAL X URANIUM ETF  | 41,822.82                  | 26,080.00                |



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|---|--------------------------------|------------------------------|
| MFC GOLDMAN SACHS GROUP INC                                       | 4,451.22                       | 4,887.80                     |
| MFC GREENHAVEN CONTINUOUS COMMODITY INDEX FD UNIT BEN INT         | 85,168.35                      | 74,291.36                    |
| MFC GS FIN CORP MEDIUM TERM NTS CLAYMORECEF INDEX LKD             | 19,077.66                      | 18,909.60                    |
| MFC GUGGENHEIM FUNDS DISTRIBUTORS INC                             | 72,483.45                      | 61,596.97                    |
| MFC GUGGENHEIM FUNDS DISTRIBUTORS INC                             | 27,981.83                      | 27,639.73                    |
| MFC GUGGENHEIM FUNDS DISTRIBUTORS INC                             | 11,851.67                      | 11,244.00                    |
| MFC GUGGENHEIM FUNDS DISTRIBUTORS INC.                            | 100,480.43                     | 87,949.45                    |
| MFC GUGGENHEIM FUNDS DISTRIBUTORS INC.                            | 43,189.60                      | 37,743.51                    |
| MFC GUGGENHEIM FUNDS DISTRIBUTORS INC.                            | 2,925.67                       | 2,196.00                     |
| MFC HANCOCK JOHN BK & THRIFT OPPORTUNITYFD SH BEN INT NEW         | 763.01                         | 671.30                       |
| MFC HANCOCK JOHN INCOME SECS TR SH BEN INT                        | 57,053.17                      | 73,000.00                    |
| MFC HANCOCK JOHN INVS TR  | 13,350.80                      | 15,540.00                    |
| MFC HANCOCK JOHN PFD INC FD SH BEN INT                            | 13,719.51                      | 14,077.48                    |
| MFC HELIOS HIGH INCOME FD INC                                     | 11,211.07                      | 11,628.18                    |
| MFC HIGHLAND FDS II PYXIS TREND FOLLOWING FD CL A                 | 50,676.97                      | 45,720.80                    |
| MFC INDEXIQ ETF TR IQ CANADA SMALL CAP ETF                        | 4,065.80                       | 3,113.38                     |
| MFC INDEXIQ ETF TR IQ GLOBAL AGRIBUSINESS SMALL CAP EQUITY ETF    | 26,174.57                      | 22,672.80                    |
| MFC INDEXIQ ETF TR IQ SOUTH KOREA SMALL CAP ETF                   | 2,686.30                       | 2,598.00                     |
| MFC INDIA FD INC COM  | 133,058.52                     | 77,206.57                    |
| MFC INDL LTD COM  | 4,921.04                       | 5,797.27                     |
| MFC ING GLOBAL EQTY DIVID & PREM OPPTY FD COM                     | 82,790.72                      | 62,196.86                    |
| MFC ING PRIME RATE TR SH BEN INT                                  | 10,402.35                      | 9,112.18                     |
| MFC ING RISK MANAGED NAT RES FD COM                               | 12,970.72                      | 9,120.00                     |
| MFC INVESCO HIGH YIELD INVST FD                                   | 23,776.32                      | 24,728.94                    |
| MFC INVESCO VAN KAMPEN DYNAMIC CR OPPORTUNIT FUND COM             | 23,009.91                      | 19,711.16                    |
| MFC INVESCO VAN KAMPEN SR INC TR COM                              | 214,197.42                     | 173,729.07                   |
| MFC IPATH DJ-UBS AGRICLTRE TOTAL RETURN SUB-INDEX ETN 10/22/37    | 40,009.78                      | 33,708.02                    |
| MFC IPATH DJ-UBS COTTON SUBINDX                                   | 30,564.95                      | 16,938.00                    |
| MFC IPATH DOW JONES IPATH INDEX LKD SECSLKD TO DOW JONES UBS ETN  | 139,398.22                     | 127,438.08                   |
| MFC IPATH DOW JONES-UBS COPER SUBINDEX TOTAL RETURN ETN 10/22/37  | 72,906.50                      | 64,738.80                    |
| MFC IPATH DOW JONES-UBS GRAINS SUBINDEX TOTAL RETURN ETN 10/22/37 | 50,316.37                      | 42,778.50                    |
| MFC IPATH DOW JONES-UBS SUGAR SUBINDEX TOTAL RETURN ETN 6/24/38   | 1,959.53                       | 1,717.80                     |
| MFC ISHARES DOW JONES US INDEX FUND                               | 40,543.68                      | 47,312.14                    |
| MFC ISHARES FTSE EPRA/NAREIT ASIA INDEX                           | 17,433.30                      | 14,731.50                    |
| MFC ISHARES FTSE EPRA/NAREIT GLOBAL REAL ESTATE EX-U.S INDEX FUND | 36,525.41                      | 30,944.63                    |
| MFC ISHARES GOLD TRUST  | 2,227,733.40                   | 2,070,609.88                 |
| MFC ISHARES IBOXX INVT GRADE GROUP BD FD                          | 671,168.91                     | 691,749.29                   |
| MFC ISHARES INC MCSI BRIC INDEX FD                                | 31,892.43                      | 24,337.17                    |
| MFC ISHARES INC MSCI AUSTRALIA INDEX FD                           | 630,115.52                     | 570,587.54                   |
| MFC ISHARES INC MSCI BRAZIL FREE INDEX FD                         | 1,472,455.96                   | 1,205,562.92                 |
| MFC ISHARES INC MSCI CDA INDEX FD                                 | 367,485.17                     | 332,926.06                   |
| MFC ISHARES INC MSCI EMU INDEX FD                                 | 2,659.09                       | 1,963.90                     |
| MFC ISHARES INC MSCI GERMANY INDEX FD                             | 55,352.78                      | 46,570.06                    |
| MFC ISHARES INC MSCI HONG KONG INDEX FD                           | 260,995.56                     | 208,868.42                   |
| MFC ISHARES INC MSCI ISRAEL CAPPED INDEXFD                        | 36,118.53                      | 30,933.42                    |
| MFC ISHARES INC MSCI JAPAN INDEX FD                               | 115,771.18                     | 102,735.79                   |
| MFC ISHARES INC MSCI MALAYSIA FREE INDEXFD                        | 48,641.37                      | 45,177.51                    |
| MFC ISHARES INC MSCI PAC EX-JAPAN INDEX FD                        | 76,985.88                      | 68,174.59                    |
| MFC ISHARES INC MSCI S AFRICA INDEX FD                            | 24,508.45                      | 21,374.50                    |
| MFC ISHARES INC MSCI S KOREA INDEX FD                             | 212,782.85                     | 178,353.80                   |
| MFC ISHARES INC MSCI SINGAPORE INDEX FD                           | 103,171.81                     | 89,801.08                    |
| MFC ISHARES INC MSCI SPAIN INDEX FD                               | 6,537.71                       | 4,540.50                     |
| MFC ISHARES INC MSCI SWEDEN INDEX FD                              | 534.81                         | 527.94                       |
| MFC ISHARES INC MSCI SWITZ INDEX FD                               | 113,063.43                     | 106,374.32                   |



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|---|--------------------------------|------------------------------|
| MFC ISHARES INC MSCI TAIWAN INDEX FD                                | 25,326.17                      | 20,692.62                    |
| MFC ISHARES INC MSCI TURKEY INDEX FD                                | 25,798.57                      | 15,427.50                    |
| MFC ISHARES INC MSCI UK INDEX FD                                    | 59,228.61                      | 54,798.99                    |
| MFC ISHARES INTERMEDIATE CREDIT                                     | 63,138.26                      | 64,293.88                    |
| MFC ISHARES MSCI ACWI INDEX FUND                                    | 90,926.27                      | 86,049.37                    |
| MFC ISHARES MSCI ALL COUNTRY ASIA EX JAPAN INDEX FUND               | 89,374.41                      | 86,031.35                    |
| MFC ISHARES MSCI THAILAND INVESTABLE MKT INDEX FD                   | 6,454.12                       | 6,515.86                     |
| MFC ISHARES S&P GLOBAL CLEAN ENERGY INDEX FD                        | 5,665.96                       | 2,979.19                     |
| MFC ISHARES S&P GLOBAL TIMBER AND FORESTRY INDEX FUND               | 5,445.99                       | 5,032.10                     |
| MFC ISHARES S&P GSCI COMMODITY-IND                                  | 14,288.88                      | 13,356.90                    |
| MFC ISHARES S&P GSTI NETWORKING IN                                  | 54,156.55                      | 50,390.85                    |
| MFC ISHARES S&P INDIA NIFTY 50 INDEX FD                             | 26,410.59                      | 19,846.86                    |
| MFC ISHARES S&P/CITIGROUP 1-3 YEAR INTERNATIONAL TREASURY BOND FUND | 20,922.90                      | 18,913.05                    |
| MFC ISHARES SILVER TR ISHARES                                       | 5,261,818.56                   | 4,175,726.94                 |
| MFC ISHARES TR BARCLAYS 0-5 YR TIPS BD FD                           | 1,662,928.38                   | 1,655,442.19                 |
| MFC ISHARES TR BARCLAYS 1-3 YR CR BD FD                             | 1,349,552.50                   | 1,344,785.62                 |
| MFC ISHARES TR BARCLAYS TIPS BD FD                                  | 3,351,271.02                   | 3,568,566.36                 |
| MFC ISHARES TR COHEN & STEERS REALTY MAJORS INDEX FD CLOSE END      | 677,973.45                     | 784,781.67                   |
| MFC ISHARES TR DOW JONES SELECT DIVID INDEX FD                      | 15,884,623.82                  | 16,203,130.25                |
| MFC ISHARES TR DOW JONES TRANSN AVERAGE INDEX FD                    | 108,945.02                     | 117,220.82                   |
| MFC ISHARES TR DOW JONES U S  | 118,233.74                     | 108,595.24                   |
| MFC ISHARES TR DOW JONES U S BASIC MATERIALS SECTOR                 | 162,318.32                     | 154,207.97                   |
| MFC ISHARES TR DOW JONES U S CONSUMER GOODS SECTOR                  | 37,280.84                      | 38,095.01                    |
| MFC ISHARES TR DOW JONES U S ENERGY SECTOR INDEX FD                 | 107,383.52                     | 110,653.83                   |
| MFC ISHARES TR DOW JONES U S FINL SECTORINDEX FD                    | 29,563.57                      | 23,615.24                    |
| MFC ISHARES TR DOW JONES U S HEALTHCARE SECTOR                      | 202,498.63                     | 215,528.26                   |
| MFC ISHARES TR DOW JONES U S REAL ESTATEINDEX FD                    | 176,670.83                     | 175,616.30                   |
| MFC ISHARES TR DOW JONES U S TECHNOLOGY SECTOR                      | 43,104.05                      | 42,970.99                    |
| MFC ISHARES TR DOW JONES U S UTILS SECTOR INDEX FD                  | 100,774.89                     | 117,553.92                   |
| MFC ISHARES TR DOW JONES US PHARMACEUTICALS INDEX FD                | 7,777.76                       | 8,256.60                     |
| MFC ISHARES TR DOW JONES US HEALTH CARE PROVIDERS                   | 10,202.72                      | 11,475.75                    |
| MFC ISHARES TR DOW JONES US HOME CONSTN INDEX FD                    | 45,596.92                      | 41,247.17                    |
| MFC ISHARES TR DOW JONES US MEDICAL DEVICES INDEX                   | 22,392.92                      | 23,260.00                    |
| MFC ISHARES TR DOW JONES US OIL & GAS EXPL &                        | 12,785.62                      | 11,862.79                    |
| MFC ISHARES TR DOW JONES US OIL EQUIP & SVCS INDEX FD               | 13,356.27                      | 10,852.12                    |
| MFC ISHARES TR FTSE CHINA 25 INDEX FD                               | 970,492.60                     | 826,979.85                   |
| MFC ISHARES TR FTSE EPRA/NAREIT DEVELOPED EUROPE INDEX FD           | 19,787.78                      | 18,713.37                    |
| MFC ISHARES TR FTSE NAREIT RESIDENTIAL INDEX FD                     | 7,551.33                       | 9,448.19                     |
| MFC ISHARES TR IBOXX \$ HIGH YIELD CORP BD FD                       | 706,836.46                     | 715,295.14                   |
| MFC ISHARES TR JPMORGAN USD EMERGING MKTS BD FD                     | 69,957.06                      | 69,862.58                    |
| MFC ISHARES TR LARGE CORE INDEX FD                                  | 3,216.95                       | 3,576.73                     |
| MFC ISHARES TR LARGE GROWTH INDEX FD                                | 44,793.21                      | 46,030.08                    |
| MFC ISHARES TR LEHMAN AGENCY BOND FD                                | 6,507.96                       | 6,777.00                     |
| MFC ISHARES TR MORNINGSTAR LARGE VALUE INDEX FD                     | 16,387.22                      | 16,328.65                    |
| MFC ISHARES TR MORNINGSTAR SMALL CORE INDEX FD                      | 2,004.90                       | 4,607.90                     |
| MFC ISHARES TR MORNINGSTAR SMALL GROWTH INDEX FD                    | 29,847.66                      | 32,571.28                    |
| MFC ISHARES TR MORNINGSTAR SMALL VALUE INDEX FD                     | 33,174.94                      | 34,455.82                    |
| MFC ISHARES TR MSCI ALL PERU CAPPED INDEX FD                        | 42,551.29                      | 38,501.53                    |
| MFC ISHARES TR MSCI EAFE GROWTH INDEX FD                            | 134,047.64                     | 117,981.88                   |
| MFC ISHARES TR MSCI EAFE INDEX FD                                   | 1,311,659.84                   | 1,190,637.35                 |
| MFC ISHARES TR MSCI EAFE SMALL CAP INDEXFD                          | 78,340.06                      | 75,469.55                    |
| MFC ISHARES TR MSCI EAFE VALUE INDEX FD                             | 498,116.34                     | 389,848.29                   |
| MFC ISHARES TR MSCI EMERGING MKTS INDEX FD                          | 920,710.83                     | 812,033.82                   |
| MFC ISHARES TR RUSSELL 1000 GROWTH INDEXFD                          | 1,013,225.56                   | 1,113,160.64                 |



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| MFC ISHARES TR RUSSELL 1000 VALUE INDEX FD                      | 1,648,252.25                   | 1,628,302.79                 |
| MFC ISHARES TR RUSSELL 2000 GROWTH INDEXFD                      | 1,141,576.27                   | 1,179,255.05                 |
| MFC ISHARES TR RUSSELL 2000 INDEX FD                            | 375,142.83                     | 376,500.10                   |
| MFC ISHARES TR RUSSELL 2000 VALUE INDEX FD                      | 908,226.88                     | 925,240.02                   |
| MFC ISHARES TR RUSSELL 3000 GROWTH INDEXFD                      | 24,156.27                      | 24,593.74                    |
| MFC ISHARES TR RUSSELL 3000 INDEX FD                            | 119,577.57                     | 121,617.64                   |
| MFC ISHARES TR RUSSELL 3000 VALUE INDEX FD 3000 VALUE INDEZ FUD | 79,207.09                      | 96,109.84                    |
| MFC ISHARES TR RUSSELL MICROCAP INDEX FD                        | 69,703.85                      | 61,726.93                    |
| MFC ISHARES TR RUSSELL MIDCAP GROWTH INDEX FD                   | 132,041.72                     | 142,431.84                   |
| MFC ISHARES TR RUSSELL MIDCAP INDEX FD                          | 182,872.05                     | 187,605.83                   |
| MFC ISHARES TR RUSSELL MIDCAP VALUE INDEX FD                    | 162,418.49                     | 164,894.48                   |
| MFC ISHARES TR S & P  | 24,838.07                      | 24,357.73                    |
| MFC ISHARES TR S&P 100 INDEX FD                                 | 39,970.25                      | 41,745.96                    |
| MFC ISHARES TR S&P 1500 INDEX FD                                | 18,019.51                      | 24,140.30                    |
| MFC ISHARES TR S&P 500 GROWTH INDEX FD                          | 73,674.94                      | 83,070.11                    |
| MFC ISHARES TR S&P 500 VALUE INDEX FD                           | 56,106.00                      | 57,872.78                    |
| MFC ISHARES TR S&P AGGRESSIVE ALLOCATIONFD                      | 27,653.26                      | 30,439.05                    |
| MFC ISHARES TR S&P EMERGING MKTS ETF                            | 5,545.03                       | 5,623.80                     |
| MFC ISHARES TR S&P EUROPE 350 S&P EURO PLUS INDEX FD            | 17,553.63                      | 13,860.54                    |
| MFC ISHARES TR S&P GLOBAL CONSUMER STAPLES INDEX                | 29,623.63                      | 29,846.12                    |
| MFC ISHARES TR S&P GLOBAL ENERGY SECTOR INDEX FD                | 120,216.52                     | 122,483.40                   |
| MFC ISHARES TR S&P GLOBAL INFO TECHNOLOGY SECTOR                | 20,817.30                      | 24,236.87                    |
| MFC ISHARES TR S&P GLOBAL INFRASTRUCTUREINDEX FD                | 67,905.35                      | 65,573.95                    |
| MFC ISHARES TR S&P GLOBAL MATERIALS INDEX FD                    | 39,329.95                      | 36,999.67                    |
| MFC ISHARES TR S&P GLOBAL UTILITIES INDEX FD                    | 9,581.67                       | 8,757.10                     |
| MFC ISHARES TR S&P GROWTH ALLOCATION FD                         | 11,914.15                      | 11,265.86                    |
| MFC ISHARES TR S&P LATIN AMER 40 INDEX FD                       | 114,319.00                     | 102,875.77                   |
| MFC ISHARES TR S&P MIDCAP 400 GROWTH INDEX FD GROWTH INDEX FD   | 142,426.64                     | 137,888.03                   |
| MFC ISHARES TR S&P MIDCAP 400 INDEX FD                          | 4,117,158.52                   | 3,987,409.95                 |
| MFC ISHARES TR S&P MIDCAP 400 VALUE INDEX FD                    | 196,824.56                     | 194,882.89                   |
| MFC ISHARES TR S&P MODERATE ALLOCATION FD                       | 59,774.95                      | 62,790.00                    |
| MFC ISHARES TR S&P SMALLCAP 600 GROWTH INDEX FD                 | 91,931.24                      | 139,345.62                   |
| MFC ISHARES TR S&P SMALLCAP 600 INDEX FD                        | 3,284,728.13                   | 3,337,751.73                 |
| MFC ISHARES TR S&P SMALLCAP 600/BARRA VALUE INDEX FD            | 286,698.42                     | 305,774.77                   |
| MFC ISHARES TR S&P U S PFD STK INDEX FD                         | 515,123.13                     | 481,295.83                   |
| MFC ISHARES TR SM CAP INDEX FD                                  | 2,101.85                       | 1,904.79                     |
| MFC JAPAN SMALLER CAPITALIZATION FD INC COM                     | 1,646.15                       | 1,436.00                     |
| MFC JOHN HANCOCK PREMIUM DIVIDEND FUND                          | 16,382.71                      | 23,226.12                    |
| MFC KAYNE ANDERSON ENERGY TOTAL RETURN FD INC COM               | 38,135.79                      | 37,550.64                    |
| MFC KOREA EQTY FD INC   | 1,129.06                       | 911.54                       |
| MFC KOREA FD INC COM NEW  | 10,711.43                      | 5,398.25                     |
| MFC MACQUARIE / 1ST TR GLOBAL INFRASTRUCTU COM                  | 15,742.91                      | 16,411.12                    |
| MFC MACQUARIE GLOBAL INFRASTRUCTURE TOTAL RETURN FD INC COM     | 16,669.06                      | 16,990.00                    |
| MFC MARKET VECTORS EMERGING MARKETS LOCAL CURRENCY BOND ETF     | 38,215.92                      | 35,637.54                    |
| MFC MARKET VECTORS ETF TR URANIUM+NUCLEAR ENERGY ETF            | 64,151.90                      | 38,092.53                    |
| MFC MARKET VECTORS ETF TR AGRIBUSINESS ETF                      | 611,057.26                     | 584,519.51                   |
| MFC MARKET VECTORS ETF TR BRAZIL SM CAP ETF                     | 52,384.06                      | 37,556.22                    |
| MFC MARKET VECTORS ETF TR COAL ETF                              | 243,707.98                     | 192,634.12                   |
| MFC MARKET VECTORS ETF TR ENVIRONMENTAL SVCS ETF                | 16,084.00                      | 18,817.65                    |
| MFC MARKET VECTORS ETF TR GLOBAL ALTERNATIVE ENERGY ETF         | 20,654.45                      | 9,393.51                     |
| MFC MARKET VECTORS ETF TR GOLD MINERS ETF FD                    | 1,654,107.96                   | 1,468,837.03                 |
| MFC MARKET VECTORS ETF TR INDONESIA ETF                         | 5,848.25                       | 5,409.30                     |
| MFC MARKET VECTORS ETF TR JR GOLD MINERSETF                     | 388,269.82                     | 276,886.78                   |
| MFC MARKET VECTORS ETF TR MTG REIT ETF                          | 10,036.55                      | 9,588.60                     |





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|--|----------------------------|--------------------------|
| MFC MARKET VECTORS ETF TR PHARMACEUTICAETF                               | 34,535.78                  | 36,355.00                |
| MFC MARKET VECTORS ETF TR RARE EARTH STRATEGIC METALS ETF                | 51,137.48                  | 32,824.00                |
| MFC MARKET VECTORS ETF TR RUSSIA ETF                                     | 53,051.81                  | 37,660.54                |
| MFC MARKET VECTORS ETF TR RVE HARD ASSETS PRODUCERS ETF                  | 26,581.27                  | 26,984.00                |
| MFC MARKET VECTORS ETF TR SOLAR ENERGY ETF                               | 407.34                     | 97.63                    |
| MFC MARKET VECTORS ETF TR STEEL ETF                                      | 212,487.70                 | 163,962.92               |
| MFC MARKET VECTORS VIETNAM ETF   | 4,971.01                   | 3,448.35                 |
| MFC MFS MULTIMARKET INCOME TR SH BEN INT                                 | 92,355.68                  | 105,668.46               |
| MFC MKT VECTORS ETF TR OIL SVCS ETF                                      | 75,514.35                  | 68,928.00                |
| MFC MLP & STRATEGY EQUITY FD INC COM                                     | 4,664.06                   | 5,124.00                 |
| MFC MORGAN STANLEY CHINA A SH FD INC COM                                 | 4,278.14                   | 2,902.50                 |
| MFC MORGAN STANLEY EMERGING MKTS DOMESTIC DEBT FD INC COM                | 35,569.45                  | 35,375.00                |
| MFC MORGAN STANLEY MKT VECTORS BASED PERFORMANCE OF DOUBLE               | 33,005.97                  | 36,528.00                |
| MFC MORGAN STANLEY MKT VECTORS CHINESE RENMINBI USD ETNS                 | 45,595.86                  | 46,068.75                |
| MFC NEUBERGER BERMAN HI YIELD STRATEGIESF COM                            | 134,615.27                 | 144,471.93               |
| MFC NEUBERGER BERMAN REAL ESTATE SECS INCOME FD INC COM                  | 13,609.01                  | 29,492.70                |
| MFC NFJ DIVID INT & PREM STRATEGY FD COMSHS                              | 16,814.76                  | 19,510.85                |
| MFC NORTHERN LTS FD TR PAC FINL STRATEGIC                                | 361,596.83                 | 356,866.84               |
| MFC NORTHERN LTS FD TR PAC FINL CORE EQUITY FD INV CL                    | 594,222.24                 | 600,993.30               |
| MFC NORTHERN LTS FD TR PAC FINL INTL FD INV CL                           | 123,940.43                 | 108,385.28               |
| MFC NUVEEN BUILD AMER BD FD COM  | 9,736.95                   | 10,265.00                |
| MFC NUVEEN DIVERSIFIED COMMODITY FD COM UNIT BEN INT                     | 2,550.48                   | 2,083.68                 |
| MFC NUVEEN DIVID ADVANTAGE MUN FD  | 122.44                     | 125.39                   |
| MFC NUVEEN FLOATING RATE INCOME OPPORTUNITY FD COM SHS                   | 18,150.36                  | 19,894.77                |
| MFC NUVEEN GLOBAL GOVT ENHANCED INCOME FD COM                            | 53,927.74                  | 50,976.00                |
| MFC NUVEEN INVT TR V PFD SECS FD CL A                                    | 13,014.57                  | 11,745.49                |
| MFC NUVEEN MULTI-CURRENCY SHORT- TERM GOVT INCOME FD COM                 | 1,166.44                   | 992.98                   |
| MFC NUVEEN MULTI-STATEY INC & GROWTH FD II                               | 60,129.28                  | 54,941.56                |
| MFC NUVEEN MULTI-STRATEGY INC & GROWTH FD                                | 44,617.67                  | 34,954.02                |
| MFC NUVEEN QUAL PFD INC FD   | 3,892.47                   | 3,861.26                 |
| MFC NUVEEN QUAL PFD INC FD 2   | 20,497.39                  | 21,054.03                |
| MFC NUVEEN QUAL PFD INC FD 3 COM   | 6,798.95                   | 7,840.00                 |
| MFC OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT                     | 74,391.82                  | 68,700.00                |
| MFC PCM FD INC   | 41,849.78                  | 37,098.39                |
| MFC PIMCO BROAD US TIPS INDX FN  | 4,112.46                   | 4,151.80                 |
| MFC PIMCO CORPORATE & INCOME OPPORTUNITYFUND                             | 23,807.81                  | 22,692.75                |
| MFC PIMCO ETF TR 1-3 YEAR U S TREAS INDEX FD                             | 19,347.56                  | 19,374.48                |
| MFC PIMCO ETF TR 1-5 YR US TIPS INDEX FD                                 | 153,986.08                 | 154,637.28               |
| MFC PIMCO ETF TR 15+ YR US TIPS INDEX FD                                 | 109,427.31                 | 126,515.87               |
| MFC PIMCO ETF TR ENHANCED SHORT MATURITYSTRATEGY FD                      | 10,120.95                  | 10,015.00                |
| MFC PIMCO HIGH INCOME FD COM SHS   | 25,142.68                  | 23,717.02                |
| MFC PIMCO INCOME OPPORTUNITY FD COM                                      | 27,409.34                  | 25,331.08                |
| MFC PIMCO INCOME STRATEGY FUND   | 25,470.51                  | 22,016.78                |
| MFC PIMCO MUN INCOME FD II COM   | 240.38                     | 202.26                   |
| MFC PIMCO STRATEGIC GLOBAL GOVT FD INC COM                               | 122,936.16                 | 127,874.97               |
| MFC PIONEER HI INC TR COM  | 37,439.24                  | 39,749.56                |
| MFC POWERSHARES DB AGRICULTURE FUND                                      | 220,030.42                 | 196,769.65               |
| MFC POWERSHARES DB COMMODITY INDEX TRACKING FD UNIT BEN INT              | 401,465.49                 | 388,113.13               |
| MFC POWERSHARES DB G10 CURRENCY HARVEST FD COM UNIT BEN INT              | 42,364.60                  | 41,294.16                |
| MFC POWERSHARES DB MULTI-SECTOR COMM TR PWR SH DB PRECIOUS METAL FDCOM   | 85,228.37                  | 102,479.76               |
| MFC POWERSHARES DB MULTI-SECTOR COMMODITY TR POWER SH DB OIL FD COM UNIT | 2,647.27                   | 2,857.00                 |
| MFC POWERSHARES DB MULTI-SECTOR COMMODITY TR PWR SH DB ENERGY FD COM UIT | 5,081.14                   | 5,800.20                 |
| MFC POWERSHARES DB MULTI-SECTOR COMMODITY TR PWR SH DB SILVER FD UNIT    | 7,004.10                   | 4,799.00                 |

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|--|----------------------------|--------------------------|
| MFC POWERSHARES DB U S DLR INDEX TR POWERSHARES DB US\$ INDEX BEARISH            | 108,946.58                 | 102,847.79               |
| MFC POWERSHARES DB U S DLR INDEX TR POWERSHARES DB US\$ INDEX BULLISH            | 285,703.35                 | 291,098.85               |
| MFC POWERSHARES EXCHANGE-TRADED FD TR  | 85,362.35                  | 60,565.08                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR AEROSPACE & DEFENSE PORT                   | 7,824.48                   | 7,516.66                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC BIOTECHNOLOGY & GENOME PORTFOLIO   | 8,185.97                   | 8,024.00                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC CLEANTECH PORTFOLIO                | 5,481.52                   | 4,610.75                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC CONSUMER STAPLES SECTOR            | 39,277.90                  | 50,570.00                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC ENERGY SECTOR PORT                 | 7,233.48                   | 7,630.00                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC FOOD & BEVERAGE PORTFOLIO          | 19,246.95                  | 19,170.00                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC LARGE CAP GROWTH PORT              | 78,614.30                  | 80,600.00                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MARKET PORT                        | 10,123.78                  | 8,724.30                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MEDIA PORTFOLIO                    | 308.48                     | 268.30                   |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC OIL SVC PORTFOLIO                  | 60,675.22                  | 53,524.80                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC PHARMACEUTICALS PORTFOLIO          | 29,992.85                  | 31,205.08                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC SOFTWARE PORTFOLIO                 | 37,631.61                  | 38,344.02                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR FINL PFD PORTFOLIO                         | 21,664.13                  | 21,012.45                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR FTSE RAFI US 1000 PORT                     | 736,813.07                 | 758,708.73               |
| MFC POWERSHARES EXCHANGE-TRADED FD TR FUNDAMENTAL PURE MID VALUE PORT            | 9,092.65                   | 7,710.00                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR FUNDAMENTAL PURE SMALL VALUE PORT          | 1,681.30                   | 1,582.24                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR GLOBAL LISTED PRIVATE EQUITY PORTFOLIO     | 2,442.95                   | 2,397.00                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR HIGH YIELD EQUITY DIVID ACHIEVERS          | 8,880.30                   | 9,294.87                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR INTL DIVID ACHIEVERS PORTFOLIO             | 72,959.93                  | 72,602.31                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR LUX NANOTECH PORTFOLIO                     | 3,501.09                   | 1,815.00                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR S&P 500 HIGH QUALITY PORT                  | 11,564.45                  | 10,053.83                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR WATER RES PORT                             | 62,757.25                  | 57,936.86                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR WILDER HILL CLEAN ENERGY PORTFOLIO         | 77,183.71                  | 27,805.70                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR WILDERHILL PROGRESSIVE ENERGY PORTFOLIO    | 240.99                     | 226.81                   |
| MFC POWERSHARES EXCHANGE-TRADED FD TR ZACKS MICRO CAP PORTFOLIO                  | 7,763.26                   | 6,114.00                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR IICF INCOME COMPOSITE PORT                 | 2,561.29                   | 2,351.00                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR IIEMERGING MKTS INFRASTRUCTURE PORTFOLIO   | 15,046.20                  | 11,139.00                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR IIGLOBAL COAL PORT                         | 10,021.26                  | 6,637.46                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR IIKBW HIGH DIVID YIELD FINL PORT           | 25,326.71                  | 22,753.39                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR IIKBW PREMIUM YIELD EQUITY REIT PORT       | 27,222.30                  | 23,631.25                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR IIS&P SMALLCAP ENERGY PORT                 | 22,387.89                  | 24,010.00                |
| MFC POWERSHARES EXCHANGE-TRADED FD TR IIS&P SMALLCAP INFORMATION TECHNOLOGY PORT | 4,957.49                   | 4,344.96                 |
| MFC POWERSHARES EXCHANGE-TRADED FD TR IISENIOR LN PORT NYSE ARCA INC             | 10,207.68                  | 10,119.25                |
| MFC POWERSHARES FUNDAMENTAL PURE SMALL GROWTH PORTFOLIO                          | 50,516.98                  | 43,354.75                |
| MFC POWERSHARES GLOBAL AGRICULTURE PORTFOLIO                                     | 5,116.38                   | 5,432.71                 |
| MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR EMERGING MARKETS SOVEREIGN          | 24,533.74                  | 24,624.00                |
| MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR FTSE RAFI DEV MARKETS EX U.S. PORT  | 111,610.62                 | 84,026.24                |
| MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR FTSE RAFI EMERGING MARKETS PORT     | 80,093.55                  | 76,901.89                |
| MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR GLOBAL CLEAN ENERGY PORT            | 7,282.94                   | 2,057.50                 |
| MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR GLOBAL WTR PORT                     | 54,102.86                  | 46,863.54                |
| MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR HIGH YIELD USD BD PORTFOLIO         | 53,944.03                  | 56,112.94                |
|  | 11,352.40                  | 11,364.50                |

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|---|---------------|---------------|
| MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR I-30 LADDERED TREASURY PORTFOLIO |               |               |
| MFC POWERSHARES GLOBAL WIND ENERGY PORTFOLIO                                  | 4,777.83      | 2,066.86      |
| MFC POWERSHARES INDIA EXCHANGE TRADED FDTR POWER SHS INDIA PORT               | 3,069.59      | 2,062.02      |
| MFC POWERSHARES QQQ TR UNIT SER 1   | 15,588,294.09 | 15,754,870.08 |
| MFC POWERSHRS FTSE RAFI US 1500 SMLL-MIDPORTFOLIO                             | 2,780.45      | 3,000.00      |

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| <b>Identity of Issue/Description of Investment (b)</b>       | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| MFC PROSHARES TR II PROSHARES ULTRASHORTDJ UBS CRUDE OIL NEW | 444,756.94                     | 414,447.28                   |
| MFC PROSHARES TR II PROSHARES ULTRA SILVER                   | 1,952,355.85                   | 1,157,231.38                 |
| MFC PROSHARES TR II PROSHARES ULTRA DJ UBS CRUDE OIL NEW     | 135,115.21                     | 135,552.34                   |
| MFC PROSHARES TR II PROSHARES ULTRA EURO                     | 27,976.38                      | 26,447.96                    |
| MFC PROSHARES TR II PROSHARES ULTRA GOLD                     | 77,560.99                      | 63,682.06                    |
| MFC PROSHARES TR II PROSHARES ULTRASHORTEURO                 | 412,763.72                     | 453,194.50                   |
| MFC PROSHARES TR II PROSHARES ULTRASHORTGOLD NEW             | 78,614.56                      | 87,164.00                    |
| MFC PROSHARES TR II PROSHARES ULTRASHORTSILVER NEW 2011      | 129,317.66                     | 155,526.00                   |
| MFC PROSHARES TR II PROSHARES ULTRASHORTYEN NEW II           | 13,836.95                      | 13,636.35                    |
| MFC PROSHARES TR PROSHARES SHORT MIDCAP400                   | 19,659.28                      | 15,733.50                    |
| MFC PROSHARES TR PROSHARES SHORT RUSSELL2000                 | 113,800.36                     | 103,494.16                   |
| MFC PROSHARES TR PROSHARES SHORT SMALLCAP600                 | 10,916.73                      | 10,148.00                    |
| MFC PROSHARES TR PROSHARES SHORT DOW30                       | 50,760.40                      | 48,500.00                    |
| MFC PROSHARES TR PROSHARES SHORT FINLS                       | 26,001.16                      | 24,297.00                    |
| MFC PROSHARES TR PROSHARES SHORT MSCI EMERGING MARKETS       | 28,118.08                      | 29,216.25                    |
| MFC PROSHARES TR PROSHARES SHORT QQQ                         | 81,478.86                      | 81,228.84                    |
| MFC PROSHARES TR PROSHARES SHORT S&P500                      | 1,047,547.85                   | 1,025,646.21                 |
| MFC PROSHARES TR PROSHARES ULTRA MIDCAP400                   | 152,101.92                     | 130,764.49                   |
| MFC PROSHARES TR PROSHARES ULTRA RUSSELL1000 VALUE           | 1,820.95                       | 2,711.80                     |
| MFC PROSHARES TR PROSHARES ULTRA RUSSELL2000                 | 257,536.85                     | 265,001.54                   |
| MFC PROSHARES TR PROSHARES ULTRA RUSSELL2000 VALUE           | 17.71                          | 21.46                        |
| MFC PROSHARES TR PROSHARES ULTRA SEMICONDUCTORS              | 39,355.45                      | 35,595.00                    |
| MFC PROSHARES TR PROSHARES ULTRA TECHNOLOGY                  | 30,884.58                      | 29,942.10                    |
| MFC PROSHARES TR PROSHARES ULTRA BASIC MATERIALS             | 51,217.28                      | 43,362.00                    |
| MFC PROSHARES TR PROSHARES ULTRA DOW30                       | 388,667.78                     | 394,495.43                   |
| MFC PROSHARES TR PROSHARES ULTRA HEALTH CARE                 | 6,653.52                       | 6,110.63                     |
| MFC PROSHARES TR PROSHARES ULTRA NASDAQ BIOTECHNOLOGY ETF    | 5,677.92                       | 6,952.00                     |
| MFC PROSHARES TR PROSHARES ULTRA OIL & GAS                   | 105,750.74                     | 109,071.68                   |
| MFC PROSHARES TR PROSHARES ULTRA QQQ                         | 285,949.37                     | 279,244.88                   |
| MFC PROSHARES TR PROSHARES ULTRA RUSSELLMIDCAP GROWTH        | 52,863.05                      | 41,778.00                    |
| MFC PROSHARES TR PROSHARES ULTRA S&P500                      | 684,719.38                     | 723,787.75                   |
| MFC PROSHARES TR PROSHARES ULTRA UTILS                       | 10,321.95                      | 11,124.00                    |
| MFC PROSHARES TR PROSHARES ULTRAPRO S&P500                   | 179,941.39                     | 185,262.00                   |
| MFC PROSHARES TR PROSHARES ULTRAPRO SHORT S&P500             | 786,620.95                     | 703,439.75                   |
| MFC PROSHARES TR PROSHARES ULTRASHORT 20+ YR TREAS           | 593,527.77                     | 396,473.87                   |
| MFC PROSHARES TR PROSHARES ULTRASHORT 7-10 YR TREAS          | 9,926.04                       | 7,627.50                     |
| MFC PROSHARES TR PROSHARES ULTRASHORT DOW30                  | 60,505.04                      | 55,575.30                    |
| MFC PROSHARES TR PROSHARES ULTRASHORT MSCI EAFE              | 9,417.15                       | 5,188.00                     |
| MFC PROSHARES TR PROSHARES ULTRASHORT RUSSELL1000 VALUE      | 43,985.90                      | 25,317.00                    |
| MFC PROSHARES TR PROSHARES ULTRASHORT S&P500                 | 778,804.43                     | 740,813.33                   |
| MFC PROSHARES TR SHORT 20+ YR TREASURY                       | 215,228.36                     | 190,698.06                   |
| MFC PROSHARES TR SHORT HIGH YIELD                            | 18,128.90                      | 16,704.00                    |
| MFC PROSHARES TR SHORT REAL ESTATE FD                        | 58,300.07                      | 51,435.00                    |
| MFC PROSHARES TR ULTRA MSCI BRAZIL                           | 1,753.13                       | 1,679.40                     |
| MFC PROSHARES TR ULTRAPRO DOW30                              | 28,814.39                      | 37,781.82                    |
| MFC PROSHARES TR ULTRAPRO MIDCAP400                          | 80,355.41                      | 90,416.00                    |
| MFC PROSHARES TR ULTRAPRO QQQ                                | 729,282.99                     | 696,353.58                   |
| MFC PROSHARES TR ULTRAPRO RUSSELL2000                        | 98,972.50                      | 95,745.91                    |
| MFC PROSHARES TR ULTRAPRO SHORT RUSSELL2000                  | 23,978.71                      | 18,433.60                    |
| MFC PROSHARES TR ULTRAPRO SHORT DOW30                        | 483,889.41                     | 340,299.90                   |
| MFC PROSHARES TR ULTRAPRO SHORT QQQ                          | 67,374.56                      | 66,650.65                    |
| MFC PROSHARES TR ULTRASHORT SEMICONDUCTORS NEW               | 10,369.27                      | 9,118.00                     |
| MFC PROSHARES TR ULTRASHORT FINANCIALS NEW                   | 267,449.98                     | 246,830.52                   |
| MFC PROSHARES TR ULTRASHORT MSCI EUROPE NEW                  | 40,827.62                      | 36,674.20                    |



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| <b>Identity of Issue/Description of Investment (b)</b>          | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| MFC PROSHARES TR ULTRASHORT QQQ NEW                             | 442,949.27                 | 440,152.89               |
| MFC PROSHARES TR ULTRASHORT REAL ESTATE FD NEW 2011             | 49,803.26                  | 34,627.92                |
| MFC PROSHARES TR ULTRASHORT RUSSELL MIDCAP GROWTH NEW           | 876.72                     | 550.44                   |
| MFC PROSHARES TR ULTRASHORT RUSSELL2000 NEW                     | 57,436.18                  | 55,019.25                |
| MFC PROSHARES TR ULTRASHORT SMALLCAP600 NEW                     | 145,513.49                 | 122,060.85               |
| MFC PROSHARES TR ULTRASHORT TECH NEW                            | 22,916.37                  | 12,765.00                |
| MFC PROSHARES ULTRA FINANCIALS                                  | 613,749.64                 | 605,923.59               |
| MFC PROSHARES ULTRA REAL ESTATE                                 | 49,474.92                  | 51,000.00                |
| MFC PROSHARES ULTRASHORT BASIC M                                | 10,882.47                  | 9,315.00                 |
| MFC PROSHARES ULTRASHORT FTSE                                   | 46,732.01                  | 44,643.90                |
| MFC PROSHARES ULTRASHORT MSCI EM                                | 37,794.58                  | 35,727.12                |
| MFC PROSHARES ULTRASHORT OIL & G                                | 28,172.10                  | 26,911.50                |
| MFC PUTNAM MUN OPPORTUNITIES TR SH BEN INT                      | 427.50                     | 445.17                   |
| MFC PUTNAM PREMIER INC TR                                       | 13,252.95                  | 10,772.78                |
| MFC RAND CAP CORP COM   | 1,853.00                   | 1,550.00                 |
| MFC ROYCE FOCUS TR INC  | 21,294.44                  | 15,752.50                |
| MFC ROYCE OTC MICRO CAP TR INC                                  | 10,234.95                  | 10,524.00                |
| MFC ROYCE VALUE TR INC COM                                      | 2,256.95                   | 1,840.50                 |
| MFC RS INVT TR LOW DURATION BD FD CL A                          | 20,088.93                  | 20,128.21                |
| MFC RYDEX ETF TR INVERSE S&P 500 2X STRATEGY ETF                | 11,638.96                  | 9,360.00                 |
| MFC RYDEX ETF TR RYDEX S&P MIDCAP 400 PURE GROWTH               | 53,297.63                  | 50,402.93                |
| MFC RYDEX ETF TR RYDEX S&P SMALLCAP 600 PURE GROWTH             | 17,761.99                  | 18,075.60                |
| MFC RYDEX ETF TR S&P 500 EQUAL WEIGHTED INDEX FD                | 12,867,181.08              | 12,435,965.14            |
| MFC RYDEX ETF TR S&P EQUAL WEIGHT INDUSTRIAL ETF                | 11,006.95                  | 10,406.00                |
| MFC RYDEX ETF TR S&P EQUAL WEIGHT ENERGYETF                     | 15,852.35                  | 13,554.20                |
| MFC RYDEX ETF TR S&P EQUAL WEIGHT ETF                           | 9,510.32                   | 8,425.50                 |
| MFC RYDEX S&P EQUAL WEIGHT TECHNOLOGY ETF                       | 6,797.69                   | 7,598.48                 |
| MFC RYDEX SER FDS S&P 500 FD CL H                               | 371,941.99                 | 384,939.43               |
| MFC SCHWAB INTERMEDIATE-TERM US TREASURYETF                     | 20,236.41                  | 20,653.29                |
| MFC SCHWAB SHORT-TERM US TREASURY ETF                           | 56,788.46                  | 57,095.11                |
| MFC SCHWAB STRATEGIC TR EMERGING MKTS EQUITY ETF                | 13,299,100.89              | 12,358,462.79            |
| MFC SCHWAB STRATEGIC TR INTL EQUITY ETF                         | 721,293.61                 | 655,672.88               |
| MFC SCHWAB STRATEGIC TR INTL SMALL CAP EQUITY ETF               | 562,916.20                 | 502,039.10               |
| MFC SCHWAB STRATEGIC TR US AGGREGATE BD ETF US AGGREGATE BD ETF | 15,935,982.25              | 15,990,545.12            |
| MFC SCHWAB STRATEGIC TR US BROAD MKT ETF                        | 1,207,977.96               | 1,224,280.50             |
| MFC SCHWAB STRATEGIC TR US DIVIDEND EQUITY ETF                  | 48,704.11                  | 50,265.18                |
| MFC SCHWAB STRATEGIC TR US LARGE-CAP GROWTH ETF                 | 204,936.87                 | 208,276.37               |
| MFC SCHWAB STRATEGIC TR US LARGE-CAP VALUE ETF                  | 219,763.73                 | 229,580.11               |
| MFC SCHWAB STRATEGIC TR US LARGE-CAP ETF                        | 651,793.34                 | 671,054.73               |
| MFC SCHWAB STRATEGIC TR US MID-CAP ETF                          | 13,175,582.02              | 13,260,714.30            |
| MFC SCHWAB STRATEGIC TR US REIT ETF                             | 11,920,455.93              | 12,190,486.78            |
| MFC SCHWAB STRATEGIC TR US SMALL-CAP ETF                        | 13,709,804.96              | 13,565,563.78            |
| MFC SCHWAB STRATEGIC TR US TIPS ETF                             | 422,837.83                 | 442,149.56               |
| MFC SECTOR SPDR TR SHS BEN INT-HLTH CARE                        | 167,916.54                 | 172,209.67               |
| MFC SELECT SECTOR SPDR TR CONSUMER STAPLES                      | 127,352.04                 | 137,544.62               |
| MFC SELECT SECTOR SPDR TR ENERGY                                | 1,013,077.36               | 993,371.33               |
| MFC SELECT SECTOR SPDR TR FINANCIAL                             | 427,468.37                 | 410,821.20               |
| MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS                 | 113,355.14                 | 108,249.07               |
| MFC SELECT SECTOR SPDR TR TECHNOLOGY                            | 291,665.24                 | 306,663.93               |
| MFC SELECT SECTOR SPDR TR UTILS                                 | 466,063.80                 | 503,831.57               |
| MFC SINGAPORE FD INC COM CLOSED END FD                          | 3,228.53                   | 2,544.79                 |
| MFC SOURCE CAP INC \$2.40 CUM PFD STK \$3 PAR CLOSED END FD     | 25,153.95                  | 25,018.90                |
| MFC SPDR DOW JONES GLOBAL REAL ESTATE                           | 9,954.50                   | 8,896.95                 |
| MFC SPDR DOW JONES INDL AVERAGE ETF TR UNIT SER 1               | 1,506,953.40               | 1,569,381.67             |





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|--|----------------------------|--------------------------|
| MFC SPDR GLOBAL DOW ETF  | 22,627.73                  | 16,121.56                |
| MFC SPDR INDEX SHS FDS DOW JONES INTL REAL ESTATE ETF                | 552,575.22                 | 427,620.81               |
| MFC SPDR INDEX SHS FDS FTSE / MACQUARIE GLOBAL                       | 5,626.58                   | 5,306.24                 |
| MFC SPDR INDEX SHS FDS MSCI ACWI EX-US ETF                           | 4,617.68                   | 3,207.07                 |
| MFC SPDR INDEX SHS FDS RUSSELL / NOMURA SMALL CAP JAPAN ETF          | 10,088.60                  | 10,273.50                |
| MFC SPDR INDEX SHS FDS S&P BRIC 40 ETF                               | 51,638.57                  | 41,762.84                |
| MFC SPDR INDEX SHS FDS S&P CHINA ETF                                 | 7,439.35                   | 6,230.00                 |
| MFC SPDR INDEX SHS FDS S&P EMERGING EUROPE ETF                       | 82,867.99                  | 56,598.31                |
| MFC SPDR INDEX SHS FDS S&P EMERGING LATIN AMER ETF                   | 17,287.05                  | 15,871.03                |
| MFC SPDR INDEX SHS FDS S&P EMERGING MKTSSM CAP ETF                   | 71,276.25                  | 50,549.50                |
| MFC SPDR INDEX SHS FDS S&P INTL DIVIDENETF                           | 63,982.90                  | 57,117.32                |
| MFC SPDR INDEX SHS FDS S&P INTL SMALL CAP ETF                        | 3,240.98                   | 2,517.00                 |
| MFC SPDR INDEX SHS FDS SPDR S&P EMERGINGMARKETS DIVID ETF            | 9,352.95                   | 9,390.00                 |
| MFC SPDR INDEX SHS FDS SPDR S&P INTL MATERIALS SECTOR                | 17,447.26                  | 13,110.16                |
| MFC SPDR S&P BANK ETF  | 22,144.13                  | 18,004.93                |
| MFC SPDR S&P INSURANCE ETF   | 44,804.52                  | 39,934.28                |
| MFC SPDR S&P METALS & MINING ETF                                     | 75,854.43                  | 60,258.03                |
| MFC SPDR S&P PHARMACEUTICALS ETF                                     | 40,415.50                  | 45,559.21                |
| MFC SPDR S&P REGIONAL BANKING EFT                                    | 4,950.69                   | 4,637.90                 |
| MFC SPDR SER TR BARCLAYS CAP 1-3 T BILL ETF                          | 90,340.64                  | 90,285.10                |
| MFC SPDR SER TR BARCLAYS CAP HIGH YIELD BD ETF                       | 476,707.61                 | 466,517.02               |
| MFC SPDR SER TR BARCLAYS CAP INTL CORP BD ETF                        | 12,793.53                  | 12,483.96                |
| MFC SPDR SER TR BARCLAYS CAP INTL TREAS BD ETF                       | 144,081.17                 | 144,365.92               |
| MFC SPDR SER TR BARCLAYS CAP ISSUER SCORED CORP BD ETF               | 40,138.81                  | 39,636.70                |
| MFC SPDR SER TR BARCLAYS CAP TIPS ETF                                | 85,047.76                  | 93,431.95                |
| MFC SPDR SER TR BARCLAYS CAPITAL SHORT TERM INTL TREAS BD ETF        | 8,972.06                   | 8,220.97                 |
| MFC SPDR SER TR DB INTL GOVT INFLATION- PROTECTED                    | 182,877.54                 | 189,243.81               |
| MFC SPDR SER TR DOW JONES TOTAL MKT ETF                              | 28,453.54                  | 32,645.46                |
| MFC SPDR SER TR NUVEEN BARCLAYS CAP MUN BD ETF                       | 7,585.24                   | 8,136.33                 |
| MFC SPDR SER TR S&P 600 SMALL CAP GROWTHETF                          | 8,195.60                   | 8,440.03                 |
| MFC SPDR SER TR S&P BIOTECH ETF                                      | 8,706.60                   | 8,964.00                 |
| MFC SPDR SER TR S&P DIVID ETF  | 471,641.96                 | 485,080.01               |
| MFC SPDR SER TR S&P HOMEBUILDERS ETF                                 | 111,589.43                 | 113,477.30               |
| MFC SPDR SER TR S&P OIL & GAS EQUIP & SVCS ETF                       | 55,415.62                  | 55,465.17                |
| MFC SPDR SER TR S&P OIL & GAS EXPL & PRODTN ETF                      | 143,259.19                 | 131,307.06               |
| MFC SPDR SER TR S&P RETAIL ETF                                       | 363,501.32                 | 369,091.19               |
| MFC SPDR SER TR S&P SEMICONDUCTOR ETF                                | 1,679.97                   | 1,551.20                 |
| MFC SPROTT PHYSICAL GOLD TR UNIT                                     | 676,036.44                 | 646,051.20               |
| MFC SPROTT PHYSICAL SILVER TR UNIT                                   | 505,262.26                 | 402,094.20               |
| MFC SWEDISH EXPT CR CORP ELEMENTS LKD ROGERS INTL                    | 35,638.55                  | 32,763.50                |
| MFC SWEDISH EXPT CR CORP ELEMENTS LKD TOROGERS INTL                  | 84,824.05                  | 76,075.00                |
| MFC SWEDISH EXPT CR CORP ELEMENTS ROGERSMETALS TR                    | 4,154.24                   | 4,260.90                 |
| MFC SZO US POWERSHARES DB CRUDE SHORT POWERSHARES DB CRUDE OIL SHORT | 10,110.00                  | 8,148.00                 |
| MFC TAIWAN FD INC COM  | 29,217.14                  | 26,284.86                |
| MFC TCW STRATEGIC INC FD INC   | 16,050.39                  | 14,847.82                |
| MFC TEMPLETON DRAGON FD INC COM                                      | 38,879.60                  | 41,116.41                |
| MFC TEMPLETON EMERGING MKTS INC FD DE                                | 16,193.46                  | 19,062.83                |
| MFC TEMPLETON GLOBAL INCOME FD                                       | 263,229.31                 | 248,781.20               |
| MFC TEMPLETON RUSSIA & E EUROPEAN FD                                 | 20,867.19                  | 5,444.00                 |
| MFC TEUCRIUM COMMODITY TR CORN FD SHS                                | 1,629.59                   | 1,469.30                 |
| MFC TORTOISE MLP FD INC FORMERLY TORTOISE M COM                      | 4,973.10                   | 5,154.00                 |
| MFC TORTOISE PWR & ENERGY INFRASTRUCTUREFUND INC COM                 | 23,133.91                  | 27,300.61                |
| MFC TURKISH INVT FD INC COM  | 2,006.64                   | 1,172.36                 |
| MFC UBS AG JERSEY BRH ALERIAN INFRST                                 | 34,850.08                  | 37,899.50                |



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| <b>Identity of Issue/Description of Investment (b)</b>                    | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|---|--------------------------------|------------------------------|
| MFC UBS AG JERSEY BRH E TRACS LKD TO UBSBLOOMBERG CONSTANT                | 1,139.95                       | 1,054.50                     |
| MFC UBS AG JERSEY BRH E TRACS LKD UBS BLOOMBERG CONSTANT                  | 9,770.80                       | 10,778.60                    |
| MFC UBS AG JERSEY BRH E-TRACS LKD TO UBSBLOOMBERG CMCI                    | 10,849.54                      | 9,735.00                     |
| MFC UNITED STATES OIL FUND LPUNITS  | 442,498.64                     | 458,005.98                   |
| MFC UNITED STS 12 MONTH OIL FD LP UNIT BEN INT                            | 41,454.54                      | 44,088.72                    |
| MFC UNITED STS BRENT OIL FD LP UNIT                                       | 1,984.70                       | 1,866.00                     |
| MFC UNITED STS COMMODITY INDEX FD COMMODITY INDEX FD                      | 130,123.99                     | 119,658.50                   |
| MFC UNITED STS GASOLINE FD LP UNITS                                       | 14,735.22                      | 14,592.64                    |
| MFC UNITED STS NAT GAS FD LP UNIT NEW                                     | 634,012.16                     | 393,039.32                   |
| MFC VANGUARD ADMIRAL FDS INC S&P 500 VALUE INDEX FD ETF SHS               | 11,088.02                      | 11,724.78                    |
| MFC VANGUARD ADMIRAL FDS INC S&P MIDCAP 400 GROWTH INDEX FD ETF SHS       | 3,005.45                       | 3,015.00                     |
| MFC VANGUARD BD INDEX FDS VANGUARD INTERMEDIATE TERM BD ETF               | 558,091.39                     | 567,103.81                   |
| MFC VANGUARD BD INDEX FDS VANGUARD TOTALBD MARKET ETF                     | 1,852,038.31                   | 1,895,836.36                 |
| MFC VANGUARD CNSMR DISCRETIONARY ETF                                      | 15,878.43                      | 16,155.95                    |
| MFC VANGUARD CNSMR STAPLES EFT  | 161,751.39                     | 188,615.11                   |
| MFC VANGUARD ENERGY ETF   | 293,978.39                     | 284,704.07                   |
| MFC VANGUARD EXTD MKT ETF   | 19,571.85                      | 20,640.52                    |
| MFC VANGUARD FINANCIALS ETF   | 27,447.79                      | 22,369.40                    |
| MFC VANGUARD GROWTH ETF   | 198,587.42                     | 217,183.54                   |
| MFC VANGUARD HLTH CARE ETF  | 40,104.04                      | 41,028.49                    |
| MFC VANGUARD INDEX TR MID-CAP GROWTH INDEX VIPER SHS                      | 641,930.03                     | 605,653.72                   |
| MFC VANGUARD INDEX TR S&P 500 ETF SHS                                     | 54,111.18                      | 55,893.92                    |
| MFC VANGUARD INDEX TR VANGUARD MID-CAP VALUE ETF                          | 26,377.22                      | 28,115.45                    |
| MFC VANGUARD INFORMATION TECH ETF   | 71,560.48                      | 75,480.00                    |
| MFC VANGUARD INTL EQUITY INDEX FDS VANGUARD FTSE ALL WORLD EX US ETF      | 1,507,762.68                   | 1,343,139.15                 |
| MFC VANGUARD INTL EQUITY INDEX FDS FTSE ALL-WORLD EX USA SMALL CAP INDEX  | 145,220.47                     | 131,152.18                   |
| MFC VANGUARD LARGE-CAP ETF  | 557,774.40                     | 610,124.85                   |
| MFC VANGUARD MATERIALS ETF  | 40,249.21                      | 40,144.55                    |
| MFC VANGUARD MID-CAP ETF  | 491,862.80                     | 519,937.75                   |
| MFC VANGUARD MSCI EMERGING MKTS   | 2,663,004.99                   | 2,344,841.15                 |
| MFC VANGUARD MSCI EUROPEAN ETF  | 547,267.09                     | 442,199.99                   |
| MFC VANGUARD MSCI PACIFIC ETF   | 446,196.48                     | 377,236.90                   |
| MFC VANGUARD REIT ETF   | 2,963,156.78                   | 3,305,092.00                 |
| MFC VANGUARD SCOTTSDALE FDS VANGUARD INTER-TERM CORP BD INDEX FD ETF SHS  | 218,583.85                     | 225,232.98                   |
| MFC VANGUARD SCOTTSDALE FDS VANGUARD LONG-TERM CORPORATE BOND INDEX FUND  | 87,551.15                      | 88,894.32                    |
| MFC VANGUARD SCOTTSDALE FDS VANGUARD RUSSELL 2000 GROWTH INDEX FD ETF SHS | 13,042.35                      | 12,186.00                    |
| MFC VANGUARD SCOTTSDALE FDS VANGUARD RUSSELL 2000 INDEX FD ETF SHS        | 67,861.60                      | 64,592.70                    |
| MFC VANGUARD SHORT-TERM CORPORATE BOND ETF                                | 235,402.38                     | 236,300.39                   |
| MFC VANGUARD SHORT-TERM GOV BD  | 14,327.17                      | 14,389.26                    |
| MFC VANGUARD SMALL-CAP ETF  | 748,747.36                     | 807,796.23                   |
| MFC VANGUARD SMALL-CAP GROWTH ETF   | 375,087.01                     | 383,086.43                   |
| MFC VANGUARD SMALL-CAP VALUE ETF  | 696,447.09                     | 702,010.01                   |
| MFC VANGUARD SPECIALIZED PORTFOLIOS VANGUARD DIVIDEND APPRECIATION ETF    | 682,711.80                     | 717,891.77                   |
| MFC VANGUARD STAR FD VANGUARD TOTAL INTLSTOCK INDEX FD ETF SHS            | 3,644,177.31                   | 3,243,176.98                 |
| MFC VANGUARD TAX-MANAGED INTL FD MSCI EAFE ETF                            | 106,393.37                     | 93,121.52                    |
| MFC VANGUARD TELECOMMUNICATIONS SERVICESETF                               | 1,347.95                       | 1,283.95                     |
| MFC VANGUARD TOTAL STK  | 3,342,527.71                   | 3,690,427.59                 |
| MFC VANGUARD UTILS ETF  | 357,889.48                     | 384,244.11                   |
| MFC VANGUARD VALUE ETF  | 379,993.75                     | 387,220.37                   |
| MFC VANGUARD WHITEHALL FDS HIGH DIVIDENDYIELD ETF SHS                     | 312,802.37                     | 336,347.92                   |
| MFC VANGUARD WORLD FD VANGUARD MEGA CAP 300 ETF                           | 51,400.41                      | 52,004.69                    |
| MFC VANGUARD WORLD FD VANGUARD MEGA CAP 300 GROWTH ETF                    | 18,909.96                      | 19,395.43                    |
| MFC VANGUARD WORLD FD VANGUARD MEGA CAP 300 VALUE ETF                     | 57,531.30                      | 60,896.03                    |
| MFC WELLS FARGO ADVANTAGE MULTI SECTOR INCOM SHS                          | 5,975.90                       | 5,025.20                     |



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|--|----------------------------|--------------------------|
| MFC WELLS FARGO ADVANTAGE UTILS & HIGH INCOM FUND        | 39,818.19                  | 35,161.65                |
| MFC WESTERN ASSET EMERGING MKTS DEBT FD INC COM          | 22,904.22                  | 26,010.42                |
| MFC WESTERN ASSET GLOBAL HIGH INCOME FD INC COM          | 54,922.43                  | 63,944.18                |
| MFC WESTERN ASSET GLOBAL PARTNERS INCOMEFD INC COM       | 65,096.22                  | 70,344.54                |
| MFC WESTERN ASSET HIGH INCOME OPPORTUNITY FD INC         | 24,084.42                  | 23,686.62                |
| MFC WESTERN ASSET HIGH INCOME FD II INC COM              | 32,821.20                  | 32,613.75                |
| MFC WESTERN ASSET HIGH INCOME FD INC COM                 | 17,825.53                  | 15,961.99                |
| MFC WESTERN ASSET INVNT GRADE DEFINED OPPORTUNITY        | 123.10                     | 118.25                   |
| MFC WESTERN ASSET MANAGED HIGH INCOME FDINC              | 16,741.05                  | 15,922.76                |
| MFC WESTN AST / CLAYMORE INFLATION - LKD                 | 7,680.45                   | 7,566.00                 |
| MFC WESTN AST PREMIER BD FD SHS BEN INT                  | 15,696.95                  | 15,950.00                |
| MFC WISDOMTREE TR  | 2,481.95                   | 2,452.50                 |
| MFC WISDOMTREE TR ASIA LOC DEBT FD                       | 10,126.95                  | 10,018.00                |
| MFC WISDOMTREE TR AUSTRALIA DIVIDEND FD                  | 188.30                     | 168.65                   |
| MFC WISDOMTREE TR COMMODITY COUNTRY EQUITY FD            | 6,681.40                   | 5,079.66                 |
| MFC WISDOMTREE TR DREYFUS BRAZILIAN REALFD               | 22,138.65                  | 16,449.83                |
| MFC WISDOMTREE TR DREYFUS CHINESE YUAN FD                | 102,068.31                 | 101,465.32               |
| MFC WISDOMTREE TR DREYFUS COMMODITY CURRENCY FD          | 39,011.06                  | 30,381.18                |
| MFC WISDOMTREE TR DREYFUS EMERGING CURRENCY FD EMER CURR | 10,430.95                  | 9,850.00                 |
| MFC WISDOMTREE TR DREYFUS INDIAN RUPEE FD                | 15,206.65                  | 12,072.00                |
| MFC WISDOMTREE TR EMERGING MARKETS LOCALDEBT FD          | 172,682.60                 | 158,225.68               |
| MFC WISDOMTREE TR EMERGING MKTS SMALL CAP                | 42,691.53                  | 35,433.38                |
| MFC WISDOMTREE TR EUROPE SMALLCAP DIVID FD               | 7,135.90                   | 4,401.44                 |
| MFC WISDOMTREE TR GLOBAL EQUITY INCOME FD                | 13,196.58                  | 12,967.42                |
| MFC WISDOMTREE TR GLOBAL EX US GROWTH FD                 | 8,187.32                   | 7,165.38                 |
| MFC WISDOMTREE TR GLOBAL EX US REAL ESTATE FD            | 45,184.25                  | 37,624.55                |
| MFC WISDOMTREE TR GLOBAL NATURAL RES FD                  | 13,356.93                  | 11,350.50                |
| MFC WISDOMTREE TR INDIA EARNINGS FD                      | 9,474.63                   | 6,203.37                 |
| MFC WISDOMTREE TR INTL MIDCAP DIVID FD                   | 37,257.80                  | 32,086.77                |
| MFC WISDOMTREE TR INTL SMALLCAP DIVID FD                 | 558,734.14                 | 496,217.73               |
| MFC WISDOMTREE TR JAPAN SMALLCAP DIVID FD                | 31,841.89                  | 31,356.84                |
| MFC WISDOMTREE TR LARGE CAP DIVID FD                     | 14,366.16                  | 15,980.16                |
| MFC WISDOMTREE TR SMALLCAP DIVID FD                      | 30,041.65                  | 29,661.23                |
| MFC WISDOMTREE TR SOUTH AFRICAN RAND FD                  | 10,252.70                  | 8,097.21                 |
| MFO 1ST EAGLE FDS INC FORMERLY 1ST EAGL                  | 148,922.12                 | 151,194.01               |
| MFO 1ST EAGLE FUNDS OVERSEAS FD CL A                     | 918,648.01                 | 952,767.99               |
| MFO 1ST EAGLE SOGEN FDS INC GLOBAL FD CL                 | 947,897.77                 | 1,014,544.32             |
| MFO 1ST EAGLE SOGEN FDS INC GOLD FD                      | 480,840.88                 | 519,550.96               |
| MFO 1ST EAGLE SOGEN FDS INC U S VALUE FD CL A            | 25,884.74                  | 26,677.95                |
| MFO 1ST EAGLE SOGEN GLOBAL FDS CL I                      | 55,127.24                  | 55,253.35                |
| MFO 3RD AVE TR INTL VALUE FD INSTL CL                    | 100,745.05                 | 78,093.66                |
| MFO 3RD AVE TR REAL ESTATE VALUE FD                      | 98,547.44                  | 82,211.08                |
| MFO ABERDEEN FDS EQUITY LONG SHORT FD CLA                | 18,822.05                  | 19,241.64                |
| MFO ABERDEEN FDS INTL EQUITY FD CL A                     | 33,083.38                  | 26,728.32                |
| MFO ABERDEEN FDS US EQUITY FD CL A                       | 11,884.05                  | 12,457.18                |
| MFO ABERDEEN GLOBAL NATURAL RESOURCES FUND CLASS A       | 35,363.89                  | 26,670.56                |
| MFO ACCESS ONE TR FLEX HIGH YIELD FD INVCL               | 66,602.29                  | 67,073.15                |
| MFO ADIRONDACK FDS SMALL CAP FD                          | 10,199.23                  | 8,997.75                 |
| MFO ADVISORONE FDS AMERIGO FD CL N                       | 183,411.94                 | 206,060.40               |
| MFO ADVISORONE FDS CLERMONT FD CL N                      | 161,451.83                 | 163,155.49               |
| MFO ADVISORONE FDS DESCARTES FD                          | 33,792.58                  | 37,765.04                |
| MFO ADVISORONE FDS ENHANCED INCOME FD CLN                | 271,418.38                 | 250,261.13               |
| MFO ADVISORONE FDS LIAHONA FD                            | 41,863.27                  | 44,370.86                |
| MFO ADVISORONE FDS SELECT ALLOCATION FD                  | 138,814.05                 | 140,301.60               |



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|--|----------------------------|--------------------------|
| MFO ADVISOR ONE FDS SELECT APPRECIATION FD CL N                            | 28,209.88                  | 30,377.57                |
| MFO ADVISORS INNER CIRCLE FD ACADIAN EMERGING MKTS INSTL CL                | 63,551.13                  | 49,916.10                |
| MFO ADVISORS INNER CIRCLE FD CAMBIAR AGGRESSIVE VALUE FD INVESTOR          | 131,305.75                 | 94,820.74                |
| MFO ADVISORS INNER CIRCLE FD CAMBIAR OPPORTUNITY INV CL                    | 58,485.84                  | 51,419.48                |
| MFO ADVISORS INNER CIRCLE FD CAMBIAR SMALL CAP FD INV CL                   | 37,581.09                  | 39,614.05                |
| MFO ADVISORS INNER CIRCLE FD EDGEWOOD GROWTH FD RETAIL CL                  | 14,595.22                  | 16,480.75                |
| MFO ADVISORS INNER CIRCLE FD II GRT VALUE FD ADVISOR CL                    | 22,760.72                  | 19,991.16                |
| MFO ADVISORS INNER CIRCLE FD II INC NEW CHAMPLAIN SMALL CO FD              | 3,608.20                   | 3,558.01                 |
| MFO ADVISORS SER TR CHASE GROWTH FD MFO CHASE GROWTH FUND                  | 38,498.49                  | 34,838.51                |
| MFO AEGIS VALUE FD INC COM   | 25,783.11                  | 28,151.55                |
| MFO AIG SER TR SUNAMERICA ALTERNATIVE                                      | 12,868,316.72              | 13,415,872.80            |
| MFO AIM COUNSELOR SER TR INVESCO COUNSELOR S INVESCO FLTG RATE FD CL A     | 43,047.00                  | 42,828.29                |
| MFO AIM COUNSELOR SER TR INVESCO VAN KAMPEN AMERN FRANCHISE FD CL A        | 32,615.57                  | 37,656.42                |
| MFO AIM INVT FDS INVESCO INVT FDS INVESCO BALANCED-RISK ALLOCATION FD CL A | 223,467.75                 | 221,619.83               |
| MFO AIM INVT FDS INVESCO INVT FDS INVESCO BALANCED-RISK ALLOCATION FD CL Y | 9,339.78                   | 9,003.21                 |
| MFO AIM INVT FDS INVESCO INVT FDS INVESCO SMALL COS FD CL A                | 7,000.00                   | 6,918.83                 |
| MFO ALGER CHINA U S GROWTH FD ALGER CHINA US GROWTH FD CL A                | 14,954.11                  | 12,505.05                |
| MFO ALGER FDS II ALGER SPECTRA FD CL A                                     | 148,605.70                 | 157,184.31               |
| MFO ALGER FDS II ALGER SPECTRA FD CL I                                     | 35,612.61                  | 37,632.06                |
| MFO ALGER INSTL FD MID CAP CL I  | 13,077.24                  | 9,923.75                 |
| MFO ALLIANCE GLOBAL BD FD CL A   | 7,921.38                   | 8,699.97                 |
| MFO ALLIANCEBERNSTEIN GLOBAL THEMATIC GROWTH FD ADVISOR CL                 | 15,428.23                  | 11,896.03                |
| MFO ALLIANCEBERNSTEIN PORTFOLIOS ALLIANCEBERNSTEIN WEALTH APPREC           | 280,756.45                 | 274,541.21               |
| MFO ALLIANCEBERNSTEIN SMALL/MID CAP VALUE FD CL A                          | 38,439.54                  | 35,889.92                |
| MFO ALLIANZ AGIC GROWTH FUND D   | 77,661.14                  | 101,490.52               |
| MFO ALLIANZ AGIC PACIFIC RIM FUND D  | 122,821.61                 | 84,296.01                |
| MFO ALLIANZ FDS AGIC INC CL & GROWTH FD CL D                               | 25,000.00                  | 24,720.31                |
| MFO ALLIANZ FDS MULTI-STRATEGY TR RCM GLOBAL WATER FD CL D                 | 15,361.50                  | 13,596.01                |
| MFO ALLIANZ FDS NFJ DIVID VALUE FD CL D                                    | 223,702.18                 | 197,966.07               |
| MFO ALLIANZ FDS NFJ INTL VALUE FD CL D                                     | 72,526.39                  | 63,534.50                |
| MFO ALLIANZ FDS NFJ LARGE CAP VALUE FD CL D                                | 11,845.78                  | 7,965.94                 |
| MFO ALLIANZ FDS NFJ MID CAP VALUE FD CL D                                  | 28,501.57                  | 26,454.20                |
| MFO ALLIANZ FDS NFJ SMALL-CAP VALUE FD CL D                                | 9,855.85                   | 14,197.47                |
| MFO ALLIANZ FDS RCM GLOBAL SMALL-CAP FD CL D                               | 56,930.91                  | 48,871.52                |
| MFO ALLIANZ FDS RCM TECHNOLOGY FD CL D                                     | 4,044.33                   | 5,074.98                 |
| MFO ALLIANZ FDS RCM WELLNESS FD CL D                                       | 5,357.20                   | 5,989.31                 |
| MFO ALPINE EQUITY TR ALPINE EMERGING MARKETS REAL ESTATE FD                | 22,345.00                  | 18,136.18                |
| MFO ALPINE EQUITY TR INTL REAL ESTATE EQUITY FD CL Y                       | 161,212.13                 | 88,220.55                |
| MFO ALPINE EQUITY TR RLTY INCOME & GROWTH FD CL Y                          | 22,340.21                  | 23,417.43                |
| MFO ALPINE SER TR DYNAMIC DIVIDEND FD                                      | 15,177.89                  | 9,510.20                 |
| MFO ALPINE SER TR DYNAMIC INNOVATORS FD                                    | 52,000.00                  | 41,128.65                |
| MFO AMANA MUT FDS TR GROWTH FD   | 1,435,573.86               | 1,619,071.68             |
| MFO AMANA MUT FDS TR INCOME FD   | 1,724,096.12               | 1,865,557.39             |
| MFO AMCAP FD CL A  | 67,702.62                  | 65,092.54                |
| MFO AMCAP FD CL R-5  | 205.01                     | 192.95                   |
| MFO AMER BEACON INTL EQTY INV FD   | 79,802.55                  | 56,935.47                |
| MFO AMER CENT DIVERSIFI BOND-INV   | 89,221.60                  | 90,138.09                |
| MFO AMER CENTURY QUANTITATIVE EQTY FDS EQTY GROWTH FD INV CL               | 440,450.79                 | 440,703.49               |
| MFO AMER CENTY CAP PORTFOLIOS INC REAL ESTATE FD                           | 2,305.27                   | 2,773.38                 |
| MFO AMER CENTY CAP PORTFOLIOS INC VALUE FD INV                             | 72,032.83                  | 69,305.47                |
| MFO AMER CENTY GLOBAL GOLD EQUITIES I                                      | 75,964.07                  | 81,293.62                |
| MFO AMER CENTY MUT FDS INC 20TH CENTY GROWTH FD INV                        | 243,179.57                 | 241,765.38               |
| MFO AMER CENTY MUT FDS INC 20TH CENTY VISTA FD INV                         | 21,716.53                  | 16,132.66                |
| MFO AMER CENTY QUANTITATIVE EQTY FDS UTILS FD INV CL                       | 100,631.77                 | 106,721.21               |





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|--|----------------------------|--------------------------|
| MFO AMER CENTY WORLD MUT FDS INC 20TH CENTY INTL DISCOVERY FD INV              | 5,083.67                   | 3,948.89                 |
| MFO AMER MUT FD INC CAP OPEN END FD  | 81,136.72                  | 84,382.60                |
| MFO AMERICAN BALANCED FD CL F-1  | 9,136.91                   | 8,805.50                 |
| MFO AMERICAN BALANCED FD CL R-5  | 165,265.23                 | 171,919.04               |
| MFO AMERICAN CENTY CAP PORTFOLIOS INC EQUITY INCOME FD INSTL                   | 25,322.96                  | 26,579.95                |
| MFO AMERICAN CENTY CAP PORTFOLIOS INC EQUITY INCOME FD INV                     | 594,074.05                 | 578,848.60               |
| MFO AMERICAN CENTY CAP PORTFOLIOS INC MID CAP VALUE FD INV CL                  | 218,354.55                 | 221,948.40               |
| MFO AMERICAN CENTY GOVT INCOME TR INFLATION-ADJ BD FD INVS CL                  | 560,155.26                 | 568,536.79               |
| MFO AMERICAN CENTY INTL BD FDS INTL BD FD INSTL CL                             | 29,520.94                  | 27,584.32                |
| MFO AMERICAN CENTY INTL BD FDS INTL BD FD INVS CL                              | 77,551.24                  | 76,356.06                |
| MFO AMERICAN CENTY INVT TR HIGH YIELD FDINVS CL                                | 93,612.00                  | 92,688.69                |
| MFO AMERICAN CENTY INVT TR INFLATION PROTECTION BD FD INV CL                   | 8,254.89                   | 7,794.81                 |
| MFO AMERICAN CENTY INVT TR SHORT DURATION FD INVS CL                           | 32,635.36                  | 32,299.47                |
| MFO AMERICAN CENTY MUT FDS INC CAPITAL VALUE FD INV SHS                        | 26,360.96                  | 23,246.10                |
| MFO AMERICAN CENTY MUT FDS INC HERITAGE FD INV                                 | 289,485.26                 | 273,811.08               |
| MFO AMERICAN CENTY QUANTITATIVE EQUITY FDS SMALL CO FD INV CL                  | 4,149.88                   | 3,525.44                 |
| MFO AMERICAN CENTY QUANTITATIVE EQUITY FDS STRATEGIC INFL OPPORT FD INVT CL    | 22,556.81                  | 22,378.77                |
| MFO AMERICAN CENTY WORLD MUT FDS INC EMERGING MKTS FD INV                      | 59,906.78                  | 55,427.33                |
| MFO AMERICAN CENTY WORLD MUT FDS INC INTL GROWTH FD INV                        | 62,540.50                  | 51,817.81                |
| MFO AMERICAN CENTY ZERO COUPON 2020 INV  | 26,756.00                  | 28,746.03                |
| MFO AMERICAN FDS INCOME SER U S GOVT SECS FD CL R-5                            | 45,598.56                  | 49,327.25                |
| MFO AMERICAN HIGH INCOME TR CL R-5   | 58,920.05                  | 57,660.77                |
| MFO AMERICAN HIGH INCOME TR SH BEN INT   | 26,605.71                  | 26,201.20                |
| MFO AMERICAN ZERO COUPON 2025 INV  | 5,998.51                   | 6,204.76                 |
| MFO AMERISTOCK MUT FD INC COM  | 38,292.20                  | 35,102.23                |
| MFO AMERN AMCAP FD INC CL F  | 9,606.36                   | 11,078.30                |
| MFO AMERN BEACON BALANCED INV FD   | 8,743.12                   | 8,508.61                 |
| MFO AMERN BEACON LARGE CAP VALUE INV FD  | 332,157.43                 | 310,754.16               |
| MFO AMERN BEACON SMALL CAP VALUE INV FD  | 24,689.35                  | 27,925.26                |
| MFO AMERN CAP WORLD GROWTH & INC FD CL F                                       | 223,686.81                 | 195,613.93               |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT AGGRESSIVE INV CL        | 208,334.40                 | 192,152.08               |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT VERY AGGRESSIV INV CL    | 6,607.99                   | 6,096.35                 |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT VERY CONSV INV CL        | 4,986.15                   | 5,552.20                 |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI LIVESTRONG 2015 PORTFOLIO INV CL       | 56,286.34                  | 55,883.34                |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI LIVESTRONG 2020 PORT INV CL            | 10,261.91                  | 10,301.79                |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI LIVESTRONG 2025 PORTFOLIO INV CL       | 64,958.43                  | 73,996.42                |
| MFO AMERN CENTY AST ALLOCATION PORTFOLI LIVESTRONG 2035 PORTFOLIO INV CL       | 16,540.29                  | 16,251.71                |
| MFO AMERN CENTY GOVT INC TR BENHAM   | 83,669.69                  | 84,550.29                |
| MFO AMERN CENTY STATEGIC AST ALLOCATIONSINC STRATEGIC ALLOCATION AGGRESSVE INV | 53,209.59                  | 48,243.35                |
| MFO AMERN CENTY ULTRA INV FD   | 61,685.02                  | 61,504.35                |
| MFO AMERN CENTY ZERO COUPON 2015 INV   | 82,731.87                  | 103,738.02               |
| MFO AMERN HI INC TR CL F   | 141,008.76                 | 137,332.79               |
| MFO AMERN INVT CO OF AMER CL F   | 4,532.35                   | 5,210.50                 |
| MFO AMERN MUT FD CL F  | 10,000.00                  | 10,271.76                |
| MFO AMERN WA MUT INVESTORS CL F  | 38,356.77                  | 37,757.78                |
| MFO AMIDEX FDS INC AMIDEX35 ISR MUT FD   | 12,744.78                  | 10,561.82                |
| MFO AMM FDS FALLEN ANGELS INCOME FD  | 59,700.00                  | 60,614.68                |
| MFO APPLESEED FUND   | 43,174.48                  | 40,847.82                |
| MFO AQR DIVERSIFIED ARB-I  | 28,464.52                  | 28,283.70                |
| MFO AQR FDS MANAGED FUTURES STRATEGY FD CL N                                   | 21,752.58                  | 20,356.89                |
| MFO ARBITRAGE FDS CL I   | 64,650.40                  | 64,881.72                |
| MFO ARBITRAGE FDS CL R   | 48,836.01                  | 49,329.67                |
| MFO ARIEL INVT TR ARIEL APPRECIATION FD CL                                     | 34,528.44                  | 34,118.77                |
| MFO ARIEL INVT TR ARIEL FD INV CL FUND   | 185,640.73                 | 193,564.17               |



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|--|----------------------------|--------------------------|
| MFO ARTIO GLOBAL HIGH INCOME-A   | 249,798.70                 | 233,840.26               |
| MFO ARTIO GLOBAL INVT FDS GLOBAL HIGH INCOME FD CL I GLOBAL HIGH INC FD CL I | 108,587.49                 | 97,140.07                |
| MFO ARTIO GLOBAL INVT FDS INTL EQUITY FDCL A                                 | 863,173.33                 | 568,404.77               |
| MFO ARTIO GLOBAL INVT FDS INTL EQUITY FDII CL A                              | 41,785.41                  | 32,037.15                |
| MFO ARTISAN FDS INC GLOBAL VALUE FD INV SHS                                  | 6,144.75                   | 6,821.66                 |
| MFO ARTISAN FDS INC GROWTH OPPORTUNITIESFD INV CL CL                         | 49,034.90                  | 42,107.84                |
| MFO ARTISAN FDS INC INTERNATIONAL VALUE FD INV SHS                           | 159,715.70                 | 168,505.19               |
| MFO ARTISAN FDS INC INTL FD INV SHS  | 485,319.85                 | 417,346.44               |
| MFO ARTISAN FDS INC INTL SMALL CAP FD INVESTOR SHS                           | 21,037.81                  | 21,035.72                |
| MFO ARTISAN FDS INC MID CAP FD INV SHS                                       | 27,093.08                  | 29,862.11                |
| MFO ARTISAN FDS INC MID CAP VALUE FD INVSHS                                  | 277,085.54                 | 325,278.46               |
| MFO ARTISAN FDS INC SMALL CAP FD   | 168,397.05                 | 171,309.64               |
| MFO ARTISAN FDS INC SMALL CAP VALUE FD                                       | 50,042.19                  | 47,578.88                |
| MFO ASG GLOBAL ALTERNATIVES FUND-Y   | 32,305.11                  | 30,702.69                |
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y FAIRPOINTE MID CAP FD CL N        | 84,034.18                  | 84,454.80                |
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y MONTAG & CALDWELL GROWTH FD CL N  | 121,266.52                 | 109,670.41               |
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y TAMRO SMALL CAP FD CL N           | 31,173.61                  | 29,249.49                |
| MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y VEREDUS AGGRESSIVE GROWTH FD CL N | 7,385.34                   | 4,965.80                 |
| MFO AVIEMORE FDS ETF MKT OPPORTUNITY FD                                      | 13,748.07                  | 15,332.68                |
| MFO BAIRD FDS INC AGGREGATE BD FD INV CLSHS                                  | 53,089.05                  | 53,831.18                |
| MFO BAIRD FDS INC CORE PLUS BD FD INV CLSHS                                  | 364,492.17                 | 365,491.26               |
| MFO BARON AST FD SH BEN INT  | 50,922.96                  | 45,678.34                |
| MFO BARON AST FD SMALL CAP FD  | 733,635.12                 | 859,311.27               |
| MFO BARON AST GROWTH FD  | 823,780.05                 | 902,154.39               |
| MFO BARON GROWTH FUND-INS  | 73,024.31                  | 80,618.16                |
| MFO BARON INVT FDS TR OPPORTUNITY FD RETAIL CL #580                          | 26,461.37                  | 24,490.16                |
| MFO BARON PARTNERS FD  | 946,156.55                 | 884,869.48               |
| MFO BARON SMALL CAP FUND INST  | 7,777.53                   | 8,825.68                 |
| MFO BBH CORE SELECT N  | 39,847.50                  | 38,722.00                |
| MFO BBH FD INC CORE SELECT RETAIL CL   | 204,696.70                 | 203,441.77               |
| MFO BBH FD INC INTL EQUITY FD CL N   | 68,330.51                  | 68,785.72                |
| MFO BD FD AMER INC COM STK OPEN END FD                                       | 92,185.26                  | 89,313.42                |
| MFO BERTOLET CAP TR PINNACLE VALUE FD  | 3,008.08                   | 3,251.73                 |
| MFO BERWYN FD INC  | 5,399.12                   | 6,439.51                 |
| MFO BERWYN FDS INCOME FD   | 217,601.77                 | 218,663.57               |
| MFO BLACKROCK EQUITY DIVID FD CL A   | 119,759.78                 | 129,396.05               |
| MFO BLACKROCK FDS ALL CAP ENERGY & RESOURCES A                               | 5,577.95                   | 5,820.29                 |
| MFO BLACKROCK FDS HIGH YIELD BD PORT SERVICE CL                              | 70,000.00                  | 71,549.10                |
| MFO BLACKROCK FDS HLTHSC OP A  | 114,173.34                 | 179,490.90               |
| MFO BLACKROCK FDS II U S OPPORTUNITIES PORTFOLIO CL A                        | 114,766.14                 | 110,589.75               |
| MFO BLACKROCK FDS INTL OPPORTUNITIES PORTFOLIO SVC SHS                       | 36,221.02                  | 29,344.05                |
| MFO BLACKROCK FDS TOT RET II A   | 32,020.95                  | 32,355.18                |
| MFO BLACKROCK GLOBAL ALLOCATION FD INC CL A                                  | 532,198.75                 | 525,951.23               |
| MFO BLACKROCK GLOBAL ALLOCATION FD INC INSTL CL                              | 20,821.06                  | 19,549.98                |
| MFO BLACKROCK GLOBAL SMALLCAP FD INC CL                                      | 15,455.36                  | 13,254.93                |
| MFO BLACKROCK INFLATION PROTECTED BD PORT INV CL A                           | 54,715.44                  | 56,847.11                |
| MFO BLACKROCK LARGE CAP SER FDS INC LARGE CAP CORE FD CL A                   | 20,073.87                  | 18,022.40                |
| MFO BLACKROCK LATIN AMER FD INC CL A   | 30,126.38                  | 24,162.82                |
| MFO BLACKROCK LIFEPAH 2030 PORTFOLIO INSTITUTIONAL                           | 11,856.84                  | 11,205.06                |
| MFO BLAIR WILLIAM FDS EMERGING MKTS GROWTH FD CL N                           | 391,934.70                 | 259,934.40               |
| MFO BLAIR WILLIAM FDS INTL SMALL CAP GROWTH FD CL I                          | 62,120.40                  | 50,558.88                |
| MFO BLAIR WILLIAM FDS SMALL CAP GROWTH FD CL N                               | 131,552.23                 | 115,077.03               |
| MFO BOND FD AMER CL F-1  | 86,315.69                  | 90,529.78                |
| MFO BOND FD AMER CL R-5  | 86,363.18                  | 86,188.05                |



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|--|--------------------------------|------------------------------|
| MFO BOSTON CO SMALL CAP TAX-SENSIT IVE EQUITY FD CL 1              | 19,077.94                      | 18,635.12                    |
| MFO BRANDYWINE BLUE FD INC COM                                     | 278,589.10                     | 281,121.97                   |
| MFO BRANDYWINE FD INC COM OPEN END FD                              | 32,980.48                      | 21,205.25                    |
| MFO BRIDGEWAY FD INC AGGRESSIVE INVESTORS 1 FD                     | 27,898.65                      | 17,772.62                    |
| MFO BRIDGEWAY FD INC AGGRESSIVE INVS II                            | 66,122.30                      | 43,967.93                    |
| MFO BRIDGEWAY FDS INC FORMERLY BRIDGEWAYFD SMALL-CAP VALUE FD CL N | 55,887.71                      | 51,112.25                    |
| MFO BRIDGEWAY FDS INC SMALL-CAP GROWTH FD CL N                     | 49,746.07                      | 38,721.92                    |
| MFO BRIDGEWAY FDS INC ULTRA SMALL COMPANY MARKET FUND              | 104,261.86                     | 85,105.78                    |
| MFO BROWN CAP MGMT MUT FDS BROWN CAP MGMT SMALL CO FD INV SHS      | 0.00                           | 154,645.49                   |
| MFO BUFFALO FDS MID CAP FD   | 64,052.29                      | 63,248.34                    |
| MFO BUFFALO FDS SCIENCE & TECHNOLOGY FD                            | 120,973.06                     | 113,792.77                   |
| MFO BUFFALO FLEXIBLE INCOME FD INC COM                             | 35,006.69                      | 35,910.21                    |
| MFO BUFFALO SMALL CAP FD INC COM                                   | 366,271.46                     | 433,592.11                   |
| MFO BUFFALO USA GLOBAL FD INC COM                                  | 58,326.69                      | 62,818.62                    |
| MFO BURNHAM FINL SERVICES FD CL A                                  | 20,011.29                      | 17,776.59                    |
| MFO BURNHAM INVS TR FINL INDS FD CL A                              | 12,121.46                      | 11,457.33                    |
| MFO CALAMOS GROWTH & INC FD CL A                                   | 235,866.07                     | 247,798.29                   |
| MFO CALAMOS INVT TR NEW GROWTH FD CL A #606                        | 321,216.12                     | 289,482.14                   |
| MFO CALAMOS INVT TR NEW INTL GROWTH FD CL A                        | 15,169.25                      | 14,696.40                    |
| MFO CALAMOS INVT TR NEW MARKET NEUTRAL INCOME FD CL A              | 28,277.79                      | 29,234.18                    |
| MFO CALAMOS INVT TR NEW VALUE FD CL A                              | 40.11                          | 35.72                        |
| MFO CALDWELL & ORKIN MKT OPPORTUNITY FD                            | 13,938.46                      | 13,198.76                    |
| MFO CALVERT FD SHORT DURATION INCOME FD CL Y                       | 35,388.82                      | 34,038.82                    |
| MFO CALVERT IMPACT FD INC GLOBAL ALTERNATIVE ENERGY FD CL A        | 5,043.32                       | 1,638.31                     |
| MFO CALVERT SHORT DURATION INCOME FD CL A                          | 226,512.38                     | 217,214.61                   |
| MFO CAP INC BLDR FD SH BEN INT OPEN END FD                         | 18,642.37                      | 15,206.67                    |
| MFO CAP WORLD GROWTH & INC FD INC OPEN END FD                      | 69,421.54                      | 52,016.28                    |
| MFO CAPITAL INCOME BLDR CL F-1 AMERICAN CAPITAL INCOME BLDR FD     | 291,631.98                     | 269,717.92                   |
| MFO CAPITAL INCOME BLDR CL R-5                                     | 160,020.10                     | 152,772.92                   |
| MFO CAPITAL WORLD BD FD CL F-1                                     | 26,582.39                      | 25,829.98                    |
| MFO CAPITAL WORLD BD FD CL R-5                                     | 43,438.23                      | 45,019.63                    |
| MFO CAUSEWAY CAP MGMT TR INTL VALUE FD INV CL                      | 16,153.68                      | 11,527.40                    |
| MFO CAUSEWAY EMERGING MKTS FD INV CLASS                            | 6,708.62                       | 5,477.23                     |
| MFO CENTURY CAP MGMT TR SMALL CAP SELECTFD INV SHS                 | 23,680.81                      | 22,192.66                    |
| MFO CGM FOCUS FD   | 2,018,634.04                   | 1,284,601.27                 |
| MFO CGM TR RLTY FD   | 785,307.82                     | 815,507.12                   |
| MFO CL R-5 AMERN CAP WORLD GROWTH & INCOME FD                      | 16,107.12                      | 13,934.20                    |
| MFO CLIPPER FD INC COM OPEN END FD                                 | 49,889.10                      | 45,872.69                    |
| MFO COHEN & STEERS EMERGINIG MARKETS REAL ESTATE FUND              | 13,187.30                      | 7,063.75                     |
| MFO COHEN & STEERS INSTL GLOBAL RLTY SHSINC COM                    | 68,183.02                      | 50,306.91                    |
| MFO COHEN & STEERS INTL RLTY FD INC CL A                           | 2,727.01                       | 1,596.22                     |
| MFO COHEN & STEERS INTL RLTY FD INC CL I                           | 14,569.57                      | 8,100.31                     |
| MFO COHEN & STEERS PFD SECS & INCOME FD INC CL A                   | 73,000.00                      | 73,006.87                    |
| MFO COHEN & STEERS RLTY INC FD INC NEW FO CL A                     | 12,589.25                      | 9,606.16                     |
| MFO COHEN & STEERS RLTY SHS INC COM                                | 1,096,252.51                   | 1,091,384.12                 |
| MFO COLUMBIA ACORN TR FD CL Z FUND CL Z                            | 351,573.28                     | 369,061.64                   |
| MFO COLUMBIA ACORN TR INTL CL Z DO NOTUSE SEE 2006447              | 108,862.25                     | 96,059.87                    |
| MFO COLUMBIA ACORN TR SELECT CL Z                                  | 31,289.45                      | 32,698.18                    |
| MFO COLUMBIA CORPORATE INCOME Z                                    | 20,230.39                      | 21,274.90                    |
| MFO COLUMBIA FDS SER TR I BALANCED FD CLZ                          | 49,062.00                      | 60,965.30                    |
| MFO COLUMBIA FDS SER TR I BOND FD CL A                             | 35,203.65                      | 35,666.03                    |
| MFO COLUMBIA FDS SER TR I CONTRARIAN CORE FD CL Z                  | 77,054.86                      | 86,022.24                    |
| MFO COLUMBIA FDS SER TR I EMERGING MKTS FD CL Z                    | 243,041.18                     | 170,748.04                   |
| MFO COLUMBIA FDS SER TR I ENERGY & NAT RES FD CL Z                 | 207,520.33                     | 174,794.86                   |



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| MFO COLUMBIA FDS SER TR I FORMERLY COLUMBIA STRATEGIC INC FD CL Z          | 31,151.95                      | 31,962.79                    |
| MFO COLUMBIA FDS SER TR I REAL ESTATE EQUITY FD CL Z                       | 37,191.58                      | 25,141.69                    |
| MFO COLUMBIA FDS SER TR I SELECT LARGE CAP GROWTH FD CL Z                  | 244,324.41                     | 306,536.38                   |
| MFO COLUMBIA FDS SER TR I SELECT SMALL CAP FD CL Z                         | 22,817.22                      | 20,693.70                    |
| MFO COLUMBIA FDS SER TR I TECHNOLOGY FD CL Z                               | 148,412.51                     | 130,693.99                   |
| MFO COLUMBIA FDS SER TR I VALUE & RESTRUCTURING FD CL Z                    | 1,128,017.94                   | 1,059,010.66                 |
| MFO COLUMBIA FDS SER TR II MASS EUROPEANEQUITY FD CL A FD                  | 40,333.78                      | 42,237.45                    |
| MFO COLUMBIA FDS SER TR II MASS INCOME OPPORTUNITIES FD CL Z               | 22,275.38                      | 22,064.03                    |
| MFO COLUMBIA FDS SER TR II MASS MID CAP VALUE OPPORTUNITY FD CL A          | 16,557.10                      | 15,663.84                    |
| MFO COLUMBIA FDS SER TR II MASS RECOVERY& INFRASTRUCTURE FD CL A           | 42,795.23                      | 35,082.76                    |
| MFO COLUMBIA FDS SER TR II MASS SELECT LARGE-CAP VALUE FD CL A             | 13,133.12                      | 12,535.51                    |
| MFO COLUMBIA FDS SER TR MARSICO 21ST CENTURY FD CL Z                       | 139,598.18                     | 111,980.44                   |
| MFO COLUMBIA FDS SER TR MARSICO FOCUSED EQUITIES FD CL Z                   | 10,360.71                      | 9,908.50                     |
| MFO COLUMBIA FDS SER TR MARSICO GROWTH FD CL Z                             | 55,832.71                      | 63,376.85                    |
| MFO COLUMBIA FDS SER TR MARSICO INTL OPPORTUNITIES FD CL Z                 | 63,639.72                      | 44,819.20                    |
| MFO COLUMBIA FDS SER TR MID CAP VALUE FDCL Z                               | 221,836.89                     | 203,545.81                   |
| MFO CONESTOGA FDS SMALL CAP FD   | 118,833.24                     | 115,703.65                   |
| MFO CREDIT SUISSE COMMODITY RETURN STRATEGY FUND INSTITUTIONAL SHARES      | 27,911.64                      | 28,800.14                    |
| MFO CREDIT SUISSE COMMODITY-RETURN PLUS STRATEGY FD CL A                   | 10,012.72                      | 8,434.66                     |
| MFO CRM MID CAP VALUE INV SH   | 27,507.53                      | 27,401.21                    |
| MFO CROFT FDS CORP CROFT-LEOMINSTER VALUE FD                               | 195,681.07                     | 205,221.41                   |
| MFO CULLEN FDS TR INTL HIGH DIVIDEND FD RETAIL CL                          | 38,360.71                      | 26,781.95                    |
| MFO DAVIS N.Y VENTURE FD INC CL A  | 355,631.15                     | 326,167.08                   |
| MFO DELAWARE GROUP GLOBAL & INTL FDS INC EMERGING MKTS FD CL A             | 4,607.43                       | 3,851.96                     |
| MFO DELAWARE HEALTHCARE FD SHS CL A  | 47,250.22                      | 40,653.15                    |
| MFO DELAWARE POOLED TR DIVERSIFIED INCOME FD CL A                          | 46,833.30                      | 45,867.55                    |
| MFO DFA EMERGING MARKETS VALUE   | 121,568.44                     | 95,421.02                    |
| MFO DFA GLOBAL BD FD OPEN END FD   | 322,605.43                     | 315,151.99                   |
| MFO DFA INTL SMALL CO PORTFOLIO FD   | 128,987.28                     | 119,852.03                   |
| MFO DFA INVT DIMENSIONS GROUP INC COMMODITY STRATEGY PORT                  | 44,315.88                      | 38,164.66                    |
| MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS CORE EQUITY PORT           | 369,590.97                     | 385,874.39                   |
| MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS PORTFOLIO                  | 50,969.89                      | 48,844.69                    |
| MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS SMALL CAP PORTFOLIO        | 177,071.04                     | 154,643.10                   |
| MFO DFA INVT DIMENSIONS GROUP INC GLOBALREAL ESTATE SECS PORTFOLIO         | 200,680.24                     | 216,548.73                   |
| MFO DFA INVT DIMENSIONS GROUP INC INTERMEDIATE TERM EXTENDED QUALITY       | 33,191.85                      | 34,466.35                    |
| MFO DFA INVT DIMENSIONS GROUP INC LWAS/DFA INTL HIGH BOOK TO MKT PORTFOLIO | 74,120.43                      | 48,546.45                    |
| MFO DFA INVT DIMENSIONS GROUP INC SHORT-TERM GOVT PORTFOLIO                | 187,263.17                     | 184,968.95                   |
| MFO DFA INVT DIMENSIONS GROUP INC INFLATION-PROTECTED SECS PORTFOLIO STK   | 76,697.61                      | 92,781.55                    |
| MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO                     | 310,808.62                     | 309,434.45                   |
| MFO DFA INVT DIMENSIONS GROUP INC INTER GOVT BD PORTFOLIO                  | 89,790.92                      | 99,458.64                    |
| MFO DFA INVT DIMENSIONS GROUP INC INTL CORE EQUITY PORTFOLIO               | 603,556.65                     | 504,389.83                   |
| MFO DFA INVT DIMENSIONS GROUP INC INTL REAL ESTATE SECS PORT               | 105,356.10                     | 69,769.02                    |
| MFO DFA INVT DIMENSIONS GROUP INC INTL SMALL CAP VALUE PORTFOLIO           | 288,474.75                     | 235,177.64                   |
| MFO DFA INVT DIMENSIONS GROUP INC INTL VECTOR EQUITY PORTFOLIO             | 198,016.15                     | 176,622.68                   |
| MFO DFA INVT DIMENSIONS GROUP INC LARGE CAP HI BOOK MKT PORTFOLIO          | 533,484.50                     | 535,795.34                   |
| MFO DFA INVT DIMENSIONS GROUP INC LARGE CAP INTL PORTFOLIO                 | 90,557.08                      | 83,927.75                    |
| MFO DFA INVT DIMENSIONS GROUP INC REAL ESTATE SECS PORTFOLIO               | 239,254.22                     | 238,477.79                   |
| MFO DFA INVT DIMENSIONS GROUP INC SHORT TERM EXTENDED QUALITY PORT         | 476,050.63                     | 479,036.24                   |
| MFO DFA INVT DIMENSIONS GROUP INC TWO YRGLOBAL FXD INCOME PORTFOLIO        | 386,016.04                     | 380,368.66                   |
| MFO DFA INVT DIMENSIONS GROUP INC U S CORE EQUITY 1 PORT                   | 34,227.45                      | 32,724.44                    |
| MFO DFA INVT DIMENSIONS GROUP INC U S CORE EQUITY 2 PORT                   | 447,069.12                     | 444,883.64                   |
| MFO DFA INVT DIMENSIONS GROUP INC U S MICRO CAP PORTFOLIO                  | 141,771.12                     | 135,977.19                   |
| MFO DFA INVT DIMENSIONS GROUP INC U S TARGETED VALUE PORTFOLIO             | 57,816.62                      | 70,050.88                    |
| MFO DFA INVT DIMENSIONS GROUP INC U S VECTOR EQUITY PORT                   | 393,254.41                     | 460,305.22                   |





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|---|--------------------------------|------------------------------|
| MFO DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO                  | 302,019.41                     | 290,264.87                   |
| MFO DFA U.S SMALL CAP VALUE PORTFOLIO                                     | 225,608.07                     | 221,312.28                   |
| MFO DFA US SMALL CAP PORTFOLIO  | 169,546.20                     | 175,549.07                   |
| MFO DIAMOND HILL FDS LARGE CAP FD CL A                                    | 76,421.70                      | 78,649.73                    |
| MFO DIAMOND HILL FDS LONG-SHORT FD  | 53,742.46                      | 52,031.61                    |
| MFO DIAMOND HILL FDS SMALL CAP FD   | 81,806.58                      | 82,172.92                    |
| MFO DIMENSIONAL FD ADVISORS INTL VALUE PORTFOLIO                          | 266,339.60                     | 234,531.18                   |
| MFO DIMENSIONAL INVT GROUP INC DFA INTL VALUE PORTFOLIO III               | 28,387.08                      | 19,211.26                    |
| MFO DIMENSIONAL INVT GROUP INC LWAS/DFA TWO YR FXD INCOME PORTFOLIO       | 71,109.98                      | 71,232.46                    |
| MFO DIMENSIONAL INVT GROUP INC LWAS/DFA U S HIGH BOOK TO MKT PORTFOLIO    | 67,733.41                      | 63,267.48                    |
| MFO DIMENSIONAL INVT GROUP INC U S LARGE CO PORT                          | 541,796.85                     | 557,751.67                   |
| MFO DIMENSIONAL INVT GROUP INC US LARGE CAP VALUE PORTFOLIO III           | 60,233.62                      | 49,982.27                    |
| MFO DIREXION EVOLUTION MARKET LEADERS FUND                                | 68,591.20                      | 69,226.92                    |
| MFO DIREXION FDS DIREXION INDEXED COMMODITY STRATEGY FD CL A              | 13,465.57                      | 9,780.28                     |
| MFO DIREXION FDS EVOLUTION ALTERNATIVE INVT FD                            | 7,737.64                       | 7,728.04                     |
| MFO DIREXION FDS EVOLUTION MANAGED BD INV CL                              | 71,726.84                      | 71,759.44                    |
| MFO DIREXION FDS MONTHLY COMMODITY BULL 2X FD                             | 4,796.09                       | 4,818.76                     |
| MFO DIREXION FDS MONTHLY EMERGING MKTS BEAR 2X FD                         | 1,000.00                       | 1,061.30                     |
| MFO DIREXION FDS MONTHLY EMERGING MKTS BULL 2X FD                         | 13,484.76                      | 9,251.53                     |
| MFO DIREXION FDS MONTHLY LATIN AMERN BULL 2X FD INV CL                    | 1,456.05                       | 904.56                       |
| MFO DODGE & COX BALANCED FD COM   | 181,566.42                     | 175,366.43                   |
| MFO DODGE & COX FDS GLOBAL STK FD   | 7,816.90                       | 7,748.80                     |
| MFO DODGE & COX INC FD  | 902,082.02                     | 933,723.04                   |
| MFO DODGE & COX INTL STK FD   | 2,825,570.70                   | 2,260,392.41                 |
| MFO DODGE & COX STOCK FD OPEN END FD                                      | 655,785.26                     | 628,217.53                   |
| MFO DOMINI SOCIAL INVT TR INTERNATIONAL SOCIAL EQUITY TR                  | 28,009.30                      | 24,662.46                    |
| MFO DOUBLELINE FDS TR MULTI-AST GROWTH FD CL I                            | 20,597.71                      | 20,305.78                    |
| MFO DOUBLELINE TOTAL RET BD-N   | 32,914,392.47                  | 32,634,932.85                |
| MFO DOUBLELINE TOTAL RETURN BOND FUND-I                                   | 330,554.86                     | 330,953.67                   |
| MFO DREMAN CONTRARIAN FDS CONTRARIAN SMALL CAP VALUE FD RETAIL CL         | 47,322.01                      | 44,284.14                    |
| MFO DREYFUS / LAUREL FDS INC BD MKT INDEX FD CL R                         | 22,969.94                      | 23,894.94                    |
| MFO DREYFUS / LAUREL FDS INC BD MKT INDEX FD INV SHS                      | 48,821.66                      | 52,675.93                    |
| MFO DREYFUS / LAUREL FDS TR DREYFUS INTLBD FD CL A                        | 10,908.80                      | 10,846.40                    |
| MFO DREYFUS APPRECIATION FD INC   | 230,405.17                     | 238,430.49                   |
| MFO DREYFUS EMERGING MKTS FD CL A   | 40,148.86                      | 32,089.99                    |
| MFO DREYFUS FD INC COM  | 77,478.14                      | 74,877.58                    |
| MFO DREYFUS GNMA FD INC COM   | 10,256.23                      | 11,469.84                    |
| MFO DREYFUS GREATER CHINA FD CL A   | 4,838.03                       | 3,193.19                     |
| MFO DREYFUS INDEX FDS INTL STK FD   | 69,284.20                      | 51,582.54                    |
| MFO DREYFUS INDEX FDS S&P 500 INDEX FD                                    | 247,662.76                     | 267,978.56                   |
| MFO DREYFUS INDEX FDS SMALL CAP STK FD                                    | 188,083.41                     | 213,983.75                   |
| MFO DREYFUS INTMED TERM INC-A   | 135,387.15                     | 147,259.17                   |
| MFO DREYFUS INVT GRADE FDS INC FORMERLY DRE INFLATION ADJ SECS FD INV SHS | 6,000.00                       | 7,395.46                     |
| MFO DREYFUS MIDCAP INDEX FD   | 43,315.96                      | 43,654.44                    |
| MFO DREYFUS OPPORTUNISTIC S/C   | 36,815.38                      | 30,719.53                    |
| MFO DRIEHAUS ACTIVE INCOME FUND   | 29,729.28                      | 26,768.58                    |
| MFO DRIEHAUS MUT FDS EMERGING MKTS GROWTH FD                              | 777,443.34                     | 607,313.16                   |
| MFO DRIEHAUS MUT FDS INTERNATIONAL DISCOVERY FD                           | 103,626.28                     | 78,307.54                    |
| MFO DRIEHAUS MUT FDS INTL SMALL CAP GROWTH FD                             | 19,139.12                      | 17,696.28                    |
| MFO DWS GLOBAL / INTL FD INC ENHANCED EMERGING MKTS FIXED INCOME FD CL S  | 9,702.72                       | 8,201.36                     |
| MFO DWS GLOBAL / INTL FD INC GLOBAL THEMATIC FD CL S                      | 8,720.53                       | 5,610.66                     |
| MFO DWS INSTL FDS CAP GROWTH FD CL S                                      | 13,373.06                      | 18,410.84                    |
| MFO DWS INTL FD INC EMERGING MKTS EQTY FD CL A                            | 41,862.89                      | 41,613.92                    |
| MFO DWS MKT TR ALTERNATIVE ASSET ALLOCATION FD CL S                       | 13,797.19                      | 14,842.31                    |



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| MFO DWS MKT TR SELECT ALTERNATIVE ALLOCATION FD CL A                               | 15,000.00                      | 14,187.39                    |
| MFO DWS MKT TR SELECT ALTERNATIVE ALLOCATION FD CL S                               | 31,993.36                      | 30,205.29                    |
| MFO DWS MUT FDS INC GOLD & PRECIOUS METALS FD CL S                                 | 17,846.40                      | 16,382.83                    |
| MFO DWS PORTFOLIO TR FLTG RATE PLUS FD CL A  | 35,785.03                      | 34,814.21                    |
| MFO DWS SECS TR ENHANCED COMMODITY STRATEGY FD CL S                                | 19,567.72                      | 16,183.67                    |
| MFO DWS TECHNOLOGY FD CL A   | 9,102.79                       | 8,929.86                     |
| MFO DWS VALUE SER INC SMALL CAP VALUE FDCL A                                       | 15,286.23                      | 15,106.53                    |
| MFO EAGLE MID CAP STOCK FUND-A   | 10,000.00                      | 11,269.13                    |
| MFO EATON VANCE ATLANTA CAPITAL SMID-CAPFUND A                                     | 15,173.29                      | 16,911.21                    |
| MFO EATON VANCE INC FD BSTN INC COM  | 67,014.39                      | 64,932.23                    |
| MFO EATON VANCE MUT FDS TR FLTG RATE ADVANTAGE FD CL A                             | 31,475.53                      | 30,278.34                    |
| MFO EATON VANCE MUT FDS TR FLTG RATE & HIGH INCOME FD ADVISERS                     | 20,979.66                      | 19,396.80                    |
| MFO EATON VANCE MUT FDS TR FLTG RATE FD ADVISERS CL                                | 234,439.54                     | 230,720.33                   |
| MFO EATON VANCE MUT FDS TR STRATEGIC INCFD CL A                                    | 118,705.11                     | 121,169.35                   |
| MFO EATON VANCE MUTUAL FDS TRUST GLOBAL MACRO ABSOLUTE RETURN<br>ADVANTAGE FD CL A | 31,368.77                      | 29,861.37                    |
| MFO EATON VANCE PARAMETRIC TAX-MANAGED EMERGING MARKETS I                          | 50,669.82                      | 41,162.50                    |
| MFO EATON VANCE SPL INVT TR DIVIDEND BUILDER FD CL A                               | 29,938.61                      | 23,552.59                    |
| MFO EATON VANCE SPL INVT TR GREATER INDIA FD CL A                                  | 44,740.90                      | 30,777.83                    |
| MFO EATON VANCE SPL INVT TR LARGE-CAP VALUE FD CL A                                | 1,565.25                       | 1,284.82                     |
| MFO EDGARTOWN TR COPELAND RISK MANAGED DIVID GROWTH FD CL A                        | 98,388.00                      | 98,680.24                    |
| MFO EUROPACIFIC GROWTH FD CL F-1   | 361,744.13                     | 322,945.50                   |
| MFO EUROPACIFIC GROWTH FD CL R-5   | 80,850.94                      | 65,134.09                    |
| MFO EUROPACIFIC GROWTH FD SHS CL F-2   | 26,402.47                      | 25,910.44                    |
| MFO FAIRHOLME FDS INC ALLOCATION FD  | 50,099.90                      | 43,022.39                    |
| MFO FAIRHOLME FDS INC COM  | 5,549,793.10                   | 4,395,960.56                 |
| MFO FAIRHOLME FOCUSED INCOME FNDD  | 27,088.00                      | 26,656.00                    |
| MFO FBR BALANCED FUND-ADV  | 20,191.47                      | 21,969.02                    |
| MFO FBR FDS GAS UTIL INDEX FD INV CL   | 232,291.89                     | 265,395.82                   |
| MFO FBR FDS SMALL CAP FINL FD INV CL   | 40,509.52                      | 36,095.24                    |
| MFO FBR FOCUS FD   | 153,298.51                     | 166,690.30                   |
| MFO FEDERATED CLOVER SM VAL-A  | 28,363.86                      | 25,333.90                    |
| MFO FEDERATED EQUITY FDS KAUFMANN FD CL A SHS                                      | 7,190.39                       | 7,199.64                     |
| MFO FEDERATED EQUITY FDS KAUFMANN FD CL R SHS                                      | 27,888.32                      | 22,206.73                    |
| MFO FEDERATED EQUITY FDS PRUDENT BEAR FDCL A SHS                                   | 497,918.14                     | 459,507.28                   |
| MFO FEDERATED FIXED INCOME SECS INC STRATEGIC INCOME FD CL A                       | 20,247.41                      | 20,116.03                    |
| MFO FEDERATED GNMA TR  | 55,025.84                      | 57,001.66                    |
| MFO FEDERATED INCOME SECS TR SHORT-TERM INCOME FD INSTL SHS                        | 26,881.31                      | 27,173.89                    |
| MFO FEDERATED INCOME TR SH BEN INT INSTLSH   | 172,958.51                     | 176,009.34                   |
| MFO FEDERATED STRATEGIC VALUE FUND A   | 2,443.37                       | 2,685.27                     |
| MFO FEDERATED STRATEGIC VALUE FUND IN  | 198,605.70                     | 207,105.27                   |
| MFO FEDERATED TOTAL RETURN BOND CL A   | 115,615.83                     | 118,853.11                   |
| MFO FEDERATED TOTAL RETURN SERS INC TOTAL RETURN BD FD SVC                         | 55,766.05                      | 56,584.00                    |
| MFO FEDERATED US GOVT BOND SS  | 6,128.53                       | 5,489.22                     |
| MFO FEDT EQTY FDS CAP APPREAC FD CL A  | 43,386.17                      | 46,909.64                    |
| MFO FEDT HI INC FD CL A  | 188,513.79                     | 188,554.07                   |
| MFO FEDT INTER CORP  | 8,702.14                       | 8,471.97                     |
| MFO FENIMORE ASSET MGMT TR FAM EQUITY INCOME FD                                    | 50,763.26                      | 51,386.62                    |
| MFO FID ADVISOR HI INC ADVANTAGE T   | 10,527.18                      | 9,368.12                     |
| MFO FID ADVISORS HI INC ADVANTAE A   | 10,253.35                      | 10,022.19                    |
| MFO FID AST MANAGER 20%  | 5,177.21                       | 5,068.21                     |
| MFO FID CAP & INC FD SH BEN INT  | 122,912.02                     | 118,033.20                   |
| MFO FID CHINA REGION FD  | 855.72                         | 18,666.73                    |
| MFO FID DIVERSIFIED INTL FD OPEN END FD  | 252,543.54                     | 247,206.12                   |
| MFO FID EQTY INC FD SH BEN INT   | 10,962.09                      | 10,313.58                    |



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| MFO FID FINL TR CONV SEC FD                                     | 107,234.82                     | 103,421.68                   |
| MFO FID GINNIE MAE FD   | 26,219.34                      | 27,976.13                    |
| MFO FID INDEPENDENCE FD   | 110,832.25                     | 90,887.05                    |
| MFO FID INVT TR EMERGING MKTS FD                                | 73,835.30                      | 54,050.93                    |
| MFO FID MID CAP STK FD  | 19,511.88                      | 20,907.31                    |
| MFO FID SELECT AMER GOLD PORTFOLIO FD OPEN END FD               | 208,770.44                     | 206,710.19                   |
| MFO FID SELECT BIOTECHNOLOGY                                    | 68,799.48                      | 67,834.40                    |
| MFO FIDELITY ADV GLOB COMM ST                                   | 37,429.22                      | 32,553.71                    |
| MFO FIDELITY ADVISOR MID CAP II CLASS I                         | 1,035.00                       | 891.88                       |
| MFO FIDELITY ADVISOR SER I SMALL CAP FUND INSTL CL              | 20,413.96                      | 23,785.58                    |
| MFO FIDELITY ADVISOR SER II FLTG RATE HIGH INCOME FD            | 173,432.98                     | 169,623.72                   |
| MFO FIDELITY ADVISOR SER II FLTG RATE HIGH INCOME FD CL A       | 22,018.26                      | 22,031.44                    |
| MFO FIDELITY ADVISOR SER VII INDUSTRIALSFD INSTL CL             | 14,472.12                      | 12,836.62                    |
| MFO FIDELITY ADVISOR SER VII UTILS FD INSTL CL                  | 14,183.36                      | 12,604.96                    |
| MFO FIDELITY ADVISOR SER VIII STRATEGIC INCOME FD CL A          | 22,331.72                      | 21,827.56                    |
| MFO FIDELITY ADVISOR SERIES II HIGH INCOME FD CL INSTL CL       | 5,371.41                       | 6,635.85                     |
| MFO FIDELITY BALANCED FD OPEN END FD                            | 4,193.12                       | 4,081.82                     |
| MFO FIDELITY CAP TR FOCUSED STK FD                              | 66,796.00                      | 62,373.89                    |
| MFO FIDELITY COMWLTH TR LARGE CAP STK FD                        | 57,177.00                      | 58,924.64                    |
| MFO FIDELITY COMWLTH TR STK SELECTOR SM CAP FD                  | 89,835.85                      | 84,478.63                    |
| MFO FIDELITY COMWLTH TR STRATEGIC REAL RETURN FD                | 53,425.01                      | 51,706.60                    |
| MFO FIDELITY CONCORD STR TR SPARTAN TOTAL MKT INDEX FD FIDELITY | 145,072.78                     | 197,712.50                   |
| MFO FIDELITY CONCORD STR TR SPARTAN TOTAL MKT INDEX FD INV CL   | 173,007.22                     | 188,582.48                   |
| MFO FIDELITY CONCORD STR TR SPARTAN 500 INDEX INV CL            | 31,304.68                      | 29,806.97                    |
| MFO FIDELITY CONCORD STR TR SPARTAN INTLINDEX FD INV CL         | 3,875.36                       | 3,627.18                     |
| MFO FIDELITY CONTRAFUND ADVISOR NEW INSIGHTS FD INSTL CL        | 225,248.69                     | 232,415.84                   |
| MFO FIDELITY CONTRAFUND INC OPEN END FD                         | 1,010,596.03                   | 1,086,339.14                 |
| MFO FIDELITY DVD GROWTH FD OPEN END FD                          | 32,513.57                      | 36,895.85                    |
| MFO FIDELITY EQTY INC FD REAL ESTATE INVT PORTFOLIO OPEN END FD | 176,619.08                     | 206,011.92                   |
| MFO FIDELITY FINL TR STRATEGIC DIVID & INCOME FD                | 10,169.50                      | 11,106.09                    |
| MFO FIDELITY FIXED INCOME TR FOCUSED HIGH                       | 12,036.00                      | 11,986.61                    |
| MFO FIDELITY GOVT INC FD  | 21,750.35                      | 22,264.65                    |
| MFO FIDELITY GROWTH COMPANY FUND                                | 224,635.22                     | 334,827.17                   |
| MFO FIDELITY HASTINGS STR TR MEGA CAP STOCK FD                  | 76,313.81                      | 81,630.09                    |
| MFO FIDELITY INCOME FD ADVISOR TOTAL BD FD INSTL CL             | 16,964.11                      | 17,464.83                    |
| MFO FIDELITY INVT TR ADVISOR CANADA FD CL A                     | 5,150.26                       | 5,435.91                     |
| MFO FIDELITY INVT TR CDA FD                                     | 117,933.56                     | 107,113.08                   |
| MFO FIDELITY INVT TR emerging asia fd                           | 114,722.66                     | 93,144.85                    |
| MFO FIDELITY INVT TR EUROPE CAP APRRECIATION FD                 | 19,209.51                      | 12,035.39                    |
| MFO FIDELITY INVT TR INTL DISCOVERY FD                          | 154,800.00                     | 114,286.63                   |
| MFO FIDELITY INVT TR NEW MKTS INCOME FD                         | 68,588.29                      | 69,367.57                    |
| MFO FIDELITY LOW PRICED STOCK FUND                              | 404,189.25                     | 436,728.58                   |
| MFO FIDELITY MAGELLAN FD INC OPEN END FD                        | 144,934.75                     | 110,345.24                   |
| MFO FIDELITY NEW LATIN AMER FD OPEN END FD                      | 96,959.58                      | 81,431.12                    |
| MFO FIDELITY OTC PORTFOLIO OPEN END FD                          | 132,369.13                     | 158,224.18                   |
| MFO FIDELITY OVERSEAS FD OPEN END FD                            | 4,499.12                       | 3,794.43                     |
| MFO FIDELITY PURITAN FD OPEN END FD                             | 163,080.98                     | 162,750.87                   |
| MFO FIDELITY PURITAN TR GLOBAL BALANCED FD                      | 63,940.63                      | 70,920.76                    |
| MFO FIDELITY PURITAN TR VALUE DISCOVERY FD                      | 22,909.17                      | 18,382.01                    |
| MFO FIDELITY SALEM STREET TRUST INFLATION-PROTECTED BD FD       | 29,289.68                      | 29,477.16                    |
| MFO FIDELITY SALEM STREET TRUST SPARTAN HIGH INCOME FD          | 37,361.11                      | 37,198.54                    |
| MFO FIDELITY SCH STR TR STRATEGIC INCOMEFD                      | 252,443.87                     | 243,879.61                   |
| MFO FIDELITY SECS FD BLUE CHIP GROWTH FD                        | 106,194.53                     | 112,095.65                   |
| MFO FIDELITY SECS FD INTL REAL ESTATE FD                        | 11,789.34                      | 6,356.48                     |



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|---|----------------------------|--------------------------|
| MFO FIDELITY SECS FD LEVERAGED CO STOCK FD                              | 70,974.62                  | 71,698.27                |
| MFO FIDELITY SECS FD SMALL CAP GROWTH FD                                | 9,552.22                   | 8,702.89                 |
| MFO FIDELITY SECS FD SMALL CAP VALUE FD                                 | 460.24                     | 435.09                   |
| MFO FIDELITY SELECT PORTFOLIOS DEFENSE & AEROSPACE PORTFOLIO            | 59,455.49                  | 67,169.01                |
| MFO FIDELITY SELECT PORTFOLIOS MED DELIVER OPEN END FD                  | 73,338.37                  | 81,284.65                |
| MFO FIDELITY SELECT PORTFOLIOS NAT GAS PORTFOLIO                        | 11,858.85                  | 7,023.40                 |
| MFO FIDELITY SELECT PORTFOLIOS NATURAL RES PORTFOLIO                    | 26,867.10                  | 21,001.75                |
| MFO FIDELITY SELECT PORTFOLIOS UTILS PORTFOLIO                          | 57,673.58                  | 62,389.80                |
| MFO FIDELITY SMALL CAP DISCOVERY  | 14,498.94                  | 14,814.87                |
| MFO FIDELITY SMALL CAP STK FD   | 5,486.83                   | 5,261.62                 |
| MFO FIDELITY SPARTAN INTERMEDIATE TREASURY BOND INDEX FUND IV           | 21,407.10                  | 21,837.87                |
| MFO FIDELITY SPARTAN LONG-TERM TREASURY BOND INDEX FUND                 | 21,277.11                  | 21,608.28                |
| MFO FIDELITY SPL SITUATIONS FD SH BEN INT                               | 56,802.70                  | 59,883.68                |
| MFO FIDELITY UN STR TR EXPORT & MULTINATIONAL FD                        | 15,494.95                  | 13,331.32                |
| MFO FIDELITY VALUE FD OPEN END FD                                       | 43,730.40                  | 41,206.56                |
| MFO FINANCIAL INVS TR GRANDEUR PEAK GLOBAL OPPTYS FD INV CL             | 36,199.00                  | 36,018.01                |
| MFO FINANCIAL INVS TR LISTED PRIVATE EQUITY FD CL A SHS                 | 8,475.57                   | 6,354.46                 |
| MFO FIRST EAGLE OVERSEAS I SHARE  | 11,640.27                  | 11,239.59                |
| MFO FIRST FOCUS FDS INC TRIBUTARY GROWTH OPPORTUNITIES FD INSTL CL SHS  | 18,000.00                  | 19,529.13                |
| MFO FLEMING CAP MUT FD GROUP J P MORGAN MID CAP VALUE FD CL A           | 89,137.63                  | 94,097.97                |
| MFO FLEMING CAP MUT FD GROUP J P MORGAN MID CAP VALUE FD CL I           | 23,078.13                  | 24,801.67                |
| MFO FMI COM STK FD INC COM  | 165,459.63                 | 196,195.03               |
| MFO FMI FDS INC   | 801,678.24                 | 860,683.62               |
| MFO FMI FDS INC FOCUS FD  | 218,443.88                 | 230,112.88               |
| MFO FMI MUT FDS INC PROVIDENT TR STRATEGY FD                            | 28,073.21                  | 29,274.31                |
| MFO FORESTER FDS INC VALUE FD   | 55,404.27                  | 59,522.83                |
| MFO FORUM FDS ABSOLUTE STRATEGIES FD INSTL SHS                          | 70,286.74                  | 75,629.38                |
| MFO FORUM FDS MERK ASIAN CURRENCY FD INVSHS                             | 84,082.99                  | 82,316.37                |
| MFO FORUM FDS MERK HARD CURRENCY FD INVSSHs                             | 567,459.84                 | 554,727.14               |
| MFO FORUM FDS POLARIS GLOBAL VALUE FD                                   | 87,081.51                  | 70,770.96                |
| MFO FORWARD FDS SELECT INCOME FD CL A                                   | 7,142.93                   | 7,130.85                 |
| MFO FORWARD FDS TACTICAL GROWTH FD INV CL                               | 50,116.38                  | 47,713.46                |
| MFO FORWARD SMIDPLUS INSTL  | 22,152.92                  | 19,689.18                |
| MFO FPA CAP FD INC COM STK OPEN END FD                                  | 2,089.55                   | 2,428.60                 |
| MFO FPA FDS TR FPA CRESCENT PORTFOLIO INSTL CL SHS                      | 342,146.83                 | 356,162.19               |
| MFO FPA NEW INCOME INC COM  | 128,186.59                 | 123,672.71               |
| MFO FPA PERENNIAL FD INC COM  | 19,886.33                  | 21,419.64                |
| MFO FRANKLIN / TEMPLETON GLOBAL TR HARD CURRENCY FD ADVISOR CL          | 13,332.31                  | 13,131.03                |
| MFO FRANKLIN CUSTODIAN FDS INC FRANKLIN INCOME FD ADVISOR CL            | 48,989.57                  | 43,804.84                |
| MFO FRANKLIN CUSTODIAN FDS INC FRANKLIN INCOME FD CL A                  | 255,886.17                 | 256,075.76               |
| MFO FRANKLIN CUSTODIAN FDS INC FRANKLIN UTILS FD CL A                   | 44,056.66                  | 54,769.67                |
| MFO FRANKLIN HIGH INCOME TR FD CL A                                     | 33,108.19                  | 39,146.54                |
| MFO FRANKLIN INVS SECS TR CONV SECS FD CL A                             | 11,820.34                  | 11,740.13                |
| MFO FRANKLIN INVS SECS TR LOW DURATION TOTAL RETURN FD CL A             | 39,822.42                  | 38,689.90                |
| MFO FRANKLIN MANAGED TR RISING DIVIDS FDCL A RISING DIVIDEND FUND CL I  | 61,210.14                  | 71,911.94                |
| MFO FRANKLIN MANAGED TR RSNG DIV ADVIS                                  | 135,796.72                 | 141,319.65               |
| MFO FRANKLIN STRATEGIC SER NAT RES FD CLA                               | 44,251.37                  | 58,047.37                |
| MFO FRKLN GOLD & PRECIOUS METALS FD F/K/A FRKLN GOLD FD SH BEN INT CL A | 4,122.91                   | 58,361.25                |
| MFO FRKLN MICROCAP FD CL I  | 7,565.00                   | 6,303.04                 |
| MFO FRKLN MUT SHARES-1  | 45,896.84                  | 36,842.84                |
| MFO FRKLN UTILS ADVISOR CL  | 50,015.00                  | 52,871.75                |
| MFO FUNDAMENTAL INVS CL F-1   | 83,285.56                  | 88,231.60                |
| MFO FUNDAMENTAL INVS CL R-5   | 65,434.01                  | 74,566.10                |
| MFO FUNDVANTAGE TR FORMULA INVESTING INTL VALUE SELECT FD CL A          | 8,095.86                   | 6,538.70                 |





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| MFO FUNDVANTAGE TR FORMULA INVESTING US VALUE SELECT FD CL A             | 8,150.09                   | 7,886.82                 |
| MFO FWD FDS INC INTL SMALL COS FD INV CL                                 | 62,874.02                  | 39,913.77                |
| MFO FWD SELECT INC FD INSTL CL   | 52,128.57                  | 48,817.30                |
| MFO GABELLI AST FD SH BEN INT OPEN END FD                                | 455,200.18                 | 466,407.22               |
| MFO GABELLI EQTY INC FD  | 231,280.06                 | 242,983.43               |
| MFO GABELLI SMALL CAP GROWTH FD OPEN ENDFD                               | 452,071.21                 | 480,688.17               |
| MFO GABELLI SRI GREEN FD INC CL AAA                                      | 77,058.81                  | 62,188.78                |
| MFO GABELLI UTILS FD CL AAA SHS  | 41,515.80                  | 38,636.61                |
| MFO GABELLI VALUE FD INC COM OPEN END FD                                 | 48,608.60                  | 42,476.58                |
| MFO GAMCO GOLD FD INC CL AAA   | 177,423.69                 | 166,509.86               |
| MFO GAMCO INTL GROWTH FD INC CL AAA                                      | 4,724.03                   | 4,749.91                 |
| MFO GAMCO WESTWOOD FDS MIGHTY MITES FD AAA                               | 158,832.62                 | 157,502.82               |
| MFO GAMCO WESTWOOD FDS SMALL CAP EQUITY FD AAA                           | 14,050.88                  | 13,872.95                |
| MFO GATEWAY TR FD CL A   | 16,381.85                  | 16,935.28                |
| MFO GLENMEDE FD INC SMALL CAPITALIZATIONEQUITY PORT ADV                  | 121,492.60                 | 117,195.83               |
| MFO GLENMEDE LARGE CAP VALUE PORTFOLIO                                   | 26,682.64                  | 28,461.89                |
| MFO GOLDMAN SACHS TR ABSOLUTE RETURN TRACKER FD CL A                     | 25,620.50                  | 25,248.18                |
| MFO GOLDMAN SACHS TR GROWTH OPPORTUNITIES FD CL A SHS                    | 4,345.70                   | 4,597.37                 |
| MFO GOLDMAN SACHS TR HI YIELD FD CL A SHS                                | 37,162.01                  | 34,494.08                |
| MFO GOLDMAN SACHS TR MID CAP EQUITY FD CL A                              | 18,388.11                  | 16,207.79                |
| MFO GOLDMAN SACHS TR REAL ESTATE SECURITIES FD CL A                      | 29,764.97                  | 31,399.75                |
| MFO GOLDMAN SACHS TR SATELLITE STRATEGIES PORT CL A                      | 31,189.59                  | 30,816.14                |
| MFO GOLDMAN SACHS TR SHORT DURATION GOVTFD CL A                          | 9,434.04                   | 9,409.06                 |
| MFO GOLDMAN SACHS TR SMALL CAP VALUE FD CL A SHS                         | 17,188.22                  | 20,846.51                |
| MFO GOLDMAN SACHS TR SMALL/MID CAP GROWTH FD A SHS                       | 29,921.40                  | 29,618.95                |
| MFO GOLDMAN SACHS TR STRATEGIC INCOME FDCL A SHS                         | 43,058.12                  | 41,504.37                |
| MFO GREENSPRING FD OPEN END FD   | 42,301.41                  | 44,044.83                |
| MFO GROWTH FD AMER INC CAP OPEN END FD                                   | 85,880.04                  | 73,867.04                |
| MFO GROWTH FD AMER INC CL F-1  | 283,304.98                 | 268,586.12               |
| MFO GROWTH FD AMER INC CL R-5  | 271,413.55                 | 253,125.95               |
| MFO GUINNESS ATKINSON FDS ALTERNATIVE ENERGY FD                          | 11,874.82                  | 2,597.79                 |
| MFO GUINNESS ATKINSON FDS ASIA FOCUS FD                                  | 15,303.77                  | 12,061.24                |
| MFO GUINNESS ATKINSON FDS ASIA PACIFIC DIV FD                            | 2,530.43                   | 1,955.41                 |
| MFO GUINNESS ATKINSON FDS CHINA & HONG KONG FD                           | 68,833.28                  | 51,209.83                |
| MFO GUINNESS ATKINSON FDS GLOBAL ENERGY FD                               | 44,171.12                  | 39,589.54                |
| MFO HANCOCK JOHN INVT TR LARGE CAP EQUITY FD CL A                        | 17,907.68                  | 18,067.60                |
| MFO HARBOR COMMODITY REAL RETURN STRATEGY FD INSTL                       | 28,082.39                  | 25,633.07                |
| MFO HARBOR FD BD FD INSTL CL   | 684,449.45                 | 682,078.46               |
| MFO HARBOR FD CAP APPRECIATION FD INV CL                                 | 100,216.80                 | 113,047.57               |
| MFO HARBOR FD HIGH-YIELD BD FD INV CL                                    | 8,606.56                   | 9,009.70                 |
| MFO HARBOR FD INTL FD INSTL CL   | 269,893.09                 | 236,946.76               |
| MFO HARBOR FD INTL FD INV CL   | 666,804.91                 | 604,981.68               |
| MFO HARBOR FD MID CAP GROWTH FD INV CL                                   | 15,768.12                  | 13,523.05                |
| MFO HARDING LOEVNER EMERGING MKTS PORTFOLIO ADVISOR CLASS                | 638,409.13                 | 663,173.25               |
| MFO HARDING LOEVNER FDS INC INTL EQUITY PORTFOLIO                        | 18,111.00                  | 15,913.34                |
| MFO HARDING LOEVNER GLOBAL EQ-AD   | 15,012.58                  | 14,588.75                |
| MFO HARDING LOEVNER INTL EQTY-IV   | 12,745.34                  | 13,036.73                |
| MFO HARRIS ASSOC INVT TR OAKMARK GLOBAL SELECT FD CL I                   | 4,848.46                   | 8,000.67                 |
| MFO HARRIS ASSOC INVT TR OAKMARK INTL SMALL CAP FD CL I                  | 164,215.45                 | 157,097.20               |
| MFO HARTFORD MUT FDS II GROWTH OPPORTUNITIES FD CL I                     | 4,576.19                   | 4,443.85                 |
| MFO HARTFORD MUT FDS INC CAP APPRECIATION II FD CL A                     | 44,268.85                  | 41,163.99                |
| MFO HARTFORD MUT FDS INC CAPITAL APPRECIATION II FD CL I                 | 19,637.00                  | 19,375.57                |
| MFO HARTFORD MUT FDS INC FLTG RATE FD CLI                                | 40,840.57                  | 40,650.90                |
| MFO HARTFORD MUT FDS INC FOR FUTURE ISSUES SEE 416646 CAP APPREC FD CL A | 118,727.02                 | 107,420.96               |



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| MFO HARTFORD MUT FDS INC FOR FUTURE ISSUES SEE 416646 GLOBAL HEALTH FD CL A | 54,080.90                      | 60,114.76                    |
| MFO HARTFORD MUT FDS INC GLOBAL HEALTH FD CL I                              | 20,000.00                      | 21,374.40                    |
| MFO HBR FD CAP APPRECIATION FD  | 68,065.45                      | 90,328.47                    |
| MFO HEARTLAND GROUP INC SELECT VALUE FD INVESTOR FD                         | 245,919.03                     | 213,676.08                   |
| MFO HEARTLAND GROUP INC VALUE PLUS FUND INVESTOR CL                         | 176,848.25                     | 188,610.07                   |
| MFO HEARTLAND VALUE FD OPEN END FD  | 38,387.69                      | 40,524.89                    |
| MFO HENDERSON GLOBAL FDS EUROPEAN FOCUS FD CL A SHS                         | 5,555.52                       | 4,768.33                     |
| MFO HENDERSON GLOBAL FDS GLOBAL TECHNOLOGY FD CL A SHS                      | 3,588.74                       | 3,007.38                     |
| MFO HENNESSY MUT FDS INC CORNERSTONE GROWTH FD                              | 22,244.61                      | 12,331.08                    |
| MFO HENNESSY MUT FDS INC FOCUS 30 FD  | 91,810.32                      | 103,654.60                   |
| MFO HENSSLER FDS INC EQUITY FD  | 28,468.82                      | 29,505.42                    |
| MFO HIGHBRIDGE DYN COMMOD STR-SE  | 30,174.52                      | 25,552.08                    |
| MFO HIGHLAND FDS II U S EQUITY FD CL A                                      | 3,628.73                       | 3,555.71                     |
| MFO HIGHMARK FDS GENEVA MID CAP GROWTH FD CL A                              | 4,226.14                       | 4,835.53                     |
| MFO HOMESTEAD FDS INC SMALL CO STK FD                                       | 70,723.78                      | 65,151.58                    |
| MFO HOOVER SMALL CAP EQUITY   | 17,107.03                      | 11,605.52                    |
| MFO HOTCHKIS & WILEY FDS SMALL CAP VALUEFD CL A                             | 42,000.00                      | 35,812.70                    |
| MFO HUSSMAN INVT TR STRATEGIC GROWTH FD                                     | 342,686.75                     | 319,329.11                   |
| MFO HUSSMAN INVT TR STRATEGIC INTL EQTY FD                                  | 25,964.61                      | 24,707.01                    |
| MFO HUSSMAN INVT TR STRATEGIC TOTAL RETURN FD                               | 400,465.30                     | 409,182.48                   |
| MFO ICON FDS ASIA-PACIFIC REGION FD   | 16,503.11                      | 12,380.64                    |
| MFO ICON FDS ENERGY FD CL S   | 393,271.70                     | 377,150.76                   |
| MFO ICON FDS EQUITY INCOME FD CL I  | 21,353.81                      | 19,387.32                    |
| MFO ICON FDS HEALTHCARE FD CL S   | 24,205.28                      | 21,264.43                    |
| MFO ICON FDS INDUSTRIALS FD CL S  | 8,189.95                       | 9,284.65                     |
| MFO ICON FDS MATERIALS FD CL S  | 52,067.20                      | 39,530.77                    |
| MFO INCOME FD AMER INC CL A   | 20,152.59                      | 17,766.17                    |
| MFO INCOME FD AMER INC CL F-1   | 28,812.94                      | 25,030.74                    |
| MFO INCOME FD AMER INC CL R-5   | 115,664.10                     | 118,659.33                   |
| MFO ING GLOBAL REAL ESTATE FD-W   | 24,624.70                      | 29,289.31                    |
| MFO ING INTERNATIONAL SMALLCAP MULTI-MANAGER FUND CL W                      | 24,474.18                      | 17,566.39                    |
| MFO ING MUT FDS FOR FUTURE ISSUES SEE 44980Q RUSSIA FD CL A                 | 7,673.73                       | 5,782.61                     |
| MFO ING MUT FDS GLOBAL BD FD CL A   | 4,193.71                       | 4,014.00                     |
| MFO ING MUT FDS GLOBAL REAL ESTATE FD CL                                    | 109,511.22                     | 101,696.67                   |
| MFO ING MUT FDS VALUE CHOICE FD CL A  | 25,809.11                      | 25,806.03                    |
| MFO ING SER FD INC INDEX PLUS MID CAP FDCL A                                | 10,060.89                      | 11,011.12                    |
| MFO INTEGRITY FDS WILLISTON BASIN/MID NORTH AMER STK FD                     | 20,000.00                      | 19,926.47                    |
| MFO INTERMEDIATE BD FD AMER CL F-1  | 53,686.27                      | 53,512.73                    |
| MFO INTERNATIONAL DISCOVERY FD  | 39,906.30                      | 33,171.11                    |
| MFO INTERNATIONAL FD  | 1,483,783.80                   | 1,411,753.53                 |
| MFO INTL GROWTH & INCOME FD-F1  | 60,005.00                      | 58,763.45                    |
| MFO INTREPID CAP MGMT FDS TR SH BEN INT                                     | 17,464.28                      | 18,060.34                    |
| MFO INTREPID CAP MGMT FDS TR SMALL CAP FD                                   | 783,098.04                     | 755,078.93                   |
| MFO INVESCO CHARTER FUND-A  | 79.74                          | 79.09                        |
| MFO INVESCO CONSTELLATION FUND-A  | 3,057.85                       | 3,781.47                     |
| MFO INVESCO DEVELOPING MKTS FD-A  | 10,151.38                      | 8,875.34                     |
| MFO INVESCO ENERGY FUND A   | 26,249.97                      | 23,658.50                    |
| MFO INVESCO GL HEALTH CARE-IV   | 8,822.50                       | 7,651.47                     |
| MFO INVESCO GLOBAL CORE EQUITY FUND-A                                       | 15,961.21                      | 12,329.25                    |
| MFO INVESCO INTERNATIONAL GROWTH FUND CL                                    | 3,637.85                       | 4,973.42                     |
| MFO INVESCO TECHNOLOGY FUND-INV   | 2,034.84                       | 1,162.48                     |
| MFO INVESCO VAN KAMPEN COMSTOCK CLASS A                                     | 75,833.51                      | 65,506.87                    |
| MFO INVESCO VAN KAMPEN EQUITY & INCOME CLASS A                              | 103,522.59                     | 95,968.10                    |
| MFO INVESTMENT CO AMER CL R-5   | 63,785.04                      | 54,630.95                    |



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| MFO INVESTMENT MANAGERS SER TR                             | 2,524.15                       | 2,031.28                     |
| MFO IVA WORLDWIDE FD CL A                                  | 121,640.27                     | 118,824.79                   |
| MFO IVA WORLDWIDE FD CL I                                  | 40,103.72                      | 40,775.88                    |
| MFO IVY FDS GLOBAL NAT RES FD CL A                         | 25,355.72                      | 18,121.22                    |
| MFO IVY FDS GLOBAL NAT RES FD CL Y                         | 55,001.86                      | 42,500.56                    |
| MFO IVY FDS INC ASSET STRATEGY FD CL A                     | 625,269.50                     | 612,947.87                   |
| MFO IVY FDS INC ASSET STRATEGY FD CL I                     | 36,518.23                      | 39,911.00                    |
| MFO IVY FDS INC ASSET STRATEGY FD CL Y                     | 172,696.07                     | 174,209.32                   |
| MFO IVY FDS INC HIGH INCOME FD CL I                        | 30,000.00                      | 30,796.45                    |
| MFO IVY FDS INC MID CAP GROWTH FD CL Y                     | 175,753.09                     | 156,196.57                   |
| MFO JACOB INTERNET FD INC SHS                              | 10,409.31                      | 11,258.81                    |
| MFO JAMES ADVANTAGE FDS BALANCED GOLDEN RAINBOW FD CL A    | 93,463.93                      | 106,259.50                   |
| MFO JAMES ADVANTAGE FDS SMALL CAP FD CL A                  | 167,398.18                     | 218,724.15                   |
| MFO JANUS BALANCED FUND-T                                  | 353,810.50                     | 358,892.03                   |
| MFO JANUS CONTRARIAN FUND-T                                | 647,094.29                     | 479,589.32                   |
| MFO JANUS ENTERPRISE-T                                     | 119,886.36                     | 151,189.70                   |
| MFO JANUS FLEXIBLE BOND F-T                                | 96,625.48                      | 96,104.76                    |
| MFO JANUS FUND-T   | 203,294.50                     | 192,856.65                   |
| MFO JANUS GLOBAL LIFE SCIENCES-T                           | 31,853.16                      | 37,004.81                    |
| MFO JANUS GLOBAL RESEARCH-T                                | 90,916.29                      | 88,208.47                    |
| MFO JANUS GLOBAL SELECT FUND T                             | 399,630.65                     | 351,048.78                   |
| MFO JANUS GLOBAL TECHNOLOGY-T                              | 59,005.19                      | 61,096.38                    |
| MFO JANUS GROWTH & INCOME-T                                | 334,618.06                     | 291,125.80                   |
| MFO JANUS HIGH YIELD FUND-T                                | 298,271.52                     | 304,017.08                   |
| MFO JANUS INVT FD EMERGING MARKET FD CL T                  | 20,000.00                      | 19,217.18                    |
| MFO JANUS INVT FD FORTY FD CL T                            | 31,044.94                      | 28,720.60                    |
| MFO JANUS INVT FD GLOBAL REAL ESTATE FD CL T               | 20,455.40                      | 17,670.12                    |
| MFO JANUS INVT FD INTECH U S CORE FD CL T                  | 41,694.90                      | 41,375.28                    |
| MFO JANUS INVT FD SMART PORT MODERATE CLT                  | 27,300.34                      | 32,416.04                    |
| MFO JANUS OVERSEAS FUND-T                                  | 1,996,124.87                   | 1,473,087.61                 |
| MFO JANUS PERKINS MID CAP VAL-I                            | 96.46                          | 118.15                       |
| MFO JANUS RESEARCH FUND-T                                  | 101,860.84                     | 104,401.00                   |
| MFO JANUS SHORT-TERM BOND FUND-T                           | 158,240.65                     | 157,625.65                   |
| MFO JANUS SMART PORT GROWTH-T                              | 69,625.77                      | 72,555.13                    |
| MFO JANUS TRITON FUND-T                                    | 506,038.03                     | 508,601.53                   |
| MFO JANUS TWENTY FUND-T                                    | 90,683.07                      | 99,630.51                    |
| MFO JANUS VENTURE FUND-T                                   | 24,105.14                      | 23,071.79                    |
| MFO JANUS WORLDWIDE FUND-T                                 | 109,076.23                     | 81,083.28                    |
| MFO JAPAN FD INC CL S COM                                  | 26,375.52                      | 24,144.08                    |
| MFO JENSEN PORTFOLIO INC JENSEN QUALITY GROWTH FD CL J     | 312,987.38                     | 335,038.23                   |
| MFO JOHN HANCOCK BD FUND CL A                              | 90,257.00                      | 93,484.86                    |
| MFO JOHN HANCOCK CLASSIC VALUE-A                           | 33,671.77                      | 26,615.75                    |
| MFO JOHN HANCOCK FDS II STRATEGIC INCOMEOPPTYS FD CL A     | 34,070.47                      | 32,925.19                    |
| MFO JOHN HANCOCK FDS III DISCIPLINED VALUE MID CAP FD CL A | 30,000.00                      | 31,402.67                    |
| MFO JOHN HANCOCK FDS III DISCIPLINED VALUE FD CL A         | 81,695.61                      | 81,566.49                    |
| MFO JOHN HANCOCK FDS III JHF III SMALL COMPANY FD CL A     | 2,960.65                       | 4,062.45                     |
| MFO JOHN HANCOCK FUNDS III INTERNATIONALCORE FUND A        | 5,914.18                       | 5,898.62                     |
| MFO JP MORGAN TRUST I RESEARCH MKT NEUTRAL A               | 7,475.28                       | 6,957.34                     |
| MFO JPMORGAN STR INCOME OPP-A                              | 53,459.39                      | 52,221.05                    |
| MFO JPMORGAN TR I DISCIPLINED EQUITY FD SELECT CL          | 4,266.52                       | 3,832.55                     |
| MFO JPMORGAN TR I EMERGING MKTS DEBT FD SELECT CL          | 36.98                          | 33.77                        |
| MFO JPMORGAN TR I INCOME BLDR FD CL A                      | 50,273.04                      | 50,784.99                    |
| MFO JPMORGAN TR I INTL EQUITY FD CL A                      | 18,000.00                      | 18,635.66                    |
| MFO JPMORGAN TR I INTL OPPORTUNITIES FD CL A               | 1,235.28                       | 1,375.79                     |



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| MFO JPMORGAN TR I INTREPID EUROPEAN FD CL A                                      | 46,987.61                      | 35,245.19                    |
| MFO JPMORGAN TR I MID CAP CORE FD CL A   | 29,312.11                      | 27,730.79                    |
| MFO JPMORGAN TR I STRATEGIC INCOME OPPTYS FD SELECT CL                           | 92,242.31                      | 88,788.34                    |
| MFO JPMORGAN TR I U S EQUITY FD CL A   | 51,376.27                      | 48,274.64                    |
| MFO JPMORGAN TR I VALUE ADVANTAGE FD CL A  | 43,888.74                      | 45,093.01                    |
| MFO JPMORGAN TR II CORE PLUS BD FD SELECT CL                                     | 18,075.88                      | 15,538.13                    |
| MFO JPMORGAN TR II EQUITY INCOME FD CL A   | 81,735.90                      | 112,356.85                   |
| MFO JPMORGAN TR II HI YIELD BD FD SELECT CL DO NOT USE SEE #3162010              | 97,958.48                      | 95,153.61                    |
| MFO JPMORGAN TR II HIGH YIELD FD CL A  | 5,852.74                       | 5,434.73                     |
| MFO JPMORGAN TR II LARGE CAP GROWTH FD CL A                                      | 108,311.24                     | 103,444.11                   |
| MFO JPMORGAN TR II ltd duration bd fd cla  | 38,049.62                      | 37,884.72                    |
| MFO JPMORGAN TR II U S REAL ESTATE FD CLA  | 10,842.00                      | 12,686.94                    |
| MFO KALMAR POOLED INVT TR SMALL CAP GROWTH-W-VALUE FD                            | 16,328.41                      | 14,749.90                    |
| MFO KEELEY FDS INC SMALL CAP VALUE FD CLA SHS                                    | 87,438.37                      | 80,041.96                    |
| MFO KEELEY FDS INC SMALL CAP VALUE FD CLI SHS                                    | 12,322.99                      | 12,445.63                    |
| MFO KINETICS MUT FDS INC SMALL CAP OPPORTUNITIES FD                              | 3,513.43                       | 2,526.35                     |
| MFO KINETICS NEW PARADIGM FD   | 699,767.65                     | 631,167.95                   |
| MFO KIRR MARBACH PARTNERS FDS INC VALUE FUND                                     | 110,399.04                     | 106,630.59                   |
| MFO LARGE CAP VALUE  | 479,017.20                     | 506,159.13                   |
| MFO LAUDUS TR GROWTH INVS U S LARGE CAP GROWTH FD                                | 695,011.00                     | 665,988.67                   |
| MFO LAZARD FDS INC DEV MKTS EQUITY PORT OPEN SHS                                 | 59,910.05                      | 42,935.30                    |
| MFO LAZARD FDS INC EMERGING MKTS PORTFOLIO OPEN SHS                              | 740,038.55                     | 637,814.85                   |
| MFO LAZARD FDS INC INTL SMALL CAPITALIZATION PORT OPEN SHS                       | 17,355.49                      | 8,303.85                     |
| MFO LEGG MASON CAPITAL MANAGEMENT GROWTHTRUST INC-FI                             | 5,561.90                       | 4,470.96                     |
| MFO LEGG MASON PARTNERS INC TR FORMERLY GLOBAL HI YIELD BD FD CL A               | 345,359.00                     | 340,592.33                   |
| MFO LEUTHOLD CORE INVT FD  | 51,706.69                      | 49,348.88                    |
| MFO LEUTHOLD FDS INC ASSET ALLOCATIO FD  | 47,962.08                      | 46,998.80                    |
| MFO LEUTHOLD FDS INC SELECT INDS FD  | 25,696.11                      | 18,863.27                    |
| MFO LITMAN GREGORY FDS TR MASTERS ALTERNATIVE STRATEGIES FD INSTL CL             | 55,113.43                      | 56,822.10                    |
| MFO LITMAN GREGORY FDS TR MASTERS INTERNATIONAL FD INSTL CL                      | 152,167.02                     | 123,727.70                   |
| MFO LITMAN GREGORY FDS TR MASTERS AND SMALLER COS FD INSTL CL                    | 19,525.64                      | 20,185.42                    |
| MFO LITMAN GREGORY FDS TR MASTERS EQUITYFD INSTL CL                              | 127,483.08                     | 118,225.93                   |
| MFO LITMAN GREGORY FDS TR MASTERS VALUE FD INSTL CL MASTERS VALUE FD INSTL<br>CL | 48,631.62                      | 45,755.21                    |
| MFO LIVE OAK HLTH SCIENCES FD  | 2,589.17                       | 2,392.61                     |
| MFO LKCM SMALL CAP EQTY PORTFOLIO  | 21,643.17                      | 21,625.10                    |
| MFO LONGLEAF PARTNERS FDS TR INTL FD   | 107,764.35                     | 76,503.52                    |
| MFO LONGLEAF PARTNERS FDS TR SH BEN INT  | 504,506.01                     | 459,921.89                   |
| MFO LONGLEAF PARTNERS FDS TR SMALL CAP FD  | 187,586.24                     | 179,514.28                   |
| MFO LOOMIS SAYLES BOND FUND-RET  | 4,649,726.39                   | 4,714,155.04                 |
| MFO LOOMIS SAYLES FDS I FORMERLY LOOMIS SAYLES INVT TR TO 07/01/2003 INTERME     | 111,767.19                     | 110,934.37                   |
| MFO LOOMIS SAYLES FDS II   | 585,801.82                     | 608,393.75                   |
| MFO LOOMIS SAYLES FDS II FORMERLY LOOMISSA INVT GRADE BD FD CL Y                 | 591,612.17                     | 593,469.02                   |
| MFO LOOMIS SAYLES FDS II FORMERLY LOOMISSA STRATEGIC INC FD CL Y                 | 45,689.91                      | 45,473.73                    |
| MFO LOOMIS SAYLES FDS II VALUE FD CL A   | 47,498.15                      | 47,480.79                    |
| MFO LOOMIS SAYLES INVT TR  | 2,189,553.97                   | 2,166,418.76                 |
| MFO LOOMIS SAYLES INVT TR GLOBAL BD FD RETAIL CL                                 | 306,755.57                     | 314,524.23                   |
| MFO LOOMIS SAYLES INVT TR SMALL CAP VALUE FD RETAIL CL                           | 35,672.38                      | 37,030.40                    |
| MFO LORD ABBETT INVT TR SHORT DURATION INCOME FD CL A                            | 41,640.51                      | 41,105.98                    |
| MFO LORD ABBETT SECS TR FUNDAMENTAL EQUITY FD CL A                               | 7,266.81                       | 7,701.46                     |
| MFO LORD ABBETT SECS TR INTL DIVIDEND INCOME FD CL A                             | 131,957.96                     | 126,694.27                   |
| MFO MAINSTAY FDS HI YIELD CORP BD FD CL A  | 269,500.98                     | 268,195.57                   |
| MFO MAINSTAY ICAP EQUITY-I   | 42,632.17                      | 35,428.63                    |
| MFO MAINSTAY ICAP INTERNATION-I  | 92,936.14                      | 70,911.69                    |
| MFO MAINSTAY ICAP SELECT EQTY-I  | 198,339.52                     | 182,854.46                   |





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| MFO MAINSTAY L/C GROWTH FD-A  | 31,779.80                      | 35,187.79                    |
| MFO MAIRS & PWR FDS TR COM .  | 0.00                           | 62,087.10                    |
| MFO MANAGERS FDS BD FD BOND FUND  | 67,697.42                      | 71,360.37                    |
| MFO MANAGERS FDS EMERGING MKTS EQUITY FD                                  | 8,596.28                       | 7,454.86                     |
| MFO MANAGERS FDS INTERMEDIATE DURATION GOVT FD                            | 45,977.17                      | 46,563.81                    |
| MFO MANAGERS FDS MICRO-CAP FD SVC CL                                      | 11,507.74                      | 14,727.72                    |
| MFO MANAGERS FDS PIMCO BD FD  | 82,234.43                      | 81,760.24                    |
| MFO MANAGERS FDS SPL EQUITY FD  | 190,983.49                     | 188,064.95                   |
| MFO MANAGERS TRUST II FIXED INCOME FUND CLASS Y                           | 20,030.00                      | 19,409.13                    |
| MFO MANNING & NAPIER FD INC NEW EQUITY SER                                | 137,786.14                     | 138,091.33                   |
| MFO MANNING & NAPIER FD INC NEW INTL SERCL S                              | 168,566.55                     | 144,798.63                   |
| MFO MANNING & NAPIER FD INC NEW PRO BLEND CONSERVATIVE TERM SER CL S      | 5,524.88                       | 5,498.79                     |
| MFO MANNING & NAPIER FD INC NEW PRO BLEND EXTENDED TERM SER CL S          | 9,026.74                       | 10,116.69                    |
| MFO MANNING & NAPIER FD INC NEW PRO BLEND MAXIMUM TERM SER CL S           | 282,817.41                     | 288,523.15                   |
| MFO MANNING & NAPIER FD INC NEW PRO BLEND MODERATE TERM SER CL S          | 79,925.28                      | 81,175.92                    |
| MFO MANNING & NAPIER FD INC NEW WORLD OPPTY S SER CL A                    | 769,176.11                     | 605,180.64                   |
| MFO MARKETOCRACY FDS MASTERS 100 FD                                       | 5,068.34                       | 4,782.52                     |
| MFO MARSHALL MID CAP VALUE FDS INC  | 5,019.42                       | 4,386.79                     |
| MFO MARSHALL SMALL CAP GROWTH FDS INC                                     | 50,741.61                      | 44,778.30                    |
| MFO MARSICO INVT FD 21ST CENTURY FD                                       | 488,842.77                     | 426,184.65                   |
| MFO MARSICO INVT FD FLEXIBLE CAP FD                                       | 153,868.34                     | 152,937.65                   |
| MFO MARSICO INVT FD FOCUS FD  | 110,645.09                     | 108,005.32                   |
| MFO MARSICO INVT FD GLOBAL FD   | 37,722.30                      | 40,456.40                    |
| MFO MARSICO INVT FD GROWTH FD   | 115,692.14                     | 114,611.95                   |
| MFO MARSICO INVT FD INTL OPPORTUNITIES FD                                 | 4,453.43                       | 3,257.28                     |
| MFO MATRIX ADVISORS VALUE FD INC COM                                      | 5,009.83                       | 4,123.87                     |
| MFO MATTHEWS ASIAN FDS ASIA DIVIDEND FD INV CL                            | 550,317.98                     | 520,147.57                   |
| MFO MATTHEWS ASIAN FDS ASIA SMALL COS FDI NV CL                           | 61,773.49                      | 52,659.98                    |
| MFO MATTHEWS ASIAN GROWTH AND INCOME FUND IS                              | 118,719.89                     | 100,105.49                   |
| MFO MATTHEWS INTL FDS ASIA GROWTH FD INVCL                                | 90,237.59                      | 93,616.03                    |
| MFO MATTHEWS INTL FDS ASIA GROWTH & INCOME FD INV CL                      | 589,302.30                     | 555,221.09                   |
| MFO MATTHEWS INTL FDS ASIAN SCI & TECHNOLOGY CL                           | 65,723.15                      | 64,970.75                    |
| MFO MATTHEWS INTL FDS CHINA FD INV CL                                     | 1,761,853.27                   | 1,465,786.17                 |
| MFO MATTHEWS INTL FDS INDIA FDS INV CL                                    | 301,703.95                     | 225,066.22                   |
| MFO MATTHEWS INTL FDS JAPAN FD INV CL                                     | 35,268.22                      | 28,673.80                    |
| MFO MATTHEWS INTL FDS PAC TIGER FD INSTLCL                                | 16,394.36                      | 14,456.72                    |
| MFO MATTHEWS INTL FDS PAC TIGER FD INV CL                                 | 969,728.62                     | 998,951.75                   |
| MFO MATTHEWS KOREA FD   | 106,086.97                     | 93,552.16                    |
| MFO MERGER SH BEN INT   | 423,312.62                     | 422,658.04                   |
| MFO MERIDIAN FD INC COM OPEN END FD                                       | 688,700.45                     | 738,953.90                   |
| MFO MERIDIAN FD INC VALUE FD  | 47,845.23                      | 42,318.64                    |
| MFO MERK ABSOLUTE RETURN CUR-INV  | 15,000.00                      | 13,991.85                    |
| MFO METROPOLITAN WEST FDS HIGH YIELD BD FD CL M                           | 226,782.01                     | 209,645.52                   |
| MFO METROPOLITAN WEST FDS LOW DURATION BD FD                              | 78,294.01                      | 78,378.16                    |
| MFO METROPOLITAN WEST FDS TOTAL RETURN BD FD CL I                         | 169,313.08                     | 180,174.34                   |
| MFO METROPOLITAN WEST FDS ULTRA SHORT BDFD CL M                           | 6,310.06                       | 5,284.30                     |
| MFO METROPOLITAN W TOTAL RETURN BD  | 1,030,877.48                   | 1,050,897.02                 |
| MFO MFS EMERGING MKTS DEBT FD CL I  | 16,827.05                      | 16,673.29                    |
| MFO MFS INTL VALUE-A  | 7,868.61                       | 7,751.64                     |
| MFO MFS SER TR I NEW DISCOVERY FD-CL A                                    | 63,551.69                      | 48,711.67                    |
| MFO MFS SER TR IV MID CAP GROWTH FD CL A                                  | 66,354.21                      | 72,257.05                    |
| MFO MFS SER TR V INTL NEW DISCOVERY FD CL A                               | 20,282.48                      | 18,233.69                    |
| MFO MFS SER TR X EMERGING MKTS DEBT FD CL A                               | 10,471.72                      | 10,732.41                    |
| MFO MFS SER TR X INTL DIVERSIFICATION FDCL I INTL DIVERSIFICATION FD CL I | 29,393.56                      | 29,157.07                    |



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| MFO MFS SER TR X INTL GROWTH FD CL A                                      | 3,061.48                   | 2,884.17                 |
| MFO MFS UTILS FD CL A   | 87,663.02                  | 99,682.02                |
| MFO MFS VALUE FD CL A   | 31,156.12                  | 30,312.79                |
| MFO MIDAS FD INC COM  | 69,710.51                  | 52,923.35                |
| MFO MORGAN STANLEY INSTITUTIONAL FD TR MID CAP GROWTH PORTFOLIO CL I FUND | 14,537.31                  | 18,591.37                |
| MFO MORGAN STANLEY INSTL FD INC FORMERLYMO U S REAL ESTATE I              | 2,330.55                   | 2,630.70                 |
| MFO MORGAN STANLEY INSTL FD INC GLOBAL REAL ESTATE PORT CL I              | 9,000.00                   | 9,345.84                 |
| MFO MOTLEY FOOL FDS TR EPIC VOYAGE FUND                                   | 4,004.13                   | 3,909.02                 |
| MFO MOTLEY FOOL FDS TR GREAT AMERICA FD                                   | 18,221.49                  | 18,316.27                |
| MFO MOTLEY FOOL FDS TR MOTLEY FOOL INDEPENDENCE FD                        | 154,324.41                 | 152,450.12               |
| MFO MUNDER SER TR FORMERLY MUNDER FDS TRTO MIDCAP CORE GROWTH FD CL A     | 45,120.70                  | 45,967.39                |
| MFO MUTUAL GLOBAL DISCOVERY A 2596455                                     | 35,948.65                  | 37,958.09                |
| MFO MUTUAL GLOBAL DISCOVERY Z 2596459                                     | 126,803.20                 | 126,246.30               |
| MFO MUTUAL QUEST A 2596452  | 60,197.83                  | 60,449.26                |
| MFO MUTUAL SER FD INC SHS FD CL Z   | 67,376.52                  | 56,795.85                |
| MFO MUTUALS COM VICE FD   | 24,280.49                  | 24,389.81                |
| MFO NASDAQ 100 INV  | 78,436.30                  | 95,224.52                |
| MFO NATIXIS FDS TR II ASG GLOBAL ALTERNATIVES FD CL A                     | 30,600.00                  | 28,829.75                |
| MFO NEEDHAM FDS INC AGGRESSIVE GROWTH FD                                  | 55,498.79                  | 56,869.60                |
| MFO NEEDHAM FDS INC GROWTH FD   | 28,207.11                  | 24,154.34                |
| MFO NEEDHAM FDS INC SMALL CAP GROWTH FD                                   | 76,708.76                  | 60,340.56                |
| MFO NEIMAN FDS LARGE CAP VALUE FD   | 5,596.86                   | 7,032.02                 |
| MFO NEUBERGER & BERMAN EQTY FDS GENESIS FD                                | 103,928.45                 | 110,257.69               |
| MFO NEUBERGER & BERMAN PARTNERS EQTY FDSPARTNER FD OPEN END FD            | 35,834.28                  | 34,102.12                |
| MFO NEUBERGER BERMAN EQUITY FDS INTL FD                                   | 32,836.79                  | 23,004.11                |
| MFO NEUBERGER BERMAN EQUITY FDS MID CAP GROWTH FD INV CL                  | 100.21                     | 108.73                   |
| MFO NEUBERGER BERMAN EQUITY FDS REAL ESTATE FD TR CL                      | 38,560.52                  | 40,840.70                |
| MFO NEUBERGER BERMAN EQUITY FDS REGENCY FD                                | 2,249.57                   | 2,477.65                 |
| MFO NEUBERGER BERMAN EQUITY FDS SMALL CAP GROWTH FD INV CL                | 49,118.48                  | 58,963.15                |
| MFO NEUBERGER BERMAN EQUITY FDS SOCIALLYRESPONSIVE FD                     | 102,452.19                 | 121,620.33               |
| MFO NEUBERGER BERMAN EQUITY TR REGENCY TR                                 | 26,730.42                  | 28,609.70                |
| MFO NEUBERGER BERMAN HI IN B-INV  | 128,654.80                 | 139,001.24               |
| MFO NEW ECONOMY FD CL R-5   | 9,360.61                   | 8,752.33                 |
| MFO NEW PERSPECTIVE FD INC CL F-1   | 15,435.70                  | 14,922.27                |
| MFO NEW PERSPECTIVE FD INC CL R-5   | 134,671.04                 | 127,583.32               |
| MFO NEW WORLD FD INC NEW CL A   | 53,125.23                  | 47,152.81                |
| MFO NEW WORLD FD INC NEW CL F-1   | 40,516.13                  | 39,873.84                |
| MFO NICHOLAS EQUITY INCOME FUND I   | 31,992.68                  | 32,284.83                |
| MFO NICHOLAS FD INC CAP STK OPEN END FD                                   | 16,974.92                  | 15,703.22                |
| MFO NICHOLAS II INC CL N SHS  | 35,214.82                  | 51,184.22                |
| MFO NICHOLAS LTD EDITION INC CL N SHS                                     | 11,489.11                  | 12,044.77                |
| MFO NORTHERN LTS FD TR MUTUALHEDGE FRONTIER LEGENDS FD CL A               | 10,360.78                  | 9,967.72                 |
| MFO NORTHERN LTS FD TR PAC FINL EXPLORERFD INV CL                         | 222,842.43                 | 223,718.59               |
| MFO NORTHERN LTS FD TR SOUTHN SUN SMALL CAP FD INV CL                     | 43,124.82                  | 39,259.81                |
| MFO NORTHN LTS FD TR ARROW MANAGED FUTURE TREND FD CL A                   | 53,729.21                  | 50,036.18                |
| MFO NUVEEN INVT FDS INC HIGH INCOME BD FD CL A                            | 107,429.00                 | 106,174.83               |
| MFO NUVEEN INVT FDS INC REAL ESTATE SECSFD CL A                           | 124,074.54                 | 173,551.82               |
| MFO NUVEEN INVT FDS INC SMALL CAP SELECTFD CL A                           | 8,569.86                   | 9,370.79                 |
| MFO NUVEEN INVT FDS INC SMALL CAP VALUE FD CL A                           | 11,531.04                  | 11,744.95                |
| MFO NUVEEN INVT TR II TRADEWINDS INTL VALUE FD CL A                       | 20,483.58                  | 21,940.99                |
| MFO NUVEEN INVT TR NWQ LARGE CAP VALUE FD CL A                            | 33,563.29                  | 36,758.62                |
| MFO NUVEEN INVT TR TRADEWINDS VALUE OPPORTUNITIES FD CL A                 | 11,915.44                  | 10,769.88                |
| MFO NWQ MULTI-CAP VALUE FD CL A   | 30,460.51                  | 27,510.71                |
| MFO OAK ASSOCS FDS RED OAK TECH SELECT PORTFOLIO                          | 29,607.61                  | 27,870.00                |



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|---|--------------------------------|------------------------------|
| MFO OAKMARK EQTY & INC FD CL I  | 1,183,460.68                   | 1,297,653.72                 |
| MFO OAKMARK FD CL I   | 319,262.60                     | 339,148.94                   |
| MFO OAKMARK GLOBAL FD CL I  | 766,101.16                     | 698,000.10                   |
| MFO OAKMARK INTL FD OPEN END FD   | 740,187.54                     | 685,236.99                   |
| MFO OAKMARK SELECT FD CL I  | 539,845.77                     | 562,790.56                   |
| MFO OBERWEIS FDS CHINA OPPTYS FD  | 358,344.10                     | 191,926.75                   |
| MFO OBERWIES FDS EMERGING GROWTH PORTFOLIO                                    | 2,900.37                       | 2,262.59                     |
| MFO OLD MUT ADVISOR FDS II FOCUSED FD CL                                      | 119,173.66                     | 127,040.36                   |
| MFO OLD MUT ADVISOR FDS II TS&W MID-CAP VALUE FD CL Z                         | 133,807.70                     | 95,394.22                    |
| MFO OPPENHEIMER COMMODITY STRATEGY TOTALRETURN FD CL A                        | 19,691.15                      | 11,285.29                    |
| MFO OPPENHEIMER DEVELOPING MKTS FDS CL A                                      | 568,965.51                     | 540,879.56                   |
| MFO OPPENHEIMER DEVELOPING MKTS FDS CL Y                                      | 30,346.33                      | 31,328.97                    |
| MFO OPPENHEIMER DISCOVERY FD CL A   | 26,411.44                      | 23,976.45                    |
| MFO OPPENHEIMER GLOBAL GROWTH & INC FD CL A FORMERLY SH BEN INT TO 11/01/1993 | 17,687.58                      | 16,092.04                    |
| MFO OPPENHEIMER GLOBAL STRATEGIC INCOME A                                     | 60,545.87                      | 57,880.91                    |
| MFO OPPENHEIMER INTL BD FD CL A   | 174,845.25                     | 165,137.69                   |
| MFO OPPENHEIMER INTL GROWTH FD CL A SHS                                       | 28,191.26                      | 25,119.27                    |
| MFO OPPENHEIMER INTL SMALL CO FD CL A   | 84,860.90                      | 68,424.00                    |
| MFO OPPENHEIMER MAIN ST SMALL & MID-CAP                                       | 40,272.62                      | 41,293.25                    |
| MFO OPPENHEIMER QUEST FOR VALUE FDS OPPORTUNITY VALUE FD CL A                 | 8,058.89                       | 7,059.28                     |
| MFO OPPENHEIMER QUEST FOR VALUE FDS SMALL- & MID- CAP VALUE FD CL A           | 53,335.50                      | 41,787.69                    |
| MFO OPPENHEIMER SR FLOATING RATE FD CL A                                      | 303,969.29                     | 294,674.16                   |
| MFO PARADIGM FDS VALUE FD   | 74,576.84                      | 73,417.98                    |
| MFO PARNASSUS FD  | 24,477.61                      | 26,481.02                    |
| MFO PARNASSUS FD SMALL-CAP FD   | 104,140.57                     | 87,990.20                    |
| MFO PARNASSUS INCOME TR EQUITY INCOME FD                                      | 928,786.88                     | 1,026,121.75                 |
| MFO PARNASSUS INCOME TR FIXED INCOME FD                                       | 25,435.75                      | 27,617.20                    |
| MFO PARNASSUS WORKPLACE FD  | 29,547.29                      | 28,501.33                    |
| MFO PAX WORLD FDS SER TR I BALANCED FD INDIVIDUAL INVS CL                     | 11,738.42                      | 10,420.82                    |
| MFO PAYDEN & RYSEL GLOBAL FXD INC FD OPEN END FD                              | 53,568.58                      | 50,223.30                    |
| MFO PAYDEN & RYSEL INVT GROUP METZLER/PAYDEN EUR                              | 189,502.77                     | 132,565.25                   |
| MFO PAYDEN & RYSEL INVT GROUP CORE BD FDINVT QUAL BD FD R                     | 5,742.70                       | 6,021.98                     |
| MFO PAYDEN & RYSEL INVT GROUP EMERGING MARKET BD FD                           | 154,034.53                     | 159,076.81                   |
| MFO PAYDEN & RYSEL INVT GROUP GNMA FD   | 20,085.56                      | 20,887.66                    |
| MFO PAYDEN & RYSEL INVT GROUP HIGH INCOME FD                                  | 68,372.06                      | 70,388.08                    |
| MFO PEAR TREE FDS PEAR TREE EMERGING MKTS FD ORD SHS                          | 351.67                         | 337.91                       |
| MFO PEAR TREE FDS PEAR TREE POLARIS FOREIGN                                   | 60,174.67                      | 42,083.29                    |
| MFO PERKINS GLOBAL VALUE CLASS T  | 18,331.42                      | 18,057.73                    |
| MFO PERKINS MID CAP VAL-T   | 1,701,628.69                   | 1,714,550.81                 |
| MFO PERKINS S/C VALUE FUND-T  | 376,771.27                     | 362,607.61                   |
| MFO PERM PORTFOLIO FD INC   | 2,745,601.81                   | 2,965,134.43                 |
| MFO PERRITT FDS INC EMERGING OPPORTUNITIES FD                                 | 40,252.98                      | 33,444.73                    |
| MFO PERRITT MICROCAP OPPORTUNITIES FD INC COM                                 | 20,741.17                      | 19,074.73                    |
| MFO PFD SECS FD CL A  | 554.97                         | 27,493.79                    |
| MFO PIMCO AST BACKED SEC PORTFOLIO FD #460                                    | 1,967,505.73                   | 1,993,652.88                 |
| MFO PIMCO DEVELOPING LOCAL MARKETS  | 736,446.10                     | 674,606.43                   |
| MFO PIMCO EQUITY SER EQS PATHFINDER FD CL D                                   | 9,595.09                       | 9,788.90                     |
| MFO PIMCO FDS COMMODITIESPLUS STRATEGY FD CL D                                | 38,226.55                      | 31,541.41                    |
| MFO PIMCO FDS DEVELOPING LOC MKT FD C   | 10,577.03                      | 10,255.21                    |
| MFO PIMCO FDS EMERGING LOCAL BD FD CL D                                       | 235,561.16                     | 217,017.21                   |
| MFO PIMCO FDS EMERGING LOCAL BD FD INSTLCL USD                                | 163,913.10                     | 159,154.56                   |
| MFO PIMCO FDS FGN FD INSTL  | 44,821.01                      | 45,917.20                    |
| MFO PIMCO FDS FUNDAMENTAL ADVANTAGE TOTAL RETURN                              | 26,427.57                      | 23,153.19                    |
| MFO PIMCO FDS GLOBAL ADVANTAGE STRATEGY BD FD CL D                            | 16,513.43                      | 16,606.31                    |



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| MFO PIMCO FDS GLOBAL MULTI-ASSET FD INSTL CL                                 | 72,764.15                  | 71,358.38                |
| MFO PIMCO FDS GLOBAL MULTI-AST FD CL D                                       | 42,539.66                  | 44,258.68                |
| MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REAL RETURN STRATEGY FD CL D       | 1,146,365.79               | 847,329.35               |
| MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETURN STRATEGY FD INSTL       | 103,795.15                 | 72,028.36                |
| MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM FD CL D                           | 50,242.38                  | 49,144.19                |
| MFO PIMCO FDS PAC INVT MGMT SER STOCKSPUS TR SHORT STRATEGY FD INSTL         | 396,744.01                 | 330,208.51               |
| MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL                          | 287,819.99                 | 276,045.64               |
| MFO PIMCO FDS PAC INVT MGMT SER EMERGINGMKTS BD FD CL D                      | 115,992.86                 | 118,161.28               |
| MFO PIMCO FDS PAC INVT MGMT SER EMERGINGMKTS BD FD INSTL CL                  | 34,332.26                  | 35,919.09                |
| MFO PIMCO FDS PAC INVT MGMT SER FGN BD FD INSTL UNHEDGED                     | 93,630.83                  | 98,690.48                |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I                                 | 33,644.49                  | 23,464.34                |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I ALL AST ALL AUTH FD CL D        | 208,039.95                 | 197,069.23               |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I ALL AST ALL AUTH FD INSTL CL    | 196,879.38                 | 183,252.30               |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005                 | 138,290.65                 | 139,833.33               |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 ALL AST FD CL D | 424,565.43                 | 399,510.46               |
| MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 GNMA FD CL D    | 111,814.19                 | 113,951.33               |
| MFO PIMCO FDS PAC INVT MGMT SER FOREIGN BD FD CL D UNHEDGED                  | 62,389.00                  | 64,737.06                |
| MFO PIMCO FDS PAC INVT MGMT SER GLOBAL BD FD INSTL CL U S DOLLAR             | 72,340.89                  | 73,074.05                |
| MFO PIMCO FDS PAC INVT MGMT SER HI YIELDFD CL D                              | 371,389.32                 | 411,753.15               |
| MFO PIMCO FDS PAC INVT MGMT SER HIGH YIELD FD INSTL CL                       | 33,446.65                  | 35,965.74                |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE BD FD CL D USD                    | 52,549.90                  | 51,380.46                |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP BD FD ADMIN CL               | 32,074.97                  | 31,479.14                |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INSTL CL           | 14,575,438.03              | 14,993,874.79            |
| MFO PIMCO FDS PAC INVT MGMT SER LOW DURATION FD CL D                         | 114,546.95                 | 113,534.50               |
| MFO PIMCO FDS PAC INVT MGMT SER PVT ACCTPORTFOLIO SER MUN SECTOR             | 1,008,458.54               | 1,069,033.43             |
| MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN BD PORTFOLIO INSTL CL FD#488     | 12,235,431.87              | 12,306,998.18            |
| MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN FD INSTL CL                      | 123,557.09                 | 129,502.63               |
| MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD CL D                         | 4,390,939.41               | 4,441,187.19             |
| MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL                     | 414,066.71                 | 419,152.54               |
| MFO PIMCO FDS PAC INVT MGMT SER U S GOVTSECTOR PORTFOLIO INSTL CL            | 20,199,999.43              | 18,155,901.47            |
| MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL                          | 3,091,069.75               | 3,105,651.66             |
| MFO PIMCO FDS PAPS INTL PORTFOLIO INSTL CL                                   | 7,810,648.79               | 8,648,380.94             |
| MFO PIMCO FDS SMALL CAP STOCKSPUS TR FDUSD CL D                              | 61,916.01                  | 54,319.01                |
| MFO PIMCO FUNDAMENTAL INDEXPLUS TR FUND D                                    | 10,532.13                  | 11,508.30                |
| MFO PIMCO GLOBAL ADVANTAGE STRATEGY BONDFUND-INS                             | 172,756.01                 | 168,163.21               |
| MFO PIMCO GLOBAL BOND FUND UNHEDGED D  | 18,742.98                  | 18,762.93                |
| MFO PIMCO HI YIELD PORTFOLIO FD #477   | 1,971,073.54               | 1,824,779.84             |
| MFO PIMCO INCOME FUND D  | 438,070.75                 | 425,496.61               |
| MFO PIMCO INCOME FUND-INS  | 112,649.23                 | 110,925.26               |
| MFO PIMCO LONG TERM U.S GOVT FD - OPEN END FUN                               | 24,095.07                  | 24,452.41                |
| MFO PIMCO LOW DURATION OPEN END FD   | 50,545.38                  | 49,839.70                |
| MFO PIMCO PAPS MORTGAGE PORTFOLIO INSTL CL                                   | 34,839,824.31              | 34,603,044.03            |
| MFO PIMCO REAL ESTATE REAL RETURN STRATEGY FD D                              | 62,778.13                  | 59,804.11                |
| MFO PIMCO REAL RETURN BD FD CL D   | 489,079.33                 | 502,106.02               |
| MFO PIMCO SHORT TERM FD-INSTL  | 62,252.00                  | 62,203.00                |
| MFO PIMCO STOCKSPUS TOTAL RETURN FUND D                                      | 47,621.33                  | 47,383.26                |
| MFO PIMCO UNCONSTRAINED BD FD CL D   | 954,625.36                 | 947,379.61               |
| MFO PIMCO UNCONSTRAINED BD-INS   | 116,939.63                 | 115,014.22               |
| MFO PINEBRIDGE US MICRO CAP GR-R   | 129,642.36                 | 120,146.07               |
| MFO PIONEER EMERGING MARKETS FUND CL A SHS                                   | 24,757.57                  | 21,147.15                |
| MFO PIONEER EQUITY INCOME FUND CL A  | 201,763.63                 | 196,489.36               |
| MFO PIONEER FD CL A SHS  | 11,799.15                  | 9,769.43                 |
| MFO PIONEER FUNDAMENTAL GROWTH FD CL A                                       | 6,500.51                   | 3,701.08                 |
| MFO PIONEER GLOBAL HI YIELD CL A   | 21,342.43                  | 18,909.30                |





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| MFO PIONEER HI YIELD FD CL A   | 142,077.06                 | 140,927.68               |
| MFO PIONEER SER TR III CULLEN VALUE FD CL A                                    | 129,058.22                 | 123,114.20               |
| MFO PIONEER STRATEGIC INCOME FD CL A   | 33,807.43                  | 32,916.40                |
| MFO PNC LARGE CAP VALUE FUND   | 19,503.88                  | 13,273.47                |
| MFO PNC MID CAP VALUE FUND-A   | 10,096.93                  | 7,903.65                 |
| MFO PRICE T ROWE GLOBAL TECHNOLOGY FD INC SHS BEN INT                          | 49,636.26                  | 46,319.16                |
| MFO PRICE T ROWE GROWTH STK FD INC COM   | 131,904.89                 | 144,048.22               |
| MFO PRICE T ROWE HI YIELD FD   | 190,391.11                 | 211,997.47               |
| MFO PRICE T ROWE HLTH SCI FD INC COM   | 32,551.95                  | 35,242.82                |
| MFO PRICE T ROWE MEDIA & TELECOMMUNICATIONS FD INC COM                         | 38,079.18                  | 37,570.08                |
| MFO PRICE T ROWE RETIREMENT FDS INC 2010FD                                     | 10,630.36                  | 11,614.26                |
| MFO PRICE T ROWE RETIREMENT FDS INC 2020FD                                     | 366,773.23                 | 366,687.06               |
| MFO PRICE T ROWE RETIREMENT FDS INC 2030FD                                     | 530,649.32                 | 526,318.58               |
| MFO PRICE T ROWE STRATEGIC INCOME FD INCCOM                                    | 3,036.52                   | 2,946.14                 |
| MFO PRIMECAP ODYSSEY FDS AGGRESSIVE GROWTH FD                                  | 177,560.56                 | 201,033.31               |
| MFO PRIMECAP ODYSSEY FDS GROWTH FD   | 252,633.90                 | 266,259.57               |
| MFO PRIMECAP ODYSSEY FDS STK FD  | 5,035.00                   | 4,907.22                 |
| MFO PRIN FDS INC GLOBAL DIVERSIFIED INC FD CL A                                | 14,270.35                  | 13,430.43                |
| MFO PRINCIPAL FDS INC EQUITY INCOME FD CL A                                    | 129,989.53                 | 130,359.06               |
| MFO PRINCIPAL FDS INC HIGH YIELD FD CL A                                       | 98,394.51                  | 94,341.84                |
| MFO PRINCIPAL FDS INC INCOME FD INSTL CL                                       | 57,000.00                  | 58,207.85                |
| MFO PRINCIPAL FDS INC MIDCAP BLEND FD CL                                       | 114,108.71                 | 109,622.41               |
| MFO PROFESSIONALLY MANAGED FD ASTERICK XUPGRADER                               | 380,048.51                 | 308,902.95               |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS AKRE FOCUS FD RETAIL CL                  | 155,566.40                 | 170,703.00               |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS BROWN ADVISORY GROWTH EQUITY FD INSTL CL | 299,787.44                 | 305,582.56               |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS CAN SLIM SELECT GROWTH FD                | 149,554.07                 | 160,115.36               |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS FUNDX ETF AGGRESSIVE UPGRADER FD         | 44,497.18                  | 38,960.47                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS FUNDX ETF UPGRADER FD                    | 16,499.95                  | 18,716.32                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS FUNDX TACTICAL UPGRADER FD               | 19,364.23                  | 15,288.78                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS HODGES EQUITY INCOME FD RETAIL CL        | 10,232.52                  | 11,500.65                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS HODGES FD                                | 33,851.65                  | 32,897.99                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS OSTERWEIS FD OSTERWEIS FD                | 44,497.56                  | 52,413.79                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS OSTERWEIS STRATEGIC INC FD               | 57,742.59                  | 58,113.64                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS PORTFOLIO 21                             | 28,352.07                  | 25,043.78                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS VILLERE BALANCED FD                      | 30,868.17                  | 30,429.50                |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS WINSLOW GREEN GROWTH FD                  | 6,280.66                   | 3,713.25                 |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS FDASTERISK X AGGRESSIVE UPGRADER         | 396,174.19                 | 321,188.68               |
| MFO PROFESSIONALLY MANAGED PORTFOLIOS FDASTERISK X CONSERVATIVE UPGRADER       | 47,287.03                  | 47,808.91                |
| MFO PROFUNDS BASIC MATLS ULTRASECTOR PROFUN INV CL                             | 56,003.47                  | 62,057.79                |
| MFO PROFUNDS BEAR PROFUND INVS   | 18,911.07                  | 14,933.54                |
| MFO PROFUNDS BIOTECHNOLOGY ULTRASECTOR PROFUND                                 | 92,984.10                  | 88,664.22                |
| MFO PROFUNDS FALLING U S DOLLAR PROFUND INV CL                                 | 15,000.00                  | 13,739.56                |
| MFO PROFUNDS HEALTH CARE ULTRASECTOR PROFUND                                   | 4,457.90                   | 4,528.22                 |
| MFO PROFUNDS MUT FDS SMALL-CAP PROFUND INV CL                                  | 7,931.81                   | 9,614.18                 |
| MFO PROFUNDS MUT FDS SMALL-CAP VALUE PROFUND INV CL                            | 12,090.05                  | 11,760.55                |
| MFO PROFUNDS MUTUAL FDS MID-CAP VALUE PROFUND INV CL                           | 23,787.45                  | 24,787.73                |
| MFO PROFUNDS OIL & GAS ULTRASECTOR PROFUND INV CL                              | 52,803.46                  | 44,418.82                |
| MFO PROFUNDS PRECIOUS METALS ULTRASECTORPROFUND                                | 7,575.63                   | 7,632.99                 |
| MFO PROFUNDS REAL ESTATE ULTRASECTOR PROFUN INV CL                             | 4,466.00                   | 4,535.39                 |
| MFO PROFUNDS RISING RATES OPPORTUNITY INV CL RISING RATES OPPORTUNITY          | 12,038.56                  | 17,440.97                |
| MFO PROFUNDS ULTRA EMERGING MKTS PROFUNDINVS CL                                | 76,847.40                  | 66,751.92                |
| MFO PROFUNDS ULTRA INTL PROFUND INVS CL  | 23,686.00                  | 21,079.77                |
| MFO PROFUNDS ULTRA MID CAP PROFUND INVS CL                                     | 214,280.73                 | 199,562.94               |
| MFO PROFUNDS ULTRABEAR PROFUND INVS CL   | 1,000.00                   | 938.70                   |



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| <b>Identity of Issue/Description of Investment (b)</b>           | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| MFO PROFUNDS ULTRABULL PROFUND INVS CL                           | 219,068.77                 | 223,803.35               |
| MFO PROFUNDS ULTRADOW 30 PROFUND INV CL                          | 15,076.65                  | 10,749.36                |
| MFO PROFUNDS ULTRALATIN AMER PROFUND INVCL                       | 2,186.42                   | 1,692.28                 |
| MFO PROFUNDS ULTRASHORT SMALL-CAP FD INVCL                       | 260.31                     | 210.47                   |
| MFO PROFUNDS ULTRASMALLCAP PROFUND INV CL                        | 12,572.52                  | 10,612.01                |
| MFO PROFUNDS UTILS ULTRASECTOR PROFUND INV CL                    | 4,488.02                   | 4,536.41                 |
| MFO PRUDENTIAL DOLLARBEAR FD CL A SHS                            | 83,735.20                  | 78,146.73                |
| MFO PRUDENTIAL GLOBAL REAL ESTATE CLASS                          | 12,000.00                  | 11,993.18                |
| MFO PRUDENTIAL JENNISON 20/20 FOCUS FD CL A                      | 42,579.37                  | 51,692.64                |
| MFO PRUDENTIAL JENNISON HEALTH SCIENCES CLS A                    | 27,061.94                  | 33,756.31                |
| MFO PRUDENTIAL JENNISON MID-CAP GROWTH FD CL Z                   | 14,146.64                  | 14,137.11                |
| MFO PRUDENTIAL JENNISON NATURAL RESOURCES CLASS A                | 57,858.31                  | 57,755.48                |
| MFO PRUDENTIAL JENNISON SMALL COMPANY CLASS A                    | 24,263.74                  | 26,187.76                |
| MFO PRUDENTIAL JENNISON UTILITY CLASS A                          | 9,943.64                   | 7,072.77                 |
| MFO PURISIMA FDS TOTAL RETURN FD                                 | 556,473.40                 | 539,016.86               |
| MFO PUTNAM FDS TR CAPITAL SPECTRUM FD CLA                        | 14,953.24                  | 14,970.93                |
| MFO QUAKER INVNT TR MID-CAP VALUE FD CL A                        | 24,878.78                  | 22,435.09                |
| MFO RAINIER FDS MID CAP EQUITY PORTFOLIO                         | 123,946.91                 | 136,244.74               |
| MFO RAINIER L/C EQUITY PORTFOLIO                                 | 187,568.85                 | 186,642.30               |
| MFO RBB FD INC FREE MARKET FIXED INCOME FD                       | 11,046.41                  | 11,014.51                |
| MFO RBB FD INC FREE MARKET INTL EQUITY FD                        | 175,534.73                 | 133,076.80               |
| MFO RBB FD INC FREE MARKET US EQUITY FD                          | 166,264.89                 | 164,084.20               |
| MFO RBB FD INC ROBECO BOSTON PARTNERS SMALL CAP VALUE            | 32,191.97                  | 26,933.00                |
| MFO RBC FDS TR MICROCAP VALUE FD CL S                            | 23,677.87                  | 19,558.78                |
| MFO REAL ESTATE INCOME FD  | 11,727.81                  | 11,467.54                |
| MFO REYNOLDS FDS BLUE CHIP GROWTH FD                             | 16,856.74                  | 16,734.43                |
| MFO RIDGEWORTH FDS CORE BD FD CL I                               | 75,016.58                  | 75,490.83                |
| MFO RIDGEWORTH FDS HIGH INCOME FD CL I                           | 230,241.18                 | 221,196.70               |
| MFO RIDGEWORTH FDS INTERMEDIATE BD FD CLI                        | 107,973.85                 | 107,038.69               |
| MFO RIDGEWORTH FDS MID-CAP VALUE EQUITY FD CL I                  | 20,006.66                  | 16,723.48                |
| MFO RIDGEWORTH FDS SEIX FLTG RATE INC FDCL I                     | 34,499.05                  | 33,951.88                |
| MFO RIDGEWORTH FDS SMALL CAP VALUE EQUITY FD CL I                | 37,505.75                  | 34,954.11                |
| MFO RIDGEWORTH FDS TOTAL RETURN BD FD CLI                        | 320,690.37                 | 317,295.94               |
| MFO RIDGEWORTH FDS US GOVT SECS ULTRA SHORT BD FD CL I           | 145,186.34                 | 145,488.40               |
| MFO RIM SMALL/MID EQUITY PORTFOLIO MID/CAP EQTY PORTFOLIO        | 76,115.79                  | 77,899.74                |
| MFO RIV RD DIVID ALL CAP VALUE CL N                              | 28,570.16                  | 30,698.82                |
| MFO RIVERNORTH FDS CORE OPPORTUNITY FD                           | 141,168.00                 | 133,747.34               |
| MFO RIVERNORTH FDS RIVERNORTH DOUBLELINESTRATEGIC INCOME FD CL I | 6,121.84                   | 6,231.70                 |
| MFO RIVERNORTH FDS RIVERNORTH DOUBLELINESTRATEGIC INCOME FD CL R | 15,334.08                  | 15,306.05                |
| MFO ROWE PRICE NEW ERA FD INC                                    | 424,863.65                 | 399,971.78               |
| MFO ROWE PRICE SMALL CAP VALUE FD                                | 166,161.51                 | 164,217.69               |
| MFO ROWE T PRICE BLUE CHIP GROWTH FD                             | 160,463.23                 | 177,397.51               |
| MFO ROWE T PRICE DIVID GROWTH FD INC                             | 91,257.78                  | 87,691.09                |
| MFO ROWE T PRICE EQTY INC FD SH BEN INT OPEN END FD              | 313,626.71                 | 297,186.79               |
| MFO ROWE T PRICE INTL FD INC DISCOVERY FD OPEN END FD            | 189,514.94                 | 157,370.15               |
| MFO ROWE T PRICE INTL FD INC INTL BD FD OPEN END FD              | 191,588.72                 | 188,153.93               |
| MFO ROWE T PRICE INTL FD INC INTL STK FDOOPEN END FD             | 4,574.64                   | 4,061.85                 |
| MFO ROWE T PRICE INTL FD INC NEW ASIA FDOOPEN END FD             | 158,689.90                 | 136,026.63               |
| MFO ROWE T PRICE INTL FDS EMERGING MKTS STK FD                   | 435,639.70                 | 464,517.05               |
| MFO ROWE T PRICE INTL FDS INC                                    | 135,279.25                 | 96,173.17                |
| MFO ROWE T PRICE INTL FDS INC AFRICA ANDTHE MIDDLE EAST FD       | 31,741.04                  | 18,890.86                |
| MFO ROWE T PRICE INTL FDS INC LATIN AMERFD                       | 407,229.68                 | 387,363.89               |
| MFO ROWE T PRICE MID-CAP GROWTH FD INC COM                       | 97,635.72                  | 111,971.36               |
| MFO ROWE T PRICE MID-CAP VALUE FD COM                            | 60,432.93                  | 58,113.46                |



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| MFO ROWE T PRICE NEW AMER GROWTH FD SH BEN INT OPEN END FD  | 89,616.24                  | 89,760.92                |
| MFO ROWE T PRICE PERS STRATEGY FDS INC                      | 98,385.14                  | 91,429.36                |
| MFO ROWE T PRICE PERS STRATEGY FDS INC                      | 25,235.68                  | 25,081.79                |
| MFO ROWE T PRICE REAL ESTATE FD INC COM                     | 119,639.09                 | 119,388.47               |
| MFO ROWE T PRICE SCI & TECH FD INC CAP STK                  | 1,087.90                   | 1,275.20                 |
| MFO ROWE T PRICE SPECTRUM FD GROWTH FD                      | 117,226.82                 | 109,800.40               |
| MFO ROWE T PRICE SPECTRUM FD INC INC FD OPEN END FD         | 26,957.84                  | 27,912.43                |
| MFO ROYCE FD 100 FD SVC CL                                  | 92,545.59                  | 105,029.55               |
| MFO ROYCE FD DIVIDEND VALUE FD SVC CL                       | 66,533.02                  | 67,435.80                |
| MFO ROYCE FD EUROPEAN SMALLER-COS FD SVCCL                  | 2,017.27                   | 1,514.92                 |
| MFO ROYCE FD FINL SVCS FD SVC CL                            | 31,477.12                  | 28,918.27                |
| MFO ROYCE FD GLOBAL VALUE FD SVC CL                         | 49,662.95                  | 40,565.59                |
| MFO ROYCE FD HERITAGE FD SVC CL                             | 94,234.46                  | 122,995.04               |
| MFO ROYCE FD LOW PRICED STK FD SVC CL                       | 438,563.30                 | 432,815.90               |
| MFO ROYCE FD MICRO-CAP FD FINL SVC CL                       | 6,000.00                   | 7,835.44                 |
| MFO ROYCE FD MICRO-CAP FD INVT CL                           | 39,231.13                  | 39,266.04                |
| MFO ROYCE FD OPPORTUNITY FD                                 | 105,726.49                 | 105,440.78               |
| MFO ROYCE FD PA MUT FD INVT CL                              | 213,110.86                 | 220,890.75               |
| MFO ROYCE FD PREMIER FD INVT CL                             | 141,694.48                 | 153,767.63               |
| MFO ROYCE FD PREMIER FD SVC CL                              | 13,233.72                  | 14,532.88                |
| MFO ROYCE FD SMID-CAP VALUE FD SVC CL                       | 17,048.32                  | 20,776.98                |
| MFO ROYCE FD SPL EQTY FD INVT CL                            | 82,351.69                  | 86,664.67                |
| MFO ROYCE FD SPL EQUITY FD SVC CL                           | 27,326.06                  | 29,567.17                |
| MFO ROYCE FD TOTAL RETURN FD                                | 306,613.01                 | 345,240.69               |
| MFO ROYCE FD TOTAL RETURN FD SVC CL                         | 87,571.50                  | 87,044.14                |
| MFO ROYCE FD VALUE FD SVC CL                                | 543,882.62                 | 516,656.70               |
| MFO ROYCE FD VALUE PLUS FD SVC CL                           | 455,296.12                 | 450,495.28               |
| MFO RS EMERGING GROWTH FD                                   | 22,149.84                  | 22,129.57                |
| MFO RS INVT TR EMERGING MKTS FD CL A                        | 9,883.96                   | 8,727.83                 |
| MFO RS INVT TR FLTG RATE FD CL A FUND                       | 10,480.56                  | 40,252.09                |
| MFO RS INVT TR GLOBAL NATURAL RES FD                        | 136,420.23                 | 139,023.80               |
| MFO RS INVT TR PARTNERS FD                                  | 453,732.11                 | 461,610.18               |
| MFO RS INVT TR TECHNOLOGY FD CL A                           | 8,980.63                   | 7,914.72                 |
| MFO RS INVT TR VALUE FD                                     | 35,471.26                  | 31,840.22                |
| MFO RS MID CAP GROWTH FUND-A                                | 7,129.51                   | 6,370.15                 |
| MFO RTC CONCENTRATED EQTY                                   | 11,381,801.84              | 11,932,184.82            |
| MFO RTC EMERGING MARKETS                                    | 15,617,529.55              | 15,756,301.48            |
| MFO RTC EMERGING MARKETS                                    | 12,506,466.57              | 14,762,456.18            |
| MFO RTC GLOBAL REAL ESTATE SEC                              | 19,208,964.33              | 20,177,245.01            |
| MFO RTC INFLATION PROTECTED SEC                             | 21,576,340.55              | 26,033,188.36            |
| MFO RTC QUANTITATIVE BD                                     | 95,537,549.26              | 113,437,005.60           |
| MFO RTC WORLD EQTY  | 53,693,351.53              | 50,840,036.70            |
| MFO RUSSELL COMMODITIES FD                                  | 0.00                       | 0.10                     |
| MFO RUSSELL TR CO COMMINGLED EMP BENEFI INTL INDEX FD SER I | 38,357,686.34              | 35,162,183.58            |
| MFO RYDEX INVERSE S&P 500 2X STRAT FD CL                    | 24,299.63                  | 12,858.59                |
| MFO RYDEX SER FDS   | 397.48                     | 1,676.22                 |
| MFO RYDEX SER FDS BASIC MATERIALS FD INVS CL                | 16,657.53                  | 14,750.75                |
| MFO RYDEX SER FDS BIOTECHNOLOGY FD INVS CL                  | 15,285.43                  | 15,224.49                |
| MFO RYDEX SER FDS ENERGY SVCS FD INVS CL                    | 20,751.53                  | 16,761.71                |
| MFO RYDEX SER FDS EUROPE 1.25X STRATEGY FD CL H             | 7,362.36                   | 6,442.61                 |
| MFO RYDEX SER FDS FINL SVCS FD INVS CL                      | 11,180.19                  | 9,488.01                 |
| MFO RYDEX SER FDS GOVT LONG BD 1.2X STRATEGY FD INVS CL     | 29,208.21                  | 28,861.66                |
| MFO RYDEX SER FDS HEALTH CARE FD INVS CL                    | 11,000.15                  | 11,897.83                |
| MFO RYDEX SER FDS INTERNET FD INVESTOR CL                   | 15,179.86                  | 13,614.78                |



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|--|----------------------------|--------------------------|
| MFO RYDEX SER FDS INVERSE GOVT LONG BD STRATEGY FD INV CL JUNO     | 41,767.55                  | 38,169.73                |
| MFO RYDEX SER FDS LONG SHORT INTEREST RATE STRATEGY FD             | 21,928.84                  | 20,850.95                |
| MFO RYDEX SER FDS LONG/SHORT COMMODITIESSTRATEGY                   | 14,476.91                  | 13,835.18                |
| MFO RYDEX SER FDS NASDAQ-100 FD INV CL                             | 476,447.16                 | 557,375.31               |
| MFO RYDEX SER FDS RUSSELL 2000 FD CL H                             | 43,948.00                  | 43,120.22                |
| MFO RYDEX SER FDS S&P MIDCAP 400 PURE GROWTH CL H                  | 65,028.00                  | 61,309.50                |
| MFO RYDEX SER FDS TECHNOLOGY FD INVS CL                            | 46,000.00                  | 41,204.77                |
| MFO RYDEX SER FDS UTILITIES FD INVESTOR CL                         | 4,457.90                   | 4,509.76                 |
| MFO RYDEX SER TR URSA FD   | 30,365.59                  | 28,942.53                |
| MFO RYDEX STRENGTHENING DOLLAR 2X FD CL H                          | 28,033.73                  | 26,622.25                |
| MFO RYDEX US LONG SHORT MOMEN-H                                    | 24,211.16                  | 19,179.87                |
| MFO RYDEX/SGI EQUITY FD  | 18,374.23                  | 19,188.65                |
| MFO RYDEX/SGI SER FDS MANAGED FUTURES STRATEGY FD CL H             | 218,806.82                 | 198,536.67               |
| MFO RYDEX/SGI SER FDS MULTI HEDGE STRATEGIES FD CL H               | 139,226.37                 | 138,105.37               |
| MFO SANDS CAP SELECT GROWTH FD CL Z                                | 115,596.06                 | 130,681.52               |
| MFO SATURNA INVT TR SEXTANT INTL FD                                | 15,118.91                  | 14,006.48                |
| MFO SCHRODER CAP FDS DEL U S OPPTYS FD INV SHS COMP-INV            | 217,058.12                 | 240,664.07               |
| MFO SCHRODER SER TR  | 53,844.91                  | 50,194.29                |
| MFO SCHWAB CAP TR ASSET DIRECTOR-AGGRESSIVE GROWTH FD              | 383,249.84                 | 332,005.28               |
| MFO SCHWAB CAP TR ASSET DIRECTOR CONSERVATIVE INV SHS              | 38,089.52                  | 39,826.43                |
| MFO SCHWAB CAP TR ASSET DIRECTOR HIGH GROWTH FD INV SHS            | 279,106.07                 | 287,991.24               |
| MFO SCHWAB CAP TR AST DIR BALANCED GROWTH FD                       | 361,973.91                 | 377,915.67               |
| MFO SCHWAB CAP TR BALANCED FD INV SHS                              | 176,781.89                 | 170,505.67               |
| MFO SCHWAB CAP TR CORE EQUITY FD                                   | 391,625.71                 | 390,493.58               |
| MFO SCHWAB CAP TR DIVIDEND EQUITY FD                               | 749,117.82                 | 793,624.16               |
| MFO SCHWAB CAP TR ENHANCED TARGET INCOMEFD                         | 50,381.06                  | 51,233.91                |
| MFO SCHWAB CAP TR FINL SVCS FD                                     | 59,088.71                  | 50,792.53                |
| MFO SCHWAB CAP TR FUNDAMENTAL INTL SMALL-MID CO INDEX FD           | 37,707.64                  | 34,340.82                |
| MFO SCHWAB CAP TR FUNDAMENTAL INTL LARGE CO INDEX FD               | 37,161.35                  | 28,925.32                |
| MFO SCHWAB CAP TR FUNDAMENTAL US SMALL-MID CO INDEX FD             | 106,428.68                 | 107,744.97               |
| MFO SCHWAB CAP TR FUNDAMENTAL US LARGE CO INDEX FD                 | 57,224.38                  | 71,063.06                |
| MFO SCHWAB CAP TR HEALTH CARE FD                                   | 461,075.13                 | 544,211.51               |
| MFO SCHWAB CAP TR HEDGED EQTY FD SELECT SH                         | 51,576.12                  | 59,549.74                |
| MFO SCHWAB CAP TR INTL INDEX FD                                    | 675,557.88                 | 616,946.40               |
| MFO SCHWAB CAP TR LARGE CAP GROWTH FD                              | 241,839.87                 | 250,529.48               |
| MFO SCHWAB CAP TR LAUDUS INTL MARKETMASTERS FD INV SHS             | 488,257.12                 | 426,122.91               |
| MFO SCHWAB CAP TR LAUDUS SMALL-CAP MARKETMASTERS FD INV            | 8,882.86                   | 9,462.01                 |
| MFO SCHWAB CAP TR PREMIER EQUITY FD                                | 128,255.99                 | 116,410.42               |
| MFO SCHWAB CAP TR S&P 500 INDEX FD                                 | 1,351,612.46               | 1,652,452.52             |
| MFO SCHWAB CAP TR TARGET 2010 FD                                   | 37,983.12                  | 35,389.71                |
| MFO SCHWAB CAP TR TARGET 2015 FD                                   | 267,221.16                 | 268,190.22               |
| MFO SCHWAB CAP TR TARGET 2020 FD                                   | 364,777.76                 | 377,222.53               |
| MFO SCHWAB CAP TR TARGET 2025 FD                                   | 342,556.65                 | 384,376.07               |
| MFO SCHWAB CAP TR TARGET 2030 FD                                   | 432,811.21                 | 446,353.22               |
| MFO SCHWAB CAP TR TARGET 2035 FD                                   | 111,661.68                 | 112,295.57               |
| MFO SCHWAB CAP TR TARGET 2040 FD                                   | 60,737.33                  | 58,347.08                |
| MFO SCHWAB CHARLES FAMILY FDS ADVISOR CASH RESVS PREMIER SWEEP SHS | 276,505.70                 | 276,505.70               |
| MFO SCHWAB CHARLES FAMILY FDS ADVISOR CASH RESVS SWEEP SHS         | 594,082.71                 | 594,082.71               |
| MFO SCHWAB CHARLES FAMILY FDS INV MONEY FD                         | 225,199.05                 | 225,199.05               |
| MFO SCHWAB CHARLES FAMILY FDS VALUE ADVANTAGE MONEY FD             | 3,821,054.25               | 3,821,054.25             |
| MFO SCHWAB FAMILY FD MONEY MKT FD                                  | 249,989,438.53             | 249,989,438.53           |
| MFO SCHWAB FUND EMG MKTS IDX-INS                                   | 124,189.90                 | 98,898.68                |
| MFO SCHWAB FUNDS INTERNATIONAL CORE EQUITY                         | 179,722.81                 | 138,325.95               |
| MFO SCHWAB GOVT SEC FD   | 986,412.99                 | 986,412.99               |





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| MFO SCHWAB INVTS 1000 INDEX FD  | 471,800.33                 | 480,560.02               |
| MFO SCHWAB INVTS GLOBAL REAL ESTATE FD SHS                                  | 80,692.70                  | 67,574.34                |
| MFO SCHWAB INVTS SCHWAB GNMA FD   | 535,828.94                 | 550,524.30               |
| MFO SCHWAB INVTS SCHWAB PREMIER INCOME FD                                   | 156,771.15                 | 161,240.87               |
| MFO SCHWAB INVTS SCHWAB TREAS INFLATION PROTECTION SECS FD PROTECTED FD SEL | 251,322.49                 | 267,933.03               |
| MFO SCHWAB INVTS U S GOVT BD FD SHORT TERM BOND MARKET INDEX FUND           | 73,347.54                  | 73,506.36                |
| MFO SCHWAB SMALL CAP INDEX SELECT   | 316,658.86                 | 302,016.49               |
| MFO SCHWAB TOTAL BOND MKT INDEX FD  | 64,095.36                  | 65,653.13                |
| MFO SCHWAB TOTAL STOCK MARKET INDEX FUND                                    | 1,985,365.78               | 2,074,656.36             |
| MFO SCHWAB U.S TREAS MONEY FD   | 6,331,142.40               | 6,331,142.40             |
| MFO SCHWARTZ INVT TR  | 4,789.83                   | 5,544.58                 |
| MFO SCHWARTZ INVT TR AVE MARIA RISING DIVIDEND FD                           | 32,031.20                  | 30,831.83                |
| MFO SCOUT FDS MID CAP FD  | 296,450.10                 | 269,276.60               |
| MFO SECURITY INCOME FD HIGH YIELD SER CL                                    | 17,633.79                  | 15,534.11                |
| MFO SELECTED AMER SH INC CAP STK OPEN END FD                                | 277,777.98                 | 268,529.96               |
| MFO SELECTED AMERN SHS INC CL D   | 60,119.62                  | 54,932.15                |
| MFO SELECTED SPL SHS INC  | 4,369.61                   | 2,585.36                 |
| MFO SELECTED SPL SHS INC CL D   | 12,087.47                  | 7,147.04                 |
| MFO SENTINEL GROUP FDS INC SENTINEL SHORT MAT GOVT FD                       | 4,570.00                   | 4,474.34                 |
| MFO SEQUOIA FD INC COM  | 755,886.57                 | 804,847.65               |
| MFO SHORT TERM BD FD AMER INC SHS CL F-1                                    | 37,290.76                  | 36,983.81                |
| MFO SIT LARGE CAP GROWTH FD   | 27,742.06                  | 27,496.85                |
| MFO SIT MID CAP GROWTH FD INC   | 15,677.00                  | 15,774.20                |
| MFO SKYLINE SPECIAL EQUITIES  | 2,209.70                   | 2,750.09                 |
| MFO SMALL CAP FD  | 62,681.51                  | 72,551.88                |
| MFO SMALLCAP WORLD FD INC CL R-5  | 19,777.39                  | 17,179.72                |
| MFO SMALLCAP WORLD FD INC OPEN END FD                                       | 36,900.81                  | 31,948.42                |
| MFO SOUND SHORE FD INC COM  | 156,200.80                 | 134,850.58               |
| MFO SSGA EMERGING MKT   | 74,380.18                  | 60,958.92                |
| MFO STARBOARD INVT TR SECTOR ROTATION FD                                    | 104,989.36                 | 96,245.48                |
| MFO STEELPATH MLP FDS TR ALPHA FD CL A                                      | 52,353.14                  | 50,936.50                |
| MFO STEELPATH MLP FDS TR SELECT 40 FD CL                                    | 103,704.58                 | 106,940.79               |
| MFO STEELPATH MLP INCOME FUND-A   | 53,712.83                  | 52,459.30                |
| MFO STERLING CAP FDS STERLING CAPITAL SPECIAL OPPORTUNITIES FD CL A         | 19,873.02                  | 18,443.81                |
| MFO STRATTON REAL ESTATE FUND IN  | 19,644.47                  | 19,365.33                |
| MFO SUNAMERICA FOCUSED SER INC FOCUSED DIVIDEND STRATEGY PORTFOLIO CL A     | 20,090,607.80              | 21,705,039.14            |
| MFO SUNAMERICA INC FDS STRATEGIC BD FD CL A                                 | 11,978,975.32              | 11,978,975.38            |
| MFO SUNAMERICA INCOME FDS GNMA FD CL A                                      | 50,016.77                  | 50,188.37                |
| MFO SUNAMERICA SR FLOATING RATE FD INC CL A SHS                             | 232,287.39                 | 233,915.74               |
| MFO T ROWE PRICE CAP APPRECIATION FD OPEN END FD                            | 424,390.42                 | 446,273.75               |
| MFO T ROWE PRICE INFL PROT BD FD  | 288,314.17                 | 297,435.08               |
| MFO T ROWE PRICE INTL FDS INC EMERGING MKTS FD #110                         | 41,050.63                  | 42,518.65                |
| MFO T ROWE PRICE NEW INC FD INC   | 10,664.06                  | 11,621.54                |
| MFO TCW FDS INC EMERGING MKTS LOCAL CURRENCY INCOME FD CL I                 | 10,575.45                  | 9,830.44                 |
| MFO TCW FDS INC FORMERLY TCW GALILEO FDSIN CORE FXD INC FD CL N             | 5,000.00                   | 4,958.83                 |
| MFO TCW FDS INC FORMERLY TCW GALILEO FDSIN EMERGING MKTS INC FD CL N        | 54,545.00                  | 54,628.15                |
| MFO TCW FUNDS INC CL I SMALL CAP GROWTH FD                                  | 7,463.52                   | 6,820.06                 |
| MFO TCW FUNDS INC VALUE OPPORTUNITES FD                                     | 7,692.54                   | 6,478.05                 |
| MFO TCW GALILEO FDS INC DIVIDEND FOCUSED FD                                 | 86,447.70                  | 79,829.34                |
| MFO TCW GALILEO FDS INC SELCT EQUITIES FD CL N                              | 32,026.08                  | 33,166.50                |
| MFO TCW GALILEO FDS INC SMALL CAP GROWTH FD CL N                            | 12,420.99                  | 13,073.22                |
| MFO TCW GALILEO FDS INC TOTAL RETURN BD FD CL N SHS                         | 262,836.62                 | 252,184.33               |
| MFO TCW TOTAL RETURN BD FD CL I SHS   | 66,201.32                  | 65,477.45                |
| MFO TEMPLETON CHINA WORLD FD FORMERLY TEMPL ADVISOR CL                      | 1,335.64                   | 5,000.75                 |



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| <b>Identity of Issue/Description of Investment (b)</b>                  | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|---|--------------------------------|------------------------------|
| MFO TEMPLETON DEVELOPING MKTS TR SH BEN INT CL A                        | 6,877.83                       | 8,737.86                     |
| MFO TEMPLETON GLOBAL INVT TR FRONTIER MARKETS FD CL A                   | 36,492.93                      | 33,838.01                    |
| MFO TEMPLETON INC TR GLOBAL BD FD CL A GLOBAL BD FD A                   | 259,932.90                     | 257,176.71                   |
| MFO TEMPLETON INCOME TR GLOBAL BD FD ADVISOR CL                         | 424,925.65                     | 394,674.55                   |
| MFO TEMPLETON INCOME TR GLOBAL TOTAL RETURN FD CL A                     | 55,460.73                      | 54,167.83                    |
| MFO TFS CAP INVT TR MKT NEUTRAL FD                                      | 127,330.31                     | 130,448.31                   |
| MFO THE WEITZ FUNDS PARTNERS III OPPORTUNITY FUND                       | 176,629.96                     | 181,585.30                   |
| MFO THIRD AVE FOCUSED CR FD INSTL CL                                    | 31,281.14                      | 26,548.13                    |
| MFO THIRD AVE TR SMALL-CAP VALUE FD INSTL CL                            | 365,021.89                     | 323,664.10                   |
| MFO THIRD AVE TR THIRD AVE FOCUSED CR FDINVS CL                         | 16,323.84                      | 14,203.12                    |
| MFO THIRD AVE TR VALUE FD INSTL CL                                      | 434,378.35                     | 313,510.74                   |
| MFO THOMAS WHITE INTL FD  | 3,628.06                       | 2,912.36                     |
| MFO THOMPSON PLUMB FDS INC BD FD  | 3,638.75                       | 3,747.19                     |
| MFO THORNBURG INC TR LTD TERM US GOVT FD                                | 3,392.40                       | 3,434.49                     |
| MFO THORNBURG INTL VALUE FD   | 187,643.82                     | 191,663.51                   |
| MFO THORNBURG INVT TR INTL VALUE FD CL R-3                              | 58,000.00                      | 57,424.68                    |
| MFO THORNBURG INVT TR INTL VALUE FD CL A                                | 246,907.18                     | 220,917.04                   |
| MFO THORNBURG INVT TR INVT INCOME BUILDER FD CL A SHS                   | 79,360.94                      | 78,779.15                    |
| MFO THORNBURG INVT TR INVT INCOME BUILDER FD CL I                       | 45,460.01                      | 41,655.50                    |
| MFO TIAA-CREF MUT FDS GROWTH & INCOME FDRETAIL CL                       | 40,000.00                      | 42,039.66                    |
| MFO TIAA-CREF MUT FDS HIGH YIELD FD RETAIL CL                           | 2,980.53                       | 52,882.44                    |
| MFO TIAA-CREF MUT FDS MID-CAP GROWTH FD RETAIL CL                       | 88,132.71                      | 77,461.60                    |
| MFO TIAA-CREF MUT FDS SOCIAL CHOICE EQUITY FD RETAIL CL                 | 29,656.59                      | 27,922.57                    |
| MFO TOCQUEVILLE GOLD FD   | 1,365,111.99                   | 1,388,145.10                 |
| MFO TOCQUEVILLE INTL VALUE FD CL F                                      | 14,145.75                      | 11,296.69                    |
| MFO TOCQUEVILLE TR DELAFIELD FD   | 135,678.93                     | 126,373.41                   |
| MFO TOCQUEVILLE TR TOCQUEVILLE FD CL A                                  | 1,311,373.52                   | 1,363,343.50                 |
| MFO TORRAY FD SH BEN INT  | 123,177.50                     | 95,774.67                    |
| MFO TOTAL RETURN BD FD CL A   | 77,746.44                      | 78,456.03                    |
| MFO TOUCHSTONE FDS GROUP TR EMERGING MKTS                               | 13,774.48                      | 12,506.55                    |
| MFO TOUCHSTONE FDS GROUP TR SMALL CAP VALUE FD CL A                     | 95,836.70                      | 84,521.98                    |
| MFO TOUCHSTONE INSTL FDS TR SANDS CAP INSTL GROWTH FD                   | 55,190.56                      | 75,713.80                    |
| MFO TOUCHSTONE STRATEGIC TR LARGE CAP GROWTH FD CL A                    | 18,817.81                      | 20,357.73                    |
| MFO TOUCHSTONE STRATEGIC TR MID CAP GROWTH FD CL A                      | 221,054.00                     | 191,115.83                   |
| MFO TRANSAMERICA WMC DIV GRO-P  | 57,482.88                      | 50,815.33                    |
| MFO TRUST FOR PROFESSIONAL MANAGERS MARKETFIELD FD                      | 51,516.94                      | 54,903.88                    |
| MFO TRUST FOR PROFESSIONAL MANAGERS GENEVA ADVISORS ALL CAP GROWTH CL R | 22,000.00                      | 21,181.35                    |
| MFO TURNER FDS LARGE GROWTH FD INV CL                                   | 13,635.59                      | 12,891.51                    |
| MFO TURNER FDS MIDCAP FD INSTL CL                                       | 288,146.52                     | 300,408.43                   |
| MFO TWEEDY BROWNE FD INC GLOBAL VALUE FD                                | 345,431.71                     | 343,857.73                   |
| MFO TWEEDY BROWNE FD INC VALUE FD                                       | 14.59                          | 16.28                        |
| MFO TWEEDY BROWNE GLOBAL VALUE FUND II -CURRENCY UNHEDGED               | 10,769.95                      | 11,494.40                    |
| MFO U S GLOBAL ACCOLADE FDS EASTN EUROPEAN FD                           | 249,364.25                     | 148,943.38                   |
| MFO U S GLOBAL INVESTORS FDS  | 492,071.46                     | 372,770.91                   |
| MFO U S GOVT GTD SECS FD CL F   | 38,333.26                      | 37,590.66                    |
| MFO ULTRA NASDAQ 100 INV  | 8,179.62                       | 11,602.33                    |
| MFO ULTRA-SHORT DURATION GOVT FD CL A                                   | 14,007.80                      | 13,912.38                    |
| MFO UNIFIED SER TR APPLESEED FD INSTL CL                                | 25,193.32                      | 23,801.23                    |
| MFO UNIFIED SER TR AUER GROWTH FD                                       | 4,000.00                       | 2,577.48                     |
| MFO UNIFIED SER TR IMS CAP VALUE FD                                     | 2,664.57                       | 2,415.09                     |
| MFO UNIFIED SER TR ROOSEVELT MULTI-CAP FD                               | 72,971.52                      | 64,362.77                    |
| MFO UNIFIED SER TR SOUND MIND INVESTING BALANCED FD                     | 221,251.94                     | 213,086.34                   |
| MFO US GLOBAL INVESTORSGOLD & PRECIOUS METALS FD                        | 41,134.25                      | 38,968.59                    |
| MFO USGI WOLD PRECIOUS MINERAL FUND                                     | 398,719.39                     | 245,450.89                   |



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|--|----------------------------|--------------------------|
| MFO UTD SVCS FDS CHINA REGION OPPORTUNITY FD                           | 8,616.00                   | 6,944.69                 |
| MFO VALUE LINE FD INC COM  | 8,736.11                   | 8,012.97                 |
| MFO VALUE LINE INC FD INC COM  | 6,593.11                   | 6,697.31                 |
| MFO VALUE LINE LARGER COMPANIES  | 9,392.50                   | 10,454.05                |
| MFO VALUE LINE PREMIER GROWTH FD INC                                   | 289,214.72                 | 324,950.17               |
| MFO VALUE LINE SMALL-CAP GROWTH FD INC COM                             | 81,900.85                  | 91,187.67                |
| MFO VAN ECK FDS INTL INVS FD A   | 37,296.60                  | 43,896.57                |
| MFO VAN ECK GLOBAL HARD AST CL A                                       | 22,936.21                  | 22,805.16                |
| MFO VANGUARD 500 INDEX FUND SIGNAL                                     | 630,381.49                 | 668,645.25               |
| MFO VANGUARD BALANCED INDEX FD INC COM                                 | 55,878.63                  | 57,538.01                |
| MFO VANGUARD BD INDEX FDS COM  | 672,302.64                 | 706,697.22               |
| MFO VANGUARD BD INDEX FDS INTER TERM PORTFOLIO FD VANGUARD BD INDEX FD | 95,240.27                  | 103,107.58               |
| MFO VANGUARD BD INDEX FDS LONG TERM PORTFOLIO FD                       | 15,462.50                  | 18,212.24                |
| MFO VANGUARD BD INDEX FDS SHORT TERM PORTFOLIO FD                      | 439,268.90                 | 446,297.50               |
| MFO VANGUARD BD INDEX FDS TOTAL BD MKT INDEX FD SIGNAL SHS             | 230,275.92                 | 240,878.81               |
| MFO VANGUARD CHESTER FDS TARGET RETIREMENT 2020 FD                     | 698,218.38                 | 782,946.45               |
| MFO VANGUARD CHESTER FDS TARGET RETIREMENT 2030 FD                     | 185,684.08                 | 186,720.48               |
| MFO VANGUARD CHESTER FDS TARGET RETIREMENT 2040 FD                     | 86,884.97                  | 118,226.86               |
| MFO VANGUARD CONV SECS FD SH BEN INT                                   | 12,971.76                  | 11,264.16                |
| MFO VANGUARD DEVELOPED MKTS INDEX FD INVSH S                           | 46,694.71                  | 31,225.62                |
| MFO VANGUARD EMERGING MKTS STOCK IDX VEIEX                             | 750,970.47                 | 702,592.86               |
| MFO VANGUARD EQTY INC FD INC COM                                       | 66,291.85                  | 66,838.03                |
| MFO VANGUARD EQTY INC FD INC GROWTH EQTYFD                             | 36,815.95                  | 38,728.49                |
| MFO VANGUARD EXPLORER FD / VANGUARD EXPLORER FD INC TO 6/30/1998 COM   | 12,560.94                  | 12,605.52                |
| MFO VANGUARD FENWAY FDS PRIMECAP CORE FDINVS SHS                       | 214,977.57                 | 268,352.44               |
| MFO VANGUARD FIXED INCOME SEC FUND INTERTERM U S TREAS PORTFOLIO       | 37,740.55                  | 37,487.82                |
| MFO VANGUARD FIXED INCOME SECS FD INC GNMA PORTFOLIO                   | 2,303,690.53               | 2,387,604.31             |
| MFO VANGUARD FIXED INCOME SECS FD INC HIGH YIELD BD PORTFOLIO          | 622,687.36                 | 631,679.09               |
| MFO VANGUARD FIXED INCOME SECS FD INC INTER-TERM INVT GRADE FD INV SHS | 261,668.17                 | 264,544.42               |
| MFO VANGUARD FIXED INCOME SECS FD INC LONG-TERM INVT GRADE FD INV SHS  | 68,474.11                  | 74,812.13                |
| MFO VANGUARD FIXED INCOME SECS FD INC USTREAS BD PORTFOLIO             | 55,024.96                  | 63,677.96                |
| MFO VANGUARD FTSE ALL WORLD INDEX FD                                   | 191,881.55                 | 164,180.75               |
| MFO VANGUARD FXD INC SECS FD INC INFLATION-PROTECTED SECS FD #119      | 1,975,633.92               | 2,145,418.64             |
| MFO VANGUARD FXD INC SECS FD INC SHORT TERM GOVT BD PORTFOLIO          | 6,968.26                   | 6,980.71                 |
| MFO VANGUARD FXD INC SECS FD INC SHORT TERM U S TREAS PORTFOLIO        | 96,734.74                  | 97,613.68                |
| MFO VANGUARD GNMA FD ADMIRAL SH  | 132,823.86                 | 132,806.93               |
| MFO VANGUARD GROWTH & INC FD   | 75,590.70                  | 66,217.42                |
| MFO VANGUARD GROWTH INDEX  | 180,628.72                 | 207,524.93               |
| MFO VANGUARD HIGH DIVIDEND YIELD INV SHS                               | 45,309.57                  | 52,028.69                |
| MFO VANGUARD HORIZON FDS INC CAP OPPORTUNITY PORTFOLIO                 | 120,606.33                 | 129,475.89               |
| MFO VANGUARD HORIZON FDS STRATEGIC SMALLCAP EQUITY FD INVS SHS         | 116,611.84                 | 107,360.05               |
| MFO VANGUARD HORIZON GLOBAL EQTY FD #129                               | 752,953.36                 | 549,901.04               |
| MFO VANGUARD INDEX TR - 500 PORTFOLIO SHBEN INT OPEN END FD            | 377,015.72                 | 400,415.67               |
| MFO VANGUARD INDEX TR EXTD MKT PORTFOLIOOPEN END FD                    | 30,241.16                  | 31,135.49                |
| MFO VANGUARD INDEX TR MID CAPITALIZATION STK PORT INV SH               | 156,289.98                 | 190,578.69               |
| MFO VANGUARD INDEX TR MID-CAP VALUE INDEX INV SHS                      | 19,357.84                  | 17,854.35                |
| MFO VANGUARD INDEX TRUST SMALL CAPITLIZATION GROWTH PORT INV           | 41,138.37                  | 46,744.77                |
| MFO VANGUARD INFLATION PROTECTED SECURITIES FUND ADMIRAL               | 283,317.43                 | 308,775.61               |
| MFO VANGUARD INSTL PORTFOLIOS INC MONEY FD                             | 169,086,256.98             | 169,086,256.98           |
| MFO VANGUARD INTL EQUITY INDEX FDS EUROPEAN PORTFOLIO                  | 211,566.09                 | 154,894.77               |
| MFO VANGUARD INTL VALUE FD   | 247,774.49                 | 181,603.74               |
| MFO VANGUARD LARGE-CAP INDEX FD INV SHS                                | 230,816.59                 | 247,218.83               |
| MFO VANGUARD LIFE STRATEGY INC FD PORTFOLIO                            | 15,111.65                  | 15,650.08                |
| MFO VANGUARD MID-CAP GROWTH FD INVS SHS                                | 66,361.92                  | 83,739.01                |



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|---|----------------------------|--------------------------|
| MFO VANGUARD MORGAN GROWTH FD /VANGUARD MORGAN GROWTH FD INC 06/30/1998 COM | 15,046.38                  | 23,779.59                |
| MFO VANGUARD PAC STK INDEX FD.  | 83,100.65                  | 74,898.54                |
| MFO VANGUARD PRIMECAP FUND  | 50,525.26                  | 60,405.55                |
| MFO VANGUARD SHORT TERM INVT GRADE ADMIRAL                                  | 621,213.83                 | 615,447.72               |
| MFO VANGUARD SHORT TERM INVT GRADE INV.                                     | 936,876.85                 | 937,864.83               |
| MFO VANGUARD SMALL-CAP INDEX FD   | 245,206.50                 | 285,856.04               |
| MFO VANGUARD SMALL-CAP VALUE INDEX FUND                                     | 225,832.31                 | 222,826.65               |
| MFO VANGUARD SPECIALIZED PORTFOLIOS DIVID GROWTH FD                         | 641,497.50                 | 704,107.79               |
| MFO VANGUARD SPECIALIZED PORTFOLIOS ENERGY FD                               | 1,007,937.56               | 957,056.43               |
| MFO VANGUARD SPECIALIZED PORTFOLIOS HEALTH CARE FD                          | 812,954.18                 | 861,498.11               |
| MFO VANGUARD SPECIALIZED PORTFOLIOS PRECIOUS METALS & MNG FD                | 198,807.55                 | 166,526.25               |
| MFO VANGUARD SPECIALIZED PORTFOLIOS REITINDEX FD                            | 464,969.17                 | 519,491.57               |
| MFO VANGUARD SPECIALIZED PORTFOLIOS REITINDEX FD SIGNAL SHS                 | 24,598.91                  | 24,564.47                |
| MFO VANGUARD STAR FD LIFESTRATEGY GROWTHFD                                  | 11,820.53                  | 12,322.34                |
| MFO VANGUARD STAR FD STAR FD  | 25,520.62                  | 24,553.48                |
| MFO VANGUARD STRATEGIC EQTY FD  | 4,272.47                   | 3,432.62                 |
| MFO VANGUARD TARGET RET FD 2025 #304  | 334,374.69                 | 329,148.92               |
| MFO VANGUARD TARGET RET FD 2035   | 13,068.28                  | 12,924.62                |
| MFO VANGUARD TARGET RET FD 2045 #306  | 240,815.33                 | 224,725.80               |
| MFO VANGUARD TOTAL INTL STK INDX FD   | 1,163,733.81               | 1,025,820.78             |
| MFO VANGUARD TOTAL STK MKT INDEX FD INV SH                                  | 2,534,171.25               | 2,559,093.73             |
| MFO VANGUARD VALUE INDEX  | 354,543.67                 | 306,143.77               |
| MFO VANGUARD WELLESLEY INC FD INC ADMIRAL SHS #527                          | 502,881.05                 | 508,824.04               |
| MFO VANGUARD WELLESLEY INCOME FD COM  | 2,105,446.06               | 2,226,552.41             |
| MFO VANGUARD WELLINGTON FD COM  | 609,130.88                 | 642,276.35               |
| MFO VANGUARD WHITEHALL FDS INTL EXPLORERFD INVS SHS                         | 116,940.52                 | 89,711.35                |
| MFO VANGUARD WHITEHALL FDS SELECTED VALUE FD INVS SHS                       | 82,885.46                  | 80,125.73                |
| MFO VANGUARD WINDSOR FDS COM  | 248,822.17                 | 184,773.69               |
| MFO VANGUARD WINDSOR II FD  | 268,530.37                 | 233,330.81               |
| MFO VANGUARD WORLD FD FTSE SOCIAL INDEX FD INV SHS                          | 11,792.61                  | 9,736.93                 |
| MFO VANGUARD WORLD FD INTL GROWTH FD  | 427,987.41                 | 363,071.06               |
| MFO VICTORY PORTFOLIOS FOR FUTURE ISSUESSEE 92646A DIVERSIFIED STK FD       | 14,086.40                  | 12,932.17                |
| MFO VICTORY PORTFOLIOS FOR FUTURE ISSUESSEE 92646A SPL VALUE FD             | 13,883.03                  | 15,008.49                |
| MFO VIRTUS OPPORTUNITIES TR PREMIUM ALPHASECTOR FD CL A                     | 122,716.63                 | 119,508.75               |
| MFO VIRTUS OPPORTUNITIES TR VIRTUS FOREIGN OPPORTUNITIES                    | 28,921.83                  | 24,029.17                |
| MFO VIRTUS OPPORTUNITIES TR VIRTUS REAL ESTATE SECS FD CL A                 | 8,185.09                   | 11,143.01                |
| MFO WALTHAUSEN SMALL CAP VALUE  | 72,987.01                  | 72,781.68                |
| MFO WASATCH ADVISORS FDS INC INCOME FD                                      | 12,835.88                  | 14,611.89                |
| MFO WASATCH ADVISORS FDS INC MICRO CAP FD                                   | 321,709.72                 | 258,918.09               |
| MFO WASATCH CORE GROWTH FD  | 144,630.00                 | 152,444.38               |
| MFO WASATCH FDS INC EMERGING MKTS SMALL CAP FD                              | 159,518.42                 | 139,060.08               |
| MFO WASATCH FDS INC GLOBAL OPPORTUNITIESFD                                  | 32,143.84                  | 38,072.73                |
| MFO WASATCH FDS INC INTL GROWTH FD  | 261,906.97                 | 237,783.99               |
| MFO WASATCH FDS INC INTL OPPORTUNITIES FD                                   | 16,522.92                  | 12,872.98                |
| MFO WASATCH FDS INC MICRO CAP VALUE FD                                      | 45,747.62                  | 52,669.20                |
| MFO WASATCH FDS INC SMALL CAP VALUE FD                                      | 75,642.70                  | 60,398.44                |
| MFO WASATCH FDS INC WORLD INNOVATORS FD                                     | 18,486.80                  | 20,170.36                |
| MFO WASATCH SMALL CAP GROWTH FD   | 210,515.10                 | 249,420.28               |
| MFO WASATCH-LONG/SHORT FUND   | 29,249.60                  | 31,091.99                |
| MFO WASHINGTON MUT INVS FD CL R-5   | 61,691.75                  | 51,845.78                |
| MFO WEITZ FDS HICKORY FD  | 8,073.98                   | 7,548.58                 |
| MFO WEITZ FDS PARTNERS VALUE FD   | 39,878.05                  | 41,437.69                |
| MFO WEITZ FDS SHORT-INTERMEDIATE INCOME FD INSTL CL                         | 138,279.55                 | 139,427.96               |
| MFO WEITZ FDS VALUE FD  | 229,231.04                 | 205,437.56               |





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|--|----------------------------|--------------------------|
| MFO WELLS FARGO ADVANTAGE FDS DIVERSIFIED INCOME BUILDER FD CL A   | 22,001.95                  | 23,466.52                |
| MFO WELLS FARGO ADVANTAGE FDS EMERGING MARKETS EQUITY FD CL A      | 5,087.80                   | 4,687.63                 |
| MFO WELLS FARGO ADVANTAGE FDS LARGE CAP CORE FD INV CL             | 4,842.61                   | 5,431.28                 |
| MFO WELLS FARGO ADVANTAGE FDS PRECIOUS METALS FD CL A              | 51,033.32                  | 43,105.69                |
| MFO WELLS FARGO C&B LARGE CAP VALUE INVESTORS                      | 42,837.73                  | 45,022.44                |
| MFO WELLS FARGO C&B MID CAP VALUE INVESTORS                        | 11,519.54                  | 10,829.35                |
| MFO WELLS FARGO COM STK INV  | 11,434.89                  | 11,005.60                |
| MFO WELLS FARGO DIVERSIFIED INTL INV                               | 2,530.51                   | 1,600.87                 |
| MFO WELLS FARGO FDS TR ADVANTAGE DISCOVERY FD INV CL               | 63,060.16                  | 65,474.90                |
| MFO WELLS FARGO FDS TR ADVANTAGE ENTERPRISE FD CL A                | 7,582.15                   | 7,279.04                 |
| MFO WELLS FARGO FDS TR ADVANTAGE OPPORTUNITY FD INV CL             | 179,360.57                 | 173,704.87               |
| MFO WELLS FARGO FDS TR ADVANTAGE ASIA PAC FD INV CL                | 68,132.33                  | 54,757.87                |
| MFO WELLS FARGO FDS TR ADVANTAGE GOVT SECS FD INV CL               | 19,525.45                  | 21,145.87                |
| MFO WELLS FARGO FDS TR ADVANTAGE GROWTH BALANCED FD CL A           | 8,066.01                   | 7,892.02                 |
| MFO WELLS FARGO FDS TR ADVANTAGE GROWTH FD INV CL                  | 211,680.63                 | 216,041.89               |
| MFO WELLS FARGO FDS TR ADVANTAGE LARGE CAP GROWTH FD INV CL        | 28,058.30                  | 32,334.88                |
| MFO WELLS FARGO FDS TR ADVANTAGE SHORT TERM HIGH YIELD BD          | 7,876.49                   | 7,719.58                 |
| MFO WELLS FARGO FDS TR ADVANTAGE SPECIALMID CAP VALUE INV          | 46,745.03                  | 45,899.95                |
| MFO WELLS FARGO FDS TR ADVANTAGE ULTRA SHORT TERM INCOME FD        | 3,764.88                   | 3,533.23                 |
| MFO WELLS FARGO FDS TR INCOME PLUS FD INVESTOR CL                  | 102,555.20                 | 114,254.05               |
| MFO WELLS FARGO SMALL CAP VALUE INVESTOR                           | 30,237.66                  | 29,957.66                |
| MFO WELLS FARGO SRF G  | 69,099,475.56              | 72,316,767.60            |
| MFO WESTCORE PLUS BD FD  | 118,777.00                 | 120,225.21               |
| MFO WESTCORE PLUS BOND FUND IN                                     | 93,688.10                  | 95,851.91                |
| MFO WESTCORE TR INTL SMALL CAP FD                                  | 14,224.60                  | 13,664.56                |
| MFO WESTCORE TR SELECT FD  | 71,357.55                  | 65,021.87                |
| MFO WESTERN ASSET CORE PLUS BOND-FI                                | 36,401.09                  | 38,708.72                |
| MFO WESTERN ASSET NON-US OPP BOND I                                | 2,096,246.89               | 1,994,474.96             |
| MFO WESTPORT FDS SMALL CAP FD CL R                                 | 7,483.00                   | 6,915.15                 |
| MFO WESTPORT SELECT CAP EQTY CL I                                  | 47,523.62                  | 45,526.02                |
| MFO WESTPORT SELECT CAP FD CL R                                    | 1,916.22                   | 2,087.76                 |
| MFO WEXFORD TR MUHLENKAMP FD                                       | 89,617.22                  | 63,136.26                |
| MFO WHITE OAK SELECT GROWTH FD                                     | 9,220.31                   | 11,375.38                |
| MFO WILLIAM BLAIR BOND FD-N  | 30,752.61                  | 32,489.09                |
| MFO WILLIAM BLAIR INTL GROWTH FD GROWTH SHS                        | 367,344.92                 | 320,941.68               |
| MFO WILSHIRE MUT FDS INC FORMERLY WILSHIRE 5000 INDEX FD PORTFOLIO | 190,761.02                 | 197,068.95               |
| MFO WILSHIRE TARGET FDS INC LARGE CO GROWTH PORTFOLIO INVT CL      | 11,318.87                  | 10,310.30                |
| MFO WINTERGREEN FD INC COM   | 231,287.80                 | 255,340.01               |
| MFO WORLDWIDE HIGH DIVIDEND YIELD                                  | 8,083.24                   | 10,413.74                |
| MFO YACKTMAN FD INC COM  | 1,030,089.34               | 1,133,589.28             |
| MFO YACKTMAN FD INC FOCUSED FD                                     | 921,196.71                 | 988,669.17               |
| MGIC INVT CORP WIS COM   | 13,200.02                  | 19,694.40                |
| MGM MIRAGE 6.625% DUE 07-15-2015                                   | 18,220.00                  | 19,075.00                |
| MGM MIRAGE 7.625% DUE 01-15-2017                                   | 20,252.08                  | 19,050.00                |
| MGM MIRAGE SR NT 6.75 DUE 04-01-2013                               | 7,054.23                   | 7,052.50                 |
| MGM RESORTS INTERNATIONAL COM                                      | 122,071.30                 | 127,037.40               |
| MGP INGREDIENTS INC NAME CHANGE MGP INGREDIENTS 2D16AH1 1/4/2012   | 375.28                     | 201.60                   |
| MHP US 01/21/12 C47  | (91.53)                    | (60.00)                  |
| MHS US 01/21/12 C60  | (217.55)                   | (60.00)                  |
| MICHAEL KORS HOLDINGS LTD COM NPV                                  | 54,000.00                  | 73,575.00                |
| MICHELIN (CGDE) EUR2(REGD)   | 99,395.36                  | 77,264.88                |
| MICROCHANNEL TECHNOLOGIES CORP COM                                 | 193,248.89                 | 5,556.45                 |
| MICROCHIP TECHNOLOGY INC COM                                       | 36,006.81                  | 36,907.48                |
| MICROCHIP TECHNOLOGY INC COM                                       | 149,375.83                 | 153,846.00               |



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| <b>Identity of Issue/Description of Investment (b)</b>                         | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| MICROELECTRONICS TECH CO COM   | 13,983.17                      | 13.00                        |
| MICROMEM TECHNOLOGIES INC COM  | 11,163.03                      | 87.45                        |
| MICROMET INC COM STK   | 15,654.19                      | 18,981.60                    |
| MICRON TECH INC COM  | 236,798.93                     | 254,927.41                   |
| MICRON TECH INC COM  | 306,413.37                     | 330,854.00                   |
| MICRON TECH INC COM  | 301,549.46                     | 137,423.92                   |
| MICROS SYS INC COM   | 52,098.53                      | 51,238.00                    |
| MICROSOFT CORP COM   | 1,988,211.50                   | 1,989,800.60                 |
| MICROSOFT CORP COM   | 3,040,122.13                   | 4,242,513.00                 |
| MICROSOFT CORP COM   | 650,876.34                     | 656,788.00                   |
| MICROSOFT CORP COM   | 463,720.88                     | 464,684.00                   |
| MICROSOFT CORP COM   | 964,273.44                     | 995,566.00                   |
| MICROSOFT CORP COM   | 587,768.29                     | 597,080.00                   |
| MICROSTRATEGY INC CL A NEW   | 1,272.46                       | 2,166.40                     |
| MICROVISION INC DEL COM  | 117,281.63                     | 26,521.37                    |
| MID-AMER APT CMNTYS INC COM  | 10,073.94                      | 10,320.75                    |
| MIDAMERICAN ENERGY CO \$3.90 PFD   | 5,466.95                       | 5,673.28                     |
| MIDDLEBY CORP COM  | 4,209.39                       | 5,172.20                     |
| MIDDLESEX WTR CO COM   | 3,657.38                       | 4,050.15                     |
| MIDFIRST BK OKLA CITY CTF DEP DTD 01-06-2010 3.45 01-06-2017                   | 10,000.00                      | 10,561.70                    |
| MIDFIRST BK OKLA CITY CTF DEP DTD 01-06-2010 3.75 01-06-2020                   | 10,000.00                      | 10,637.10                    |
| MIDFIRST BK OKLA CITY CTF DEP DTD 04/01/2010 3.2 DUE 04-03-2017                | 10,000.00                      | 10,534.20                    |
| MIDFIRST BK OKLA CITY CTF DEP DTD 04-01-2010 3.65 04-01-2020                   | 10,000.00                      | 10,605.40                    |
| MIDFIRST BK OKLA CITY CTF DEP DTD 09-02-2009 2.6 09-03-2013                    | 20,000.00                      | 20,567.00                    |
| MIDFIRST BK OKLA CY CTF DEP DTD 10-14-2009 2 01-17-2012                        | 44,000.00                      | 44,023.32                    |
| MIDFIRST BK OKLA CY CTF DEP DTD 01/20/10ACT/365 S/A DTD 01-20-10 2.25 07-22-13 | 5,000.00                       | 5,119.60                     |
| MIDNIGHT HLDGS GROUP INC COM STK   | 859.95                         | 0.10                         |
| MIG LLC 9% DUE 12-31-2016  | 0.00                           | 2,048.71                     |
| MIGAMI INC COM STK   | 249.95                         | 3.00                         |
| MILLENNIUM CELL INC COM  | 2,876.48                       | 0.15                         |
| MILLER HERMAN INC COM  | 384,933.15                     | 263,281.50                   |
| MILLER HERMAN INC COM  | 123,999.71                     | 108,855.00                   |
| MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT              | 112,144.02                     | 110,000.94                   |
| MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT              | 768,366.93                     | 844,141.98                   |
| MILLROCK RES INC COMMON STK  | 73,635.18                      | 36,549.67                    |
| MILWAUKEE CNTY WIS 3.125% 10-01-2015 BEOTAXABLE                                | 25,290.75                      | 26,039.00                    |
| MINCO BASE METALS CORP COM STK   | 0.00                           |                              |
| MINCO GOLD CORP COM  | 18,580.23                      | 9,198.00                     |
| MINCO SILVER CORP COM STK  | 100,718.16                     | 36,025.01                    |
| MIND C.T.I MIND C T I LTD COMMON STOCK   | 13,179.91                      | 7,242.75                     |
| MIND TECHNOLOGIES INC COM STOCK  | 1,318.95                       | 1.00                         |
| MINDSPEED TECHNOLOGIES INC COM NEW STK   | 77,316.46                      | 49,464.00                    |
| MINEFINDERS CORP LTD COM MINEFINDERS CORP                                      | 19,224.93                      | 14,363.00                    |
| MINERA ANDES INC COM   | 65,839.97                      | 39,264.00                    |
| MINERCO RES INC COM NEW COM NEW  | 9,455.60                       | 30.00                        |
| MINES MGMT INC COM   | 13,672.98                      | 11,000.00                    |
| MIPS TECHNOLOGIES INC COMMON   | 51,879.64                      | 28,767.00                    |
| MIRA RES CORP COM  | 1,751.95                       | 887.00                       |
| MIRANDA GOLD CORP FORMERLY MIRANDA DIAM  | 8,690.71                       | 1,590.00                     |
| MIRASOL RES LTD COM STK  | 30,699.54                      | 22,012.14                    |
| MISSION WEST PPTYS INC MD COM STK  | 4,512.62                       | 5,545.86                     |
| MISTRAL VENTURES INC COM STK   | 61,609.90                      | 6,160.00                     |
| MITCHAM INDS INC COM   | 23,410.23                      | 28,392.00                    |
| MITEK SYS INC COM NEW COM NEW  | 33,682.85                      | 25,947.75                    |



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| <b>Identity of Issue/Description of Investment (b)</b>                    | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|---|--------------------------------|------------------------------|
| MITI US 02/18/12 C7.5   | (42.30)                        | (40.00)                      |
| MITSUBISHI CHEM HL NPV  | 124,633.21                     | 96,402.76                    |
| MITSUBISHI ELEC CP NPV  | 200,291.35                     | 172,589.52                   |
| MITSUI CHEMICALS NPV  | 70,204.49                      | 58,010.56                    |
| MITSUI O.S.K.LINES NPV  | 124,317.60                     | 131,637.84                   |
| MKS INSTRS INC COM  | 7,169.87                       | 8,552.41                     |
| MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT                        | 82,666.58                      | 97,788.07                    |
| MLP ATLAS ENERGY L P COM UNITS REPSTG LTD PARTNER INT                     | 951.00                         | 1,020.60                     |
| MLP BREITBURN ENERGY PARTNERS L P COM UNIT LTD PARTNERSHIP INT            | 37,412.09                      | 36,384.07                    |
| MLP BROOKFIELD INVTS CORP BROOKFIELD INFRASTRUCTURE LTD PART              | 52,793.06                      | 56,062.61                    |
| MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS                        | 25,985.71                      | 28,496.46                    |
| MLP CEDAR FAIR L P DEPOS UNIT   | 3,490.19                       | 5,117.00                     |
| MLP CROSSTEX ENERGY L P COM UNITS REPSTGLTD PARTNER INT                   | 22,799.01                      | 20,436.59                    |
| MLP DORCHESTER MINERALS L P COM UNITS                                     | 55,406.92                      | 46,649.87                    |
| MLP ECA MARCELLUS TR I COM UNIT   | 2,599.95                       | 2,558.00                     |
| MLP EL PASO PIPELINE PARTNERS L P COM UNIT LTD PARTNERSHIP INT            | 39,812.04                      | 39,164.68                    |
| MLP ENBRIDGE ENERGY PARTNERS L P COM                                      | 26,756.07                      | 30,318.03                    |
| MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP                   | 83,938.83                      | 97,385.62                    |
| MLP ENTERPRISE PRODS PARTNERS L P COM UNIT                                | 978,757.51                     | 1,120,026.52                 |
| MLP EV ENERGY PARTNERS L P COM UNITS REPSTG LTD PARTNER INT               | 23,529.77                      | 23,471.00                    |
| MLP FERRELLGAS PARTNERS L P UNIT LTD PARTNERSHIP INT                      | 96,846.78                      | 81,399.65                    |
| MLP GENESIS ENERGY L P UNIT LTD PARTNERSHIP INT                           | 33,945.68                      | 56,080.00                    |
| MLP INERGY L P UNIT LTD PARTNERSHIP INT UNIT LTD PARTNERSHIP INT          | 181,804.97                     | 157,605.72                   |
| MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT            | 726,721.81                     | 881,014.53                   |
| MLP KKR & CO L P DEL COM UNITS  | 49,010.11                      | 38,490.00                    |
| MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT                 | 74,815.30                      | 96,817.98                    |
| MLP MARTIN MIDSTREAM PARTNERS L P UNIT LTD PARTNERSHIP INT                | 37,234.33                      | 37,028.38                    |
| MLP MESABI TR CTF BEN INT   | 85,811.92                      | 54,467.00                    |
| MLP NATURAL RESOURCE PARTNERS L P COM UNIT LTD PARTNERSHIP INT            | 28,990.03                      | 29,371.62                    |
| MLP NAVIOS MARITIME PARTNERS L.P.   | 1,492.98                       | 1,474.00                     |
| MLP NISKA GAS STORAGE PARTNERS LLC COM UNITS REPSTG LTD LIABILITY CO INTS | 25,359.25                      | 15,264.55                    |
| MLP NUSTAR ENERGY LP UNIT COM UNIT  | 48,348.67                      | 45,341.19                    |
| MLP PAA NAT GAS STORAGE L P COM UNIT LTD PARTNERSHIP INT                  | 25,128.16                      | 18,750.00                    |
| MLP PENN VA RES PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP INT           | 269,727.40                     | 289,683.43                   |
| MLP PERMIAN BASIN RTY TR UNIT BEN INT                                     | 252,278.13                     | 266,319.40                   |
| MLP SAN JUAN BASIN RTY TR UNIT BEN INT SAN JUAN BASIN RTY TR UNIT BEN INT | 125,312.23                     | 120,767.09                   |
| MLP SUNOCO LOGISTICS PARTNERS L P COM UNITS                               | 35,074.84                      | 41,215.06                    |
| MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085       | 10,167.12                      | 12,306.04                    |
| MLP TEEKAY LNG PARTNERS L P   | 38,906.16                      | 46,562.64                    |
| MLP TEEKAY OFFSHORE PARTNERS LP COM STK UNIT                              | 78,006.95                      | 79,800.00                    |
| MLP TERRA NITROGEN CO L P COM UNIT  | 150,425.34                     | 155,899.11                   |
| MLP TRANSMONTAIGNE PARTNERS L P COM UNITREPTG LTD PARTNERSHIP INT         | 1,638.86                       | 1,680.00                     |
| MLP W P CAREY & CO LLC COM  | 1,480.60                       | 2,047.00                     |
| MLP WESTN GAS PARTNERS LP COM UNIT REPSTG LTD PARTNER INT                 | 2,003.45                       | 2,269.85                     |
| MLP WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT                    | 167,484.74                     | 176,725.09                   |
| MMEX MNG CORP COM NEW   | 242.95                         | 38.35                        |
| MMM US 01/21/12 C82.5   | (1,207.94)                     | (1,656.00)                   |
| MMM US 01/21/12 C87.5   | (1,002.48)                     | (96.00)                      |
| MMR US 01/21/12 C14   | (714.25)                       | (800.00)                     |
| MMR US 01/21/12 C15   | (539.25)                       | (550.00)                     |
| MMR US 01/21/12 C16   | (1,063.50)                     | (740.00)                     |
| MMRGLOBAL INC COM   | 2,548.00                       | 854.00                       |
| MNTA US 01/21/12 C16  | (72.30)                        | (150.00)                     |
| MO US 01/18/14 C27  | (6,577.76)                     | (7,640.00)                   |



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|--|----------------------------|--------------------------|
| MO US 01/19/13 C30   | (111.30)                   | (179.00)                 |
| MO US 03/17/12 C27   | (735.00)                   | (1,460.00)               |
| MO US 06/16/12 C29   | (2,803.82)                 | (2,720.00)               |
| MOBICLEAR INC N/C WTH CUSIP INTELLIGENT COMMUN EN 2056778 12/22/09             | 27,028.24                  |                          |
| MOCON INC COM  | 4,311.16                   | 5,620.61                 |
| MODUSLINK GLOBAL SOLUTIONS INC COM   | 42,976.73                  | 22,707.00                |
| MOHAWK INDS INC COM  | 8,661.99                   | 8,977.50                 |
| MOHEGAN TRIBAL 8% DUE 04-01-2012   | 7,000.00                   | 4,690.00                 |
| MOLEX INC COM  | 100,232.68                 | 70,959.64                |
| MOLEX INC COM  | 5,163.81                   | 4,772.00                 |
| MOLINA HEALTHCARE INC COM  | 244,030.72                 | 301,455.00               |
| MOLINA HEALTHCARE INC COM  | 236,677.84                 | 247,863.00               |
| MOLSON COORS BREWING CO CL B CL B  | 137,733.22                 | 155,916.74               |
| MOLSON COORS BREWING CO CL B CL B  | 32,166.70                  | 30,876.45                |
| MOLYCORP INC COMMON STOCK  | 671,716.21                 | 358,668.86               |
| MOLYCORP INC COMSTK CALL OPTE EXP 4/16/11 PR \$49 PER SH                       | (108.90)                   | (237.00)                 |
| MOLYCORP INC DEL PFD CONV SER A  | 30,042.35                  | 28,095.00                |
| MOMENTA PHARMACEUTICALS INC COM STK  | 10,389.91                  | 12,173.00                |
| MONARCH GULF EXPL INC COM NEW  | 1,609.95                   | 60.00                    |
| MONEYGRAM INTL INC COM NEW COM NEW   | 3,276.95                   | 2,218.75                 |
| MONOLITHIC PWR SYS INC COM   | 1,928.71                   | 1,507.00                 |
| MONOLITHIC PWR SYS INC COM   | 84,287.76                  | 93,434.00                |
| MONRO MUFFLER BRAKE INC COM  | 43,029.55                  | 42,093.88                |
| MONSANTO CO NEW COM  | 92,305.00                  | 95,745.60                |
| MONSANTO CO NEW COM  | 322,047.09                 | 812,531.72               |
| MONSANTO CO NEW COM  | 1,007,146.16               | 1,016,015.00             |
| MONSANTO CO NEW COM  | 1,327,889.50               | 1,490,388.90             |
| MONSANTO CO NEW COM  | 412,749.38                 | 427,427.00               |
| MONSTER OFFERS COM STOCK   | 16,298.65                  | 1,600.00                 |
| MONSTER WORLDWIDE INC COM  | 17,893.36                  | 19,428.50                |
| MONSTER WORLDWIDE INC COM  | 40,277.64                  | 41,236.00                |
| MONTHLY DTD 02-25-2009 3.55 02-25-2014   | 10,000.00                  | 10,474.80                |
| MONTPELIER RE HOLDINGS LTD COM   | 12,172.20                  | 11,980.47                |
| MOO US 02/18/12 C50  | (131.53)                   | (126.00)                 |
| MOO US 12/17/11 C52  | (664.25)                   |                          |
| MOODYS CORP COM  | 28,649.95                  | 32,493.90                |
| MOODYS CORP COM  | 131,060.32                 | 137,414.40               |
| MOODYS CORP COM  | 81,261.90                  | 149,034.00               |
| MOOG INC CL A  | 14,900.50                  | 14,760.48                |
| MORGAN STANLEY ABS CAP I INC TR 03-NC6MTG PSTRU CTF CL M-1 FLT 06-25-33        | 87,336.95                  | 77,412.69                |
| MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 10-22-2008 4.75 10-22-2012 | 10,000.00                  | 10,329.90                |
| MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 12-05-2008 4.6 12-05-2012  | 30,000.00                  | 31,081.80                |
| MORGAN STANLEY BK SALT LAKE CY UT CTF DEP DTD 10/08/2008 5.05 10-08-2013       | 191,000.00                 | 204,121.70               |
| MORGAN STANLEY BK SALT LAKE CY UT DTD 10-08-2008 4.75 10-09-2012               | 56,000.00                  | 57,774.08                |
| MORGAN STANLEY COM STK USD0.01   | 151,473.57                 | 148,807.96               |
| MORGAN STANLEY COM STK USD0.01   | 882,595.83                 | 491,134.93               |
| MORGAN STANLEY COM STK USD0.01   | 373,236.00                 | 357,068.00               |
| MORGAN STANLEY COM STK USD0.01   | 797,479.68                 | 449,361.00               |
| MORGAN STANLEY DEAN WITTER DISCOVER & COTRANCHE # TR 00782 VAR RT 02-19-2030   | 46,555.00                  | 46,995.30                |
| MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO      | 40,147.73                  | 32,097.04                |
| MORGAN STANLEY MEDIUM TERM NT SER F 4.2%DUE 11-20-2014                         | 3,836.20                   | 3,858.34                 |
| MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007                  | 102,490.00                 | 96,481.30                |
| MORGAN STANLEY STEP CPN 4% DUE 07-30-2020                                      | 51,738.50                  | 49,924.94                |
| MORGAN STANLEY STEP UP DUE 07-09-2025  | 60,058.33                  | 58,790.70                |





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|--|----------------------------|--------------------------|
| MORI SEIKI CO NPV  | 425,496.89                 | 363,638.49               |
| MORNINGSTAR INC COM STK  | 4,915.69                   | 6,362.38                 |
| MORTON CMNTY BK ILL CTF DEP DTD 08-17-2009 3.7 10-17-2017              | 7,000.00                   | 7,463.68                 |
| MORTON CMNTY BK ILL CTF DEP DTD 09-04-2009 3.6 05-04-2017              | 10,000.00                  | 10,629.40                |
| MOSAIC CO/THE  | 449,062.25                 | 361,553.77               |
| MOSAIC CO/THE  | 372,382.26                 | 327,795.00               |
| MOSAIC CO/THE  | 1,424,709.82               | 1,170,682.02             |
| MOTORCAR PTS & ACCESSORIES INC COM                                     | 10,052.00                  | 6,262.50                 |
| MOTOROLA MOBILITY HLDGS INC COM  | 223,011.35                 | 220,655.60               |
| MOTOROLA MOBILITY HLDGS INC COM  | 20,817.08                  | 46,521.20                |
| MOTOROLA SOLUTIONS INC   | 104,867.48                 | 102,436.06               |
| MOTOROLA SOLUTIONS INC   | 400,650.21                 | 472,158.00               |
| MOTOROLA SOLUTIONS INC   | 296,862.59                 | 284,359.47               |
| MOTRICITY INC COM STK  | 4,648.51                   | 1,813.50                 |
| MOVADO GROUP INC COM   | 1,188.96                   | 1,823.64                 |
| MOVADO GROUP INC COM   | 26,704.32                  | 29,072.00                |
| MOVE INC COM NEW COM NEW   | 78,426.09                  | 68,572.00                |
| MPG OFFICE TRUST INC COM   | 9,404.57                   | 5,970.00                 |
| MPG OFFICE TRUST INC COM   | 12,468.25                  | 10,547.00                |
| MPHASE TECHNOLOGIES INC COM ISIN #US62472C1027                         | 51.37                      | 6.11                     |
| MRS FIELDS FAMOUS BRANDS LLC / MRS FIELDSR SECD NT 10 DUE 10-24-2014   | 837.13                     | 708.54                   |
| MRS FIELDS ORIGINAL COOKIES  | 314.24                     |                          |
| MRV COMMUNICATIONS COM STK USD0.0034                                   | 2,447.78                   | 2,193.00                 |
| MS US 04/21/12 C17   | (109.30)                   | (118.00)                 |
| MSC INDL DIRECT INC CL A COM   | 3,536.18                   | 3,785.22                 |
| MSCI INC CL A CL A   | 458,967.00                 | 420,516.10               |
| MSCI INC CL A CL A   | 10,478.05                  | 9,879.00                 |
| MSCI INC CL A CL A   | 1,238,815.55               | 1,162,429.00             |
| MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 BEO | 29,259.42                  | 24,599.89                |
| MSFT US 01/21/12 C29   | (63.53)                    | (6.00)                   |
| MSFT US 01/21/12 C30   | (225.72)                   | (7.00)                   |
| MSGI SEC SOLUTIONS INC COM   | 43,065.55                  | 3,600.00                 |
| MT US 01/19/13 C25   | (2,241.77)                 | (1,749.00)               |
| MT US 01/19/13 C30   | (395.77)                   | (219.00)                 |
| MTN GROUP LTD ZAR0.0001  | 295,645.89                 | 336,685.88               |
| MTOR US 02/18/12 C7  | (377.88)                   | (300.00)                 |
| MTU AERO ENGINES HOLDING (REGD)  | 1,357,779.62               | 1,394,963.62             |
| MU US 02/18/12 C7  | (10.30)                    | (26.00)                  |
| MU US 04/21/12 C8  | (637.88)                   | (600.00)                 |
| MUELLER WTR PRODS INC COM SER A STK                                    | 12,671.52                  | 10,433.74                |
| MUENCHENER RUECKVE NPV(REGD)   | 305,131.07                 | 266,075.07               |
| MULTICELL TECHNOLOGIES INC COM NEW                                     | 19,514.52                  | 1,043.40                 |
| MULTI-FINELINE ELECTRONIX INC COM                                      | 6,027.59                   | 4,110.00                 |
| MULTIMEDIA GAMES HOLDING COMPANY COM                                   | 1,471.57                   | 952.80                   |
| MULTIMEDIA GAMES HOLDING COMPANY COM                                   | 33,105.94                  | 36,524.00                |
| MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE                    | 50,000.00                  | 52,734.50                |
| MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE                    | 30,000.00                  | 30,662.10                |
| MUNICIPAL MTG & EQUITY L L C COM                                       | 1,763.40                   | 330.00                   |
| MUR US 01/19/13 C70  | (996.87)                   | (960.00)                 |
| MURPHY OIL CORP COM  | 232,376.77                 | 230,819.34               |
| MURPHY OIL CORP COM  | 94,541.95                  | 99,786.03                |
| MURPHY OIL CORP COM  | 662,663.90                 | 719,046.00               |
| MUSCLE PHARM CORPORATION COMMON STOCK                                  | 150.66                     | 52.50                    |
| MUT RISK MGMT LTD COM  | 3,133.73                   |                          |



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|---|--------------------------------|------------------------------|
| MV OIL TR TR UNITS  | 30,917.03                      | 31,440.14                    |
| MVC CAP INC COM   | 714.34                         | 600.80                       |
| MWI VETERINARY SUPPLY INC COM STK   | 25,525.73                      | 22,257.40                    |
| MY VINTAGE BABY INC COM STK   | 2,062.00                       |                              |
| MYECHECK INC  | 0.00                           | 0.13                         |
| MYECHECK INC CONTRA   | (604.95)                       |                              |
| MYLAN INC   | 125,350.33                     | 140,026.50                   |
| MYLAN INC   | 183,199.36                     | 198,526.46                   |
| MYLAN INC   | 1,694,080.99                   | 1,661,004.00                 |
| MYREXIS INC COM   | 23.39                          | 16.08                        |
| MYRIAD GENETICS INC COM   | 4,411.50                       | 4,167.06                     |
| MYRIAD GENETICS INC COM   | 645,252.69                     | 604,035.24                   |
| N EUROPEAN OIL RTY TR CTF BEN INT   | 5,903.87                       | 5,853.60                     |
| N V BK NEDERLANDSE 4.375% DUE 02-16-2021                                      | 538,093.80                     | 575,591.40                   |
| N W PIPE CO COM   | 7,310.20                       | 4,572.00                     |
| NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A A1 6.5 DUE 03-25-2034     | 55,445.37                      | 66,744.63                    |
| NABI BIOPHARMACEUTICALS COM   | 7,340.06                       | 2,444.00                     |
| NABORS INDUSTRIES COM USD0.10   | 66,524.72                      | 54,083.46                    |
| NABORS INDUSTRIES COM USD0.10   | 148,055.88                     | 149,124.00                   |
| NABORS INDUSTRIES COM USD0.10   | 160,567.23                     | 108,999.24                   |
| NABORS INDUSTRIES COM USD0.10   | 492,504.42                     | 470,018.04                   |
| NACCO IND INC CL A COM  | 49,534.75                      | 58,268.73                    |
| NACCO IND INC CL A COM  | 72,960.50                      | 98,142.00                    |
| NACEL ENERGY CORP COM STK   | 525.61                         | 3.35                         |
| NAL ENERGY CORP COM STK   | 3,249.09                       | 1,547.72                     |
| NAM TAI ELECTRS INC COM PAR \$0.01  | 1,487.98                       | 1,358.52                     |
| NAMEX EXPLORATIONS INC CONTRA   | (1,539.95)                     |                              |
| NANO MASK INC COM STOCK   | 192.90                         | 102.91                       |
| NANOGEN INC COM   | 4,710.15                       | 8.55                         |
| NANOLOGIX INC COM   | 28,660.21                      | 22,000.00                    |
| NANOMETRICS INC COM DELAWARE  | 29,421.73                      | 36,840.00                    |
| NANOVIRICIDES INC COM   | 112,088.97                     | 49,584.50                    |
| NASDAQ OMX GROUP  | 380,471.14                     | 343,875.30                   |
| NASDAQ OMX GROUP  | 84,699.78                      | 69,338.79                    |
| NASDAQ STK MKT INC (FOR A/C 26-08000 ONLY)                                    | 10,895.24                      | 12,255.00                    |
| NASH FINCH CO COM   | 56,868.00                      | 43,920.00                    |
| NAT HARMONY FOODS INC COM   | 2,082.42                       |                              |
| NATIONAL BEVERAGE CORP COM  | 1,672.91                       | 1,928.40                     |
| NATIONAL BK S C SUMTER CTF DEP DTD 7-30-2009 2.45 7-30-2012                   | 20,000.00                      | 20,221.00                    |
| NATIONAL CITY PFD CAP TR I NML APEX FXD TO FLTG DUE 12-29-2049/12-10-2012 BEO | 63,825.00                      | 57,612.50                    |
| NATIONAL CLEAN FUELS INC COM  | 4,021.80                       | 280.00                       |
| NATIONAL GRID ORD GBP0.113953   | 946,655.53                     | 943,419.81                   |
| NATIONAL HEALTH INVS INC COM  | 2,773.13                       | 2,638.80                     |
| NATIONAL HEALTHCARE LOGISTICS INC COM   | 534.95                         | 1.50                         |
| NATIONAL OILWELL VARCO COM STK  | 585,909.02                     | 578,654.51                   |
| NATIONAL OILWELL VARCO COM STK  | 323,245.76                     | 622,584.43                   |
| NATIONAL OILWELL VARCO COM STK  | 1,073,192.65                   | 1,505,978.50                 |
| NATIONAL OILWELL VARCO COM STK  | 532,202.46                     | 503,126.00                   |
| NATIONAL RETAIL PPTYS INC COM STK   | 81,791.04                      | 116,223.18                   |
| NATIONAL STL CORP CL B CL B   | 3,120.00                       |                              |
| NATIONWIDE BLDG 2.5% DUE 08-17-2012   | 488,530.22                     | 485,302.56                   |
| NATIONWIDE UTILITIES CORP COM STK   | 424.95                         | 0.40                         |
| NATIXIS EUR1.6(POST SUBDV)  | 260,650.50                     | 127,044.35                   |
| NATL BANKSHARES INC VA COM  | 2,886.35                       | 2,792.00                     |



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| <b>Identity of Issue/Description of Investment (b)</b>                   | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| NATL FUEL GAS CO COM   | 38,807.92                  | 38,558.16                |
| NATL FUEL GAS CO COM   | 275,045.60                 | 262,337.60               |
| NATL PRESTO INDS INC COM   | 61,387.22                  | 58,135.99                |
| NATL REP BK CHGO CTF DEP ACT/365 MONTHLYDTD 08-28-2008 4.75 08-28-2012   | 25,000.00                  | 25,688.75                |
| NATL SEMICONDUCTOR 6.6% DUE 06-15-2017                                   | 20,888.20                  | 24,565.42                |
| NATURAL ALTERNATIVES INTL INC COM NEW COM NEW                            | 38,293.07                  | 77,924.60                |
| NATURAL BEAUTY BIO-TECHNOLOGY COM STK                                    | 1,818.58                   | 1,725.00                 |
| NATURAL GAS SVCS GROUP INC COM   | 7,974.58                   | 5,784.00                 |
| NATURES SUNSHINE PRODS INC COM   | 48,199.04                  | 76,328.54                |
| NATURES SUNSHINE PRODS INC COM   | 29,898.45                  | 23,280.00                |
| NAUTILUS INC COM   | 124,713.98                 | 49,420.00                |
| NAUTILUS MINERALS INC COM  | 17,762.16                  | 12,960.64                |
| NAVARRE CORP COM   | 15,760.62                  | 15,400.00                |
| NAVEGACION INTEROCEANICA COM STK   | 23,091.25                  | 18,531.38                |
| NAVIGANT CONSULTING INC COM  | 114,828.08                 | 132,356.00               |
| NAVISTAR INTL CORP 8.25% DUE 11-01-2021                                  | 6,619.11                   | 6,360.00                 |
| NAVISTAR INTL CORP NEW COM   | 227,510.21                 | 223,492.00               |
| NAVISTAR INTL CORP NEW COM   | 359,559.62                 | 378,800.00               |
| NAVISTAR INTL CORP NEW COM   | 1,251.43                   | 757.60                   |
| NAVISTAR INTL CORP NEW COM   | 489,786.04                 | 318,192.00               |
| NCB FSB HILLSBORO OH CTF DEP DTD 10-16-2009 2.4 10-16-2012               | 10,000.00                  | 10,141.50                |
| NCR CORP COM   | 7,576.57                   | 8,230.00                 |
| NCR CORP COM   | 303,864.72                 | 294,634.00               |
| NCR CORP COM   | 408,377.57                 | 385,164.00               |
| NDB ENERGY INC COM   | 1,019.95                   | 144.00                   |
| NE US 01/19/13 C42   | (791.51)                   | (270.00)                 |
| NE US 01/19/13 C50   | (371.52)                   | (96.00)                  |
| NEAH PWR SYS INC COM NEW COM NEW   | 3,645.25                   | 900.41                   |
| NEENAH PAPER INC COM   | 9,965.32                   | 11,419.72                |
| NEENAH PAPER INC COM   | 25,417.62                  | 40,176.00                |
| NELNET ED LN FDG INC 2004-2 STUDENT LN ASSET BKD SR NT CL 02-25-2039 REG | 179,750.00                 | 178,109.05               |
| NELNET INC CL A CL A   | 219,160.16                 | 349,921.00               |
| NEM US 03/17/12 C65  | (136.30)                   | (157.00)                 |
| NEM US 03/17/12 C70  | (682.47)                   | (120.00)                 |
| NEM US 06/16/12 C60  | (469.24)                   | (505.00)                 |
| NEM US 06/16/12 C62.5  | (888.46)                   | (790.00)                 |
| NEO MATL TECHNOLOGIES INC COM STK  | 23,708.82                  | 20,624.99                |
| NEOGENOMICS INC COM NEW COM NEW  | 8,700.72                   | 6,300.00                 |
| NEOHYDRO TECHNOLOGIES CORP COM   | 3,538.83                   | 70.00                    |
| NEOMEDIA TECHNOLOGIES INC COM NEW COM NEW                                | 1,963.00                   | 5.65                     |
| NEOPROBE CORP NAME CHANGE NAVIDEABIOPHARMACEUTICALS INC 2F1DAG1 1/5/2012 | 50,120.59                  | 43,230.00                |
| NEOSTEM INC COM NEW STK  | 2,124.50                   | 659.10                   |
| NESS ENERGY INTL INC COM   | 6,879.33                   |                          |
| NESTLE SA CHF0.10(REGD)  | 374,219.93                 | 389,192.30               |
| NESTLE SA CHF0.10(REGD)  | 747,459.05                 | 1,130,324.81             |
| NESTLE SA CHF0.10(REGD)  | 652,471.62                 | 672,434.61               |
| NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC          | 8,568.00                   | 7,670.00                 |
| NET BANK INC COM   | 14,472.05                  |                          |
| NET SVGS LINK INC COM  | 27,598.77                  | 1,780.48                 |
| NET VOICE TECHNOLOGIES CORP COM  | 1,460.40                   |                          |
| NETAPP INC COM STK   | 188,496.69                 | 282,724.65               |
| NETAPP INC COM STK   | 116,412.25                 | 90,675.00                |
| NETFLIX INC COM STK  | 761,714.50                 | 508,588.60               |
| NETFLIX INC COM STK  | 208,717.48                 | 82,524.39                |



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| <b>Identity of Issue/Description of Investment (b)</b>   | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| NETGEAR INC COM  | 42,555.37                  | 37,934.10                |
| NETGEAR INC COM  | 340,896.58                 | 302,130.00               |
| NETLIST INC COM STK                                      | 3,633.92                   | 3,431.17                 |
| NETLOGIC MICROSYSTEMS INC COM                            | 1,674.22                   | 2,478.50                 |
| NETSPEND HLDGS INC NETSPEND HOLDINGS INC                 | 458.95                     | 811.00                   |
| NETSUITE INC COM STK                                     | 77,140.82                  | 93,265.00                |
| NETSUITE INC COM STK                                     | 177,868.16                 | 194,640.00               |
| NETWORK ENGINES INC COM                                  | 167.56                     | 96.21                    |
| NEURALSTEM INC COM STK                                   | 44,531.37                  | 19,300.00                |
| NEUROCRINE BIOSCIENCES INC COM                           | 57,652.52                  | 73,950.00                |
| NEUROCRINE BIOSCIENCES INC COM                           | 2,523.39                   | 1,700.00                 |
| NEUSTAR INC CL A   | 9,621.95                   | 10,251.00                |
| NEUSTAR INC CL A   | 17,426.05                  | 23,201.43                |
| NEUTRAL TANDEM INC D/B/A INTELIGENT INC                  | 79,121.24                  | 53,556.90                |
| NEVADA EXPL INC COM STK                                  | 12,624.54                  | 4,147.00                 |
| NEVSUN RES LTD COM STK                                   | 21,764.05                  | 21,014.00                |
| NEW BRUNSWICK PROV CDA BD 2.75% DUE 06-15-2018 REG       | 338,990.20                 | 355,413.56               |
| NEW CENTY FINL CORP MD COM                               | 13,603.73                  |                          |
| NEW CHORUS LTD ADR                                       | 2,526.05                   | 8,616.01                 |
| NEW CHORUS LTD SHS                                       | 16,399.12                  | 22,114.36                |
| NEW DAWN MNG CORP  | 4,374.40                   | 3,885.00                 |
| NEW ENERGY SYS GROUP COM                                 | 19,033.14                  | 2,133.00                 |
| NEW ENERGY TECHNOLOGIES INC COM NEW                      | 140,925.26                 | 37,626.03                |
| NEW FLYER INDUSTRI INCOME DEPOSIT SEC                    | 0.00                       | 622.00                   |
| NEW FRONTIER MEDIA INC COM                               | 437.34                     | 144.20                   |
| NEW GENERATION BIOFUELS HLDGS INC COM STK                | 940.41                     | 187.50                   |
| NEW GOLD INC CDA COM                                     | 167,207.01                 | 151,492.32               |
| New Israeli shekel                                       | 0.74                       | 0.74                     |
| New Israeli shekel                                       | 7,402.03                   | 7,402.03                 |
| New Taiwan dollar  | 0.66                       | 0.66                     |
| NEW YORK CMNTY BANCORP INC COM                           | 21,615.43                  | 16,446.13                |
| NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02           | 11,194.62                  | 11,505.43                |
| New Zealand dollar                                       | 476.82                     | 476.82                   |
| New Zealand dollar                                       | 8,560.31                   | 8,560.31                 |
| New Zealand dollar                                       | 346.90                     | 346.90                   |
| New Zealand dollar                                       | 23,403.00                  | 23,403.00                |
| New Zealand dollar                                       | 199.99                     | 199.99                   |
| New Zealand dollar                                       | (1,388.49)                 | (1,388.49)               |
| New Zealand dollar                                       | (296.17)                   | (296.17)                 |
| NEWCASTLE INVT CORP NEW COM                              | 18,335.38                  | 18,111.75                |
| NEWCASTLE INVT CORP NEW PFD SER B                        | 12,058.55                  | 12,275.00                |
| NEWELL RUBBERMAID INC COM                                | 11,658.71                  | 13,913.22                |
| NEWELL RUBBERMAID INC COM                                | 146,729.27                 | 100,307.65               |
| NEWFIELD EXPLORATION                                     | 18,706.15                  | 13,960.10                |
| NEWFIELD EXPLORATION                                     | 203,368.77                 | 108,285.10               |
| NEWLEAD HOLDINGS LTD COM                                 | 75.17                      | 0.92                     |
| NEWMARKET CORP COM                                       | 2,736.95                   | 2,773.54                 |
| NEWMARKET TECHNOLOGY INC COM PAR \$0.001 COM PAR \$0.001 | 32,731.80                  | 134.50                   |
| NEWMONT MINING CORP NEW COM                              | 537,969.46                 | 514,671.54               |
| NEWMONT MINING CORP NEW COM                              | 378,766.79                 | 642,407.05               |
| NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW    | 421,504.07                 | 527,915.00               |
| NEWPORT CORP COM   | 15,382.91                  | 11,568.50                |
| NEWS AMER INC 6.65% DUE 11-15-2037                       | 9,855.00                   | 11,329.33                |
| NEWS AMER INC SR NT 4.5 2-15-2021                        | 20,035.40                  | 20,970.18                |





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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| NEWS CORP CL A COM                                     | 22,832.58                      | 25,095.26                    |
| NEWS CORP CL A COM                                     | 829,862.79                     | 853,822.40                   |
| NEWS CORP CL B COM                                     | 2,943.16                       | 3,094.13                     |
| NEXAIRA WIRELESS INC COM STK                           | 5,643.00                       | 56.10                        |
| NEXEN INC COM  | 64,722.70                      | 51,707.50                    |
| NEXEN INC SUB NT                                       | 2,689.95                       | 2,554.00                     |
| NEXPRISE INC NEW COM NEW STK                           | 111.75                         | 0.01                         |
| NEXT FUEL INC COM                                      | 194,341.70                     | 239,250.00                   |
| NEXT ORD GBP0.10                                       | 162,996.84                     | 218,387.42                   |
| NEXT10 INC COM   | 1,209.95                       | 1.33                         |
| NEXTECH SOLUTIONS INC LA COM STK                       | 876.85                         | 3.90                         |
| NEXTERA ENERGY CAP 8.75% GTD JR SUB DEB SER F          | 26,958.83                      | 28,950.00                    |
| NEXTERA ENERGY INC                                     | 28,934.10                      | 28,695.87                    |
| NEXTERA ENERGY INC COM                                 | 153,773.85                     | 181,463.74                   |
| NEXTERA ENERGY INC COM                                 | 442,920.18                     | 511,392.00                   |
| NEXTERA ENERGY INC COM                                 | 322,439.59                     | 563,931.44                   |
| NEXTERA ENERGY INC COM                                 | 382,679.30                     | 444,424.00                   |
| NFLX US 01/06/12 C67.5                                 | 0.00                           | (1,595.00)                   |
| NFLX US 01/21/12 C80                                   | (1,214.24)                     | (525.00)                     |
| NG US 01/21/12 C11                                     | (1,285.44)                     | (40.00)                      |
| NGEX RESOURCES INC                                     | 578.77                         | 528.86                       |
| NGP CAP RES CO COM                                     | 16,333.90                      | 14,380.00                    |
| NHK SPRING CO LTD NPV                                  | 53,397.21                      | 53,164.43                    |
| NICHOLAS FINL INC BC COM NEW COM NEW                   | 3,638.95                       | 5,128.00                     |
| NII HLDGS INC COM NEW CL B NEW                         | 170,054.22                     | 136,320.00                   |
| NII HLDGS INC COM NEW CL B NEW                         | 75,381.92                      | 65,497.50                    |
| NII HLDGS INC COM NEW CL B NEW                         | 148,439.82                     | 112,890.00                   |
| NIKE INC CL B  | 339,269.39                     | 403,830.67                   |
| NIKE INC CL B  | 251,412.91                     | 782,331.66                   |
| NINTENDO CO LTD NPV                                    | 470,082.66                     | 234,120.99                   |
| NIPPON ELECTRIC GLASS CO LTD                           | 52,715.56                      | 59,400.73                    |
| NIPPON MEAT PACKER JPY50                               | 92,341.21                      | 86,944.38                    |
| NIPPON TELEGRAPH & TELEPHONE CORP NPV                  | 720,533.28                     | 869,118.96                   |
| NISOURCE INC COM                                       | 66,534.08                      | 93,443.25                    |
| NISOURCE INC COM                                       | 113,354.81                     | 145,121.95                   |
| NISOURCE INC COM                                       | 483,546.56                     | 611,917.00                   |
| NISSHIN SEIFUN GRP NPV                                 | 67,965.99                      | 66,669.91                    |
| NITINAT MINERALS CORP COM STK                          | 0.00                           |                              |
| NL INDS INC COM NEW                                    | 1,147.44                       | 1,297.00                     |
| NM SOFTWARE INC COM                                    | 23,072.00                      | 1,200.00                     |
| NMC INC COM STK  | 5,941.10                       | 900.00                       |
| NMT MED INC COM STK                                    | 4,729.81                       | 3.20                         |
| NN INC COM   | 36,237.33                      | 27,000.00                    |
| NNRF INC COM STK                                       | 1,934.95                       | 0.50                         |
| NOBLE CONSOLIDATED RST COM STK                         | 0.00                           |                              |
| NOBLE CORPORATION (SWITZERLAND) COM USD0.10            | 127,842.40                     | 100,728.61                   |
| NOBLE CORPORATION (SWITZERLAND) COM USD0.10            | 205,273.44                     | 163,188.00                   |
| NOBLE CORPORATION (SWITZERLAND) COM USD0.10            | 343,697.44                     | 296,156.00                   |
| NOBLE ENERGY INC 4.15% DUE 12-15-2021                  | 200,291.10                     | 206,898.60                   |
| NOBLE ENERGY INC COM                                   | 67,950.01                      | 69,064.03                    |
| NOBLE ENERGY INC COM                                   | 389,390.72                     | 405,877.00                   |
| NOBLE ENERGY INC COM                                   | 261,816.84                     | 349,809.34                   |
| NOBLE GROUP COM STK                                    | 6,306.90                       | 4,040.27                     |
| NOBLE INTL LTD COM                                     |                                | 259.15                       |



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|--|----------------------------|--------------------------|
| NOBLE TECHNOLOGIES CORP COM STK  | 0.00                       |                          |
| NOG US 01/21/12 C23  | (814.24)                   | (925.00)                 |
| NOK US 01/19/13 C7.5   | (2,144.80)                 | (860.00)                 |
| NOK US 01/21/12 C7.5   | (8,061.93)                 | (50.00)                  |
| NOK US 04/21/12 C8   | (234.03)                   | (44.00)                  |
| NOKIA CORP-SPON ADR CALL OPT EXP 1/19/13 PR \$12.50 PER SH                     | (408.49)                   | (66.00)                  |
| NOKIA OYJ EUR0.06  | 354,227.58                 | 260,441.15               |
| NORANDA ALUM HLDG CORP COM STK   | 10,721.46                  | 11,137.50                |
| NORCAL CMNTY BANCORP COM STK   | 24,273.73                  | 15,500.00                |
| NORDEA BK AG 3.7% DUE 11-13-2014   | 119,826.00                 | 121,912.08               |
| NORDIC AMERICAN TANKERS LIMITED  | 287,763.52                 | 171,672.51               |
| NORDSON CORP COM   | 3,005.91                   | 2,470.80                 |
| NORDSON CORP COM   | 411,909.37                 | 350,030.00               |
| NORDSTROM INC COM  | 36,136.66                  | 48,019.91                |
| NORDSTROM INC COM  | 66,246.39                  | 180,596.43               |
| NORFOLK SOUTHN CORP COM  | 234,740.00                 | 253,994.14               |
| NORFOLK SOUTHN CORP COM  | 99,485.25                  | 109,290.00               |
| NORFOLK SOUTHN CORP COM  | 223,182.61                 | 534,938.12               |
| NORSKE SKOG CDA 7.375 DUE 12-31-2040   | 14,465.45                  | 1,750.00                 |
| NORTECH SYS INC COM  | 8,228.29                   | 2,568.52                 |
| NORTEL NETWORKS CORP NEW COM NEW STK   | 499.19                     | 14.27                    |
| NORTH AMERN ENERGY PARTNERS INC COM  | 419.45                     | 322.00                   |
| NORTH AMERN PALLADIUM LTD COM  | 94,359.25                  | 62,969.70                |
| NORTH AMERN SCIENTIFIC INC COM NEW STK   | 1,249.95                   |                          |
| NORTH SPRINGS RES CORP COM NEW   | 54,811.95                  | 101,000.00               |
| NORTHEAST UTILITIES COM  | 41,612.24                  | 52,086.69                |
| NORTHEAST UTILITIES COM  | 80,700.97                  | 134,757.52               |
| NORTHERN DYNASTY MINERALS LTD COM NEW STK                                      | 10,091.25                  | 5,436.00                 |
| NORTHERN GREGGOLD RES LTD COM STK  | 358.92                     | 210.00                   |
| NORTHERN ILL MUN PWR AGY PWR PROJ REV TAXABL 4.79 1-1-2014                     | 25,013.00                  | 26,061.75                |
| NORTHERN LION GOLD CORP COM STOCK  | 3,221.50                   | 1,178.00                 |
| NORTHERN OIL & GAS INC NEV COM STK   | 68,218.32                  | 68,822.60                |
| NORTHERN OIL & GAS INC NEV COM STK   | 198,046.12                 | 210,784.20               |
| NORTHERN TECHNOLOGIES INTL CORP COM STK  | 42,985.85                  | 54,600.00                |
| NORTHERN TR CORP COM   | 244,634.77                 | 205,914.72               |
| NORTHERN TR CORP COM   | 18,852.31                  | 13,611.23                |
| NORTHERN TR CORP COM   | 683,792.97                 | 551,274.00               |
| NORTHFIELD LAB INC COM   | 1,702.81                   |                          |
| NORTHISLE COPPER & GOLD INC  | 0.00                       | 12.50                    |
| NORTHROP GRUMMAN CORP COM  | 70,713.42                  | 73,799.89                |
| NORTHROP GRUMMAN CORP COM  | 327,632.16                 | 367,605.28               |
| NORTHROP GRUMMAN CORP COM  | 231,693.55                 | 330,119.60               |
| NORTHSTAR ED FIN INC DEL 2007-1 STUDENT LN ASSET BKD NT CL 1A-5 01-29-2046 BEO | 82,000.00                  | 77,740.90                |
| NORTHSTAR GLOBAL BUSINESS SVCS INC COM STK                                     | 744.85                     | 0.67                     |
| NORTHSTAR NEUROSCIENCE INC COM   | 282.40                     | 75.00                    |
| NORTHSTAR RLTY FIN CORP COM  | 34,894.54                  | 45,279.11                |
| NORTHSTAR RLTY FIN CORP PFD STK  | 32,611.75                  | 32,250.15                |
| NORTHWESTERN CORP COM NEW COM NEW  | 589,330.50                 | 651,091.68               |
| Norwegian krone  | 2,324.56                   | 2,324.56                 |
| Norwegian krone  | 245.48                     | 245.48                   |
| Norwegian krone  | 4,552.37                   | 4,552.37                 |
| Norwegian krone  | 3,823.07                   | 3,823.07                 |
| Norwegian krone  | 14,213.92                  | 14,213.92                |
| Norwegian krone  | 1.67                       | 1.67                     |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| Norwegian krone  | 15,080.56                  | 15,080.56                |
| Norwegian krone  | 153.13                     | 153.13                   |
| Norwegian krone  | 0.00                       |                          |
| Norwegian krone  | 0.00                       |                          |
| Norwegian krone  | (35.54)                    | (35.54)                  |
| NOV US 01/21/12 C77.5                                  | (169.30)                   | (8.00)                   |
| NOV US 02/18/12 C70                                    | (277.24)                   | (320.00)                 |
| NOV US 02/18/12 C80                                    | (991.51)                   | (84.00)                  |
| NOVA BIOSOURCE FUELS INC COM STK                       | 15,471.09                  | 34.00                    |
| NOVA CHEMICALS 6.5% DUE 01-15-2012                     | 9,500.36                   | 10,000.00                |
| NOVA MEASURING INSTRUMENTS                             | 2,396.36                   | 2,211.00                 |
| NOVAGOLD RES INC COM NEW                               | 255,039.28                 | 246,191.36               |
| NOVARTIS AG CHF0.50(REGD)                              | 1,067,482.76               | 1,194,819.71             |
| NOVASTAR FINL INC COM NEW STK                          | 1,132.77                   | 93.28                    |
| NOVATEL WIRELESS INC COM NEW                           | 1,551.78                   | 1,252.00                 |
| NOVATEL WIRELESS INC COM NEW                           | 12,517.32                  | 11,581.00                |
| NOVAVAX INC COM  | 62,798.19                  | 27,090.00                |
| NOVELLUS SYS INC COM                                   | 59,667.79                  | 60,531.14                |
| NOVELLUS SYS INC COM                                   | 7,219.24                   | 8,258.00                 |
| NOVELOS THERAPEUTICS INC COM NEW COM NEW               | 9,232.79                   | 792.00                   |
| NOVO-NORDISK AS DKK1 SER B                             | 201,449.75                 | 325,100.00               |
| NOVO-NORDISK AS DKK1 SER B                             | 602,103.85                 | 759,371.08               |
| NOVOZYMES A/S SER B DKK2 (POST CONSOLIDAT              | 249,625.16                 | 371,746.98               |
| NOVUS ENERGY INC COM                                   | 1,315.27                   | 101.08                   |
| NPC INTL INC 9.5% DUE 05-01-2014                       | 24,081.25                  | 25,500.00                |
| NRG ENERGY INC COM NEW                                 | 23,994.71                  | 20,964.84                |
| NRG ENERGY INC COM NEW                                 | 122,685.61                 | 91,071.12                |
| NRG ENERGY INC SR NT 8.5 DUE 06-15-2019                | 5,275.50                   | 5,050.00                 |
| NRGY US 01/21/12 C25                                   | (314.25)                   | (175.00)                 |
| NSIT US 01/21/12 C17.5                                 | (51.53)                    | (60.00)                  |
| NSIT US 02/18/12 C17.5                                 | (267.74)                   | (280.00)                 |
| NSTAR COM  | 13,124.28                  | 17,271.93                |
| NTRI US 02/18/12 C15                                   | (17.30)                    | (20.00)                  |
| NTT DOCOMO NPV   | 494,720.55                 | 547,845.72               |
| NU SKIN ENTERPRISES INC CL A CL A                      | 24,464.04                  | 25,110.69                |
| NU SKIN ENTERPRISES INC CL A CL A                      | 446,565.86                 | 650,838.00               |
| NUANCE COMMUNICATIONS INC COM                          | 66,423.06                  | 74,976.80                |
| NUCOR CORP COM   | 289,028.17                 | 282,557.71               |
| NUCOR CORP COM   | 175,481.46                 | 270,817.08               |
| NUCOR CORP COM   | 512,947.09                 | 498,582.00               |
| NUMEREX CORP N Y COM                                   | 3,095.57                   | 2,674.75                 |
| NUMOBILE INC COMMON STOCK                              | 1,443.65                   | 310.40                   |
| NUTRACEA COM NEW                                       | 27,051.13                  | 8,214.00                 |
| NUTRI PHARMACEUTICALS RESH INC COM NEW STK             | 1,689.90                   | 10.00                    |
| NUTRI SYS INC NEW COM                                  | 13,720.87                  | 8,676.03                 |
| NUTRIPURE BEVERAGES INC COM NEW                        | 510.75                     | 0.01                     |
| NUTRITION 21 INC COM                                   | 10,251.16                  | 4.56                     |
| NUVASIVE INC COM                                       | 851,271.16                 | 511,707.96               |
| NUVEEN EQTY PREM OPPORTUNITY FD COM                    | 42,560.21                  | 39,970.00                |
| NUVEEN PREMIER MUNICIPAL OPPORTUNITY FUND INC          | 7,534.91                   | 8,172.93                 |
| NUVEEN REAL ESTATE INC FD COM                          | 19,523.65                  | 21,663.00                |
| NV ENERGY INC COM                                      | 7,219.57                   | 8,449.87                 |
| NV ENERGY INC COM                                      | 202,207.50                 | 281,220.00               |
| NV ENERGY INC COM                                      | 381,021.07                 | 516,660.00               |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| NV ENERGY INC COM                                      | 337,370.38                 | 367,875.00               |
| NV GEOTHERMAL PWR INC COM                              | 1,001.95                   | 474.50                   |
| NVDA US 01/21/12 C15                                   | 0.00                       | (220.00)                 |
| NVDA US 01/21/12 C16                                   | (1,035.44)                 | (110.00)                 |
| NVIDIA CORP COM  | 147,544.50                 | 133,208.46               |
| NVIDIA CORP COM  | 197,051.55                 | 184,629.06               |
| N-VIRO INTL CORP COM NEW                               | 320,790.60                 | 126,639.52               |
| NVO US 01/21/12 C115                                   | (302.29)                   | (290.00)                 |
| NWM MNG CORP STOCK                                     | 17,517.50                  | 7,700.00                 |
| NXP SEMICONDUCTORS N V COM STK                         | 53,027.93                  | 49,645.10                |
| NXP SEMICONDUCTORS N V COM STK                         | 248,517.32                 | 238,235.00               |
| NXSTAGE MED INC COM STK                                | 3,655.32                   | 3,556.00                 |
| NXT NUTRITIONALS HLDGS INC COM STK                     | 56,825.28                  | 1,162.50                 |
| NYMET HLDGS INC COM NEW STK                            | 2,340.21                   | 0.11                     |
| NYSE EURONEXT COM STK                                  | 224,117.37                 | 202,468.09               |
| NYSE EURONEXT COM STK                                  | 442,934.23                 | 150,414.30               |
| NYX US 01/19/13 C30                                    | (312.29)                   | (125.00)                 |
| NYXIO TECHNOLOGIES CORP COM                            | 16,940.10                  | 4,725.00                 |
| O REILLY AUTOMOTIVE INC NEW COM USD0.01                | 29,572.10                  | 33,339.15                |
| O REILLY AUTOMOTIVE INC NEW COM USD0.01                | 101,615.01                 | 224,819.40               |
| O2DIESEL CORP COM                                      | 5,815.07                   |                          |
| OASIS PETE INC NEW COM STK                             | 6,845.26                   | 7,708.85                 |
| OCCIDENTAL PETE 3.125% DUE 02-15-2022                  | 98,244.50                  | 102,584.60               |
| OCCIDENTAL PETROLEUM CORP                              | 604,930.21                 | 614,672.00               |
| OCCIDENTAL PETROLEUM CORP                              | 470,775.92                 | 563,137.00               |
| OCCIDENTAL PETROLEUM CORP                              | 548,008.81                 | 1,662,800.20             |
| OCCIDENTAL PETROLEUM CORP                              | 301,685.13                 | 299,947.31               |
| OCEAN PWR TECHNOLOGIES INC COM NEW STK                 | 42,712.90                  | 16,598.40                |
| OCEAN RIG UDW INC SHS                                  | 14,932.51                  | 12,407.40                |
| OCEANEERING INTL INC COM                               | 68,038.48                  | 81,386.99                |
| OCEANEERING INTL INC COM                               | 123,482.83                 | 143,003.00               |
| OCH-ZIFF CAP MGMT GROUP CL A SHS CL A                  | 6,131.05                   | 3,952.70                 |
| OCLARO INC COM NEW                                     | 31,197.15                  | 12,126.00                |
| OCULUS INNOVATIVE SCIENCES INC COM                     | 803.15                     | 525.00                   |
| OCWEN FINL CORP COM NEW COM NEW                        | 347,225.03                 | 382,272.00               |
| OCWEN FINL CORP COM NEW COM NEW                        | 121,500.90                 | 130,320.00               |
| OCWEN FINL CORP COM NEW COM NEW                        | 687,086.64                 | 845,632.00               |
| OCZ TECHNOLOGY GROUP INC COM USD0.0025                 | 112.72                     | 112.37                   |
| ODYSSEY MARINE EXPL INC COM                            | 26,390.61                  | 23,550.30                |
| OFFICE DEPOT INC COM                                   | 40,963.63                  | 28,620.80                |
| OGE ENERGY CORP COM                                    | 2,811.84                   | 5,357.12                 |
| OGE ENERGY CORP COM                                    | 326,001.03                 | 408,312.00               |
| OGX PETROLEO E GAS COMSTK                              | 1,064,160.89               | 790,073.18               |
| OIL DRI CORP AMER COM                                  | 1,808.95                   | 2,024.00                 |
| OIL STS INTL INC COM ISIN US6780261052                 | 7,325.31                   | 7,637.00                 |
| OIL STS INTL INC COM ISIN US6780261052                 | 178,491.43                 | 290,206.00               |
| OIL STS INTL INC COM ISIN US6780261052                 | 438,307.49                 | 599,504.50               |
| OILSANDS QUEST INC COM STK                             | 242,187.47                 |                          |
| OLD 2ND BANCORP INC DEL COM                            | 2,804.66                   | 171.60                   |
| OLD DOMINION FGHT LINE INC COM                         | 7,204.95                   | 8,106.00                 |
| OLD DOMINION FGHT LINE INC COM                         | 286,572.50                 | 354,637.50               |
| OLD MUTUAL PLC ORD GBP0.10                             | 219,996.27                 | 230,512.53               |
| OLD NATL BANCORP IND COM                               | 112,896.45                 | 147,582.20               |
| OLD REP INTL CORP COM                                  | 29,980.25                  | 27,757.44                |





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| <b>Identity of Issue/Description of Investment (b)</b>                  | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|---|--------------------------------|------------------------------|
| OLENTANGY LOC SCH DIST OHIO TAXABLE-SCH FACS CONSTR-SER B 4.8 12-1-2017 | 25,437.00                      | 28,414.75                    |
| OLIN CORP COM   | 11,247.87                      | 9,594.10                     |
| OLIN CORP COM   | 558,892.98                     | 573,780.00                   |
| OLIVUT RES LTD COM  | 10,064.06                      | 7,117.15                     |
| OM GROUP INC COM  | 21,150.57                      | 14,553.50                    |
| OM GROUP INC COM  | 239,914.33                     | 239,573.00                   |
| OM GROUP INC COM  | 675,216.75                     | 513,648.99                   |
| OM GROUP INC COM  | 388,639.89                     | 246,290.00                   |
| OMDA OIL & GAS INC COM NEW STK  | 56.26                          | 1.60                         |
| OMEGA HEALTHCARE INVS INC REIT  | 5,358.95                       | 5,805.00                     |
| OMEGA NAVIGATION ENTERPRISES INC USD0.01CLS A                           | 2,015.08                       | 66.00                        |
| OMEGA PROTEIN CORP COM  | 71,713.74                      | 57,753.00                    |
| OMINECA MNG & METALS LTD  | 0.00                           | 1,217.60                     |
| OMNICARE INC COM  | 12,408.01                      | 17,478.87                    |
| OMNICELL INC COM  | 10,375.95                      | 8,260.00                     |
| OMNICOM GROUP INC COM   | 350,926.91                     | 364,218.60                   |
| OMNICOM GROUP INC COM   | 185,567.55                     | 270,868.08                   |
| OMNICOM GROUP INC COM   | 16,831.45                      | 20,061.00                    |
| OMNIVISION TECHNOLOGIES INC COM   | 165,176.04                     | 98,063.53                    |
| OMNOVA SOLUTIONS INC COM  | 4,434.10                       | 4,610.00                     |
| OMNOVA SOLUTIONS INC COM  | 957.67                         | 594.69                       |
| ON SEMICONDUCTOR CORP COM   | 18,909.51                      | 14,204.80                    |
| ON SEMICONDUCTOR CORP COM   | 295,613.59                     | 318,990.40                   |
| ON TRACK INNOVATIONS COM ILS0.10  | 432.79                         | 234.00                       |
| ONCOLYTICS BIOTECH INC COM  | 18,208.74                      | 12,675.00                    |
| ONCOSEC MED INC COM   | 4,979.95                       | 1,255.00                     |
| ONCOTHYREON INC COM STK   | 661.98                         | 795.90                       |
| ONEIDA FINL CORP COM STK  | 23,203.72                      | 22,643.94                    |
| ONEOK INC COM STK   | 48,458.87                      | 83,730.56                    |
| ONEOK INC COM STK   | 105,611.64                     | 197,653.20                   |
| ONLINE PWR SUP INC COM  | 6,667.85                       |                              |
| ONLINE RES CORP COM   | 298.00                         | 72.60                        |
| ONT PROV CDA BD 4 DUE 10-07-2019 BEO                                    | 943,055.20                     | 1,015,721.40                 |
| ONTARIO PROV CDA BD 3.15% DUE 12-15-2017REG                             | 265,560.00                     | 265,084.75                   |
| ONYX PHARMACEUTICALS INC DEL COM  | 22,673.25                      | 30,281.55                    |
| ONYX PHARMACEUTICALS INC DEL COM  | 341,667.74                     | 476,418.00                   |
| OPAP(ORG OF FOOTB) EUR0.30 (CR)   | 112,350.60                     | 56,398.73                    |
| OPEN TEXT CORP  | 30,953.74                      | 26,081.40                    |
| OPENTABLE INC COM   | 1,218,620.35                   | 686,614.11                   |
| OPENWAVE SYS INC COM NEW  | 24,604.07                      | 25,438.00                    |
| OPENWAVE SYS INC COM NEW  | 3,223.61                       | 2,528.00                     |
| OPKO HEALTH INC COM STK   | 13,240.85                      | 14,700.00                    |
| OPLINK COMMUNICATIONS INC COM NEW                                       | 36,166.95                      | 32,940.00                    |
| OPNEXT INC COM  | 13,815.38                      | 4,200.56                     |
| OPTI INC COM  | 2,091.13                       | 597.52                       |
| OPTICAL CABLE CORP COM NEW STK  | 14,099.15                      | 6,380.00                     |
| OPTIMER PHARMACEUTICALS INC COM STK                                     | 2,730.90                       | 2,448.00                     |
| OPTIMIZED TRANSN MGMT INC COM STK                                       | 4,602.25                       | 30.00                        |
| OPTION ONE MTG LN TR 2003-1 CL A-2 02-25-2033 BEO                       | 232,788.57                     | 183,966.64                   |
| OPTIONS MEDIA GROUP HLDGS INC COM STK                                   | 3,083.45                       | 611.05                       |
| ORACLE CORP COM   | 512,875.06                     | 631,374.75                   |
| ORACLE CORP COM   | 1,246,762.03                   | 2,205,823.05                 |
| ORACLE CORP COM   | 1,251,111.62                   | 1,010,610.00                 |
| ORACLE CORP COM   | 349,413.30                     | 310,365.00                   |



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| <b>Identity of Issue/Description of Investment (b)</b>                     | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| ORACLE CORP COM USD0.01  | 730,808.73                 | 631,100.76               |
| ORAMED PHARMACEUTICALS INC COM STK   | 303.95                     | 84.00                    |
| ORASURE TECHNOLOGIES INC COM   | 511.34                     | 911.00                   |
| ORBITAL SCI CORP COM   | 18,725.33                  | 15,983.00                |
| ORBITAL SCI CORP COM   | 138,115.32                 | 127,864.00               |
| ORBITZ WORLDWIDE INC COM   | 5,673.50                   | 5,640.00                 |
| ORCHARD SUP PFD SER A  | 3,887.72                   |                          |
| ORCHARD SUPPLY HARDWARE STORES CORP CL ACL A                               | 4,071.61                   |                          |
| ORCHESTRA THERAPEUTICS INC COM PAR \$0.0025 STK                            | 1,675.92                   | 0.48                     |
| OREXIGEN THERAPEUTICS INC COM  | 14,202.24                  | 10,304.00                |
| OREXIGEN THERAPEUTICS INC COM  | 718.18                     | 563.50                   |
| ORGANA TECHNOLOGIES GROUP INC COM NEW STK                                  | 8,919.22                   | 0.90                     |
| ORIGEN MANUFACTURED HSG CONT TR SER 02-A SR/SUB ASTBKD CTF CL A-1 05-15-32 | 9,286.53                   | 8,802.46                 |
| ORIGIN AGRITECH LIMITED  | 62,433.69                  | 16,520.00                |
| ORIGINOIL INC COM NEW  | 2,676.65                   | 892.80                   |
| ORION ENERGY SYS INC COM STK   | 2,020.17                   | 531.00                   |
| ORIX CORP NPV  | 150,191.28                 | 155,346.16               |
| ORKLA ASA NOK1.25  | 744,004.15                 | 651,077.62               |
| ORLEANS HOMEBUILDERS INC COM   | 1,768.95                   |                          |
| OROCOBRE LTD COM STK   | 25,507.36                  | 12,369.00                |
| ORTHOFIX INTL N.V COM STK USD0.10  | 27,851.40                  | 42,276.00                |
| OSHKOSH CORPORATION  | 35,288.61                  | 23,109.74                |
| OSI SYS INC COM  | 9,468.90                   | 9,756.00                 |
| OSIRIS THERAPEUTICS INC NEW COM  | 8,919.70                   | 5,350.00                 |
| OTELCO INC INCOME DEP SECS IDS   | 1,872.06                   | 1,939.00                 |
| OTTER TAIL CORP  | 12,936.41                  | 14,313.63                |
| OVERHILL FARMS INC COM   | 724.48                     | 697.48                   |
| OVERSEAS SHIPHOLDING GROUP INC COM   | 1,010.73                   | 1,093.00                 |
| OVERSTOCK COM INC DEL COM  | 1,956.66                   | 784.00                   |
| OWENS & MINOR INC NEW COM  | 8,709.63                   | 8,337.00                 |
| OWENS CORNING NEW COM STK  | 25,831.43                  | 24,555.60                |
| OWENS CORNING NEW COM STK  | 446,971.90                 | 412,132.00               |
| OWENS CORNING NEW WT EXP SER B WTS   | 47,942.89                  | 3,936.80                 |
| OWENS ILL INC COM NEW  | 11,994.05                  | 12,015.60                |
| OWENS ILL INC COM NEW  | 96,962.13                  | 68,159.46                |
| OXIGENE INC COM NEW  | 5,782.43                   | 4,227.30                 |
| OXYGEN BIOTHERAPEUTICS INC COM NEW COM NEW                                 | 883.03                     | 134.42                   |
| OYO GEOSPACE COM   | 3,716.62                   | 3,093.20                 |
| P2 SOLAR INCORPORATION COM   | 20,933.36                  | 2,691.20                 |
| PAAS US 04/21/12 C21   | (598.47)                   | (540.00)                 |
| PAC GAS & ELEC CO 1ST PFD 6  | 31,644.73                  | 36,338.02                |
| PAC GAS & ELEC CO 6.05% DUE 03-01-2034                                     | 32,349.99                  | 37,135.17                |
| PAC GAS & ELEC CO 8.25% DUE 10-15-2018                                     | 78,674.40                  | 105,457.36               |
| PAC GOLD CORP COM  | 12,185.47                  | 2,940.00                 |
| PACCAR INC COM   | 45,563.87                  | 38,180.56                |
| PACCAR INC COM   | 132,393.79                 | 295,076.25               |
| PACE OIL & GAS LTD COMMON STOCK  | 14,335.09                  | 7,190.40                 |
| PACER INTL INC TENN COM  | 79,990.36                  | 84,556.75                |
| PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK                         | 2,735.62                   | 2,380.00                 |
| PACIFIC BLUE ENERGY CORP COM STK   | 10,940.19                  | 11.00                    |
| PACIFIC BOOKER MINERALS INC COM  | 4,836.69                   | 4,978.60                 |
| PACIFIC CAP BANCORP NEW COM NEW COM NEW                                    | 7,938.30                   | 7,511.84                 |
| PACIFIC ETHANOL INC COM NEW COM NEW  | 221,507.17                 | 53,261.82                |
| PACIFIC FINL CORP COM  | 8,408.00                   | 8,000.00                 |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| PACIFIC OFFICE PPTYS TR INC COM REIT                   | 1,184.37                       | 96.00                        |
| PACIFIC RUBIALES COM NPV                               | 502,612.61                     | 301,680.79                   |
| PACIFIC SUNWEAR CALIF INC COM                          | 2,542.72                       | 2,223.00                     |
| PACIFIC SUNWEAR CALIF INC COM                          | 19,531.82                      | 20,691.00                    |
| PACKAGING CORP AMER COM ISIN US6951561090              | 380,245.58                     | 424,032.00                   |
| PAINCARE HLDGS INC COM STK                             | 1,345.64                       | 5.55                         |
| PAIVIS CORP COM NEW STK                                | 258.95                         |                              |
| PALADIN ENERGY LIMITED PALADINE RESOURCES COM          | 81,947.64                      | 34,868.12                    |
| PALADIN HLDGS INC COM STK                              | 33,485.97                      | 16.70                        |
| PALATIN TECHNOLOGIES INC COMMON STOCK                  | 105.72                         | 60.29                        |
| PALL CORP COM  | 58,603.74                      | 142,875.00                   |
| PALL CORP COM  | 6,704.04                       | 6,858.00                     |
| PALOMAR MED TECHNOLOGIES INC COM NEW                   | 2,728.33                       | 2,046.00                     |
| PAN AMERICAN SILVER CORP WARRANT                       | 0.00                           |                              |
| PAN AMERN GOLDFIELDS LTD COM                           | 10,604.44                      | 1,407.20                     |
| PAN AMERN SILVER CORP                                  | 333,164.82                     | 237,968.91                   |
| PAN PAC CORPORATION COM                                | 0.00                           |                              |
| PANACOS PHARMACEUTICALS INC COM                        | 12,591.34                      | 207.50                       |
| PANCONTINENTAL URANIUM CORP COM STK                    | 3,645.76                       | 200.00                       |
| PANDORA MEDIA INC                                      | 81,073.03                      | 71,351.28                    |
| PANERA BREAD CO CL A                                   | 130,484.06                     | 147,815.25                   |
| PANTRY INC COM ISIN #US6986571031                      | 46,912.50                      | 45,486.00                    |
| PAPA JOHNS INTL INC COM                                | 97,717.41                      | 120,576.00                   |
| PAR PHARMACEUTICAL COS INC COM                         | 50,006.85                      | 51,517.02                    |
| PAR PHARMACEUTICAL COS INC COM                         | 330,616.25                     | 435,309.00                   |
| PARAGON SHIPPING INC CL A COM STK                      | 44,461.55                      | 14,216.80                    |
| PARAMETRIC SOUND CORPORATION COMMON STOCK              | 0.00                           | 350.00                       |
| PARAMOUNT GOLD MNG CORP COM                            | 127,748.38                     | 105,181.00                   |
| PARKER COLO CTFS PARTN 4.2% 11-01-2014 BEO TAXABLE     | 25,013.00                      | 26,763.75                    |
| PARKER DRILLING CO COM                                 | 50,933.05                      | 69,943.35                    |
| PARKER-HANNIFIN CORP COM                               | 59,648.44                      | 60,618.75                    |
| PARKER-HANNIFIN CORP COM                               | 105,057.16                     | 248,498.75                   |
| PARKER-HANNIFIN CORP COM                               | 507,723.84                     | 556,625.00                   |
| PARK-OHIO HLDGS CORP COM                               | 2,753.75                       | 2,676.00                     |
| PARTNERRE HLDG LTD COM STK                             | 313,581.49                     | 314,629.00                   |
| PATRIOT COAL CORP-STOCK DISTRIBUTION                   | 257,784.02                     | 142,507.75                   |
| PATRIOT NATL BANCORP INC COM                           | 3,557.87                       | 1,750.00                     |
| PATRIOT SCIENTIFIC CORP COM                            | 139,392.89                     | 49,730.33                    |
| PATTERSON COS INC COM                                  | 73,325.60                      | 60,043.68                    |
| PATTERSON-UTI ENERGY INC COM                           | 66,426.18                      | 59,100.84                    |
| PATTERSON-UTI ENERGY INC COM                           | 429,978.45                     | 335,664.00                   |
| PATTERSON-UTI ENERGY INC COM                           | 577,242.72                     | 379,620.00                   |
| PATTERSON-UTI ENERGY INC COM                           | 521,319.43                     | 625,274.10                   |
| PATTERSON-UTI ENERGY INC COM                           | 255,693.18                     | 173,826.00                   |
| PAXTON ENERGY INC COM PAR \$0.001 STK                  | 42,516.75                      | 425.64                       |
| PAYCHEX INC COM  | 129,333.09                     | 135,244.84                   |
| PAYCHEX INC COM  | 184,892.27                     | 210,649.56                   |
| PBR US 01/21/12 C33                                    | (103.96)                       | (24.00)                      |
| PC GOLD INC COMSTK                                     | 4,884.66                       | 1,254.00                     |
| PC MALL INC COM  | 7,166.00                       | 6,280.00                     |
| PCCW LIMITED HKD0.25(POST CONS)                        | 15,358.43                      | 550.08                       |
| PCS EDVENTURES COM INC COM                             | 573.12                         | 48.00                        |
| PDL BIOPHARMA INC COM                                  | 29,327.79                      | 31,373.50                    |
| PDL BIOPHARMA INC COM                                  | 161,194.44                     | 194,680.00                   |



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| <b>Identity of Issue/Description of Investment (b)</b>                | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| PDS US 01/21/12 C12   | (449.89)                   | (200.00)                 |
| PEABODY ENERGY 6.5% DUE 09-15-2020                                    | 50,000.00                  | 52,500.00                |
| PEABODY ENERGY CORP COM STK   | 991,941.50                 | 689,576.98               |
| PEABODY ENERGY CORP COM STK   | 236,143.27                 | 198,196.46               |
| PEABODY ENERGY CORP COMSTK CALL OPT EXP 01/21/12 PR \$65 PER SH       | (865.23)                   | (1.00)                   |
| PEBBLEBROOK HOTEL TR COM STK  | 7,803.31                   | 8,664.04                 |
| PEETS COFFEE & TEA INC COM  | 38,327.02                  | 44,189.40                |
| PEETS COFFEE & TEA INC COM  | 538,058.31                 | 1,259,868.00             |
| PEGASUS WIRELESS CORP NEV COM NEW STK                                 | 4,797.32                   |                          |
| PEGASYSTEMS INC COM   | 3,624.95                   | 2,940.00                 |
| PELE MTN RES INC COM  | 5,984.74                   | 2,125.00                 |
| PEMBINA PIPELINE CORPORATION COMMON STOCK                             | 92,747.04                  | 138,836.21               |
| PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG             | 89,713.60                  | 102,037.50               |
| PENFORD CORP COM  | 139.42                     | 21.27                    |
| PENGROWTH ENERGY CORP COM   | 481,944.25                 | 466,868.61               |
| PENN NATL GAMING INC COM  | 446,548.56                 | 472,829.40               |
| PENN VA CORP 7.25% DUE 04-15-2019                                     | 4,988.00                   | 4,675.00                 |
| PENN VA CORP COM  | 525.76                     | 529.00                   |
| PENN WEST PETROLEUM LTD COM STK                                       | 297,927.05                 | 342,599.40               |
| PENNANTPARK INVT CORP COM   | 30,088.58                  | 25,733.15                |
| PENNANTPARK INVT CORP COM   | 291,733.80                 | 322,173.70               |
| PENNEY J.C CO INC COM   | 7,585.01                   | 8,776.87                 |
| PENNEY J.C CO INC COM   | 108,383.00                 | 107,207.50               |
| PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT                | 84,026.16                  | 89,784.00                |
| PENNSYLVANIA ST HIGHER ED ASSISTANCE AGYVAR-SR-SUBER MM-2 01 JUN 2047 | 353,750.00                 | 365,659.78               |
| PENNYMAC MTG INVT TR COM REIT   | 258,152.21                 | 229,356.00               |
| PENNYMAC MTG INVT TR COM REIT   | 541.25                     | 488.01                   |
| PENSKE AUTOMOTIVE GROUP INC COM STK                                   | 5,052.89                   | 5,823.20                 |
| PENTAIR INC COM   | 6,500.34                   | 6,494.85                 |
| PENTAIR INC COM   | 383,829.40                 | 324,910.40               |
| PENTAIR INC COM   | 1,034,305.60               | 868,869.00               |
| PEOPLES BK N A MARIETTA OHIO CTF DEP DTD06-26-2009 3.65 06-27-2016    | 5,000.00                   | 5,325.75                 |
| PEOPLES BK N A MARIETTA OHIO CTF DEP DTD07-24-2009 3.6 07-25-2016     | 10,000.00                  | 10,649.90                |
| PEOPLES BK OZARKS NIXA MO CTF DEP DTD 07-13-2007 5.5 07-13-2017       | 10,000.00                  | 11,087.40                |
| PEOPLES UTD FINL INC COM  | 32,552.51                  | 30,599.60                |
| PEOPLES UTD FINL INC COM  | 136,521.84                 | 101,425.05               |
| PEOPLES UTD FINL INC COM  | 327,416.74                 | 272,420.00               |
| PEP BOYS-MANNY MOE & JACK COM   | 2,534.99                   | 2,216.52                 |
| PEP US 01/21/12 C65   | (224.78)                   | (528.00)                 |
| PEP US 10/22/11 C55   | (1,028.82)                 | (320.00)                 |
| PEPCO HLDGS INC COM   | 46,149.59                  | 52,780.00                |
| PEPCO HLDGS INC COM   | 340,140.64                 | 336,980.00               |
| PEPCO HLDGS INC COM   | 115,002.43                 | 98,455.00                |
| PEPSICO INC 7.9% DUE 11-01-2018                                       | 59,863.68                  | 64,803.17                |
| PEPSICO INC COM   | 604,582.04                 | 636,967.14               |
| PEPSICO INC COM   | 316,831.83                 | 344,356.50               |
| PEPSICO INC COM   | 1,232,466.97               | 2,260,942.60             |
| PEPSICO INC COM   | 1,145,143.77               | 1,218,186.00             |
| PEPSICO INC COM   | 621,240.31                 | 640,277.50               |
| PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW                         | 105,480.27                 | 31,265.65                |
| PERION NETWORK LTD SHS  | 11,265.85                  | 7,900.00                 |
| PERKINELMER INC COM   | 43,160.05                  | 39,340.00                |
| PERKINELMER INC COM   | 45,312.17                  | 51,460.00                |
| PERNOD RICARD NPV EUR 1.55  | 700,702.68                 | 746,621.71               |





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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| PERNOD RICARD NPV EUR 1.55                             | 322,538.25                 | 349,474.61               |
| PERPETUAL ENERGY INC COM STK                           | 12,831.05                  | 3,387.90                 |
| PERRIGO CO COM   | 91,331.88                  | 110,272.50               |
| PERRIGO CO COM   | 196,245.20                 | 194,600.00               |
| PERRIGO CO COM   | 534,379.70                 | 564,340.00               |
| PERRIGO CO COM   | 477,974.60                 | 1,201,655.00             |
| PETRO DEV CORP COM                                     | 33,153.95                  | 35,110.00                |
| PETROALGAE INC COM                                     | 2,946.42                   | 20.00                    |
| PETROBAKKEN ENERGY LTD COM STK                         | 38,973.83                  | 46,279.80                |
| PETROBANK ENERGY & RES LTD COM                         | 4,890.18                   | 2,076.00                 |
| PETROBRAS INTL FIN 3.875% DUE 01-27-2016               | 5,091.20                   | 5,124.37                 |
| PETROBRAS INTL FIN 3.875% DUE 01-27-2016               | 103,358.60                 | 103,021.10               |
| PETROBRAS INTL FIN 5.375% DUE 01-27-2021               | 229,542.30                 | 241,638.23               |
| PETROBRAS INTL FIN 5.75% DUE 01-20-2020                | 52,347.90                  | 55,646.24                |
| PETROBRAS INTL FIN 6.125% DUE 10-06-2016               | 39,851.13                  | 44,342.52                |
| PETROCHINA CO COM STK                                  | 21,982.70                  | 22,411.80                |
| PETROFAC ORD USD0.02                                   | 118,049.82                 | 120,237.39               |
| PETROHUNTER ENERGY CORP COM STK                        | 3,106.95                   | 1,488.00                 |
| PETROMANAS ENERGY INC COM STK                          | 3,556.36                   | 1,331.41                 |
| PETROWORLD CORP COM USD0.01                            | 115,187.66                 | 301,131.94               |
| PETSMART INC COM                                       | 464,932.25                 | 533,416.00               |
| PETSMART INC COM                                       | 11,188.48                  | 17,303.91                |
| PEUGEOT SA EUR1  | 97,697.00                  | 95,641.04                |
| PEYTO EXPL & DEV CORP NEW COM                          | 76,037.60                  | 125,940.67               |
| PFE US 01/21/12 C21                                    | (59.78)                    | (258.00)                 |
| PFE US 01/21/12 C22.5                                  | (375.54)                   | (100.00)                 |
| PFIZER INC 4.5% DUE 02-15-2014                         | 21,273.80                  | 21,542.98                |
| PFIZER INC COM   | 1,546,821.49               | 1,867,709.03             |
| PFIZER INC COM   | 593,750.98                 | 668,676.00               |
| PFIZER INC COM   | 659,491.73                 | 872,741.20               |
| PFIZER INC COM   | 2,771,716.95               | 3,632,035.96             |
| PFIZER INC COM   | 1,769,340.46               | 2,093,670.00             |
| PFIZER INC COM   | 564,194.62                 | 601,592.00               |
| PFIZER INC NT 5.35 DUE 03-15-2015                      | 21,913.00                  | 22,662.86                |
| PFIZER INC NT 6.2 DUE 03-15-2019                       | 113,669.00                 | 123,390.70               |
| PG US 04/21/12 C70                                     | (43.30)                    | (68.00)                  |
| PG& E CORP COM   | 46,503.65                  | 46,772.99                |
| PG& E CORP COM   | 125,288.94                 | 119,538.00               |
| PG& E CORP COM   | 325,321.23                 | 316,858.14               |
| PG& E CORP COM   | 279,332.95                 | 365,415.30               |
| PGI ENERGY INC COM                                     | 506.95                     | 50.00                    |
| PGT INC COM  | 1,086.65                   | 206.00                   |
| PHARMACEUTICAL HOLDERS TR DEPOS RCPT                   | 6,907.15                   | 7,122.00                 |
| PHARMASSET INC COM CASH MERGER 1/18/2012               | 474,337.63                 | 492,159.80               |
| PHARMATHENE INC COM STK                                | 134,013.00                 | 89,992.20                |
| PHARMERICA CORP COM STK                                | 58.66                      | 60.72                    |
| PHH CORP COM NEW COM NEW                               | 104.18                     | 53.50                    |
| PHH CORP COM NEW COM NEW                               | 199,827.18                 | 119,840.00               |
| PHILIP MORRIS INTL COM STK NPV                         | 1,175,063.01               | 1,521,860.80             |
| PHILIP MORRIS INTL COM STK NPV                         | 672,324.83                 | 1,329,922.08             |
| PHILIP MORRIS INTL COM STK NPV                         | 992,552.62                 | 2,978,316.00             |
| PHILIP MORRIS INTL COM STK NPV                         | 1,233,662.84               | 1,781,496.00             |
| PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021              | 167,715.20                 | 173,323.33               |
| PHILLIPS VAN 7.375% DUE 05-15-2020                     | 5,438.00                   | 5,437.50                 |



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| <b>Identity of Issue/Description of Investment (b)</b>               | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| PHOENIX COS INC NEW COM  | 2,333.81                       | 1,680.00                     |
| PHOENIX COS INC NEW COM  | 22,571.73                      | 20,664.00                    |
| PHOENIX COS INC NEW QUARTERLY INT BD-QUIBS                           | 10,203.95                      | 9,650.00                     |
| PHOTRONICS INC COM   | 55,088.01                      | 49,248.00                    |
| PHYSICIANS ADULT DAYCARE INC COM                                     | 1,729.25                       |                              |
| PICCOLO EDL SYS INC COM COM  | 41,339.35                      | 59.70                        |
| PICO HLDGS INC COM NEW STK   | 3,293.87                       | 2,058.00                     |
| PIEDMONT NAT GAS INC COM   | 11,409.13                      | 13,592.00                    |
| PIER 1 IMPORTS INC COM   | 13,877.73                      | 19,502.00                    |
| PILGRIM PETE CORP COM  | 9,726.35                       | 724.11                       |
| PILGRIMS PRIDE CORP SR SUB NT 8.375 DUE 05-01-2017 BEO BD IN DEFAULT | 20,912.48                      | 20,812.50                    |
| PILOT GOLD INC COM   | 136,013.58                     | 6,720.82                     |
| PINECREST ENERGY INC COM   | 4,706.95                       | 4,655.00                     |
| PINETREE CAP COM STK   | 569,884.09                     | 308,838.40                   |
| PINNACLE DATA SYSTEMS INC COM  | 265.95                         | 238.00                       |
| PINNACLE ENTMT INC COM   | 1,117.50                       | 1,016.00                     |
| PINNACLE W. CAP CORP COM   | 50,915.91                      | 62,414.17                    |
| PINNACLE W. CAP CORP COM   | 94,176.82                      | 120,450.00                   |
| PINNACLE W. CAP CORP COM   | 88,793.69                      | 112,403.94                   |
| PIONEER DRILLING CO COM STK  | 6,049.61                       | 4,840.00                     |
| PIONEER NAT RES CO 7.5% DUE 01-15-2020                               | 5,700.00                       | 5,856.25                     |
| PIONEER NAT RES CO COM STK   | 40,128.61                      | 44,740.00                    |
| PIONEER NAT RES CO COM STK   | 155,743.39                     | 243,385.60                   |
| PIONEER SOUTHWEST ENERGY PARTNERS L P                                | 5,051.15                       | 5,125.60                     |
| PIPER JAFFRAY COS COM  | 874,611.87                     | 483,729.40                   |
| PIRELLI + C. ORD COMMON STOCK  | 159,015.33                     | 187,009.17                   |
| PITCHBLACK RES LTD COM STK   | 51,020.52                      | 3,913.72                     |
| PITCHSTONE EXPLORATIONS LTD COM STK                                  | 3,967.15                       | 152.00                       |
| PITNEY BOWES INC COM   | 89,862.12                      | 81,052.66                    |
| PITNEY BOWES INC COM   | 117,953.52                     | 81,798.48                    |
| PITNEY BOWES INC COM   | 576,835.18                     | 389,340.00                   |
| PIXELWORKS INC COM NEW STK   | 359.02                         | 200.86                       |
| PK PL ENERGY CORP COM NEW  | 1,014.95                       | 3.00                         |
| PKWY PTYS INC REIT   | 4,506.70                       | 3,451.00                     |
| PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT                     | 225,031.27                     | 268,203.43                   |
| PLANAR SYS INC   | 183,183.41                     | 126,633.00                   |
| PLANET RESOURCE RECOVERY INC NEW COM STK                             | 23,966.87                      | 2,400.00                     |
| PLANKTOS CORP COM STK  | 16,290.20                      | 29.89                        |
| PLANTRONICS INC NEW COM  | 1,187.60                       | 1,283.04                     |
| PLASTICON INTL INC COM   | 6,981.82                       |                              |
| PLATCOM INC COM STK  | 995.22                         |                              |
| PLATINUM GROUP METALS LTD COM NEW PLATNIUM GROUP METALS LIMITED NEW  | 651.92                         | 435.00                       |
| PLATINUM RESH ORGANIZATION INC COM                                   | 4,583.24                       | 25.22                        |
| PLATINUM STUDIOS INC COM STK   | 406.69                         | 43.00                        |
| PLEXUS CORP COM  | 7,044.64                       | 5,476.00                     |
| PLUG PWR INC COM NEW   | 249.90                         | 210.12                       |
| PLUM CREEK TIMBER CO INC COM   | 111,271.67                     | 126,680.40                   |
| PLUM CREEK TIMBER CO INC COM   | 176,966.40                     | 179,494.84                   |
| PLURISTEM THERAPEUTICS INC PLURISTEM THERAPEUTICS INC                | 7,007.95                       | 7,096.50                     |
| PM US 01/18/14 C65   | (45,155.54)                    | (60,040.00)                  |
| PM US 01/19/13 C65   | (452.29)                       | (4,500.00)                   |
| PM US 01/21/12 C77.5   | (72.30)                        | (188.00)                     |
| PM US 02/18/12 C82.5   | (27.30)                        | (67.00)                      |
| PM US 03/17/12 C67.5   | (3,669.63)                     | (8,050.00)                   |



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| <b>Identity of Issue/Description of Investment (b)</b>               | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| PM US 06/16/12 C77.5   | (1,476.18)                 | (2,350.00)               |
| PMC COML TR SH BEN INT SHS OF BEN INT USD0.01                        | 2,385.01                   | 1,411.01                 |
| PMC SIERRA INC CALL OPT PR\$22.50 PER SH EXP 01/17/04                | 397.51                     |                          |
| PMC SIERRA INC COM   | (616.04)                   | 3,801.90                 |
| PMC SIERRA INC COM   | 387,684.28                 | 291,479.00               |
| PMC SIERRA INC COM   | 26,194.60                  | 18,800.12                |
| PMI GROUP INC COM  | 14,464.28                  | 162.60                   |
| PNC FINANCIAL SERVICES GROUP COM STK                                 | 248,674.66                 | 249,006.37               |
| PNC FINANCIAL SERVICES GROUP COM STK                                 | 32,621.40                  | 34,602.00                |
| PNC FINANCIAL SERVICES GROUP COM STK                                 | 225,799.19                 | 248,557.70               |
| PNC FINANCIAL SERVICES GROUP COM STK                                 | 836,609.13                 | 659,052.76               |
| PNC FINANCIAL SERVICES GROUP COM STK                                 | 1,127,293.72               | 1,170,701.00             |
| PNC FINANCIAL SERVICES GROUP COM STK                                 | 335,869.75                 | 392,156.00               |
| PNC FINL SVCS GROUP INC DEP SHS REPSTG PFD SER L                     | 2,824.95                   | 2,800.00                 |
| PNM RES INC COM  | 235,156.72                 | 319,025.00               |
| PNM RES INC COM  | 346,430.78                 | 353,662.00               |
| POINDEXTER J B INC 8.75% DUE 03-15-2014                              | 23,013.89                  | 25,125.00                |
| POLARIS INDS INC COM   | 37,280.23                  | 34,147.80                |
| POLARIS INDS INC COM   | 141,763.12                 | 253,589.40               |
| POLARIS INDS INC COM   | 418,156.53                 | 526,212.00               |
| POLARIS INTL HLDGS INC COM STK                                       | 998.95                     | 99.00                    |
| Polish zloty   | 0.00                       |                          |
| POLYCOM INC COM  | 54,173.41                  | 47,433.00                |
| POLYCOM INC COM  | 610,653.03                 | 356,970.00               |
| POLYCOM INC COM  | 755,883.74                 | 834,560.00               |
| POLYMEDIX INC COM STK  | 1,371.95                   | 1,224.00                 |
| POLYMET MNG CORP COM   | 33,842.71                  | 14,560.00                |
| POLYONE CORP 7.375% DUE 09-15-2020                                   | 5,375.50                   | 5,150.00                 |
| POLYONE CORP COM   | 36,693.46                  | 30,030.00                |
| POLYPORE INTL INC COM  | 17,153.34                  | 11,921.29                |
| POLYPORE INTL INC COM  | 370,570.57                 | 255,581.90               |
| POPULAR INC COM  | 2,076.92                   | 1,042.50                 |
| POPULAR INC PFD SER B 8.25%  | 1,808.95                   | 1,750.00                 |
| PORT SEATTLE WASH REV 5.74% 05-01-2019 BEO TAXABLE                   | 26,070.42                  | 29,438.00                |
| PORTAGE RES INC COM  | 93,991.02                  | 8,596.50                 |
| PORTFOLIO RECOVERY ASSOCS INC COM                                    | 2,854.93                   | 2,700.80                 |
| PORTLAND GEN ELEC CO COM NEW STK\                                    | 10,843.51                  | 10,621.80                |
| POSITIVEID CORP COM  | 8,047.51                   | 540.00                   |
| POSITRON CORP COM  | 4,266.00                   | 178.00                   |
| POT US 01/21/12 C43.33   | (109.30)                   | (70.00)                  |
| POT US 01/21/12 C45  | (405.47)                   | (370.00)                 |
| POTASH CORP SASK 4.875% DUE 03-30-2020                               | 21,344.00                  | 22,965.52                |
| POTASH CORP SASK INC COM   | 822,104.30                 | 730,119.36               |
| POTASH CORP SASK INC COM   | 129,375.76                 | 94,944.00                |
| POTASH CORP SASK INC COM   | 452,221.70                 | 352,737.60               |
| POTLATCH CORP NEW REIT   | 5,707.14                   | 5,539.89                 |
| POWER ASSETS HLDGS HKD1  | 75,044.84                  | 73,964.43                |
| POWER INTEGRATIONS INC COM   | 2,488.75                   | 2,155.40                 |
| POWER OIL & GAS INC COM STK  | 5,542.92                   | 30.00                    |
| POWER ONE INC NEW COM USD0.001                                       | 54,704.04                  | 21,735.69                |
| POWERSHARES BUILD AMERICA PO   | 9,256.75                   | 10,045.00                |
| POWERSHARES DB GOLD DOUBLE SHORT ETN                                 | 86,637.77                  | 89,842.50                |
| POWERSHARES DB MULTI-SECTOR COMMODITY TRPWR SH DB BASE METALS FD COM |                            |                          |
| UNIT PWR   | 20,211.51                  | 16,971.50                |
| POWERSHARES PREFERRED PORTFOLIO                                      | 46,468.51                  | 45,435.15                |



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| <b>Identity of Issue/Description of Investment (b)</b>                | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| POWERVERDE INC COM STK  | 25,563.60                  | 50,800.00                |
| POWERWAVE TECHNOLOGIES INC COM NEW                                    | 52,263.62                  | 9,963.20                 |
| POZEN INC COM   | 2,351.57                   | 1,718.25                 |
| PPG IND INC COM   | 231,559.74                 | 259,063.38               |
| PPG IND INC COM   | 286,651.10                 | 384,721.92               |
| PPG IND INC COM   | 162,339.50                 | 292,381.98               |
| PPL CORP COM ISIN US69351T1060  | 122,619.19                 | 129,319.99               |
| PPL CORP COM ISIN US69351T1060  | 130,758.34                 | 118,003.62               |
| PPL CORP COM ISIN US69351T1060  | 287,292.43                 | 366,602.62               |
| PPL CORP COM ISIN US69351T1060  | 172,842.91                 | 179,462.00               |
| PPL CORP CORP UNIT  | 55,255.70                  | 60,593.10                |
| PPL CORP CORP UNIT CONSISTING OF PUR CONTRACT JR SUB NTS CONV PFD STK | 6,536.40                   | 6,911.25                 |
| PPL US 01/19/13 C30   | (167.30)                   | (160.00)                 |
| PRADA SPA COM EUR0.10   | 119,211.40                 | 114,040.41               |
| PRAXAIR INC 5.2% DUE 03-15-2017                                       | 32,310.30                  | 34,670.43                |
| PRAXAIR INC COM   | 17,174.16                  | 21,353.83                |
| PRAXAIR INC COM   | 234,942.61                 | 717,192.10               |
| PRAXAIR INC COM   | 776,692.49                 | 823,130.00               |
| PRECISION CASTPARTS CORP COM  | 66,100.53                  | 82,476.11                |
| PRECISION CASTPARTS CORP COM  | 354,468.26                 | 508,871.52               |
| PRECISION CASTPARTS CORP COM  | 607,647.67                 | 642,681.00               |
| PRECISION DRILLING CORPORATION COM STK                                | 27,401.19                  | 26,009.10                |
| PRECISION DRILLING CORPORATION COM STK                                | 409,370.15                 | 493,670.16               |
| PREFERREDPLUS TR SER CCR-1 TR CTF                                     | 16,176.95                  | 15,684.90                |
| PREMIER EXHIBITIONS INC COM   | 11,551.65                  | 12,740.00                |
| PREMIER INFORMATION MGMT INC COM                                      | 3,167.95                   | 0.15                     |
| PREMIERE GLOBAL SVCS INC COM  | 243,795.05                 | 313,457.76               |
| PREMIERWEST BANCORP COM NEW COM NEW                                   | 8,198.50                   | 799.20                   |
| PREMIUM EXPL INC COM STK  | 17,620.69                  | 4,141.50                 |
| PRESTIGE BRANDS HLDGS INC COM   | 1,608.21                   | 2,254.00                 |
| PRICE NET U S A INC COM   | 119,611.81                 |                          |
| PRICELINE COM INC COM NEW STK   | 148,799.24                 | 140,313.00               |
| PRICELINE COM INC COM NEW STK   | 201,348.24                 | 484,079.85               |
| PRICESMART INC COM STK  | 25,776.37                  | 26,444.20                |
| PRIM CORP COM STK   | 5,253.47                   | 286.27                   |
| PRIME STAR GROUP INC COM STK  | 698.41                     |                          |
| PRIMEGEN ENERGY CORP COM STK  | 13,872.07                  | 23.89                    |
| PRIMERO MNG CORP COM  | 62,715.91                  | 57,129.24                |
| PRIMORIS SVCS CORP COM  | 8,401.90                   | 8,958.00                 |
| PRIMORIS SVCS CORP COM  | 44,125.54                  | 50,762.00                |
| PRIMUS GTY LTD  | 3,128.70                   | 1,910.00                 |
| PRINCETON NATL BANCORP INC COM  | 12,833.70                  | 1,510.00                 |
| PRINCIPAL FINL GROUP INC COM STK                                      | 192,511.64                 | 163,737.60               |
| PRISMONE GROUP INC COM  | 7,958.78                   | 1,860.75                 |
| PRIVATE EXPT FDG CORP SECD NT SER DD 2.125% DUE 07-15-2016 REG        | 189,762.50                 | 197,545.28               |
| PROASSURANCE CORP COM   | 3,490.75                   | 3,991.00                 |
| PROASSURANCE CORP COM   | 93,303.83                  | 95,784.00                |
| PROASSURANCE CORP COM   | 249,513.89                 | 328,858.40               |
| PROASSURANCE CORP COM   | 116,225.70                 | 119,730.00               |
| PROBE MINES LTD COM STK   | 2,022.01                   | 6,138.60                 |
| PROCTER & GAMBLE 4.95% DUE 08-15-2014                                 | 1,990.92                   | 2,224.68                 |
| PROCTER & GAMBLE COM NPV  | 1,233,133.46               | 1,322,003.21             |
| PROCTER & GAMBLE COM NPV  | 628,717.09                 | 667,100.00               |
| PROCTER & GAMBLE COM NPV  | 133,990.86                 | 148,229.62               |





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|---|--------------------------------|------------------------------|
| PROCTER & GAMBLE COM NPV  | 2,136,680.01                   | 4,004,534.59                 |
| PROCTER & GAMBLE COM NPV  | 761,867.43                     | 807,191.00                   |
| PROCTER & GAMBLE COM NPV  | 1,391,220.29                   | 1,641,066.00                 |
| PROGENICS PHARMACEUTICALS INC COM   | 23,488.00                      | 27,328.00                    |
| PROGRESS ENERGY 4.4% DUE 01-15-2021   | 113,537.60                     | 121,251.35                   |
| PROGRESS ENERGY INC COM   | 252,524.06                     | 357,015.46                   |
| PROGRESS ENERGY INC COM   | 39,133.35                      | 52,455.12                    |
| PROGRESS SOFTWARE CORP COM  | 661,147.60                     | 622,566.90                   |
| PROGRESSIVE CORP OH COM   | 180,457.58                     | 263,326.47                   |
| PROJ GROUP INC COM STK  | 279.95                         |                              |
| PROLOGIS INC COM  | 400,769.51                     | 283,727.16                   |
| PROLOGIS INC COM  | 19,239.45                      | 18,326.19                    |
| PROLOR BIOTECH INC COM  | 19,678.90                      | 42,700.00                    |
| PROM RES INC COM NEW STOCK  | 9,267.50                       | 4,000.00                     |
| PROPHECY COAL CORP COM  | 4,881.95                       | 2,090.00                     |
| PROPHECY PLATINUM CORP COM  | 325.21                         | 922.35                       |
| PROPHOTONIX LTD COM   | 2,270.13                       | 575.28                       |
| PROS HLDGS INC COM  | 625.08                         | 1,116.00                     |
| PROSPECT CAP CORP COM   | 100,022.82                     | 88,617.12                    |
| PROTECTIVE LIFE CORP COM  | 351,470.15                     | 374,496.00                   |
| PROTEONOMIX INC COM NEW   | 2,206.95                       | 2,200.00                     |
| PROTEXT MOBILITY INC COM  | 4,766.95                       | 629.00                       |
| PROUOCARE MED INC COM NEW COM NEW   | 87,678.35                      | 53,550.00                    |
| PROVECTUS PHARMACEUTICAL INC COM  | 3,518.36                       | 2,187.00                     |
| PROVIDENCE SVC CORP COM STK   | 5,786.78                       | 5,545.28                     |
| PROVIDENT ENERGY LTD NEW STOCK  | 142,520.42                     | 170,815.32                   |
| PROVIDENT FINL SVCS INC COM   | 198,966.43                     | 183,496.56                   |
| PROXIM CORP CL A NEW  | 1,302.56                       | 0.06                         |
| PRUDENTIAL FINL INC COM   | 75,063.99                      | 65,923.71                    |
| PRUDENTIAL FINL INC COM   | 411,522.47                     | 410,984.00                   |
| PRUDENTIAL FINL INC COM   | 471,040.77                     | 401,962.40                   |
| PRUDENTIAL FINL INC COM   | 423,549.05                     | 516,837.44                   |
| PRUDENTIAL FINL INC COM   | 1,027,691.63                   | 1,048,761.00                 |
| PRUDENTIAL FINL INC INTERNOTES BOE # TR 00457 DTD 10/04/07 6 DUE 10-16-2017 | 5,025.00                       | 5,049.24                     |
| PRUDENTIAL FINL INC INTERNOTES BOE # TR 00519 04/03/08 5 04-15-2014         | 5,313.55                       | 5,290.71                     |
| PRUDENTIAL FINL INC JR SUB NTS PFD STK                                      | 47,387.90                      | 54,520.00                    |
| PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 2.75% DUE 01-14-2013      | 10,141.30                      | 10,153.16                    |
| PRUDENTIAL FINL INC MTN BOOK TRANCHE # TR 00023 6.1 DUE 06-15-2017          | 1,780.65                       | 2,214.78                     |
| PS BUSINESS PKS DEPOSITARY SHS REPSTG 1/1000TH PFD SER R 6.875%             | 4,858.90                       | 5,350.00                     |
| PS BUSINESS PKS INC CALIF COM   | 81,459.00                      | 99,774.00                    |
| PSIVIDA CORP COM STK  | 13,596.11                      | 2,775.00                     |
| PSS WORLD MED INC COM   | 3,425.19                       | 2,902.80                     |
| PUB FIN AUTH CHARTER SCH REV DENVER C TAXABLE-SER B 7 DUE 12-15-2013 TAX    | 10,013.00                      | 10,108.40                    |
| PUB SERVICE ENTERPRISE GROUP INC COM  | 80,505.03                      | 75,432.89                    |
| PUB SERVICE ENTERPRISE GROUP INC COM  | 104,822.44                     | 98,204.75                    |
| PUB SERVICE ENTERPRISE GROUP INC COM  | 241,320.17                     | 360,766.29                   |
| PUB STORAGE COM   | 228,423.56                     | 405,262.44                   |
| PUB STORAGE COM   | 24,813.41                      | 42,544.72                    |
| PUB STORAGE DEP SH REPSTG 1/1000TH PFD SER A                                | 10,189.66                      | 10,929.90                    |
| PUBLICIS GROUPE SA EUR0.40  | 320,719.78                     | 343,566.46                   |
| PUDA COAL INC COM PAR \$.001 COM PAR \$.001                                 | 247,562.17                     | 4,884.00                     |
| PULSE ELECTRONICS CORP  | 19,696.00                      | 10,920.00                    |
| PULTE GROUP INC   | 61,061.06                      | 72,564.17                    |
| PULTE GROUP INC   | 99,679.94                      | 46,529.94                    |



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|--|----------------------------|--------------------------|
| PURADYN FILTER TECHNOLOGIES INC COM  | 18,196.05                  | 4,516.65                 |
| PURAMED BIOSCIENCE INC COM STK   | 5,321.70                   | 3,531.00                 |
| PURCHASEPRO COM INC COM NEW STK  | 5,067.64                   |                          |
| PURE BIOFUELS CORP COM STK   | 149.76                     | 0.36                     |
| PURE BIOSCIENCE INC COM  | 6,006.95                   | 3,250.00                 |
| PURPLE BEVERAGE CO INC COM STK   | 2,396.80                   | 0.40                     |
| PUTNAM HI INC FD NAME CHANGE TO PUTNAM HI INC SECS FD SEC # 2752685 EFF 9/30/05  | 19,119.90                  | 26,880.00                |
| PVTPL 1ST SEC BK N A S.L CY UT CR LEASE BKD P-THRU CTF A-2 144A 9.35 01-10-23    | 30,637.50                  | 31,734.00                |
| PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000       | 48,732.06                  | 57,143.05                |
| PVTPL AMERICAN INTL GROUP INC NT 144A 3.75% DUE 11-30-2013 BEO                   | 100,731.00                 | 98,127.50                |
| PVTPL ARCH COAL INC SR NT 144A 7% DUE 06-15-2019/06-14-2011 BEO                  | 110,062.50                 | 112,200.00               |
| PVTPL ARISTOTLE HLDG INC SR NT 144A 3.5% DUE 11-15-2016 BEO                      | 339,908.20                 | 346,274.70               |
| PVTPL ASIF GLOBAL FING XIX SR NT 144A 4.9% DUE 01-17-2013 BEO                    | 9,987.60                   | 10,083.52                |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP ABKD NT CL A 144A 4.64 DUE 5-20-2015        | 109,986.20                 | 117,038.79               |
| PVTPL BANK MONTREAL QUE BANK OF MONTREAL2.85 DUE 06-09-2015                      | 370,000.00                 | 383,526.09               |
| PVTPL CALPINE CORP SR SECD NT 144A 7.5% DUE 02-15-2021/10-22-2010 BEO            | 107,482.14                 | 117,700.00               |
| PVTPL CITIGROUP MTG LN TR 2005-HE2 AST BKD CTF CL A 144A VAR VAR RT 5-25-2035    | 42,225.78                  | 39,817.14                |
| PVTPL CMO EXTENDED STAY AMERICA TRUST 2010-ESHA CL A 2.9505 DUE 11-05-2015       | 195,994.09                 | 196,359.63               |
| PVTPL CMO GMAC COML MTG SECS INC MTG PT CTF 1998-C2 CL F 144A 6.5 05-15-35       | 86,835.58                  | 144,300.18               |
| PVTPL CMO GS MTG SECS CORP GSMPS 2005-RP2 144A 1AF VAR RT DUE 3-25-35 BEO        | 184,139.35                 | 181,226.88               |
| PVTPL CMO GS MTG SECS TR 2011-GC5 MTG PASSTHRU CL X-A 144A VAR RT 08-10-2044     | 42,311.75                  | 42,956.81                |
| PVTPL CMO NAAC REPERFORMING LN REMIC 04-R2 CTF CL 144A A-1 .0001 10-25-34 BEO    | 56,419.66                  | 67,538.38                |
| PVTPL CMO RBSSP RESECURITIZATION TR 2010-3 VAR RT DUE 12-26-2035 BEO             | 69,080.93                  | 68,657.01                |
| PVTPL CMO WAMU MTG PASS-THRU CTFS 2004- AR13 PASS CTF A-1 144A 0 11-22-44 BEO    | 70,797.27                  | 57,738.21                |
| PVTPL CMO WFRBS COML MTG TR 2011-C3 4.375 DUE 03-15-2044 BEO                     | 30,302.34                  | 31,943.94                |
| PVTPL CMO WFRBS COML MTG TR 2011-C4 CL A4 VAR RT DUE 06-15-2044 BEO              | 70,698.04                  | 77,441.07                |
| PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00080 3.75% DUE 10-15-2014 BEO         | 79,754.40                  | 82,424.00                |
| PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO            | 29,834.40                  | 31,816.17                |
| PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.75% DUE 10-15-2014 BEO   | 49,241.00                  | 53,627.80                |
| PVTPL GLITNIR BANKI HF SUB NT FIXED/FLTG144A 6.693 15 JUN 2016 BEO IN DEFAULT    | 100,000.00                 |                          |
| PVTPL HBOS CAP FDG NO 2 L P BONDS 144A DUE 06-30-2049/06-30-2014 BEO             | 28,240.50                  | 18,600.00                |
| PVTPL HERTZ VEH FING LLC 2009-2 ASSET BKD NT A-2 144A 5.29% DUE 03-25-2016 BEO   | 99,993.90                  | 108,260.70               |
| PVTPL INDYMAC ABS INC 2006-H1 CL A VAR RT DUE 04-25-2036 REG                     | 262,663.95                 | 64,306.96                |
| PVTPL INN OF THE MTN GODS RESORT & CASINO SR NT 8.75 11-30-2020                  | 3,532.50                   | 2,895.00                 |
| PVTPL INTESA SANPAOLO S P A SR MED TERM NT CL X 6.5 2-24-2021                    | 183,382.20                 | 147,727.26               |
| PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO      | 59,998.20                  | 61,350.00                |
| PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO     | 289,988.40                 | 297,250.00               |
| PVTPL LLOYDS TSB BK PLC SUB MEDIUM TERM NTS BO TRANCHE # TR 1 6.5 9-14-20        | 101,525.00                 | 83,676.00                |
| PVTPL N V BK NEDERLANDSE GEMEENTEN TR # TR 4 1.5 DUE 03-28-2014                  | 269,198.10                 | 269,939.79               |
| PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO  | 143,425.00                 | 92,400.00                |
| PVTPL PERNOD RICARD SA 4.45 DUE 01-15-2022                                       | 176,592.60                 | 178,089.45               |
| PVTPL REYNOLDS GROUP ISSUER INC SR SECD NT 144A 0% DUE 04-15-2019/10-15-2014 BEO | 101,500.00                 | 101,750.00               |
| PVTPL REYNOLDS GROUP ISSUER INC/ 02-15-2021/02-01-2011 BEO                       | 100,437.50                 | 99,500.00                |
| PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO                | 157,805.20                 | 182,311.95               |
| PVTPL SANTANDER US DEBT S A UNIPERSONAL 3.724% DUE 01-20-2015 BEO                | 100,000.00                 | 90,801.50                |
| PVTPL SANTANDER US DEBT S A UNIPERSONAL GTD SR NT 144A 3.781% DUE 10-07-2015 BEO | 101,659.00                 | 90,625.50                |
| PVTPL SESI L L C SR NT 7.125 DUE 12-15-2021                                      | 30,000.00                  | 31,500.00                |
| PVTPL SOUTHERN NAT GAS CO SOUTHERN NAT GAS 5.9% DUE 04-01-2017/03-26-2007 BEO    | 30,015.70                  | 34,286.16                |
| PVTPL TL ACQUISITIONS INC SR TOGGLE NT 144A 10.5% DUE 01-15-2015/07-15-2011 BEO  | 9,872.40                   | 7,175.00                 |
| PVTPL UNITED BUSINESS MEDIA LT 5.75 DUE 11-03-2020                               | 68,806.50                  | 70,605.92                |
| PVTPL WPX ENERGY INC NT 6 DUE 01-15-2022   | 50,000.00                  | 51,187.50                |
| PWR 3 MED PRODS INC COM STK  | 9,362.50                   | 343.52                   |
| PYRAMID OIL CO COM   | 1,280.03                   | 805.80                   |
| Q E P INC COM  | 1,189.67                   | 3,840.00                 |



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|---|----------------------------|--------------------------|
| QAD INC CL A STOCK  | 1,960.00                   | 2,100.00                 |
| QAD INC COM USD0.001 CLASS B  | 461.76                     | 515.00                   |
| QBE INS GROUP NPV   | 559,970.95                 | 435,349.72               |
| QCOM US 01/21/12 C60  | (52.30)                    | (5.00)                   |
| QEP RES INC 6.875% DUE 03-01-2021                                     | 90,001.80                  | 96,975.00                |
| QEP RES INC COM STK   | 223,968.90                 | 158,220.00               |
| QEP RES INC COM STK   | 108,744.66                 | 109,054.60               |
| QIAGEN N V COM  | 2,319.68                   | 1,381.00                 |
| QIAO XING UNIVERSAL RESOURCE INC                                      | 5,868.54                   | 1,342.00                 |
| QLIK TECHNOLOGIES INC COM STK   | 25,266.22                  | 21,901.00                |
| QQQ US 01/21/12 C57   | (344.25)                   | (265.00)                 |
| QQQ US 06/16/12 P58   | 3,225.74                   | 2,410.00                 |
| QUAKER CHEM CORP COM  | 9,994.45                   | 9,722.50                 |
| QUAL DISTR INC FLA COM  | 51,357.80                  | 50,625.00                |
| QUALCOMM INC COM  | 800,495.64                 | 828,207.50               |
| QUALCOMM INC COM  | 1,181,979.45               | 2,007,763.50             |
| QUALCOMM INC COM  | 1,289,447.39               | 1,279,980.00             |
| QUALCOMM INC COM  | 1,817,940.15               | 2,103,269.70             |
| QUALCOMM INC COM  | 1,554,215.11               | 1,761,340.00             |
| QUALITY SYS INC COM STK   | 19,669.78                  | 18,873.05                |
| QUALITY SYS INC COM STK   | 343,507.96                 | 281,863.80               |
| QUANTA SVCS INC COM   | 57,110.81                  | 57,081.00                |
| QUANTA SVCS INC COM   | 106,284.54                 | 99,557.88                |
| QUANTA SVCS INC COM   | 257,734.19                 | 309,551.34               |
| QUANTUM CORP DSSG COM   | 2,412.41                   | 2,400.00                 |
| QUANTUM CORP DSSG COM   | 154,600.57                 | 142,080.00               |
| QUANTUM FUEL SYS TCHNLGIS WRLDWDE INC COM NEW                         | 5,167.11                   | 1,198.66                 |
| QUANTUM SOLAR PWR CORP COM  | 51.95                      | 12.50                    |
| QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO                 | 338,674.00                 | 339,621.58               |
| QUEENSTON MNG INC COM   | 16,546.05                  | 10,800.00                |
| QUEPASA CORP COM NEW STK  | 2,294.59                   | 1,660.00                 |
| QUEST DIAGNOSTICS INC COM   | 12,303.94                  | 13,256.76                |
| QUEST DIAGNOSTICS INC COM   | 164,840.04                 | 185,792.00               |
| QUEST DIAGNOSTICS INC COM   | 130,522.23                 | 194,965.48               |
| QUEST OIL CORP COM  | 3,387.60                   | 326.00                   |
| QUEST RARE MINERALS LTD COMMON STOCK                                  | 738,440.54                 | 334,208.60               |
| QUESTAR CORP COM  | 289,552.50                 | 303,858.00               |
| QUESTCOR PHARMACEUTICALS INC COM                                      | 157,939.71                 | 153,014.40               |
| QUESTCOR PHARMACEUTICALS INC COM                                      | 115,690.75                 | 158,004.00               |
| QUESTCOR PHARMACEUTICALS INC COM                                      | 95,365.94                  | 102,952.08               |
| QUICKLOGIC CORP CDT-COM STK   | 8,558.60                   | 7,410.00                 |
| QUICKSILVER RES INC COM   | 363.62                     | 167.75                   |
| QUICKSILVER INC COM   | 15,958.42                  | 13,898.50                |
| RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO | 75,000.00                  | 87,750.00                |
| RACKSPACE HOSTING INC COM STK   | 186,393.27                 | 203,007.20               |
| RACKSPACE HOSTING INC COM STK   | 96,761.00                  | 111,826.00               |
| RACKSPACE HOSTING INC COM STK   | 365,866.30                 | 380,638.50               |
| RAD US 01/21/12 C2  | (14.26)                    | (25.00)                  |
| RADIAN GROUP INC COM  | 773,413.04                 | 907,098.66               |
| RADIAN GROUP INC COM  | 139,601.40                 | 122,850.00               |
| RADIANT REV STK SPLIT RADIANT PHARMACEUTICALS 2H1MAL1 2/10/2012       | 72.17                      | 0.31                     |
| RADIOSHACK CORP COM   | 41,218.17                  | 30,415.05                |
| RADISYS CORP COM  | 22,342.42                  | 8,602.00                 |
| RAIT FINL TR COM NEW  | 7,412.57                   | 6,102.20                 |



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|---|----------------------------|--------------------------|
| RAIT FINL TR PFD SHS BEN INT SER C PFD STK                        | 22,802.95                  | 19,550.00                |
| RAKUTEN INC NPV   | 288,700.90                 | 287,228.26               |
| RALCORP HLDGS INC NEW COM   | 2,557.86                   | 2,821.50                 |
| RALLYE EUR3   | 757,885.67                 | 598,406.04               |
| RALPH LAUREN CORP CL A CL A                                       | 45,797.36                  | 43,548.73                |
| RALPH LAUREN CORP CL A CL A                                       | 107,721.75                 | 183,370.24               |
| RAM ENERGY NAME CHANGE WITH CUSIPHALCON RES CORP 2H1JAF1 2/9/2012 | 5,231.72                   | 9,390.00                 |
| RAM PWR CORP COM STK  | 6,387.62                   | 1,740.75                 |
| RAMBUS INC DEL COM  | 313,683.22                 | 167,194.75               |
| RAMTRON INTL CORP COM NEW COM NEW                                 | 78,268.02                  | 60,450.00                |
| RANCHER ENERGY CORP COM   | 183,530.80                 | 765.76                   |
| RANDSTAD HLDGS NV EUR0.10   | 715,427.23                 | 436,204.38               |
| RANGE RES CORP COM  | 96,468.60                  | 102,423.60               |
| RANGE RES CORP COM  | 166,077.89                 | 212,144.50               |
| RANGE RES CORP COM  | 812,538.83                 | 780,444.00               |
| RAPTOR NETWORKS TECHNOLOGY INC COM                                | 8,575.75                   | 86.84                    |
| RARE ELEMENT RES LTD COM  | 945,994.23                 | 325,734.50               |
| RASER TECHNOLOGIES INC COM  | 14,241.25                  |                          |
| RAYMOND JAMES FNCL INC COM STK                                    | 5,045.14                   | 6,192.00                 |
| RAYMOND JAMES FNCL INC COM STK                                    | 284,091.17                 | 275,544.00               |
| RAYMOND JAMES FNCL INC COM STK                                    | 463,231.41                 | 573,626.88               |
| RAYMOND JAMES FNCL INC COM STK                                    | 624,780.85                 | 552,636.00               |
| RAYONIER INC REIT   | 161,214.85                 | 244,528.13               |
| RAYTHEON CO 3.125% DUE 10-15-2020                                 | 49,732.50                  | 50,389.30                |
| RAYTHEON CO USD0.01   | 202,734.09                 | 208,978.41               |
| RAYTHEON CO USD0.01   | 306,883.16                 | 366,381.74               |
| RBC BEARINGS INC COM  | 9,994.77                   | 11,467.50                |
| RCM TECHNOLOGIES INC COM NEW                                      | 968.95                     | 1,554.00                 |
| RDSB US 04/21/12 C75  | (277.29)                   | (420.00)                 |
| RDSB US 04/21/12 C80  | (547.74)                   | (1,400.00)               |
| REACHLOCAL INC COM STK  | 2,199.72                   | 618.00                   |
| REACHLOCAL INC COM STK  | 48,975.99                  | 17,922.00                |
| REAL GOODS SOLAR INC CL A COM STK                                 | 15,965.60                  | 14,300.00                |
| REALITY RACING INC COM NEW STK                                    | 35,371.13                  |                          |
| REALNETWORKS INC COM NEW  | 42,757.20                  | 22,500.00                |
| REALPAGE INC COM STK  | 5,765.15                   | 7,581.00                 |
| REALTY INCOME CORP MONTHLY INCOME CL E CUMULATIVE 6.75%           | 2,626.15                   | 2,727.04                 |
| REALTY INCOME CORP PFD SER D 7.375%                               | 26,884.62                  | 28,172.92                |
| REAVES UTIL INCOME FD COM SH BEN INT COMSH BEN INT                | 49,496.05                  | 54,891.31                |
| REBATE ACCRUALS   | 0.00                       |                          |
| RECEIVABLE FROM LEHMAN LBI  | 12,993.75                  | 0.01                     |
| RECKITT BENCK GRP ORD GBP0.10                                     | 468,237.77                 | 480,357.69               |
| RECYCLE TECH INC COM STOCK  | 5,160.00                   | 140.00                   |
| RED BRH TECHNOLOGIES INC COM STK                                  | 1,308.95                   | 32.00                    |
| RED ELECTRICA CORP EUR2   | 178,137.17                 | 176,402.38               |
| RED HAT INC COM   | 36,691.81                  | 35,509.40                |
| RED HAT INC COM   | 96,955.70                  | 169,206.42               |
| RED HAT INC COM   | 1,391,979.79               | 1,597,097.20             |
| RED HAT INC COM   | 523,741.70                 | 598,705.00               |
| REDDY ICE HLDGS INC COM   | 552.03                     | 24.00                    |
| REDWOOD TR INC COM  | 22,392.68                  | 12,234.31                |
| REED ELSEVIER CAP 8.625% DUE 01-15-2019                           | 169,923.88                 | 187,212.75               |
| REED ELSEVIER GBP0.1444   | 368,139.15                 | 333,193.52               |
| REFLECT SCIENTIFIC INC COM  | 5,065.90                   | 210.00                   |





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|---|----------------------------|--------------------------|
| REFLECTKOTE INC COM   | 2,425.65                   | 0.24                     |
| REGAL ENTMT GROUP CL A CL A   | 32,021.30                  | 27,421.03                |
| REGENCY CTRS CORP COM   | 3,788.26                   | 3,762.00                 |
| REGENCY ENERGY 6.5% DUE 07-15-2021                                  | 64,010.00                  | 66,560.00                |
| REGENCY ENERGY PARTNERS L P   | 6,936.35                   | 7,458.00                 |
| REGENECA INC COM  | 72,289.95                  | 98.56                    |
| REGI U S INC COM  | 10,776.28                  | 1,400.00                 |
| REGIONS FINANCIAL CORP COMSTK CALL OPT EXP 01/22/11 PR \$7.5 PER SH | (1,695.44)                 | (140.00)                 |
| REGIONS FINL CORP 6.375% DUE 05-15-2012                             | 9,210.00                   | 10,000.00                |
| REGIONS FINL CORP 7.75% DUE 11-10-2014                              | 9,972.50                   | 10,100.00                |
| REGIONS FINL CORP NEW COM   | 49,548.06                  | 44,222.55                |
| REGIONS FINL CORP NEW COM   | 464,115.39                 | 116,611.70               |
| REGIS CORP MINN COM   | 19.04                      | 22.96                    |
| REINSURANCE GROUP AMER INC COM NEW STK                              | 5,781.78                   | 5,047.84                 |
| REINSURANCE GROUP AMER INC COM NEW STK                              | 148,491.81                 | 151,525.00               |
| RELIANCE STL & ALUM CO COM  | 17,032.26                  | 17,041.50                |
| RELIANCE STL & ALUM CO COM  | 171,854.50                 | 243,450.00               |
| RELIV INTL INC COM  | 3,521.00                   | 477.23                   |
| RENAISSANCE GOLD INC COMSTK   | 123.23                     | 711.60                   |
| RENAISSANCE RE HLDGS LTD COM  | 2,745.30                   | 3,718.50                 |
| RENASANT CORP COM   | 51,483.65                  | 56,716.32                |
| RENAULT SA EUR3.81  | 171,748.92                 | 153,419.18               |
| RENT A CTR INC NEW COM  | 104,700.62                 | 192,400.00               |
| RENTECH INC COM STK   | 96,226.51                  | 114,625.00               |
| REP AWYS HLDGS INC COM USD0.001                                     | 338.09                     | 343.00                   |
| REP BK BOUNTIFUL UT CTF DEP DTD 03-31-2010 2.7 03-31-2015           | 10,000.00                  | 10,331.00                |
| REP BK BOUNTIFUL UT CTF DEP DTD 04-21-2010 2.95 04-21-2016          | 5,000.00                   | 5,219.00                 |
| REP BK BOUNTIFUL UT CTF DEP DTD 08-17-2009 2.95 02-18-2014          | 10,000.00                  | 10,378.40                |
| REP BK BOUNTIFUL UT CTF DEP DTD 12-23-2009 3.05 12-23-2015          | 12,382.20                  | 12,547.32                |
| REPSOL YPF SA EUR1  | 583,548.10                 | 599,863.85               |
| REPUBLIC BK BOUNTIFUL UTAH CTF DEP DTD 03-18-2009 3.65 03-18-2015   | 7,000.00                   | 7,418.74                 |
| REPUBLIC SVCS INC COM   | 8,267.10                   | 81,166.77                |
| REPUBLIC SVCS INC COM   | 183,646.09                 | 191,169.45               |
| REPUBLIC SVCS INC COM   | 555,889.98                 | 517,940.00               |
| RESEARCH IN MOTION LTD COM  | 333,728.81                 | 224,996.50               |
| RESERVOIR CAP CORP COM  | 9,706.90                   | 2,523.50                 |
| RESERVOIR MINERALS INC  | (56.28)                    | 638.57                   |
| RESOLUTION LTD ORD NPV  | 159,457.76                 | 150,078.56               |
| RESOURCE CAP CORP COM   | 335,124.22                 | 311,938.44               |
| RESOURCE CAP CORP COM   | 206,207.71                 | 174,928.28               |
| RESTAURANT BRANDS NEW ZEALAND SHS                                   | 23,521.75                  | 19,862.04                |
| RESVERLOGIX CORP  | 5,665.36                   | 1,246.23                 |
| RETAIL OPPORTUNITY INVTS CORP COM STK                               | 88,206.53                  | 93,240.00                |
| REVLON INC CL A NEW COM STK   | 6,214.36                   | 7,702.66                 |
| REVOLUTION RESOURCES CORP COM STK                                   | 30,129.48                  | 24,010.00                |
| REX AMERICAN RESOURCES CORP   | 6,182.90                   | 8,844.00                 |
| REX AMERICAN RESOURCES CORP   | 29,817.45                  | 33,165.00                |
| REX ENERGY CORP COM STK   | 7,879.70                   | 10,258.20                |
| REXAHN PHARMACEUTICALS INC COM                                      | 124,469.42                 | 27,264.51                |
| REYNOLDS AMERICAN INC COM   | 189,190.66                 | 243,447.43               |
| REYNOLDS AMERICAN INC COM   | 98,638.85                  | 125,916.80               |
| REYNOLDS AMERICAN INC COM   | 144,944.48                 | 306,715.10               |
| REYNOLDS AMERN INC 6.75% DUE 06-15-2017                             | 49,954.00                  | 56,831.40                |
| REYNOLDS AMERN INC 7.25% DUE 06-01-2012                             | 43,798.80                  | 40,970.84                |



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| <b>Identity of Issue/Description of Investment (b)</b>  | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| RF MICRO DEVICES INC COM                                | 74,818.64                  | 63,946.80                |
| RGLD US 01/21/12 C70                                    | (654.46)                   | (270.00)                 |
| RHYTHMS NETCONNECTIONS INC COM                          | 780.60                     | 0.04                     |
| RICKS CABARET INTL INC COM NEW ISIN #US7656413033       | 1,024.67                   | 846.00                   |
| RIG US 01/19/13 C65                                     | (1,021.51)                 | (112.00)                 |
| RIG US 02/18/12 C45                                     | (107.30)                   | (48.00)                  |
| RIGEL PHARMACEUTICALS INC COM NEW STK                   | 10,012.87                  | 10,817.19                |
| RIGEL PHARMACEUTICALS INC COM NEW STK                   | 82,352.29                  | 78,111.00                |
| RIGHTSMILE INC COM NEW COM NEW                          | 2,271.75                   | 441.20                   |
| RIM SEMICONDUCTOR CO COM                                | 6,088.51                   | 8.56                     |
| RIMA INTL HLDGS INC CL A CL A                           | 1,112.95                   |                          |
| RIMM US 01/21/12 C15                                    | (1,102.14)                 | (1,292.00)               |
| RIMM US 04/21/12 C17                                    | (731.20)                   | (740.00)                 |
| RIMM US 12/30/11 C15                                    | (155.46)                   | (10.00)                  |
| RINO INTL CORP COM STK                                  | 11,116.13                  | 21.00                    |
| RIO TINTO FIN USA 2.5% DUE 05-20-2016                   | 5,056.40                   | 5,100.66                 |
| RIO TINTO FIN USA 3.75% DUE 09-20-2021                  | 30,265.80                  | 31,435.86                |
| RIO TINTO FIN USA 6.5% DUE 07-15-2018                   | 183,203.56                 | 204,902.19               |
| RIO TINTO FIN USA 9% DUE 05-01-2019                     | 330,337.50                 | 341,192.75               |
| RIO TINTO FIN USA 9% DUE 05-01-2019                     | 6,726.65                   | 6,809.64                 |
| RIO TINTO ORD GBP0.10                                   | 661,351.44                 | 466,371.63               |
| RITCHIE BROS AUCTIONEERS INC COM                        | 10,026.14                  | 7,838.40                 |
| RITCHIE BROS AUCTIONEERS INC COM                        | 598,340.29                 | 649,152.00               |
| RITE AID CORP COM                                       | 130,878.94                 | 135,766.26               |
| RITE AID CORP COM                                       | 37,142.88                  | 43,722.00                |
| RITE AID CORP DEB DTD 12-20-1996 7.7 DUE 02-15-2027 REG | 6,076.25                   | 6,390.00                 |
| RIVER HAWK AVIATION INC COM NEW STK                     | 2,629.90                   | 0.01                     |
| RIVERBED TECHNOLOGY INC COM                             | 87,015.27                  | 74,965.00                |
| RIVERBED TECHNOLOGY INC COM                             | 136,463.62                 | 164,500.00               |
| RIVERSIDE RES INC COM STK                               | 4,520.45                   | 5,704.00                 |
| RLI CORP COM  | 168,960.97                 | 196,722.00               |
| RLTY INC CORP COM                                       | 461,761.68                 | 530,037.68               |
| RMBS US 02/18/12 C19                                    | (501.55)                   | (6.00)                   |
| RMD ENTMT GROUP COM PAR \$0.001 COM STK                 | 13,410.60                  |                          |
| RMD TECHNOLOGIES INC COM                                | 658.40                     |                          |
| ROANOKE TECH CORP COM NEW                               | 825.90                     |                          |
| ROBBINS & MYERS INC COM                                 | 13,544.76                  | 13,533.37                |
| ROBERT HALF INTL INC COM                                | 90,592.95                  | 88,425.22                |
| ROBERT HALF INTL INC COM                                | 702,346.78                 | 774,823.50               |
| ROCHE HLDGS AG GENUSSSCHEINE NPV                        | 178,241.14                 | 181,515.76               |
| ROCHE HLDGS AG GENUSSSCHEINE NPV                        | 789,111.84                 | 757,247.83               |
| ROCHE HLDGS AG GENUSSSCHEINE NPV                        | 986,188.10                 | 994,862.30               |
| ROCKGATE CAP CORP                                       | 98,483.97                  | 43,332.31                |
| ROCK-TENN CO CL A CL A                                  | 7,614.33                   | 8,452.96                 |
| ROCK-TENN CO CL A CL A                                  | 283,313.50                 | 401,592.00               |
| ROCKWELL AUTOMATION                                     | 32,144.69                  | 47,736.65                |
| ROCKWELL AUTOMATION                                     | 75,084.10                  | 225,172.53               |
| ROCKWELL AUTOMATION                                     | 951,396.47                 | 1,071,202.00             |
| ROCKWELL AUTOMATION                                     | 708,077.09                 | 749,914.77               |
| ROCKWELL AUTOMATION                                     | 380,682.67                 | 484,242.00               |
| ROCKWELL COLLINS INC COM                                | 42,964.84                  | 44,984.35                |
| ROCKWELL COLLINS INC COM                                | 90,621.26                  | 185,268.02               |
| ROCKWOOD HLDGS INC COM                                  | 43,253.86                  | 37,047.17                |
| ROCKWOOD HLDGS INC COM                                  | 206,447.87                 | 173,228.00               |



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| <b>Identity of Issue/Description of Investment (b)</b>                         | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| ROCKWOOD HLDGS INC COM   | 485,564.31                 | 492,125.00               |
| ROCKY BRANDS INC COM STK   | 1,094.38                   | 902.00                   |
| ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03                  | 1,300.85                   | 854.00                   |
| ROCKY MTN ENERGY CORP NEV COM  | 3,496.00                   |                          |
| ROFIN SINAR TECHNOLOGIES INC COM   | 22,333.57                  | 15,538.00                |
| ROGERS 6.8% DUE 08-15-2018   | 29,977.40                  | 36,544.32                |
| ROGERS CABLE INC 6.75% DUE 03-15-2015  | 20,287.50                  | 23,002.52                |
| ROGERS WIRELESS 6.375% DUE 03-01-2014  | 10,000.00                  | 11,026.32                |
| ROLLS ROYCE HLDGS ORD GBP0.20  | 290,038.32                 | 369,485.87               |
| ROPER INDS INC NEW COM   | 9,810.92                   | 13,030.50                |
| ROPER INDS INC NEW COM   | 105,472.94                 | 172,089.47               |
| ROSETTA RES INC COM  | 65,510.81                  | 56,550.00                |
| ROSETTA RES INC COM  | 491,313.86                 | 448,050.00               |
| ROSETTA STONE INC COM  | 68,061.71                  | 27,521.41                |
| ROSETTA STONE INC COM  | 15,138.75                  | 11,445.00                |
| ROSS STORES INC COM  | 47,656.52                  | 53,727.19                |
| ROSS STORES INC COM  | 112,424.12                 | 240,406.74               |
| ROVI CORP COM  | 53,313.34                  | 24,702.90                |
| ROWAN COMPANIES INC COM  | 55,585.96                  | 47,054.62                |
| ROWAN COMPANIES INC COM  | 56,593.55                  | 84,135.42                |
| ROWAN COMPANIES INC COM  | 499,601.02                 | 538,569.81               |
| ROYAL BK CDA 2.3% DUE 07-20-2016   | 25,660.25                  | 25,425.80                |
| ROYAL BK CDA MONTREAL QUE COM NPV  | 16,293.90                  | 17,836.00                |
| ROYAL BK SCOTLAND 3.95% DUE 09-21-2015   | 79,834.40                  | 75,016.32                |
| ROYAL BK SCOTLAND 5% DUE 10-01-2014  | 211,000.00                 | 198,109.68               |
| ROYAL BK SCOTLAND 5% DUE 11-12-2013  | 27,150.00                  | 26,822.04                |
| ROYAL BK SCOTLAND 5.05% DUE 01-08-2015   | 117,875.00                 | 114,162.30               |
| ROYAL BK SCOTLAND 5.05% DUE 01-08-2015   | 18,767.93                  | 16,012.64                |
| ROYAL BK SCOTLAND 5.625 DUE 08-24-2020   | 1,001.58                   | 960.11                   |
| ROYAL BK SCOTLAND 6.4% DUE 10-21-2019  | 119,869.20                 | 112,342.56               |
| ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR REPRESENTING                         | 24,129.95                  | 21,709.00                |
| ROYAL BK SCOTLAND PERPETUAL REGULATORY TIER ONE SECS SER1 7.648 DUE 08-29-2049 | 18,150.00                  | 13,625.00                |
| ROYAL CARIBBEAN CRUISES COM STK  | 58,694.55                  | 51,867.48                |
| ROYAL CARIBBEAN CRUISES LTD SR NT 11.875% DUE 07-15-2015                       | 6,224.25                   | 5,900.00                 |
| ROYAL DUTCH SHELL A ORD EUR0.07  | 3,149.75                   | 3,684.05                 |
| ROYAL DUTCH SHELL A SHS EUR0.07 (DUTCH LIST)                                   | 1,241,972.49               | 1,267,901.66             |
| ROYAL DUTCH SHELL A SHS EUR0.07 (UK LIST)GBP                                   | 692,577.79                 | 735,195.91               |
| ROYAL GOLD INC COM STK USD0.01   | 397,837.49                 | 398,903.52               |
| ROYAL QUANTUM GROUP INC COM STK  | 2,547.75                   | 624.00                   |
| ROYAL STD MINERALS INC COM   | 2,350.26                   | 6,900.00                 |
| ROYALITE PETE CO INC COM STK   | 19,766.07                  | 20.30                    |
| RPC INC COM  | 97,109.48                  | 85,226.04                |
| RPM INTL INC   | 135,601.47                 | 189,413.01               |
| RPX CORP COM   | 15,038.90                  | 12,966.25                |
| RRC US 11/19/11 C72.5  | (650.01)                   |                          |
| RRI ENERGY INC 7.625% DUE 06-15-2014   | 5,213.00                   | 5,012.50                 |
| RRSAT GLOBAL COMMUNICATIONS COM STK  | 2,327.12                   | 383.90                   |
| RSA INSURANCE GROUP PLC ORD GBP0.275   | 192,949.93                 | 171,903.67               |
| RSTI US 01/21/12 C22.5   | (81.53)                    | (250.00)                 |
| RTI BIOLOGICS INC COM STK  | 25,178.06                  | 23,793.96                |
| RTI BIOLOGICS INC COM STK  | 25,098.60                  | 33,300.00                |
| RTI INTL METALS INC COM  | 3,171.02                   | 2,321.00                 |
| RTI INTL METALS INC COM  | 472,382.43                 | 412,209.60               |
| RUBICON MINERALS CORP COM  | 65,195.10                  | 62,116.74                |



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| <b>Identity of Issue/Description of Investment (b)</b>            | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| RUBICON TECHNOLOGY INC COM MON STK                                | 71,042.03                  | 30,001.05                |
| RUBY TUESDAY INC COM  | 188,085.25                 | 114,574.50               |
| RUDDICK CORP COM  | 3,592.55                   | 3,624.40                 |
| RUDOPH TECHNOLOGIES INC COM                                       | 44,169.64                  | 49,078.00                |
| RUDY NUTRITION COM PAR \$.001 STK                                 | 4,106.95                   |                          |
| RUSHNET INC COM COM   | 4,274.50                   | 740.00                   |
| RUSORO MNG LTD COM STK  | 14,785.32                  | 4,375.68                 |
| RUSSIAN FEDERATION 7.5%-BDS 3/30 USD REGS                         | 299,333.40                 | 380,329.47               |
| RUSSIAN FEDN US\$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG       | 3,700.08                   | 4,848.21                 |
| RVBD US 01/21/12 C24  | (1,235.44)                 | (1,210.00)               |
| RWE AG NEU ESSEN COM STK  | 11,508.15                  | 5,991.67                 |
| RWE AG NPV  | 198,394.94                 | 179,423.19               |
| RYDER SYS INC COM   | 19,066.78                  | 21,627.98                |
| RYDER SYS INC COM   | 188,140.38                 | 223,188.00               |
| RYDER SYS INC COM   | 274,318.86                 | 446,376.00               |
| RYDER SYS INC COM   | 33,491.96                  | 58,400.86                |
| RYDER SYS INC COM   | 214,750.29                 | 260,386.00               |
| RYE PATCH GOLD CORP COM   | 9,701.90                   | 21,280.00                |
| RYLAND GROUP INC COM  | 978.00                     | 945.60                   |
| S AMERN SILVER CORP COMMON STOCK                                  | 484.59                     | 266.20                   |
| S US 01/19/13 C3  | (2,324.80)                 | (740.00)                 |
| S US 01/21/12 C3  | (122.98)                   | (16.00)                  |
| S&P N AMERN NAT RES SECTOR INDEX FD                               | 387,841.64                 | 372,131.04               |
| S&P N AMERN TECH SECTOR INDEX FD                                  | 24,820.33                  | 26,793.91                |
| S&P N AMERN TECH SOFTWARE INDEX FD                                | 1,261.09                   | 1,353.00                 |
| S.W. AIRL CO COM  | 1,046,791.95               | 1,051,358.17             |
| S.W. AIRL CO COM  | 177,990.54                 | 145,434.40               |
| S.W. AIRL CO COM  | 710,653.65                 | 658,674.88               |
| SA US 01/18/14 C20  | (2,956.17)                 | (3,150.00)               |
| SA US 02/18/12 C30  | (80.78)                    | (18.00)                  |
| SABINE RTY TR UNIT BEN INT  | 4,565.87                   | 5,044.00                 |
| SABRA HEALTH CARE REIT INC COM STOCK\                             | 6,511.90                   | 4,836.00                 |
| SABRE HLDGS CORP 8.35% DUE 03-15-2016                             | 46,136.26                  | 38,250.00                |
| SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE 09-25-2035 REG         | 19,026.75                  | 17,556.55                |
| SAEHAN BK LOS ANGELES CALIF CTF DEP DTD 03-27-2009 3.4 03-27-2014 | 36,000.00                  | 37,718.28                |
| SAFE BULKERS INC COM STK  | 20,384.69                  | 17,071.50                |
| SAFEGUARD SCIENTIFICS INC COM NEW COM NEW                         | 5,810.88                   | 8,684.50                 |
| SAFEWAY INC 3.95% DUE 08-15-2020                                  | 47,609.60                  | 49,376.40                |
| SAFEWAY INC 4.75% DUE 12-01-2021                                  | 100,125.20                 | 102,436.20               |
| SAFEWAY INC COM NEW   | 46,088.16                  | 45,172.88                |
| SAFEWAY INC COM NEW   | 296,664.67                 | 157,421.28               |
| SAFEWAY INC COM NEW   | 1,239,574.68               | 1,212,956.00             |
| SAFEWAY INC COM NEW   | 421,534.72                 | 448,152.00               |
| SAFRA NATL BK NEW .55% DUE 12-17-2012                             | 40,000.00                  | 39,951.20                |
| SAFRA NATL BK NEW YORK N Y DTD 07-20-2011 .25 C/D 04-20-2012      | 240,000.00                 | 239,836.80               |
| SAGE GROUP ORD GBP0.01  | 46,119.47                  | 50,517.13                |
| SAGE GROUP ORD GBP0.01  | 395,048.74                 | 457,792.95               |
| SAHARA ENERGY LTD COM NEW   | 1,258.96                   | 12.23                    |
| SAIA INC COM STK  | 23,504.88                  | 26,208.00                |
| SAIC INC COM STK USD0.0001  | 31,966.46                  | 21,679.56                |
| SAIC INC COM STK USD0.0001  | 114,121.92                 | 73,617.10                |
| SAKER AVIATION SVCS INC COM                                       | 4,789.50                   | 8.75                     |
| SAKS INC COM  | 291,243.48                 | 271,537.50               |
| SAKS INC COM  | 10,746.95                  | 11,700.00                |





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| <b>Identity of Issue/Description of Investment (b)</b>                       | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| SALAMON GROUP INC COM  | 1,647.80                   | 1,639.80                 |
| SALESFORCE COM INC COM STK   | 35,257.45                  | 27,901.50                |
| SALESFORCE COM INC COM STK   | 194,152.61                 | 291,697.50               |
| SALESFORCE COM INC COM STK   | 955,294.74                 | 809,853.72               |
| SALESFORCE COM INC COM STK   | 339,128.81                 | 299,307.00               |
| SALESFORCE COM INC COM STK   | 305,510.56                 | 613,833.00               |
| SALLIE MAE BK 3.35% DUE 04-29-2013   | 8,000.00                   | 8,262.80                 |
| SALLIE MAE BK MURRAY UT CTF DEP DTD 11-13-2008 5 11-13-2013                  | 160,000.00                 | 171,259.20               |
| SALLIE MAE BK MURRAY UTAH CTF DEP DTD 05-13-2009 3.05 05-14-2012             | 10,000.00                  | 10,091.00                |
| SALLIE MAE BK MURRAY UTAH CTF DEP DTD 06-10-2009 3.65 06-10-2014             | 10,000.00                  | 10,541.40                |
| SALLIE MAE BK MURRAY UTAH CTF DEP DTD 11-13-2008 4.7 11-13-2012              | 10,000.00                  | 10,347.20                |
| SAM US 03/17/12 C120   | (47.30)                    | (175.00)                 |
| SAM US 06/16/12 C110   | (322.29)                   | (900.00)                 |
| SAMPO OYJ SER A NPV  | 108,178.52                 | 113,710.32               |
| SAMSUNG ELECTRONIC KRW5000   | 496,823.85                 | 699,822.92               |
| SAMSUNG ELECTRONIC KRW5000   | 346,394.11                 | 364,605.90               |
| SAN FRANCISCO CALIF CITY & CNTY REDEV FING OID 8.51 @97.814 8.25 8-1-2024    | 10,608.66                  | 11,393.60                |
| SAN GOLD CORP COM STK  | 29,744.29                  | 19,402.95                |
| SAN WEST INC COM   | 4,707.65                   | 13.40                    |
| SANDISK CORP COM   | 90,948.47                  | 109,443.04               |
| SANDISK CORP COM   | 272,685.59                 | 255,842.79               |
| SANDISK CORP COM   | 313,340.09                 | 359,233.00               |
| SANDRIDGE ENERGY INC COM   | 243,767.76                 | 238,631.04               |
| SANDRIDGE MISSISSIPPIAN TR I UNIT BEN INT                                    | 41,480.56                  | 54,297.37                |
| SANDSPRING RES LTD COM STOCK   | 15,037.95                  | 5,904.00                 |
| SANDSTORM GOLD LTD COM   | 26,571.14                  | 36,539.00                |
| SANDVINE CORP COM  | 1,018.16                   | 693.75                   |
| SANFILIPPO JOHN B & SON INC COM  | 16,378.55                  | 7,917.00                 |
| SANGAMO BIOSCIENCES INC COM STK  | 24,434.79                  | 8,520.00                 |
| SANM US 01/21/12 C9  | (763.95)                   | (780.00)                 |
| SANMINA-SCI CORP COM NEW COM NEW   | 39,983.68                  | 39,102.00                |
| SANMINA-SCI CORP COM NEW COM NEW   | 338,272.91                 | 385,434.00               |
| SANOFI   | 1,112,574.26               | 1,057,684.85             |
| SANOFI CONTINGENT VALUE RIGHTS EXP DT 12-31-2020                             | 26,368.92                  | 526.80                   |
| SANOFI SPONSORED ADR   | 216,361.38                 | 221,103.54               |
| SANTA CLARA VY CALIF TRANSN AUTH SALES TAX REV 5.876% 04-01-2032 BEO TAXABLE | 108,870.00                 | 118,970.00               |
| SANTANDER FIN PFD S A UNIPERSONAL GTD PFD SECS SER 4                         | 25,423.95                  | 22,667.80                |
| SANTANDER FIN PFD S A UNIPERSONAL PFD STK                                    | 2,847.45                   | 2,627.00                 |
| SANTARUS INC COM   | 9,238.21                   | 8,275.00                 |
| SANTEN PHARM CO NPV  | 77,846.56                  | 119,438.08               |
| SANTEON GROUP INC COM  | 46,012.14                  | 553.78                   |
| SAP AG ORD NPV   | 489,131.38                 | 574,816.77               |
| SAPIENT CORP COM   | 308,237.48                 | 308,448.00               |
| SARA LEE CORP COM  | 4,859.07                   | 5,336.30                 |
| SARA LEE CORP COM  | 197,109.76                 | 208,120.00               |
| SARA LEE CORP COM  | 173,175.82                 | 243,822.04               |
| SATCON TECH CORP COM   | 32,609.22                  | 6,826.14                 |
| SATMAX CORP COM  | 15.35                      | 5.32                     |
| SAUER ENERGY INC SAUER ENERGY  | 506.95                     | 355.00                   |
| SAUER-DANFOSS INC COM  | 3,077.45                   | 2,715.75                 |
| SAVE WORLD AIR INC COM   | 2,469.94                   | 1,887.00                 |
| SAVOY ENERGY CORP COM NEW COM NEW  | 899.47                     | 2.00                     |
| SAXON AST SECS TR FLTG RT .7363% DUE 05-25-2035                              | 73,895.77                  | 58,001.55                |
| SBA COMMUNICATIONS CORP CL A COM   | 1,079.50                   | 1,288.80                 |



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| <b>Identity of Issue/Description of Investment (b)</b>              | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|---|--------------------------------|------------------------------|
| SBA COMMUNICATIONS CORP CL A COM                                    | 1,069,044.59                   | 1,632,480.00                 |
| SBC COMMUNICATIONS 5.1% DUE 09-15-2014                              | 58,023.40                      | 66,086.64                    |
| SBUX US 01/21/12 C44  | (174.30)                       | (250.00)                     |
| SBUX US 01/21/12 C49  | (94.26)                        | (110.00)                     |
| SCANA CORP NEW COM  | 11,446.27                      | 12,391.50                    |
| SCANA CORP NEW COM  | 86,916.80                      | 110,216.76                   |
| SCANTEK MED INC COM   | 322.44                         |                              |
| SCCO US 01/21/12 C31  | (786.96)                       | (520.00)                     |
| SCCO US 03/17/12 C30  | (657.72)                       | (660.00)                     |
| SCHEIN HENRY INC COM  | 10,684.50                      | 12,886.00                    |
| SCHIMATIC CASH TRANSACTIONS NETWORK COM INC COM                     | 11,484.28                      | 60.00                        |
| SCHLUMBERGER LTD COM COM  | 958,371.71                     | 893,348.51                   |
| SCHLUMBERGER LTD COM COM  | 1,088,821.89                   | 2,003,395.68                 |
| SCHLUMBERGER LTD COM COM  | 932,075.73                     | 935,847.00                   |
| SCHLUMBERGER LTD COM COM  | 1,569,643.60                   | 1,442,707.20                 |
| SCHLUMBERGER LTD COM COM  | 668,193.70                     | 608,505.48                   |
| SCHLUMBERGER LTD COM COM  | 878,581.58                     | 867,537.00                   |
| SCHNEIDER ELECTRIC EUR4.00  | 721,143.76                     | 701,946.76                   |
| SCHNEIDER ELECTRIC EUR4.00  | 640,316.41                     | 576,426.13                   |
| SCHNITZER STL INDS INC CL A   | 38,321.60                      | 28,116.20                    |
| SCHOLASTIC CORP COM   | 145,242.83                     | 149,850.00                   |
| SCHW US 01/19/13 C15  | (107.30)                       | (65.00)                      |
| SCHWAB (CHARLES) CORP COMSTK CALL OPT EXP 01/21/2012 PR \$20 PER SH | (835.46)                       | (50.00)                      |
| SCHWAB CAP TR SMALL CAP EQTY FD SELECT SHS                          | 604,486.10                     | 553,765.05                   |
| SCHWAB CHARLES CORP COM NEW   | 80,817.14                      | 51,803.18                    |
| SCHWAB CHARLES CORP COM NEW   | 304,580.01                     | 264,148.34                   |
| SCHWAB CHARLES FAMILY FDS CASH RESVS                                | 3,554,338.28                   | 3,554,338.28                 |
| SCHWEITZER-MAUDUIT INTL INC COM                                     | 2,934.48                       | 3,788.22                     |
| SCIENT INC COM NEW  | 577.76                         |                              |
| SCIENTIFIC GAMES 9.25% DUE 06-15-2019                               | 5,550.50                       | 5,287.50                     |
| SCIENTIFIC GAMES CORP   | 1,816.14                       | 727.50                       |
| SCIENTIFIC GAMES CORP   | 268,190.44                     | 263,258.00                   |
| SCIQUEST INC NEW COM  | 30,301.11                      | 29,967.00                    |
| SCIQUEST INC NEW COM  | 889.42                         | 856.20                       |
| SCOR SE EUR7.876972   | 157,465.87                     | 162,828.02                   |
| SCOR SE EUR7.876972   | 183,537.62                     | 194,009.84                   |
| SCORPIO GOLD CORP NEW STOCK   | 45,071.79                      | 52,830.00                    |
| SCORPIO MNG CORP COM  | 2.84                           | 3.83                         |
| SCOTTS MIRACLE-GRO CLASS A COM NPV                                  | 4,326.95                       | 4,700.63                     |
| SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK                       | 85,040.21                      | 87,766.98                    |
| SDS US 03/17/12 C27   | (3,131.62)                     | (645.00)                     |
| SEA CONTAINERS LTD CL A CL A  | 2,207.73                       |                              |
| SEABOARD CORP DEL COM   | 23,320.85                      | 20,360.00                    |
| SEABRIDGE GOLD INC SEABRIDGE GOLD INC                               | 103,446.06                     | 57,834.90                    |
| SEACHANGE INTL INC COM  | 7,640.22                       | 7,030.00                     |
| SEACHANGE INTL INC COM  | 33,751.50                      | 26,714.00                    |
| SEACOAST BKG CORP FLA COM   | 184.45                         | 161.79                       |
| SEACOR HLDGS INC COM  | 6,499.73                       | 5,782.40                     |
| SEACOR HLDGS INC COM  | 552,606.98                     | 471,488.00                   |
| SEADRILL LTD COM STK  | 272,042.57                     | 279,813.61                   |
| SEAGATE TECHNOLOGY PLC COM USD0.00001                               | 76,351.57                      | 86,478.44                    |
| SEALED AIR CORP NEW COM STK   | 84,981.35                      | 58,875.41                    |
| SEALED AIR CORP NEW COM STK   | 656,726.40                     | 542,115.00                   |
| SEALY CORP COM  | 401.85                         | 172.00                       |



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|--|--------------------------------|------------------------------|
| SEARCHGUY COM INC COM  | 731.68                         | 0.30                         |
| SEARS HLDGS CORP COM   | 65,474.28                      | 27,489.70                    |
| SEARS HLDGS CORP COM   | 72,243.61                      | 25,614.68                    |
| SEASPAN CORP COM   | 108,670.77                     | 108,666.63                   |
| SEATTLE GENETICS INC COM                                     | 142,825.09                     | 156,285.25                   |
| SECOND WAVE PETE INC COM STK                                 | 22,203.60                      | 19,812.10                    |
| SECURE PATH TECHNOLOGY HLDGS INC COM STK                     | 1,448.00                       | 3.10                         |
| SECURE TECHNOLOGIES GROUP INC COM                            | 20.47                          |                              |
| SEERTECH CORP COM STK  | 11.14                          |                              |
| SEI INVTS CO COM   | 32,307.38                      | 23,396.04                    |
| SEKISUI CHEMICAL CO LTD NPV                                  | 130,576.10                     | 148,501.83                   |
| SELECT COMFORT CORP OC-CAP STK OC-CAP STK                    | 19,793.74                      | 27,654.75                    |
| SELECT SECTOR SPDR TR CNSMR DISCRETIONARY-SHS BEN INT        | 134,924.90                     | 137,126.87                   |
| SELECT SECTOR SPDR TR INDL                                   | 170,459.95                     | 162,373.78                   |
| SELECTIVE INS GROUP INC COM                                  | 91,083.10                      | 99,288.00                    |
| SEMICONDUCTOR HOLDERS TR DEPOS RCPT                          | 29,169.27                      | 27,027.00                    |
| SEMILEDs CORP COM  | 4,997.75                       | 3,410.00                     |
| SEMPRA ENERGY INC COM STK                                    | 182,077.42                     | 288,145.00                   |
| SEMTECH CORP COM   | 177,252.06                     | 198,311.80                   |
| SENEsCO TECHNOLOGIES INC COM NEW                             | 24,977.04                      | 20,800.00                    |
| SENIOR HSG PPTYS TR SH BEN INT SH BEN INT                    | 106,869.93                     | 124,182.25                   |
| SENSATA TECHNOLOGIES HLDG BV                                 | 67,857.24                      | 52,560.00                    |
| SENSATA TECHNOLOGIES HLDG BV                                 | 616,092.27                     | 583,731.36                   |
| SENSIENT TECHNOLOGIES CORP COM                               | 2,253.96                       | 3,011.06                     |
| SENSIENT TECHNOLOGIES CORP COM                               | 587,105.29                     | 621,484.20                   |
| SENTO CORP COM NEW COM NEW                                   | 3,711.95                       |                              |
| SENTRY PETROLEUM LTD COM                                     | 63,749.82                      | 5,019.00                     |
| SEQUENOM INC COM NEW STK                                     | 90,328.13                      | 60,110.60                    |
| SERACARE LIFE SCIENCES INC DEL COM STK                       | 4,642.61                       | 3,050.00                     |
| SERVICE CORP INTL 7.5% DUE 04-01-2027                        | 30,000.00                      | 28,800.00                    |
| SERVICE CORP INTL COM  | 18,653.54                      | 23,634.42                    |
| SERVICEMASTER CO 7.45% DUE 08-15-2027                        | 6,485.00                       | 6,060.00                     |
| SEVEN & I HOLDINGS NPV                                       | 398,373.32                     | 429,174.18                   |
| SEVEN SEAS PETROLEUM INC CAYMAN ISLANDS                      | 19,974.62                      |                              |
| SEVERN TRENT ORD GBP0.9789                                   | 1,481.46                       | 1,510.09                     |
| SGL CARBON AG COM STK  | 10,472.75                      | 9,889.40                     |
| SGY US 02/18/12 C26  | (515.77)                       | (705.00)                     |
| SHANDONG ZHOUYUAN SEED & NURSE CO COM STK                    | 427.01                         | 13.34                        |
| SHARP CORP NPV   | 46,030.76                      | 43,719.04                    |
| SHAW COMMUNICATIONS INC CL B NON-VOTING PARTICIPATING SHARES | 16,615.11                      | 14,902.50                    |
| SHAW GROUP INC COM   | 30,120.41                      | 24,344.50                    |
| SHAW GROUP INC COM   | 85,129.92                      | 86,080.00                    |
| SHEAR WIND INC COM STK                                       | 186,065.50                     | 86,580.60                    |
| SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020               | 149,292.00                     | 175,119.75                   |
| SHELLS SEAFOOD RESTAURANTS INC COM                           | 277.56                         |                              |
| SHENGKAI INNOVATIONS INC COM                                 | 5,008.21                       | 1,600.20                     |
| SHERWIN-WILLIAMS CO COM                                      | 80.25                          | 101.54                       |
| SHERWIN-WILLIAMS CO COM                                      | 175,758.42                     | 257,543.95                   |
| SHERWIN-WILLIAMS CO COM                                      | 63,520.10                      | 174,433.58                   |
| SHIMING U S INC COM STK                                      | 929.95                         |                              |
| SHIN-ETSU CHEMICAL NPV                                       | 830,385.46                     | 773,079.98                   |
| SHINHAN FIN GROUP KRW5000                                    | 731,082.64                     | 723,746.74                   |
| SHINSEI BANK LTD STK   | 4,718.86                       | 1,871.64                     |
| SHIONOGI & CO LTD NPV  | 69,575.48                      | 59,107.11                    |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| SHIP FINANCE INTERNATIONAL COMMON STK                  | 87,686.13                      | 50,272.96                    |
| SHIRE PLC ADR  | 236,519.69                     | 260,892.90                   |
| SHIRE PLC ADR  | 4,970.40                       | 5,506.70                     |
| SHIRE PLC ORD GBP0.05                                  | 628,642.68                     | 687,215.68                   |
| SHORE BANCSHARES INC COM                               | 3,583.05                       | 2,157.85                     |
| SHORETEL INC COM                                       | 63,355.21                      | 63,800.00                    |
| SHORETEL INC COM                                       | 89,427.26                      | 84,216.00                    |
| SIERRA BANCORP COM STK                                 | 1,942.75                       | 1,540.00                     |
| SIERRA RESOURCE GROUP INC COM                          | 2,253.90                       | 33.60                        |
| SIERRA WIRELESS INC COM STK                            | 6,811.90                       | 3,507.50                     |
| SIFCO INDS INC COM STK                                 | 5,474.65                       | 5,973.00                     |
| SIFY TECHNOLOGIES LTD                                  | 99,537.75                      | 87,390.78                    |
| SIGMA DESIGNS INC COM                                  | 7,991.87                       | 3,600.00                     |
| SIGMA DESIGNS INC COM                                  | 24,488.60                      | 19,392.00                    |
| SIGMA-ALDRICH CORP COM                                 | 47,644.27                      | 57,480.29                    |
| SIGMA-ALDRICH CORP COM                                 | 60,119.49                      | 165,768.84                   |
| SIGMATRON INTL INC COM                                 | 475.34                         | 990.00                       |
| SIGNATURE BK NY N Y COM                                | 6,111.00                       | 8,998.50                     |
| SIGNATURE BK NY N Y COM                                | 360,591.34                     | 394,134.30                   |
| SIGNATURE BK NY N Y COM                                | 137,799.28                     | 155,974.00                   |
| SIGNATURE GROUP HLDGS INC COM                          | 62.19                          | 29.81                        |
| SIGNET JEWELERS LTD ORD USD0.18                        | 22,108.49                      | 21,980.00                    |
| SILGAN HLDGS INC COM                                   | 4,161.85                       | 3,670.80                     |
| SILICON GRAPHICS INC COM                               | 1,388.49                       |                              |
| SILICON IMAGE INC COM STK                              | 22,538.23                      | 15,040.00                    |
| SILICON IMAGE INC COM STK                              | 214,640.55                     | 161,210.00                   |
| SILVER BULL RES INC COM STOCK                          | 1,333.20                       | 322.20                       |
| SILVER FALCON MNG INC COM STK                          | 3,092,260.32                   | 1,041,854.63                 |
| SILVER HILL MINES INC COM NEW COM NEW                  | 4,680.50                       | 10.98                        |
| SILVER RANGE RES LTD                                   | 4,124.61                       | 3,068.93                     |
| SILVER RANGE RES LTD COM                               | 0.00                           |                              |
| SILVER SPRUCE RES INC COM                              | 38,221.22                      | 4,269.15                     |
| SILVER STD RES INC                                     | 287,958.94                     | 197,529.26                   |
| SILVER WHEATON CORP COM                                | 2,545,589.23                   | 2,103,654.40                 |
| SILVERADO GOLD MINES LTD COM NEW                       | 135,161.47                     | 3,593.34                     |
| SILVERCORP METALS INC COM SILVERCORP METALS INC        | 543,628.16                     | 412,544.00                   |
| SILVERCREST MINES INC COM                              | 3,466.95                       | 3,771.00                     |
| SILVERMEX RES INC COM                                  | 37,787.15                      | 17,618.00                    |
| SILVERSTAR MNG CORP COM NEW COM NEW                    | 0.00                           | 57.92                        |
| SIMON PROPERTY GROUP INC COM                           | 358,280.81                     | 821,218.86                   |
| SIMON PROPERTY GROUP INC COM                           | 62,108.75                      | 154,000.88                   |
| SIMPLEPONS INC COM COM STK                             | 0.00                           | 48.00                        |
| SIMPSON MFG INC COM                                    | 12,296.45                      | 13,622.25                    |
| SINA CORPORATION COM STK USD0.133                      | 609,334.93                     | 457,340.00                   |
| SINA US 01/06/12 C55                                   | 0.00                           | (1,275.00)                   |
| SINA US 01/21/12 C62.5                                 | (231.53)                       | (140.00)                     |
| SINCLAIR BROADCAST GROUP INC CL A                      | 10,030.51                      | 11,330.00                    |
| Singapore dollar                                       | 0.78                           | 0.78                         |
| Singapore dollar                                       | 352.10                         | 352.10                       |
| Singapore dollar                                       | 29,590.37                      | 29,590.37                    |
| Singapore dollar                                       | 12,335.53                      | 12,335.53                    |
| Singapore dollar                                       | 123.48                         | 123.48                       |
| Singapore dollar                                       | 36,247.25                      | 36,247.25                    |
| Singapore dollar                                       | 319.35                         | 319.35                       |





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| Identity of Issue/Description of Investment (b)                       | Historical<br>Cost (c) | Current<br>Value (e) |
|---|------------------------|----------------------|
| Singapore dollar  | (536.23)               | (536.23)             |
| Singapore dollar  | (106.85)               | (106.85)             |
| SINGAPORE POST LTD SGD0.05  | 5,444.35               | 4,326.60             |
| SINGAPORE TELECOMMUNICATIONS NEW COM STK                              | 177,514.42             | 173,907.88           |
| SINGAPORE TELECOMMUNICATIONS NEW COM STK                              | 142,615.61             | 159,614.08           |
| SINO CLEAN ENERGY INC COM NEW STOCK                                   | 1,316.60               | 920.00               |
| SINOCOKING COAL AND COKE CHE COM                                      | 5,171.10               | 1,111.92             |
| SINO-FOREST CORP COM SUB VTG SH                                       | 20,059.92              |                      |
| SINO-GLOBAL SHIPPING AMER LTD COM STK                                 | 10,161.06              | 7,040.00             |
| SINOHUB INC COM   | 3,916.63               | 497.51               |
| SINOVAC BIOTECH SINOVAC BIOTECH LTD                                   | 4,825.25               | 1,540.00             |
| SIRI US 01/21/12 C2   | (1,053.12)             | (50.00)              |
| SIRI US 03/17/12 C2   | (803.12)               | (400.00)             |
| SIRI US 06/16/12 C2   | (1,103.12)             | (900.00)             |
| SIRIUS XM RADIO INC COM STK   | 3,334,183.97           | 3,239,148.64         |
| SIRO US 01/21/12 C45  | (521.77)               | (240.00)             |
| SIRONA DENTAL SYS INC COM STK   | 25,094.29              | 26,424.00            |
| SIRONA DENTAL SYS INC COM STK   | 271,272.00             | 223,723.20           |
| SJM HOLDINGS LTD. HKD1.00   | 94,944.02              | 63,667.35            |
| SJT US 01/21/12 C25   | (330.01)               | (20.00)              |
| SKECHERS U S A INC CL A CL A ISIN #US8305661055                       | 2,850.12               | 1,515.00             |
| SKECHERS U S A INC CL A CL A ISIN #US8305661055                       | 332,827.43             | 241,042.56           |
| SKECHERS U S A INC CL A CL A ISIN #US8305661055                       | 323,270.80             | 178,164.00           |
| SKINNY NUTRITIONAL CORP COM   | 82,547.40              | 17,430.00            |
| SKINVISIBLE INC COM STK   | 509.95                 | 110.00               |
| SKS US 01/21/12 C10   | (223.96)               | (420.00)             |
| SKULLCANDY INC COM  | 32,463.01              | 19,906.80            |
| SKY DIGITAL STORES CORP COM   | 2,255.04               | 66.00                |
| SKYBRIDGE TECH GROUP INC FORMERLY COM PAR \$0.00001 AUG 2007 STK      | 4,663.95               |                      |
| SKYPEOPLE FRUIT JUICE INC COM NEW STK                                 | 5,354.96               | 1,860.00             |
| SKYWAY COMMUNICATIONS HLDG CORP COM STK                               | 15,065.95              |                      |
| SKYWEST INC COM   | 14,125.20              | 12,665.33            |
| SKYWORKS SOLUTIONS INC COM  | 47,747.77              | 35,278.50            |
| SL GREEN RLTY CORP COM STK  | 671,190.16             | 546,448.00           |
| SL GREEN RLTY CORP COM STK  | 4,714.46               | 6,664.00             |
| SL INDS INC COM   | 5,970.05               | 4,212.00             |
| SLB US 01/21/12 C72.5   | (975.45)               | (730.00)             |
| SLB US 01/21/12 C75   | (348.94)               | (33.00)              |
| SLM CORP 8 DUE 03-25-2020   | 232,773.27             | 222,200.00           |
| SLM CORP COM  | 8,410.95               | 6,700.00             |
| SLM CORP COM  | 223,060.71             | 148,941.00           |
| SLM CORP MEDIUM 5% DUE 04-15-2015                                     | 8,834.00               | 9,622.55             |
| SLM CORP MEDIUM 5.05% DUE 11-14-2014                                  | 26,786.40              | 29,589.00            |
| SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625% DUE 08-01-2033             | 16,965.50              | 14,918.40            |
| SLM STUDENT LN TR 2004-3 STUDENT LN BKD NT CL A-5 FLTG 07-25-2023 REG | 191,250.00             | 194,159.60           |
| SLV US 01/21/12 C33   | (289.25)               | (20.00)              |
| SLV US 01/21/12 C41   | 0.00                   | (1.00)               |
| SLV US 02/18/12 C32   | (200.78)               | (81.00)              |
| SLV US 04/21/12 C40   | (817.99)               | (64.00)              |
| SLW US 01/06/12 P27   | 2,783.07               | 1,890.00             |
| SLW US 01/21/12 C41   | (456.24)               | (6.00)               |
| SLW US 03/17/12 C40   | (479.10)               | (100.00)             |
| SLW US 03/17/12 C42   | (461.55)               | (30.00)              |
| SLW US 08/05/11 P36   | (20.00)                |                      |



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|---|----------------------------|--------------------------|
| SLW US 12/30/11 P27   | 2,625.83                   | 100.00                   |
| SM ENERGY CO COM  | 275,739.20                 | 270,470.00               |
| SM ENERGY CO COM  | 510,423.37                 | 511,700.00               |
| SMART BALANCE INC COM STK                                       | 22,317.11                  | 21,440.00                |
| SMART BALANCE INC COM STK                                       | 63,301.70                  | 67,536.00                |
| SMART BALANCE INC COM STK                                       | 109,350.50                 | 106,664.00               |
| SMART HLDGS INC COM   | 220.70                     | 0.23                     |
| SMARTHEAT INC COM REV STOCK SPLITSMARTHEAT INC 2H1GAB1 2/7/2012 | 4,997.01                   | 1,481.28                 |
| SMART-TEK SOLUTIONS INC COM NEW COM                             | 89,252.37                  | 3,080.00                 |
| SMITH & NEPHEW ORD USD0.20                                      | 73,012.14                  | 62,983.82                |
| SMITH & WESSON HLDG CORP COM                                    | 26,464.24                  | 26,003.04                |
| SMITH & WESSON HLDG CORP COM                                    | 42,281.59                  | 48,396.00                |
| SMITH A O CORP COM  | 7,249.90                   | 8,041.24                 |
| SMITH A O CORP COM  | 76,692.77                  | 118,354.00               |
| SMITH MICRO SOFTWARE INC COM STK                                | 33,508.01                  | 15,000.75                |
| SMITHFIELD FOODS INC COM  | 4,917.75                   | 5,390.16                 |
| SMITHFIELD FOODS INC COM  | 414,971.14                 | 497,740.00               |
| SMITHS GROUP ORD GBP0.375                                       | 104,259.79                 | 85,470.34                |
| SMITHS GROUP ORD GBP0.375                                       | 439,340.00                 | 318,620.36               |
| SMOKEFREE INNOTECH INC COM COM                                  | 310.42                     | 10.45                    |
| SMOOTH GLOBAL CHINA HLDGS INC COM STK                           | 318.95                     | 0.33                     |
| SMUCKER J M CO COM NEW COM NEW                                  | 3,727.15                   | 4,001.05                 |
| SMUCKER J M CO COM NEW COM NEW                                  | 18,996.90                  | 31,268.00                |
| SMUCKER J M CO COM NEW COM NEW                                  | 100,042.75                 | 203,945.53               |
| SNAM SPA  | 760,709.93                 | 705,330.32               |
| SNAP INTERACTIVE INC COM STOCK                                  | 1,465.01                   | 325.00                   |
| SNAP-ON INC COM   | 499,935.60                 | 496,076.00               |
| SNAP-ON INC COM   | 37,744.27                  | 58,972.30                |
| SNAP-ON INC COM   | 68.52                      | 58.71                    |
| SNP US 02/18/12 C110  | (529.52)                   | (450.00)                 |
| SOAPSTONE NETWORKS INC COM STK                                  | 8,404.55                   | 7.04                     |
| SOCIETE GENERALE EUR1.25  | 284,470.99                 | 242,677.44               |
| SODASTREAM INTERNATIONAL LTD COM STK                            | 71,418.05                  | 62,830.18                |
| SOFTBANK CORP NPV   | 242,437.67                 | 200,283.88               |
| SOFTNET TECHNOLOGY CORP COM NEW STK                             | 23,308.17                  | 1.50                     |
| SOHU COM INC COM  | 77,089.64                  | 58,750.00                |
| SOJITZ CORPORATION  | 167,331.77                 | 122,913.52               |
| SOLAR CAP LTD COM STK   | 27,297.29                  | 26,806.01                |
| SOLAR ENERGY INITIATIVES INC COM                                | 508.95                     | 1.75                     |
| SOLAR ENERTECH CORP COM   | 313,325.31                 | 7,232.20                 |
| SOLAR PK INITIATIVES INC COM                                    | 75.00                      | 0.31                     |
| SOLAR PWR INC COM   | 4,009.95                   | 330.00                   |
| SOLAR THIN FLIMS INC COM PAR \$0.01 STK                         | 720.85                     | 5.00                     |
| SOLARWINDS INC COM  | 2,761.41                   | 2,795.00                 |
| SOLAZYME INC COM  | 142,991.82                 | 141,312.50               |
| SOLERA HLDGS INC COM  | 2,867.00                   | 2,227.00                 |
| SOLO CUP CO 8.5% DUE 02-15-2014                                 | 41,958.16                  | 46,000.00                |
| SOLTORO LTD COM   | 65,340.09                  | 64,017.85                |
| SOLUCORP INDS LTD COM   | 2,154.95                   | 50.00                    |
| SOLUTIA INC 8.75% DUE 11-01-2017                                | 5,500.50                   | 5,437.50                 |
| SOLUTIA INC COM NEW COM NEW                                     | 6,707.17                   | 4,492.80                 |
| SOLVAY SA NPV   | 98,354.45                  | 68,798.83                |
| SOMAXON PHARMACEUTICALS INC COM                                 | 163,583.23                 | 14,028.75                |
| SOMERSET TR CO PA DTD 02-12-2009 3.9 02-12-2019                 | 10,000.00                  | 10,716.90                |



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| <b>Identity of Issue/Description of Investment (b)</b>              | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| SONDE RES CORP COM STK  | 5,644.79                   | 1,305.00                 |
| SONIC CORP COM  | 2,564.66                   | 1,514.25                 |
| SONICBLUE INC COM   | 1,579.00                   |                          |
| SONOVA HOLDING AG COMMON STOCK                                      | 162,622.70                 | 237,014.15               |
| SONUS NETWORKS INC COM ISIN US8359161077                            | 2,265.95                   | 2,400.00                 |
| SOTHEBYS HLDGS INC CL A (DE)  | 353,876.99                 | 281,876.40               |
| SOURCE PETE INC COM   | 139.95                     |                          |
| SOURCEFIRE INC COM  | 14,236.62                  | 18,132.80                |
| South African rand  | 0.09                       | 0.09                     |
| South African rand  | 4,954.54                   | 4,954.54                 |
| South African rand  | 19.73                      | 19.73                    |
| SOUTH JERSEY INDS INC COM   | 537.91                     | 852.15                   |
| South Korean won  | 1,142.33                   | 1,142.33                 |
| South Korean won  | 640.02                     | 640.02                   |
| South Korean won  | (12,057.71)                | (12,095.91)              |
| SOUTHERN CMNTY FINL CORP COM  | 696.89                     | 476.00                   |
| SOUTHERN CO COM STK   | 494,142.61                 | 594,648.93               |
| SOUTHERN CO COM STK   | 468,680.22                 | 874,973.58               |
| SOUTHERN HOME MED EQUIP INC COM NEW                                 | 6,899.30                   | 1,960.00                 |
| SOUTHERN MO BANCORP INC COM   | 3,329.03                   | 3,370.50                 |
| SOUTH COPPER CORP DEL COM   | 219,385.64                 | 198,914.50               |
| SOUTH NAT GAS CO 8% DUE 03-01-2032                                  | 17,437.50                  | 18,552.65                |
| SOUTHWALL TECHNOLOGIES INC COM                                      | (19,091.72)                |                          |
| SOUTHWEST AIRLS CO 5.25% DUE 10-01-2014                             | 5,055.25                   | 5,337.58                 |
| SOUTHWEST AIRLS CO 6.5% DUE 03-01-2012                              | 10,071.30                  | 10,081.78                |
| SOUTHWEST GAS CORP COM  | 42,888.73                  | 60,253.92                |
| SOUTHWESTERN ENERGY CO COM  | 337,930.67                 | 240,316.56               |
| SOUTHWESTERN ENERGY CO COM  | 79,189.74                  | 66,115.80                |
| SOUTHWESTERN MED SOLUTIONS INC COM PAR \$0.001 COM PAR \$0.001      | 979.56                     |                          |
| SOVEREIGN BK FSB .5% DUE 03-02-2012                                 | 10,000.00                  | 10,000.80                |
| SOVEREIGN BK FSB WYOMISSING PA CTF DEP DTD 2-23-2011 0.45 2-23-2012 | 100,000.00                 | 100,001.00               |
| SP AUSNET NPV (STAPLED UNITS)                                       | 5,734.31                   | 6,745.90                 |
| SPANSH MOUNTN MAND EXCHG SPANSH MOUNTN GLD LTD 2058240 EFF 2/1/10   | 3,775.95                   | 3,830.00                 |
| SPANSION INC COM CL A   | 213,884.71                 | 100,188.00               |
| SPARE BACKUP INC COM STK  | 246.95                     | 196.80                   |
| SPARROW INNOVATIONS INC COM STK                                     | 217.47                     |                          |
| SPARTAN STORES INC COM  | 37,594.98                  | 38,850.00                |
| SPARTECH CORP COM NEW   | 139.77                     | 88.73                    |
| SPDR DOW JONES REIT ETF   | 26,979.60                  | 25,760.00                |
| SPDR GOLD TRUST COM STK CALL OPT EXP 1/21/12 PR \$135 PER SH        | (3,197.49)                 | (3,440.00)               |
| SPDR GOLD TRUST GOLD SHARES NPV                                     | 45,875.20                  | 11,596,077.05            |
| SPDR KBW BANK ETF COMSTK CALL OPT EXP 01/19/13 PR \$28 PER SH       | (1,389.99)                 | (360.00)                 |
| SPDR S&P 500 ETF TRUST  | 2,985,420.06               | 3,025,401.67             |
| SPDR S&P MIDCAP 400 ETF TRUST                                       | 407,114.95                 | 399,677.62               |
| SPECTRA ENERGY CORP COM STK   | 102,814.33                 | 132,207.79               |
| SPECTRA ENERGY CORP COM STK   | 257,867.56                 | 433,790.25               |
| SPECTRA ENERGY PARTNERS LP  | 11,982.73                  | 11,722.01                |
| SPECTRANETICS CORP COM  | 13,045.00                  | 14,440.00                |
| SPECTRUM BRANDS 12% DUE 08-28-2019                                  | 65,252.20                  | 7,097.03                 |
| SPIRE CORP COM  | 32.21                      | 3.15                     |
| SPIRIT AEROSYSTEMS HLDGS INC CL A                                   | 24,413.73                  | 29,092.00                |
| SPIRIT AEROSYSTEMS HLDGS INC CL A                                   | 891,655.49                 | 1,042,636.50             |
| SPIRIT AIRLS INC COM  | 5,137.40                   | 7,020.00                 |
| SPIRIT AIRLS INC COM  | 280,536.20                 | 354,120.00               |



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| <b>Identity of Issue/Description of Investment (b)</b>           | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| SPIRIT EXPL INC COM STK  | 408.95                         | 6.00                         |
| SPOKANE CNTY WASH WASTEWTR SYS REV 5.494% 12-01-2020 BEO TAXABLE | 15,256.00                      | 17,395.80                    |
| SPONGETECH DELIVERY SYS INC COM STK                              | 33,188.37                      | 23.00                        |
| SPORT ENDURANCE INC COM  | 846.85                         | 18.00                        |
| SPORTS CONCEPTS INC COM STK                                      | 39.12                          |                              |
| SPOT COFFEE LTD CDA COM  | 20,073.30                      | 22,732.50                    |
| SPRINT CAP CORP 6.875% DUE 11-15-2028                            | 7,725.00                       | 7,137.50                     |
| SPRINT CAP CORP 8.75% DUE 03-15-2032                             | 121,917.41                     | 105,137.50                   |
| SPRINT NEXTEL CORP   | 769,296.25                     | 586,955.73                   |
| SPRINT NEXTEL CORP   | 874,315.45                     | 151,327.80                   |
| SPRINT NEXTEL CORP COM STK CALL OPT EXP 1/22/11 PR \$4 PER SH    | (2,377.20)                     | (30.00)                      |
| SPROTT RESOURCE CORP COM STK                                     | 10,141.66                      | 9,004.50                     |
| SPROTT RESOURCE LENDING CORP COMMON STOCK                        | 19,410.48                      | 15,290.00                    |
| SPX CORP COM   | 3,906.67                       | 3,013.50                     |
| SPX CORP COM   | 306,039.59                     | 301,350.00                   |
| SPY US 09/17/11 C125   | 2,133.92                       |                              |
| SRS LABS INC COM   | 6,192.89                       | 3,737.50                     |
| SSO US 01/21/12 C46  | (4,037.81)                     | (6,076.00)                   |
| SSO US 08/20/11 C52  | 3,370.86                       |                              |
| SSO US 09/17/11 C38  | (140.88)                       |                              |
| SSRI US 03/17/12 C15   | (558.49)                       | (630.00)                     |
| ST JOE CO COM  | 95,400.48                      | 67,391.52                    |
| ST JUDE MED INC COM  | 244,431.33                     | 225,351.00                   |
| ST JUDE MED INC COM  | 160,279.78                     | 237,596.10                   |
| ST JUDE MED INC COM  | 12,198.49                      | 11,867.80                    |
| STAAR SURGICAL CO COM NEW PAR \$0.01                             | 6,619.30                       | 7,972.40                     |
| STADIUM ENTMT HLDGS INC COM                                      | 315,136.50                     | 540.20                       |
| STANCORP FINL GROUP INC COM                                      | 363,661.48                     | 305,025.00                   |
| STANDARD CHARTERED ORD USD0.50                                   | 696,861.46                     | 712,318.24                   |
| STANDARD CHARTERED ORD USD0.50                                   | 966,803.20                     | 867,455.43                   |
| STANDARD EXPL LTD COM  | 0.00                           | 108.00                       |
| STANDARD MTR PRODS INC COM                                       | 84.08                          | 106.97                       |
| STANDARD MTR PRODS INC COM                                       | 275,922.78                     | 543,355.00                   |
| STANDEX INTL CORP COM  | 59,380.29                      | 61,506.00                    |
| STANLEY BLACK & DECKER INC COM                                   | 359,234.43                     | 416,280.80                   |
| STANLEY BLACK & DECKER INC COM                                   | 683,146.79                     | 689,520.00                   |
| STANLEY BLACK & DECKER INC COM                                   | 132,133.37                     | 248,362.40                   |
| STANLEY BLACK & DECKER INC COM                                   | 42,465.49                      | 41,390.47                    |
| STANLEY BLACK & DECKER INC COM                                   | 530,344.67                     | 554,320.00                   |
| STANS ENERGY CORP NEW COMMON STOCK                               | 260,722.89                     | 111,524.52                   |
| STAPLES INC COM  | 1,975.02                       | 1,800.06                     |
| STAPLES INC COM  | 206,883.92                     | 150,581.49                   |
| STAPLES INC COM  | 241,943.67                     | 212,530.89                   |
| STAR BULK CARRIERS CORP COM STK                                  | 28,598.16                      | 12,940.84                    |
| STAR COMMUNICATIONS INC DESP SEC EFF 7/2/02                      | 4,478.55                       |                              |
| STAR SCIENTIFIC INC COM STK                                      | 66,822.25                      | 56,898.00                    |
| STARBUCKS CORP COM   | 825,235.78                     | 1,156,886.81                 |
| STARBUCKS CORP COM   | 234,713.61                     | 752,263.50                   |
| STARBUCKS CORP COM   | 485,378.49                     | 1,231,227.60                 |
| STARBUCKS CORP COM   | 277,485.44                     | 646,440.50                   |
| STARTEC GLOBAL COMMUNICATIONS CORP COM                           | 2,228.65                       |                              |
| STARVOX COMMUNICATIONS INC CL A PAR \$0.01 COM STK               | 0.00                           | 0.01                         |
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK                  | 45,387.09                      | 44,132.40                    |
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK                  | 134,761.09                     | 196,533.09                   |





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| <b>Identity of Issue/Description of Investment (b)</b>           | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK                  | 986,670.98                     | 1,083,642.30                 |
| STARWOOD PROPERTY TRUST INC COM REIT                             | 643,088.22                     | 584,916.00                   |
| STARWOOD PROPERTY TRUST INC COM REIT                             | 9,905.28                       | 9,255.00                     |
| STATE BK FINL CORP COM   | 47,379.29                      | 46,841.00                    |
| STATE STR CORP COM   | 74,633.15                      | 81,063.87                    |
| STATE STR CORP COM   | 419,576.92                     | 288,538.98                   |
| STATE STR CORP COM   | 480,799.54                     | 432,566.61                   |
| STATE STR CORP COM   | 1,863,984.75                   | 1,663,996.80                 |
| STATE STR CORP STEP CPN 4.956% DUE 03-15-2018                    | 152,022.70                     | 155,913.15                   |
| STATION CASINOS INC SR SUB NT 6.875 DUE 03-01-2016 BD IN DEFAULT | 5,125.00                       | 0.05                         |
| STATOIL ASA  | 254,106.17                     | 259,992.72                   |
| STATOIL ASA  | 86,789.42                      | 93,117.96                    |
| STATOIL ASA  | 519,895.62                     | 586,469.00                   |
| STATOIL FUEL&RETAI NOK5  | 727,048.65                     | 690,467.56                   |
| STATOILHYDRO ASA NOK2.50   | 514,535.53                     | 598,079.78                   |
| STD MICROSYSTEMS CORP COM  | 79,423.68                      | 90,195.00                    |
| STD PAC CORP NEW COM   | 39,850.82                      | 32,722.20                    |
| STEALTHGAS INC COM STK   | 658.27                         | 386.00                       |
| STEC INC COM STK   | 274,296.87                     | 161,706.75                   |
| STEEL DYNAMICS INC 6.75% DUE 04-01-2015                          | 35,012.50                      | 35,787.50                    |
| STEEL DYNAMICS INC 7.75% DUE 04-15-2016                          | 513,750.00                     | 521,250.00                   |
| STEEL DYNAMICS INC COM   | 6,538.54                       | 5,998.86                     |
| STEEL DYNAMICS INC COM   | 183,570.70                     | 198,565.00                   |
| STEEL DYNAMICS INC COM   | 525,314.45                     | 440,525.00                   |
| STEEL DYNAMICS INC SR NT 7.625 DUE 03-15-2020                    | 50,175.00                      | 52,750.00                    |
| STEEL EXCEL INC COM USD0.001                                     | 3,306.13                       | 2,400.00                     |
| STEELCASE INC CL A COM   | 74,153.16                      | 54,458.00                    |
| STEELCASE INC CL A COM   | 7,394.33                       | 7,657.77                     |
| STEELCLOUD INC COM   | 1,554.47                       | 749.50                       |
| STEINER LEISURE LTD COM STK USD0.01                              | 2,228.60                       | 2,042.55                     |
| STEINWAY MUSICAL INSTRS INC ORD COM                              | 6,234.75                       | 5,008.00                     |
| STELLAR BIOTECHNOLOGIES INC COM STK                              | 15,213.10                      | 4,100.25                     |
| STELLARONE CORP COM STK  | 620,292.80                     | 561,227.46                   |
| STEM CELL INNOVATIONS INC COM STK                                | 5,814.92                       | 10.00                        |
| STEMCELLS INC COM NEW  | 13,268.51                      | 634.48                       |
| STEPAN CO COM  | 7,912.50                       | 9,231.91                     |
| STEREOTAXIS INC COM STK  | 12,483.51                      | 2,470.80                     |
| STERICYCLE INC COM   | 45,043.47                      | 42,232.64                    |
| STERICYCLE INC COM   | 111,320.23                     | 144,385.76                   |
| STERLING CONSTR INC COM  | 2,022.77                       | 1,292.40                     |
| STERLING FINL CORP WASH COM NEW COM NEW                          | 11,970.68                      | 5,010.00                     |
| STERLING MNG CO COM  | 7,267.95                       |                              |
| STERLING OIL & GAS CO COM STK                                    | 0.00                           | 2.02                         |
| STEVIA CORP COM  | 7,581.79                       | 6,210.70                     |
| STEWART INFORMATION SVCS CORP COM                                | 1,447.39                       | 1,230.72                     |
| STIFEL FINL CORP COM   | 4,012.24                       | 3,365.25                     |
| STILLWATER MNG CO COM  | 183,968.26                     | 133,365.00                   |
| STLD US 01/19/13 C15   | (112.30)                       | (170.00)                     |
| STONE ENERGY CORP COM  | 26,560.92                      | 26,380.00                    |
| STONEBRIDGE RES EXPLORATIONS LTD COM PAR\$0.001 STK              | 25,622.66                      |                              |
| STONEMOR PARTNERS L P COM UNITS                                  | 41,802.64                      | 34,527.79                    |
| STONEPATH GROUP INC COM  | 115.15                         | 0.01                         |
| STONERIDGE INC COM   | 2,758.98                       | 2,107.50                     |
| STONERIDGE INC COM   | 17,665.29                      | 22,761.00                    |



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| <b>Identity of Issue/Description of Investment (b)</b>                          | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| STORM CAT ENERGY CORPORATION  | 584.03                     | 0.12                     |
| STRATASYS INC COM   | 1,816.99                   | 2,280.75                 |
| STRATEGIC METALS LTD COM NEW  | 26,476.15                  | 10,510.50                |
| STRATEGIC MGMT & OPPORTUNITY CORP   | 0.00                       |                          |
| STRATEGIC MGMT & OPPORTUNITY CORP COM COM                                       | 1,815.79                   |                          |
| STRATEGIC RES INC COM NPV   | 1,012.95                   | 44.00                    |
| STRATHMORE MINERALS CORP COM NPV  | 1,401.37                   | 338.80                   |
| STRAYER ED INC COM  | 20,392.29                  | 20,183.12                |
| STRAYER ED INC COM  | 1,981,550.91               | 1,244,032.00             |
| STRIKER OIL & GAS INC COM STK   | 3,342.42                   | 6.00                     |
| STRONGBOW EXPL INC COM STK  | 5,956.95                   | 7,855.00                 |
| STRUCTURED ADJ RATE MTG LN TR 2004-16 MTG PASSTHRU CTF 1-A2 ADJ 11-25-2034 REG  | 56,567.87                  | 39,921.20                |
| STRUCTURED ASSET SECS CORP SER 2005-RF3 CL 1A 06-25-2035 BEO                    | 86,170.85                  | 110,997.10               |
| STRUCTURED AST FLTG RT .6063% DUE 02-25-2035                                    | 213,960.05                 | 197,485.20               |
| STRYKER CORP  | 128,522.04                 | 124,224.72               |
| STRYKER CORP  | 289,291.16                 | 352,642.74               |
| STRYKER CORP  | 238,911.45                 | 243,579.00               |
| STT US 02/18/12 C43   | (465.77)                   | (279.00)                 |
| STUDENT TRANSPORT COM NPV   | 2,474.40                   | 2,775.25                 |
| STURM RUGER & CO INC COM  | 74,997.01                  | 102,730.81               |
| STZ US 01/21/12 C22.5   | (339.25)                   | (45.00)                  |
| SUBURBAN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT UNIT LTD PARTNERSHIP INT | 60,600.31                  | 62,284.13                |
| SUCCESSFACTORS INC COM STK  | 1,386.80                   | 1,993.50                 |
| SUCCESSFACTORS INC COM STK  | 169,267.43                 | 311,783.40               |
| SUEZ ENVIRONNEMENT EUR4   | 58,153.84                  | 48,754.24                |
| SUMITOMO CORP COM   | 3,473.81                   | 3,385.75                 |
| SUMITOMO CORP NPV   | 991,066.92                 | 944,949.74               |
| SUMITOMO ELECTRIC NPV   | 247,671.14                 | 193,798.13               |
| SUMITOMO MITSUI BK 3.15% DUE 07-22-2015   | 149,800.50                 | 156,522.00               |
| SUMITOMO REALTY & DEVELOPMENT NPV   | 448,769.64                 | 332,758.42               |
| SUMITOMO RUBBER NPV   | 122,769.02                 | 171,669.67               |
| SUMMER INFANT INC COM STK   | 5,125.11                   | 4,928.00                 |
| SUMMIT RES LTD COM STK  | 11,186.11                  | 8,406.50                 |
| SUN CAL ENERGY INC COM  | 1,354.17                   | 9.90                     |
| SUN HEALTHCARE GROUP INC NEW COM STOCK  | 18,435.73                  | 22,892.00                |
| SUN TR BANKS INC COM  | 48,459.08                  | 36,492.10                |
| SUN TR BANKS INC COM  | 64,692.16                  | 38,763.00                |
| SUN TR BANKS INC COM  | 476,082.34                 | 206,647.50               |
| SUN TR BANKS INC COM  | 667,031.74                 | 412,410.00               |
| SUNCOKE ENERGY INC COM USD0.01  | 17,806.95                  | 11,200.00                |
| SUNCOR ENERGY INC NEW COM STK   | 314,647.48                 | 266,677.50               |
| SUNDANCE ENERGY AUSTRALIA LIMITED SHS   | 12,906.76                  | 6,884.16                 |
| SUNESIS PHARMACEUTICALS INC COM NEW STOCK                                       | 10,225.39                  | 4,904.64                 |
| SUNOCO INC COM  | 11,152.69                  | 11,050.80                |
| SUNOCO INC COM  | 58,413.61                  | 95,617.62                |
| SUNOCO INC NT 5.75% DUE 01-15-2017  | 6,995.98                   | 7,034.18                 |
| SUNOVIA ENERGY TECHNOLOGIES INC COM STK   | 1,006.95                   | 900.00                   |
| SUNPOWER CORP COM   | 27,097.05                  | 9,239.09                 |
| SUNRISE SENIOR LIVING   | 17,152.28                  | 13,608.00                |
| SUNRISE SOLAR CORP COM STK  | 6,543.90                   | 15.00                    |
| SUNSHINE BIOPHARMA INC COM  | 2,057.90                   | 1,507.00                 |
| SUNTRUST PFD CAP I NORMAL PFD PURCHASE SECS PPS DUE 12-31-2049/12-15-2011 REG   | 10,360.46                  | 7,480.00                 |
| SUNVALLEY SOLAR INC NEV COM STK   | 1,425.32                   | 364.50                   |
| SUPARNA GOLD CORPORATION  | 12,480.79                  | 7,045.85                 |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| SUPER MICRO COMPUTER INC COM                           | 10,333.25                      | 10,976.00                    |
| SUPER VALU INC COM                                     | 96,566.67                      | 100,334.52                   |
| SUPER VALU INC COM                                     | 256,800.22                     | 273,644.00                   |
| SUPER VALU INC COM                                     | 297,740.82                     | 274,456.00                   |
| SUPER VALU INC COM                                     | 98,740.73                      | 36,799.84                    |
| SUPERIOR ENERGY SVCS INC COM                           | 25,333.77                      | 30,004.20                    |
| SUPERIOR ENERGY SVCS INC COM                           | 426,807.59                     | 449,352.00                   |
| SUPERIOR ENERGY SVCS INC COM                           | 485,946.14                     | 449,920.80                   |
| SUPERIOR ENERGY SVCS INC COM                           | 482,261.58                     | 463,572.00                   |
| SUPERIOR INDS INTL INC COM                             | 8,599.18                       | 8,270.00                     |
| SUPERIOR INDS INTL INC COM                             | 309,892.82                     | 325,622.98                   |
| SUPERIOR OFFSHORE INTL INC COM                         | 2,935.81                       |                              |
| SUPERMEDIA INC   | 9,195.13                       | 4,899.84                     |
| SUPERVALU INC 8% DUE 05-01-2016                        | 20,252.50                      | 20,600.00                    |
| SUPPORT COM INC COM                                    | 829.43                         | 450.00                       |
| SUREBEAM CORP CL A                                     | 462.77                         |                              |
| SUREWEST COMMUNICATIONS COM                            | 7,703.19                       | 6,616.50                     |
| SURFECT HLDGS INC COM                                  | 5,756.53                       |                              |
| SURMODICS INC COM                                      | 12,160.55                      | 14,660.00                    |
| SUSSER HLDGS CORP COM STK                              | 14,963.98                      | 15,494.70                    |
| SUSSER HLDGS CORP COM STK                              | 50,518.99                      | 52,026.00                    |
| SUSTAINABLE PWR CORP COM STK                           | 711.39                         | 2.70                         |
| SUTRON CORP COM STK                                    | 5,799.95                       | 2,550.00                     |
| SVB FINL GROUP COM                                     | 3,151.08                       | 2,622.95                     |
| SVB FINL GROUP COM                                     | 118,467.61                     | 138,301.00                   |
| SVB FINL GROUP COM                                     | 260,564.28                     | 211,266.70                   |
| SVENSKA CELLULOSA SER B NPV                            | 45,637.12                      | 47,543.85                    |
| SVENSKA HANDELSBANKEN COM STK                          | 837.43                         | 792.09                       |
| SVM US 01/21/12 C9                                     | (577.88)                       | (100.00)                     |
| SVU US 01/21/12 C7.5                                   | (214.26)                       | (400.00)                     |
| SVU US 01/21/12 C7.5                                   | (223.53)                       | (260.00)                     |
| SWATCH GROUP CHF2.25(BR)                               | 606,015.00                     | 695,643.17                   |
| Swedish krona  | 2,122.82                       | 2,122.82                     |
| Swedish krona  | 64.36                          | 64.36                        |
| Swedish krona  | 728.47                         | 728.47                       |
| Swedish krona  | 11,192.29                      | 11,192.29                    |
| Swedish krona  | 79,604.91                      | 79,604.91                    |
| Swedish krona  | 1,054.60                       | 1,054.60                     |
| Swedish krona  | 19,034.04                      | 19,034.04                    |
| Swedish krona  | 11.15                          | 11.15                        |
| Swedish krona  | 16,921.21                      | 16,921.21                    |
| Swedish krona  | 82.49                          | 82.49                        |
| Swedish krona  | (57,772.18)                    | (58,107.74)                  |
| SWEDISH MATCH NPV                                      | 73,629.81                      | 163,247.54                   |
| SWIFT ENERGY CO COM                                    | 414,893.23                     | 290,067.20                   |
| SWIFT ENERGY CO COM                                    | 3,998.98                       | 3,863.60                     |
| Swiss franc  | 157.18                         | 157.18                       |
| Swiss franc  | 1,243.36                       | 1,243.36                     |
| Swiss franc  | 1,387.33                       | 1,387.33                     |
| Swiss franc  | 219,988.68                     | 219,988.68                   |
| Swiss franc  | 16.66                          | 16.66                        |
| Swiss franc  | 1,279.81                       | 1,279.81                     |
| Swiss franc  | 0.48                           | 0.48                         |
| Swiss franc  | 173,243.50                     | 173,243.50                   |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| Swiss franc  | 671.27                     | 671.27                   |
| Swiss franc  | 28,339.47                  | 28,451.28                |
| Swiss franc  | 0.00                       |                          |
| Swiss franc  | 0.00                       |                          |
| Swiss franc  | 0.00                       |                          |
| Swiss franc  | 0.00                       |                          |
| Swiss franc  | (696.27)                   | (696.27)                 |
| Swiss franc  | (45,033.02)                | (45,185.00)              |
| SWISS LIFE HOLDINGS AG                                 | 168,421.46                 | 133,187.70               |
| SWISS MEDICA INC COM                                   | 275.45                     | 0.15                     |
| SWISS RE AG CHF0.10                                    | 285,630.30                 | 224,945.63               |
| SWISSINSO HLDG INC COM                                 | 29,022.33                  | 420.00                   |
| SXC HEALTH SOLUTIONS CORP COM                          | 52,153.67                  | 57,609.60                |
| SYKES ENTERPRISES INC COM                              | 534,268.61                 | 413,424.00               |
| SYMANTEC CORP COM                                      | 47,729.23                  | 44,759.00                |
| SYMANTEC CORP COM                                      | 562,561.47                 | 252,512.75               |
| SYMETRA FINL CORP COM                                  | 2,594.47                   | 1,814.00                 |
| SYMETRA FINL CORP COM                                  | 169,657.44                 | 138,771.00               |
| SYNAPTICS INC COM                                      | 34,463.35                  | 36,933.75                |
| SYNAPTICS INC COM                                      | 208,659.10                 | 238,185.00               |
| SYNAPTICS INC COM                                      | 622,306.96                 | 545,715.00               |
| SYNAPTICS INC COM                                      | 786,394.91                 | 820,080.00               |
| SYNERGETICS USA INC FORMERLY SYNERGETIC COM            | 18,714.34                  | 30,996.00                |
| SYNERGIE WELLNESS PROD LTD INC COM                     | 569.19                     | 0.10                     |
| SYNERON MEDICAL LTD COM                                | 4,414.15                   | 4,228.74                 |
| SYNNEX CORP COM STK                                    | 21,011.66                  | 19,799.00                |
| SYNNEX CORP COM STK                                    | 564,866.88                 | 650,321.00               |
| SYNOPSIS INC COM                                       | 5,539.40                   | 5,440.00                 |
| SYNOPSIS INC COM                                       | 284,073.62                 | 340,000.00               |
| SYNOPSIS INC COM                                       | 340,582.89                 | 481,440.00               |
| SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP  | 4,316.62                   | 4,670.00                 |
| SYNTAX-BRILLIAN CORP COM                               | 2,374.15                   |                          |
| SYNTHEX INC CHF0.001                                   | 111,610.40                 | 156,103.29               |
| SYNTROLEUM CORP COM                                    | 354,899.39                 | 226,737.60               |
| SYSCO CORP COM   | 142,698.87                 | 146,046.52               |
| SYSCO CORP COM   | 227,183.13                 | 378,855.61               |
| SYSTEMAX INC COM                                       | 2,023.98                   | 1,641.00                 |
| T ROWE PRICE GROUP INC                                 | 28,040.98                  | 29,735.31                |
| T ROWE PRICE GROUP INC                                 | 139,022.81                 | 310,434.45               |
| T US 01/18/14 C35                                      | (272.77)                   | (210.00)                 |
| T US 01/19/13 C30                                      | (563.77)                   | (519.00)                 |
| T US 01/19/13 C32                                      | (414.25)                   | (465.00)                 |
| T US 01/21/12 C27.5                                    | (794.19)                   | (1,360.00)               |
| T US 01/21/12 C29                                      | (252.49)                   | (738.00)                 |
| T US 01/21/12 C35                                      | (124.24)                   | (5.00)                   |
| T US 03/17/12 C29                                      | (82.30)                    | (142.00)                 |
| T US 07/21/12 C29                                      | (2,478.58)                 | (2,685.00)               |
| T US 07/21/12 C30                                      | 0.00                       | (605.00)                 |
| T130119C00035000                                       | (304.30)                   | (140.00)                 |
| TACTICAL AIR DEFENSE SVCS INC COM STK                  | 10,491.22                  | 3,710.00                 |
| TAHOE RES INC COM                                      | 11,965.82                  | 11,829.58                |
| TAKARA RES INC COM                                     | 84,618.28                  | 16,354.00                |
| TAKE-TWO INTERACTIVE SOFTWARE INC RIGHT                | 7,582.47                   | 6,775.00                 |
| TALBOTS INC COM  | 5,230.63                   | 3,689.42                 |





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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| TALEO CORP COM CL A COM CL A                           | 2,199.40                       | 3,869.00                     |
| TALEO CORP COM CL A COM CL A                           | 344,365.58                     | 494,071.30                   |
| TALISMAN ENERGY INC COM                                | 2,769.09                       | 2,550.00                     |
| TALISMAN HLDGS INC COM STOCK                           | 1,200.63                       | 18.00                        |
| TAMM OIL & GAS CORP COM STK                            | 4,264.25                       | 630.00                       |
| TANGER FACTORY OUTLET CTRS INC COM                     | 349,481.47                     | 417,810.00                   |
| TANGER FACTORY OUTLET CTRS INC COM                     | 1,142.05                       | 1,328.03                     |
| TANZANIAN RTY EXPL CORP COM STK                        | 30,806.68                      | 18,388.80                    |
| TAPCODE HOLDINGS INC CONTRA CUSIP                      | 0.00                           |                              |
| TAPESTRY PHARMACEUTICALS INC COM NEW COMNEW            | 69.12                          | 0.47                         |
| TAPIMMUNE INC COM NEW                                  | 1,114.68                       | 150.00                       |
| TARA GOLD RES CORP COM STK                             | 334.95                         |                              |
| TARA MINERALS CORP COM STK                             | 27.50                          | 22.25                        |
| TARGACEPT INC COM                                      | 45,719.35                      | 21,979.22                    |
| TARGET CORP COM STK                                    | 262,103.80                     | 262,098.32                   |
| TARGET CORP COM STK                                    | 479,611.72                     | 455,345.80                   |
| TARGET CORP COM STK                                    | 382,755.17                     | 753,804.74                   |
| TARGET CORP COM STK                                    | 480,425.24                     | 491,712.00                   |
| TARGET CORP NT 4 DUE 06-15-2013/06-14-2013 BEO         | 85,046.22                      | 94,347.63                    |
| TASEKO MINES LTD COM                                   | 14,384.45                      | 8,736.00                     |
| TASER INTL INC COM                                     | 24,966.05                      | 30,269.44                    |
| TASMAN METALS LTD COMMON STOCK                         | 722,585.26                     | 326,801.86                   |
| TASTY FRIES INC COM PAR \$0.001                        | 20,048.95                      | 15.30                        |
| TAYC CAP TR I TR PFD SECS                              | 23,202.95                      | 23,000.00                    |
| TAYLOR DEVICES INC COM                                 | 6,978.95                       | 7,720.00                     |
| TBC GLOBAL NEWS NETWORK INC COM                        | 1,152.84                       |                              |
| TBS INTERNATIONAL PLC CLS A USD0.01                    | 4,820.33                       | 188.75                       |
| TBT US 12/17/11 C22                                    | (2,162.69)                     |                              |
| TCF FNCL CORP COM                                      | 15,731.81                      | 10,606.45                    |
| TCI COMMUNICATIONS 7.875% DUE 02-15-2026               | 181,243.19                     | 205,285.10                   |
| TDA INDS INC SEMI-ANNU DTD 03-27-2009 3.25 03-27-2013  | 20,000.00                      | 20,596.80                    |
| TE CONNECTIVITY LTD                                    | 29,342.51                      | 30,871.62                    |
| TE CONNECTIVITY LTD                                    | 315,171.24                     | 283,452.00                   |
| TEACHERS INS & 6.85% DUE 12-16-2039                    | 100,613.36                     | 128,340.20                   |
| TEAM HEALTH HLDGS INC COM                              | 107,345.31                     | 130,213.00                   |
| TEAM INC COM STK                                       | 2,777.83                       | 3,332.00                     |
| TECH DATA CORP COM                                     | 4,837.95                       | 4,941.00                     |
| TECHNE CORP COM  | 10,414.70                      | 8,924.58                     |
| TECHNE CORP COM  | 1,340,749.65                   | 1,453,938.00                 |
| TECHNIPOWER SYS INC COM                                | 30,067.00                      | 4.40                         |
| TECK COMINCO LTD 6.125% DUE 10-01-2035                 | 5,393.00                       | 5,499.94                     |
| TECK RESOURCES LIMITED                                 | 160,074.53                     | 131,997.69                   |
| TECK RESOURCES LTD 10.25% DUE 05-15-2016               | 2,839.62                       | 3,450.00                     |
| TECK RESOURCES LTD 9.75% DUE 05-15-2014                | 1,905.40                       | 2,350.34                     |
| TECO ENERGY INC COM                                    | 87,993.71                      | 88,158.84                    |
| TEEKAY CORP 8.5% DUE 01-15-2020                        | 5,519.25                       | 4,812.50                     |
| TEEKAY TANKERS LTD COM STK                             | 68,040.13                      | 24,640.00                    |
| TEKELEC COM  | 1,015.97                       | 688.59                       |
| TEKMIRA PHARMACEUTICALS CORP COM NEW COMSTK            | 111,229.53                     | 35,400.00                    |
| TEKRON INC COM STK                                     | 3,522.60                       |                              |
| TELE2 AB SER B NPV                                     | 281,536.70                     | 279,476.94                   |
| TELECOM CORP OF NZ NPV                                 | 54,046.27                      | 73,358.53                    |
| TELECOM ITALIA CAP 6.175% DUE 06-18-2014               | 2,915.50                       | 2,892.47                     |
| TELECOM ITALIA SPA EUR0.55                             | 170,296.12                     | 141,153.57                   |



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| <b>Identity of Issue/Description of Investment (b)</b>                  | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| TELEDYNE TECHNOLOGIES INC COM   | 583,662.20                 | 778,870.00               |
| TELEFLEX INC COM  | 17,462.31                  | 17,161.20                |
| TELEFONICA 5.462% DUE 02-16-2021  | 70,833.60                  | 66,798.62                |
| TELEFONICA SA 5.877% DUE 07-15-2019                                     | 60,351.60                  | 59,296.14                |
| TELENAV INC COM   | 29,569.14                  | 24,992.00                |
| TELENAV INC COM   | 10,474.24                  | 4,818.77                 |
| TELENOR ASA ORD NOK6  | 303,111.34                 | 286,702.00               |
| TELEPHONE RECLASSIFICATION TELE &DATA SYS INC COM STK 2F1YAR1 1-25-12   | 234,533.54                 | 220,065.00               |
| TELEPHONE RECLASSIFICATION TELE &DATA SYS INC COM STK 2F1YAR1 1-25-12   | 337,383.99                 | 365,049.00               |
| TELETECH HLDGS INC COM  | 9,151.72                   | 7,695.00                 |
| TELIASONERA AB NPV  | 38,709.57                  | 34,807.01                |
| TELIK INC COM STK   | 59.73                      | 9.90                     |
| TELLABS INC COM   | 23,965.12                  | 19,493.63                |
| TELSTRA CORP LTD NPV  | 542,710.79                 | 581,911.66               |
| TELSTRA CORPORATION LTD   | 3,196.75                   | 4,096.68                 |
| TEMPLE-INLAND INC CASH MERGER 2/13/2012                                 | 1,617.41                   | 1,966.02                 |
| TEMPLETON EMERGING MARKETS FD   | 19,467.18                  | 18,306.50                |
| TEMPUR-PEDIC INTL INC COM   | 59,371.03                  | 73,542.00                |
| TEMPUR-PEDIC INTL INC COM   | 326,969.53                 | 448,606.20               |
| TENET HEALTHCARE 10% DUE 05-01-2018                                     | 47,531.87                  | 55,982.50                |
| TENET HEALTHCARE 6.875% DUE 11-15-2031                                  | 16,741.88                  | 17,220.00                |
| TENET HEALTHCARE 8.875% DUE 07-01-2019                                  | 55,982.50                  | 55,002.50                |
| TENET HEALTHCARE 9.875% DUE 07-01-2014                                  | 10,435.00                  | 10,362.50                |
| TENET HEALTHCARE CORP COM   | 11,515.91                  | 9,234.00                 |
| TENET HEALTHCARE CORP COM   | 101,334.47                 | 48,309.21                |
| TENET HEALTHCARE CORP SR NT STEP UP 02-01-2015 08-08-2006               | 10,485.00                  | 10,600.00                |
| TENGION INC   | 2,101.35                   | 376.00                   |
| TENNANT CO COM  | 4,799.50                   | 4,664.40                 |
| TENNECO INC   | 6,840.85                   | 11,316.40                |
| TENNECO INC   | 287,388.47                 | 295,715.40               |
| TENNECO PACKAGING 7.95% DUE 12-15-2025                                  | 9,560.00                   | 7,350.00                 |
| TENNECO PACKAGING 8.125% DUE 06-15-2017                                 | 4,857.50                   | 4,250.00                 |
| TENNECO PACKAGING 8.375% DUE 04-15-2027                                 | 26,798.50                  | 22,200.00                |
| TENNESSEE VALLEY AUTH 2011 GLOBAL PWR BDSER A 3.875% DUE 02-15-2021 REG | 396,912.00                 | 456,362.80               |
| TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG  | 59,329.20                  | 76,590.66                |
| TERADATA CORP DEL COM STK   | 51,061.94                  | 48,267.45                |
| TERADATA CORP DEL COM STK   | 51,359.47                  | 175,363.65               |
| TERADATA CORP DEL COM STK   | 697,333.47                 | 1,038,114.00             |
| TERADYNE INC COM  | 18,077.68                  | 14,856.70                |
| TERADYNE INC COM  | 296,638.16                 | 439,840.10               |
| TERADYNE INC COM  | 116,569.48                 | 52,557.28                |
| TEREX CORP 10.875% DUE 06-01-2016                                       | 5,869.25                   | 5,525.00                 |
| TEREX CORP NEW COM  | 135,640.44                 | 71,657.04                |
| TEREX CORP NEW COM  | 529,413.45                 | 359,190.37               |
| TEREX CORP NEW COM  | 502,468.25                 | 234,398.50               |
| TERRACO GOLD CORP FORMERLY TERRACO ENERGY CORP TO 04/29/2003 COM NPV    | 2,471.90                   | 1,964.00                 |
| TERRALENE FUELS CORP COM .  | 0.00                       |                          |
| TERRENO RLTY CORP   | 2,176.83                   | 1,892.50                 |
| TERRESTAR CORP COM STK  | 2,952.17                   | 8.38                     |
| TESCO CORP COM  | 2,444.36                   | 1,832.80                 |
| TESCO ORD GBP0.05   | 704,126.40                 | 642,522.49               |
| TESLA MTRS INC COM  | 49,536.45                  | 54,035.52                |
| TESLA MTRS INC COM  | 308,408.47                 | 328,440.00               |
| TESORO CORP   | 115,751.95                 | 114,517.07               |



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| <b>Identity of Issue/Description of Investment (b)</b>                   | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| TESORO CORP  | 132,265.71                 | 72,299.20                |
| TESORO CORP  | 769,761.60                 | 714,816.00               |
| TESORO CORP 9.75% DUE 06-01-2019   | 5,738.00                   | 5,625.00                 |
| TESORO CORP FORMERLY TESORO PETE CORP T SR NT 6.25 DUE 11-01-2012 BEO    | 24,018.61                  | 27,742.50                |
| TESSERA TECHNOLOGIES INC COM STK   | 9,850.80                   | 9,045.00                 |
| TESSERA TECHNOLOGIES INC COM STK   | 238,833.90                 | 231,150.00               |
| TETRA TECH INC NEW COM   | 21,861.18                  | 20,294.60                |
| TETRA TECHNOLOGIES INC DEL COM   | 437.08                     | 467.00                   |
| TETRA TECHNOLOGIES INC DEL COM   | 426,480.33                 | 404,179.16               |
| TEVA US 01/21/12 C45   | (179.55)                   | (10.00)                  |
| TEXAS INDS INC 9.25% DUE 08-15-2020                                      | 23,116.67                  | 22,375.00                |
| TEXAS INSTRS INC 2.375% DUE 05-16-2016                                   | 26,000.00                  | 26,053.35                |
| TEXAS INSTRUMENTS INC COM  | 56,080.69                  | 54,617.58                |
| TEXAS INSTRUMENTS INC COM  | 451,778.32                 | 725,945.18               |
| TEXAS INSTRUMENTS INC COM  | 934,109.54                 | 1,024,672.00             |
| TEXAS INSTRUMENTS INC COM  | 463,068.21                 | 453,795.79               |
| TEXAS INSTRUMENTS INC COM  | 989,906.24                 | 972,274.00               |
| TEXAS INSTRUMENTS INC COM  | 245,482.30                 | 229,969.00               |
| TEXAS INSTRUMENTS INC COM  | 583,749.90                 | 647,406.40               |
| TEXAS PAC LD TR SUB SH CTF PROPRIETARY INT SUB SH CTF PROPRIETARY INT    | 37,547.35                  | 40,885.50                |
| TEXAS ROADHOUSE INC COMMON STOCK   | 5,321.65                   | 5,215.00                 |
| TEXTAINER GROUP HLDGS LTD COM STK  | 11,580.90                  | 13,104.00                |
| TEXTRON INC COM  | 51,163.30                  | 47,128.28                |
| TEXTRON INC COM  | 231,731.02                 | 208,937.00               |
| TEXTRON INC COM  | 119,327.53                 | 111,217.35               |
| TF1 - TV FRANCAISE EUR0.20   | 120,700.39                 | 62,649.01                |
| Thai baht  | 13,443.82                  | 13,443.82                |
| Thai baht  | 20,667.12                  | 20,656.25                |
| Thai baht  | (40.97)                    | (40.97)                  |
| Thai baht  | (57.05)                    | (57.05)                  |
| THE JONES GROUP INC COMMON STOCK   | 120,598.58                 | 108,665.00               |
| THE MADISON SQUARE GARDEN COMPANY  | 1,598.03                   | 1,775.68                 |
| THE TRACKING CORP COM STK  | 43,662.90                  | 3.70                     |
| THERMO FISHER 3.6% DUE 08-15-2021  | 49,904.50                  | 52,220.20                |
| THERMO FISHER CORP   | 36,730.00                  | 32,828.10                |
| THERMO FISHER CORP   | 250,388.16                 | 246,435.60               |
| THERMO FISHER CORP   | 287,090.40                 | 373,340.94               |
| THERMO TECH TECHNOLOGIES INC COM   | 7,739.69                   | 10,680.40                |
| THESTREET INC  | 4,548.79                   | 1,431.36                 |
| THOMASVILLE NATL BK GA CTF DEP ACT/365 DTD 03-11-2011 2 DUE 12-11-2015   | 16,000.00                  | 16,036.64                |
| THOMASVILLE NATL BK GA CTF DEP ACT/365 DTD 03-11-2011 2.4 DUE 03-10-2017 | 209,000.00                 | 209,221.54               |
| THOMPSON CREEK METALS CO INC COM STK                                     | 59,946.77                  | 36,540.00                |
| THOMPSON CREEK METALS CO INC COM STK                                     | 249,025.65                 | 140,800.80               |
| THORATEC CORP  | 9,300.95                   | 9,061.20                 |
| THORNBURG MTG INC COM NEW STK  | 73.98                      | 5.41                     |
| T-HQ INC COM NEW   | 53,141.48                  | 17,860.00                |
| THRESHOLD PHARMACEUTICALS INC COM NEW STK                                | 4,979.04                   | 3,660.00                 |
| THYSSENKRUPP AG  | 6,331.45                   | 2,300.99                 |
| TIBCO SOFTWARE INC COM   | 11,072.16                  | 10,066.11                |
| TIBCO SOFTWARE INC COM   | 317,294.55                 | 398,818.80               |
| TICC CAP CORP COM  | 19,914.07                  | 15,968.36                |
| TICC CAP CORP COM  | 122,125.42                 | 97,745.00                |
| TIDEWATER INC COM  | 489.30                     | 493.00                   |
| TIDEWATER INC COM  | 487,558.49                 | 468,350.00               |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| TIE US 01/21/12 C17.5                                  | (211.53)                   | (10.00)                  |
| TIERONE CORP COM                                       | 3,092.78                   | 1.00                     |
| TIFFANY & CO COM                                       | 19,910.84                  | 18,552.80                |
| TIFFANY & CO COM                                       | 93,841.46                  | 184,070.28               |
| TIFFANY & CO COM                                       | 612,631.63                 | 602,966.00               |
| TIFFANY & CO COM                                       | 222,388.54                 | 239,529.90               |
| TIFFANY & CO COM                                       | 519,251.95                 | 477,072.00               |
| TIGER TELEMATICS INC COM NEW                           | 1,122.47                   |                          |
| TII NETWORK TECHNOLOGIES INC                           | 9,405.85                   | 4,410.00                 |
| TIM HORTONS INC COM                                    | 13,230.32                  | 18,205.92                |
| TIMBERLINE RES CORP COM                                | 10,413.90                  | 5,699.00                 |
| TIME WARNER CABLE 4% DUE 09-01-2021                    | 9,946.55                   | 10,117.28                |
| TIME WARNER CABLE 4.125% DUE 02-15-2021                | 19,470.80                  | 20,538.00                |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                | 276,477.43                 | 303,033.08               |
| TIME WARNER CABLE 6.75% DUE 06-15-2039                 | 48,565.50                  | 59,085.90                |
| TIME WARNER CABLE 8.25% DUE 04-01-2019                 | 126,415.40                 | 150,721.44               |
| TIME WARNER CABLE 8.75% DUE 02-14-2019                 | 138,300.70                 | 178,770.06               |
| TIME WARNER CABLE INC COM                              | 30,212.12                  | 45,280.85                |
| TIME WARNER CABLE INC COM                              | 498,168.55                 | 448,041.36               |
| TIME WARNER INC 6.25% DUE 03-29-2041                   | 10,405.30                  | 11,989.51                |
| TIME WARNER INC USD0.01                                | 162,096.56                 | 172,577.21               |
| TIME WARNER INC USD0.01                                | 1,124,637.55               | 791,935.82               |
| TIME WARNER NEW 4.7 DUE 01-15-2021                     | 19,952.40                  | 21,534.40                |
| TIMKEN CO COM  | 12,568.33                  | 12,873.89                |
| TIMKEN CO COM  | 110,567.67                 | 89,033.00                |
| TIMKEN CO COM  | 544,864.99                 | 557,424.00               |
| TITAN INTL INC ILL COM                                 | 14,800.53                  | 13,627.01                |
| TITAN MACHY INC COM                                    | 14,435.70                  | 15,211.00                |
| TITAN MED INC COM                                      | 12,332.00                  | 7,920.00                 |
| TITAN OIL & GAS INC NEW COM STOCK                      | 29,702.85                  | 1,336.00                 |
| TITAN URANIUM EXPL INC                                 | 400,199.07                 | 120,287.37               |
| TITANIUM METALS CORP COM NEW                           | 347,746.95                 | 305,389.38               |
| TITANIUM METALS CORP COM NEW                           | 56,856.51                  | 29,465.66                |
| TIVO INC COM   | 126,752.73                 | 115,982.10               |
| TIVO US 01/21/12 C10                                   | (1,413.40)                 | (400.00)                 |
| TJX COS INC COM NEW                                    | 114,922.95                 | 130,821.39               |
| TJX COS INC COM NEW                                    | 130,306.07                 | 533,247.55               |
| TJX COS INC COM NEW                                    | 538,161.30                 | 684,359.10               |
| TJX US 01/21/12 C55                                    | (948.48)                   | (1,940.00)               |
| TJX US 01/21/12 C62.5                                  | (1,539.23)                 | (1,375.00)               |
| TLC VISION CORP COM                                    | 107.36                     | 0.03                     |
| TN GAS PIPELN CO 7.625% DUE 04-01-2037                 | 67,790.00                  | 71,577.06                |
| TNA US 01/21/12 C42                                    | (542.29)                   | (520.00)                 |
| TNA US 01/21/12 C43                                    | (3,399.99)                 | (3,640.00)               |
| TNA US 01/21/12 C44                                    | (45,791.21)                | (40,800.00)              |
| TNA US 01/21/12 C45                                    | (340.58)                   | (1,400.00)               |
| TNA US 01/21/12 C46                                    | (11,342.62)                | (8,835.00)               |
| TNA US 01/21/12 C47                                    | (2,654.95)                 | (1,960.00)               |
| TNA US 01/21/12 C48                                    | (6,170.80)                 | (8,600.00)               |
| TNA US 01/21/12 C50                                    | (2,381.50)                 | (840.00)                 |
| TNA US 01/21/12 C52                                    | (1,190.00)                 | (360.00)                 |
| TNA US 01/21/12 P31                                    | 610.74                     | 185.00                   |
| TNA US 02/18/12 C48                                    | (3,913.85)                 | (3,360.00)               |
| TNA US 09/17/11 C45                                    | 1,648.09                   |                          |





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| <b>Identity of Issue/Description of Investment (b)</b>                        | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|---|--------------------------------|------------------------------|
| TNS INC COM   | 62,492.60                      | 65,564.00                    |
| TNS INC COM   | 122,767.80                     | 106,320.00                   |
| TNX T V HLDGS INC COM   | 1,229.95                       |                              |
| TOKYO ELECTRIC POWER CO INC COM STK   | 5,560.25                       | 1,664.95                     |
| TOLL BROS INC COM   | 45,246.72                      | 45,842.90                    |
| TOLL HLDGS LTD  | 3,119.75                       | 2,379.52                     |
| TONOGOLD RES INC COM STK  | 576.56                         | 79.99                        |
| TOOTIE PIE CO INC COM STK   | 48,498.73                      | 44,536.00                    |
| TOOTSIE ROLL INDS INC COM   | 1,971.47                       | 1,654.11                     |
| TOPAZ RES INC COM   | 35.99                          | 0.90                         |
| TORCHMARK CORP COM  | 6,488.81                       | 10,543.77                    |
| TORCHMARK CORP COM  | 49,746.73                      | 98,451.91                    |
| TORO CO COM   | 344,717.17                     | 394,290.00                   |
| TORO CO COM   | 2,933.55                       | 2,729.70                     |
| TORONTO DOMINION BK ONT COM NEW COM NEW                                       | 80,581.43                      | 78,924.55                    |
| TORRENT ENERGY CORP COM   | 495.66                         | 0.36                         |
| TORTOISE CAP RES CORP COM   | 1,958.16                       | 1,010.43                     |
| TORTOISE ENERGY INFRASTRUCTURE CORP COM                                       | 10,311.65                      | 12,429.14                    |
| TOSHIBA TEC CORP NPV  | 168,570.21                     | 173,366.46                   |
| TOT US 01/19/13 C57.5   | (322.29)                       | (255.00)                     |
| TOT US 01/19/13 C60   | (247.30)                       | (200.00)                     |
| TOT US 02/18/12 C55   | (1,363.93)                     | (720.00)                     |
| TOTAL EUR2.5  | 817,127.83                     | 783,731.27                   |
| TOTAL SYS SVCS INC COM  | 13,505.42                      | 15,882.72                    |
| TOTAL SYS SVCS INC COM  | 87,072.95                      | 68,420.88                    |
| TOTALLY GREEN INC COM   | 190.07                         | 165.00                       |
| TOUR CFG INC COM STK  | 740.77                         |                              |
| TOURNIGAN VENTURES CORP COM   | 48,948.56                      | 9,969.25                     |
| TOUSA INC 7.5 SR SUB NT DUE 12-31-2040 BEO IN DEFAULT                         | 18,931.25                      | 156.25                       |
| TOWER BANCORP INC COM   | 1,208.95                       | 1,512.62                     |
| TOWER INTL INC COM STK  | 506.95                         | 537.00                       |
| TOWERS WATSON & CO CL A COM STK   | 718,497.73                     | 707,174.00                   |
| TOWERSTREAM CORP COM  | 12,209.45                      | 8,480.00                     |
| TOYOTA FINL SVGS BK HEND NV CTF DEP DTD 02-23-2011 3 DUE 02-23-2018           | 5,000.00                       | 5,038.25                     |
| TOYOTA INDUSTRIES NPV   | 100,603.55                     | 95,265.94                    |
| TOYOTA MTR CORP COM STK   | 40,562.91                      | 34,804.56                    |
| TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00832 2.8 DUE 01-11-2016 | 50,060.11                      | 52,014.60                    |
| TOYOTA TSUSHO CORP NPV  | 25,332.36                      | 26,523.75                    |
| TPC GROUP INC COM   | 135,264.92                     | 109,651.00                   |
| TRACTOR SUPPLY CO COM   | 43,483.30                      | 140,300.00                   |
| TRACTOR SUPPLY CO COM   | 63,530.51                      | 61,903.36                    |
| TRADESHOW MARKETING CO LTD COM STOCK  | 5,007.20                       | 3.33                         |
| TRAILER BRDG INC COM  | 5,009.97                       | 90.00                        |
| TRANS WORLD AIRLS INC COM PAR \$.01 NEW                                       | 109,460.03                     |                              |
| TRANSATLANTIC HLDGS INC COM   | 2,611.45                       | 2,736.50                     |
| TRANSATLANTIC PETE LTD COMM STK   | 33,492.31                      | 30,542.65                    |
| TRANSCANADA CORP COM STK  | 43,064.49                      | 49,478.11                    |
| TRANSCAT INC COM  | 8,103.24                       | 11,500.00                    |
| TRANSDIGM GROUP INC COM   | 32,354.53                      | 32,626.88                    |
| TRANSOCEAN LTD  | 643,673.09                     | 460,372.88                   |
| TRANSOCEAN LTD  | 257,224.40                     | 146,265.90                   |
| TRANSOCEAN LTD  | 251,941.70                     | 197,708.50                   |
| TRAVELCENTERS AMER LLC COM STK  | 13,402.85                      | 13,498.00                    |
| TRAVELERS COS INC COM STK   | 485,374.14                     | 502,945.00                   |



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| <b>Identity of Issue/Description of Investment (b)</b>              | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|---|--------------------------------|------------------------------|
| TRAVELERS COS INC COM STK   | 303,840.94                     | 402,947.70                   |
| TRAVELERS COS INC COM STK   | 334,442.19                     | 541,464.67                   |
| TRAVELERS COS INC COM STK   | 20,207.95                      | 23,322.02                    |
| TRAVELZOO INC COM STK   | 18,491.10                      | 13,617.32                    |
| TREAS INTL INC COM NEW  | 2,104.90                       |                              |
| TREASURY BILL 03-15-2012 ZCPN                                       | 259,950.91                     | 259,989.60                   |
| TREASURY METALS INC COM STK   | 4,666.11                       | 6,093.36                     |
| TREATY ENERGY CORP COM  | 12,225.43                      | 306.27                       |
| TREE COM INC COM  | 21.02                          | 11.18                        |
| TREEHOUSE FOODS INC COM   | 4,484.85                       | 9,807.00                     |
| TREEHOUSE FOODS INC COM   | 240,659.33                     | 279,172.60                   |
| TRENDSETTER SOLAR PRODUCTS I COM NEW                                | 1,866.18                       | 6.50                         |
| TRESORO MNG CORP COM  | 0.00                           | 835.00                       |
| TRGT US 01/21/12 C5   | 0.00                           | (720.00)                     |
| TRI VY CORP COM   | 28,111.73                      | 7,110.00                     |
| TRIAD GTY INC COM   | 1,948.44                       | 890.23                       |
| TRICO BANCSHARES COM STK  | 5,806.95                       | 7,110.00                     |
| TRICO MARINE SVCS INC COM NEW                                       | 1,044.30                       | 15.50                        |
| TRIMAS CORP COM NEW COM NEW   | 2,493.85                       | 2,207.85                     |
| TRINA SOLAR LTD-SPON ADR COMSTK CALL OPTEXP 12/18/10 PR \$25 PER SH | 397.51                         | (2.00)                       |
| TRINITY IND INC COM   | 16,143.42                      | 21,446.28                    |
| TRINSIC INC COM NEW   | 7,332.56                       | 0.20                         |
| TRIPADVISOR INC COM COM STK   | 67,574.74                      | 55,386.37                    |
| TRIPADVISOR INC COM COM STK   | 1,411.17                       | 1,285.71                     |
| TRIQUINT SEMICONDUCTOR INC COM                                      | 58,176.28                      | 30,681.00                    |
| TRIUMPH GROUP INC NEW COM   | 11,392.49                      | 11,690.00                    |
| TRIUMPH GROUP INC NEW COM   | 235,425.93                     | 334,918.50                   |
| TRIUMPH GROUP INC NEW COM   | 226,667.45                     | 423,762.50                   |
| TRONOX INC WT SER A EXP   | 234.48                         | 63.00                        |
| TRONOX INC WT SER B EXP   | 234.48                         | 54.00                        |
| TRUE 2 BEAUTY INC COM STK   | 568.72                         | 56.00                        |
| TRUE NORTH ENERGY CORP COM STK                                      | 3,064.89                       | 100.00                       |
| TRUE RELIGION APPAREL INC COM STK                                   | 5,925.45                       | 7,054.32                     |
| TRUE RELIGION APPAREL INC COM STK                                   | 173,993.87                     | 315,369.60                   |
| TRUE RELIGION APPAREL INC COM STK                                   | 351,653.15                     | 380,380.00                   |
| TRUEBLUE INC COM STK  | 1,573.98                       | 1,499.04                     |
| TRUEBLUE INC COM STK  | 83,443.70                      | 86,056.00                    |
| TRUSTCASH HLDGS INC COM STK   | 18.00                          | 0.30                         |
| TRUSTCO BK CORP N Y COM   | 34,728.23                      | 39,831.00                    |
| TRW AUTOMOTIVE HLDGS CORP COM                                       | 45,181.84                      | 40,326.20                    |
| TRW AUTOMOTIVE HLDGS CORP COM                                       | 272,967.12                     | 234,720.00                   |
| TRW US 02/18/12 C35   | (275.77)                       | (345.00)                     |
| TSAKOS ENERGY NAV LTD SHS   | 22,902.22                      | 8,604.00                     |
| TSO US 01/21/12 C24   | (828.61)                       | (975.00)                     |
| TTC TECHNOLOGY CORP   | 1,014.37                       | 0.50                         |
| TTM TECHNOLOGIES INC COM  | 31,738.50                      | 25,427.20                    |
| TUBE MEDIA CORP COM   | 2,409.95                       |                              |
| TUCANA LITHIUM CORP COM   | 3,163.90                       | 380.00                       |
| TUESDAY MORNING CORP COM NEW ISIN US8990355054                      | 434.17                         | 345.00                       |
| TUFECO TECHNOLOGIES INC COM   | 1,099.38                       | 666.00                       |
| TUFFNELL LTD COM STK  | 2,540.15                       | 212.50                       |
| TULLOW OIL ORD GBP0.10  | 491,981.43                     | 550,254.40                   |
| TUPPERWARE BRANDS CORPORATION                                       | 43,899.77                      | 42,832.11                    |
| Turkish lira  | 2,111.90                       | 2,111.90                     |



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| Identity of Issue/Description of Investment (b)                   | Historical<br>Cost (c) | Current<br>Value (e) |
|---|------------------------|----------------------|
| Turkish lira  | 188.26                 | 188.26               |
| TURKPOWER CORP COM  | 2,806.95               | 1,200.00             |
| TUTOR PERINI CORP COM   | 778.79                 | 431.90               |
| TUTOR PERINI CORP COM   | 24,270.89              | 14,808.00            |
| TW TELECOM INC CL A STK   | 4,087.83               | 3,876.00             |
| TW TELECOM INC CL A STK   | 30,286.35              | 32,946.00            |
| TW TELECOM INC CL A STK   | 318,934.35             | 344,576.40           |
| TW TELECOM INC CL A STK   | 122,918.87             | 129,846.00           |
| TWIN DISC INC COM   | 8,110.90               | 7,264.00             |
| TWM US 01/19/13 C47   | (1,092.28)             | (1,080.00)           |
| TWM US 01/21/12 C60   | (402.29)               | (15.00)              |
| TWO HBRS INVT CORP COM  | 429,145.71             | 386,232.00           |
| TWO HBRS INVT CORP COM  | 208,677.33             | 193,130.55           |
| TWO RIVS WTR CO COM   | 4,428.90               | 3,016.00             |
| TWX US 01/21/12 C38   | (77.55)                | (36.00)              |
| TX CAP BANCSHARES INC COM   | 14,793.95              | 15,305.00            |
| TX CAP BANCSHARES INC COM   | 197,041.30             | 353,912.82           |
| TX CAP BK N A DALLAS TEX CTF DEP DTD 12-14-2011 .2 C/D 01-17-2012 | 50,000.00              | 49,996.50            |
| TX RARE EARTH RES CORP COM COM                                    | 7,496.95               | 1,510.00             |
| TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80                   | 14,277.04              | 15,134.04            |
| TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80                   | 277,549.93             | 287,733.60           |
| TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80                   | 384,330.10             | 467,847.36           |
| TYH US 04/21/12 C45   | (1,091.53)             | (390.00)             |
| TYHEE GOLD CORP COM   | 14,327.56              | 2,308.50             |
| TYSON FOODS INC CL A COM (DELAWARE)                               | 15,637.41              | 16,958.92            |
| TYSON FOODS INC CL A COM (DELAWARE)                               | 106,454.78             | 134,098.08           |
| TZA US 01/06/12 C26   | 0.00                   | (228.00)             |
| TZA US 01/06/12 C27   | 0.00                   | (222.00)             |
| TZA US 01/21/12 C26   | (770.77)               | (690.00)             |
| TZA US 01/21/12 C28   | (1,226.53)             | (966.00)             |
| TZA US 01/21/12 C29   | (1,070.76)             | (402.00)             |
| TZA US 12/30/11 C28   | (412.73)               | (15.00)              |
| TZOO US 03/17/12 C40  | (1,130.76)             | (75.00)              |
| U M H PPTYS INC COM STK   | 24,543.61              | 25,432.27            |
| U S AUTO PTS NETWORK INC COM                                      | 607.70                 | 437.00               |
| U S AWYS GROUP INC COM  | 754,306.11             | 720,467.28           |
| U S CHINA MNG GROUP INC COM NEW                                   | 10,270.85              | 2,250.00             |
| U S FUEL CORP COM   | 62,345.20              | 3,781.00             |
| U S GEOTHERMAL INC COM STK  | 19,424.48              | 4,968.00             |
| U S GLOBAL INVS INC CL A CL A STK                                 | 4,052.71               | 2,412.00             |
| U S GOLD CORP NAME CHANGE MCEWEN MNG 2F1GA11 1/27/2012            | 64,166.45              | 33,492.48            |
| U S MICROBICS COM   | 0.04                   |                      |
| U S PRECIOUS METALS INC DEL COM STK                               | 247.20                 | 154.19               |
| U S SHIPPING PARTNERS L P   | 4,203.55               |                      |
| U S SILVER CORP COM   | 1,018.50               | 592.50               |
| U S W 7.5% DUE 06-15-2023   | 11,120.45              | 11,055.00            |
| U S WIRELESS ONLINE INC COM NEW                                   | 1,756.95               | 81.93                |
| U.S. CELLULAR CORP COM  | 1,934.71               | 2,181.50             |
| U308 CORP COM   | 7,304.62               | 15,577.06            |
| UAL - LOAN PRIN. ONLY (PAYABLE)                                   | 0.00                   |                      |
| UAL C. SCHWAB SDA SUNDRY ASSET                                    | 0.00                   | 63,916.80            |
| UAL CORP CAPITAL TRUST I TR ORIGINATED PFD SECS 13.25%            | 1,307.60               |                      |
| UAL US 01/21/12 C12.5   | (5,292.31)             | (6,400.00)           |
| UAL US 01/21/12 C19   | (7,811.07)             | (3,850.00)           |



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| <b>Identity of Issue/Description of Investment (b)</b>                            | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| UAL US 01/21/12 C20   | (1,114.70)                 | (585.00)                 |
| UAL US 01/21/12 C21   | (1,299.81)                 | (221.00)                 |
| UAL US 02/18/12 C19   | (9,489.50)                 | (5,400.00)               |
| UAL US 03/17/12 C20   | (4,508.50)                 | (3,267.00)               |
| UAL US 03/17/12 C24   | (87.53)                    | (52.00)                  |
| UAL US 06/16/12 C21   | (960.95)                   | (688.00)                 |
| UAL US 06/16/12 C23   | (269.25)                   | (550.00)                 |
| UAL US 09/17/11 C19   | (0.01)                     |                          |
| UAL US 12/17/11 C18   | (8,304.04)                 |                          |
| UBISOFT ENTERTAIN NPV   | 420,891.40                 | 301,172.27               |
| UBS AG CHF0.10  | 660,642.95                 | 480,773.44               |
| UBS AG JERSEY BRH E TRACS LKD TO UBS BLOOMBERG CONSTANT DUE 05-14-2018 REG        | 92,996.82                  | 77,376.00                |
| UBS AG SHS COM  | 8,623.83                   | 6,979.70                 |
| UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTS BOOK ENTRY MTN 3.875% DUE 01-15-2015   | 258,889.80                 | 259,285.00               |
| UCO US 01/21/12 C48   | (57.30)                    | (40.00)                  |
| UCO US 01/21/12 C70   | (1,039.24)                 | (425.00)                 |
| UCO US 01/21/12 P38   | 142.70                     | 125.00                   |
| UCO US 02/18/12 C38   | (592.29)                   | (560.00)                 |
| UCORE RARE METALS INC COM STK   | 32,780.60                  | 14,584.80                |
| UDS GROUP INC COM   | 29,426.22                  | 11.80                    |
| UEX CORP COM  | 42,969.99                  | 15,920.44                |
| UGI CORP NEW COM  | 74,103.59                  | 77,480.32                |
| UIL HLDGS CORP COM  | 34,401.60                  | 43,863.27                |
| UIT ADVISORS DISCIPLINED TR UNIT 807 ADVISORS CORP TR NAVELLIER/DIAL HI INC       | 85,066.30                  | 81,523.50                |
| UIT CHEMTRADE LOGISTICS INC FD UNITS CTFOF OWN EVID UNDIV INT \$1000 UIT VAL REG  | 11,613.19                  | 13,685.33                |
| UIT FT UNIT 391 N E-CONOMY GRWTH & TREASCTF OWN EVID UNDIV INT \$1000 UNT VAL REG | 2,184.17                   | 3,198.77                 |
| UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UNDIV \$1000 UIT VAL REG  | 37,322.92                  | 47,980.66                |
| UIT PRECIOUS METALS & MNG TR TR UNIT CTFOF OWN EVID UNDIV INT \$1000              | 9,288.17                   | 7,733.61                 |
| ULTA SALON COSMETICS & FRAGRANCE INC COMSTK                                       | 66,509.86                  | 62,712.72                |
| ULTA SALON COSMETICS & FRAGRANCE INC COMSTK                                       | 384,568.97                 | 480,408.00               |
| ULTRA PETE CORP COM NPV   | 152,856.76                 | 104,949.46               |
| ULTRALIFE CORPORATION   | 6,119.35                   | 4,602.90                 |
| UMICORE NPV   | 114,922.53                 | 144,906.59               |
| UMPQUA HLDGS CORP COM   | 14,032.84                  | 17,284.05                |
| UNDER ARMOR INC CL A  | 213,713.29                 | 206,826.99               |
| UNDER ARMOR INC CL A  | 268,251.39                 | 295,774.80               |
| UNG US 01/21/12 C12   | (223.33)                   | (15.00)                  |
| UNG US 04/21/12 C11   | (557.88)                   | (20.00)                  |
| UNH US 06/16/12 C50   | (382.29)                   | (445.00)                 |
| UNI SER TR SOUND MIND INVESTING FD  | 728,958.15                 | 752,275.07               |
| UNIBAIL-RODAMCO SE EUR5   | 192,827.45                 | 204,943.91               |
| UNICAPITAL CORP NEW COM   | 28,538.07                  | 187.90                   |
| UNICO INC COM PAR \$.001 STK  | 42,970.71                  | 31.76                    |
| UNICREDIT SPA NPV (POST SPLIT)  | 370,426.70                 | 239,176.57               |
| UNIGENE LABS INC COM STK  | 10,006.95                  | 10,600.00                |
| UNION DRILLING INC COM  | 7,876.95                   | 6,240.00                 |
| UNION ELEC CO PFD \$3.50  | 7,312.95                   | 7,200.00                 |
| UNION PAC CORP COM  | 354,969.24                 | 408,037.01               |
| UNION PAC CORP COM  | 447,634.36                 | 609,155.00               |
| UNION PAC CORP COM  | 366,870.95                 | 1,134,511.46             |
| UNION SVGS BK DANBURY CONN CTF DEP MTHLYDTD 02-28-2011 2.3 DUE 02-29-2016         | 5,000.00                   | 5,003.60                 |
| UNIONTOWN ENERGY INC COM NEW STOCK  | 5,790.60                   | 480.62                   |
| UNIQUE PIZZA & SUBS CORP COM NEW STK  | 50,199.11                  | 159.90                   |
| UNISYS CORP COM NEW COM NEW   | 88,289.74                  | 67,014.00                |





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| <b>Identity of Issue/Description of Investment (b)</b>                     | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| UNISYS CORP COM NEW COM NEW  | 216,403.20                     | 169,506.00                   |
| UNISYS CORP COM NEW COM NEW  | 25,895.88                      | 23,001.57                    |
| UNISYS CORP COM NEW COM NEW  | 320,989.73                     | 273,969.00                   |
| UNIT CORP COM  | 19,055.46                      | 18,560.00                    |
| UNIT CORP COM  | 182,791.20                     | 185,600.00                   |
| UNIT CORP COM  | 197,234.46                     | 199,520.00                   |
| UNIT CORP COM  | 576,032.35                     | 622,966.40                   |
| UNITED CONTINENTAL HOLDINGS COMSTK CALL OPT EXP 01/21/12 PR \$17.50 PER SH | (6,952.28)                     | (1,740.00)                   |
| UNITED CONTL HLDGS INC COM STK   | 46,939,431.64                  | 44,034,635.73                |
| UNITED ENVIRONMENTAL ENERGY CORP DEL COMNEW STK                            | 9.01                           |                              |
| UNITED GUARDIAN INC COM  | 135,536.20                     | 172,325.00                   |
| UNITED NAT FOODS INC COM   | 284,241.18                     | 336,484.10                   |
| UNITED ONLINE INC COM  | 32,167.95                      | 28,540.94                    |
| UNITED ONLINE INC COM  | 188,934.69                     | 106,080.00                   |
| UNITED ONLINE INC COM  | 169,671.27                     | 136,957.44                   |
| UNITED PARCEL SVC INC CL B   | 434,365.41                     | 481,905.57                   |
| UNITED PARCEL SVC INC CL B   | 1,388,732.21                   | 1,542,991.58                 |
| UNITED PARCEL SVC INC CL B   | 981,398.52                     | 1,068,574.00                 |
| UNITED SILVER CORPORATION  | 1,003.06                       | 311.30                       |
| United States dollar   | 172.67                         | 172.67                       |
| United States dollar   | 27.54                          | 27.54                        |
| United States dollar   | 109.41                         | 109.41                       |
| United States dollar   | 556.00                         | 556.00                       |
| United States dollar   | 2,065.89                       | 2,065.89                     |
| United States dollar   | 309.89                         | 309.89                       |
| United States dollar   | 1,401.19                       | 1,401.19                     |
| United States dollar   | 15.28                          | 15.28                        |
| United States dollar   | 86.80                          | 86.80                        |
| United States dollar   | 101.73                         | 101.73                       |
| United States dollar   | 190.23                         | 190.23                       |
| United States dollar   | 5.70                           | 5.70                         |
| United States dollar   | 1,831.04                       | 1,831.04                     |
| United States dollar   | 71.92                          | 71.92                        |
| United States dollar   | 32.97                          | 32.97                        |
| United States dollar   | 275.35                         | 275.35                       |
| United States dollar   | 26.16                          | 26.16                        |
| United States dollar   | 142.89                         | 142.89                       |
| United States dollar   | 380.32                         | 380.32                       |
| United States dollar   | 3,842.16                       | 1.01                         |
| United States dollar   | 31,304.28                      | 31,304.28                    |
| United States dollar   | 14,811.45                      | 14,811.45                    |
| United States dollar   | 1,466.09                       | 1,466.09                     |
| United States dollar   | 1,273.62                       | 1,273.62                     |
| United States dollar   | 934.55                         | 934.55                       |
| United States dollar   | 1,676.55                       | 1,676.55                     |
| United States dollar   | 1,583.50                       | 1,583.50                     |
| United States dollar   | 60.48                          | 60.48                        |
| United States dollar   | 28.79                          | 28.79                        |
| United States dollar   | 2,812.72                       | 2,812.72                     |
| United States dollar   | 2,842.20                       | 2,842.20                     |
| United States dollar   | 27.11                          | 27.11                        |
| United States dollar   | 2,903.23                       | 2,903.23                     |
| United States dollar   | 25.75                          | 25.75                        |
| United States dollar   | 2,808.51                       | 2,808.51                     |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| United States dollar                                   | 27.11                      | 27.11                    |
| United States dollar                                   | 2,771.03                   | 2,771.03                 |
| United States dollar                                   | 2,936.90                   | 2,936.90                 |
| United States dollar                                   | 26.43                      | 26.43                    |
| United States dollar                                   | 3,062.80                   | 27.61                    |
| United States dollar                                   | 233.33                     | 233.33                   |
| United States dollar                                   | 233.33                     | 233.33                   |
| United States dollar                                   | 234.78                     | 234.78                   |
| United States dollar                                   | 241.30                     | 241.30                   |
| United States dollar                                   | 230.18                     | 230.18                   |
| United States dollar                                   | 234.55                     | 234.55                   |
| United States dollar                                   | 128.41                     | 128.41                   |
| United States dollar                                   | 5,319.96                   | 5,319.96                 |
| United States dollar                                   | 2,964.15                   | 2,964.15                 |
| United States dollar                                   | 75.01                      | 75.01                    |
| United States dollar                                   | 3.24                       | 3.24                     |
| United States dollar                                   | 60.61                      | 60.61                    |
| United States dollar                                   | 315,136.50                 | 540.20                   |
| United States dollar                                   | 104.66                     | 104.66                   |
| United States dollar                                   | 10.34                      | 10.34                    |
| United States dollar                                   | 493.32                     | 493.32                   |
| United States dollar                                   | 1,214.74                   | 1,214.74                 |
| United States dollar                                   | 40.81                      | 40.81                    |
| United States dollar                                   | 56.03                      | 56.03                    |
| United States dollar                                   | 41.42                      | 41.42                    |
| United States dollar                                   | 176,252.44                 | 176,252.44               |
| United States dollar                                   | 1,049,021.64               | 1,049,021.64             |
| United States dollar                                   | 1,663,491.80               | 1,663,491.80             |
| United States dollar                                   | 221,877.47                 | 221,877.47               |
| United States dollar                                   | 17,706,170.20              | 17,706,170.20            |
| United States dollar                                   | 7,528,401.87               | 7,528,401.87             |
| United States dollar                                   | 10,231.40                  | 10,231.40                |
| United States dollar                                   | 83,837.63                  | 83,837.63                |
| United States dollar                                   | 59,461.35                  | 59,461.35                |
| United States dollar                                   | 490,675.77                 | 490,675.77               |
| United States dollar                                   | 79,999.55                  | 79,999.55                |
| United States dollar                                   | 88,568.51                  | 88,568.51                |
| United States dollar                                   | 395,741.50                 | 395,741.50               |
| United States dollar                                   | 22,913.55                  | 22,913.55                |
| United States dollar                                   | 68,358.26                  | 68,358.26                |
| United States dollar                                   | 194,214.56                 | 194,214.56               |
| United States dollar                                   | 12,518.30                  | 12,518.30                |
| United States dollar                                   | 3,421,700.64               | 3,421,700.64             |
| United States dollar                                   | 0.00                       |                          |
| United States dollar                                   | (1.83)                     | (1.83)                   |
| United States dollar                                   | (5.57)                     | (5.57)                   |
| United States dollar                                   | (42.29)                    | (42.29)                  |
| United States dollar                                   | (11.11)                    | (11.11)                  |
| United States dollar                                   | (3.36)                     | (3.36)                   |
| United States dollar                                   | (34.20)                    | (34.20)                  |
| United States dollar                                   | (11,207.95)                | (11,207.95)              |
| United States dollar                                   | (1,113.09)                 | (1,113.09)               |
| United States dollar                                   | (639.30)                   | (639.30)                 |
| United States dollar                                   | (316.93)                   | (316.93)                 |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| United States dollar                                   | (2,917.83)                 | (2,917.83)               |
| United States dollar                                   | (97,013.11)                | (97,013.11)              |
| United States dollar                                   | (41,786.85)                | (41,786.85)              |
| United States dollar                                   | (1,776.67)                 | (1,776.67)               |
| United States dollar                                   | (4,440.55)                 | (4,440.55)               |
| United States dollar                                   | (53,364.94)                | (53,364.94)              |
| United States dollar                                   | (183,680.27)               | (183,680.27)             |
| United States dollar                                   | (335,171.92)               | (335,171.92)             |
| United States dollar                                   | (295,557.07)               | (295,557.07)             |
| United States dollar                                   | (10,527.45)                | (10,527.45)              |
| United States dollar                                   | (339,560.48)               | (339,560.48)             |
| United States dollar                                   | (45,963.21)                | (45,963.21)              |
| United States dollar                                   | (3,328.08)                 | (3,328.08)               |
| United States dollar                                   | (322.67)                   | (322.67)                 |
| United States dollar                                   | (4,808.12)                 | (4,808.12)               |
| United States dollar                                   | (2,600.64)                 | (2,600.64)               |
| United States dollar                                   | (349.28)                   | (349.28)                 |
| United States dollar                                   | (536.67)                   | (536.67)                 |
| United States dollar                                   | (639.48)                   | (639.48)                 |
| United States dollar                                   | (7,538.24)                 | (7,538.24)               |
| United States dollar                                   | (82.84)                    | (82.84)                  |
| United States dollar                                   | (97.41)                    | (97.41)                  |
| United States dollar                                   | (8,743.09)                 | (8,743.09)               |
| United States dollar                                   | (518.67)                   | (518.67)                 |
| United States dollar                                   | (282.70)                   | (282.70)                 |
| United States dollar                                   | (1,030.15)                 | (1,030.15)               |
| United States dollar                                   | (233.67)                   | (233.67)                 |
| United States dollar                                   | (1,138.27)                 | (1,138.27)               |
| United States dollar                                   | (114.40)                   | (114.40)                 |
| United States dollar                                   | (210.98)                   | (210.98)                 |
| United States dollar                                   | (3,554.50)                 | (3,554.50)               |
| United States dollar                                   | (1,469.35)                 | (1,469.35)               |
| United States dollar                                   | (229.76)                   | (229.76)                 |
| United States dollar                                   | (68.23)                    | (68.23)                  |
| United States dollar                                   | (2,302.31)                 | (2,302.31)               |
| United States dollar                                   | (17,899.27)                | (17,899.27)              |
| United States dollar                                   | (17,914.23)                | (17,914.23)              |
| United States dollar                                   | (17,903.67)                | (17,903.67)              |
| United States dollar                                   | (17,897.95)                | (17,897.95)              |
| United States dollar                                   | (17,901.03)                | (17,901.03)              |
| United States dollar                                   | (17,892.67)                | (17,892.67)              |
| United States dollar                                   | (3,737.59)                 | (3,737.59)               |
| United States dollar                                   | (3,540.43)                 | (3,540.43)               |
| United States dollar                                   | (3,732.18)                 | (3,732.18)               |
| United States dollar                                   | (3,686.64)                 | (3,686.64)               |
| United States dollar                                   | (3,620.59)                 | (3,620.59)               |
| United States dollar                                   | (3,511.61)                 | (3,511.61)               |
| United States dollar                                   | (370.52)                   | (370.52)                 |
| United States dollar                                   | (2,611.03)                 | (2,611.03)               |
| United States dollar                                   | (1,497.04)                 | (1,497.04)               |
| United States dollar                                   | (3,225.10)                 | (3,225.10)               |
| United States dollar                                   | (4,281.09)                 | (4,281.09)               |
| United States dollar                                   | (8,956,824.23)             | (8,956,824.23)           |
| United States dollar                                   | (19,218.90)                | (19,218.90)              |



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| <b>Identity of Issue/Description of Investment (b)</b>                 | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| United States dollar   | (16,154,691.47)            | (16,154,691.47)          |
| United States dollar   | (192,275.42)               | (192,275.42)             |
| United States dollar   | (132,240.00)               | (132,240.00)             |
| United States dollar   | (3,308.20)                 | (3,308.20)               |
| United States dollar   | (40,248.04)                | (40,248.04)              |
| United States dollar   | (128,119.65)               | (128,119.65)             |
| United States dollar   | (139,065.45)               | (139,065.45)             |
| United States dollar   | (25,286.17)                | (25,286.17)              |
| United States dollar   | (22,219.92)                | (22,219.92)              |
| United States dollar   | (53,037.01)                | (53,037.01)              |
| United States dollar   | (27,360.00)                | (27,360.00)              |
| United States dollar   | (35,040.00)                | (35,040.00)              |
| United States dollar   | (37,180.00)                | (37,180.00)              |
| United States dollar   | (393,019.79)               | (393,019.79)             |
| United States dollar   | (690,997.41)               | (690,997.41)             |
| United States dollar   | (399,339.07)               | (399,339.07)             |
| United States dollar   | (90,572.19)                | (90,572.19)              |
| United States dollar   | (45,600.00)                | (45,600.00)              |
| UNITED STATES OF AMER TREAS BILLS DUE 04-26-2012 REG                   | 799,765.42                 | 799,943.20               |
| UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG                   | 695,132.96                 | 722,882.64               |
| UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG           | 23,086.10                  | 32,474.35                |
| UNITED STATES TREAS BILLS ZCP 06-21-2012                               | 2,099,561.43               | 2,099,460.30             |
| UNITED STATES TREAS NTS 2 DUE 11-15-2021                               | 1,098,906.49               | 1,112,546.60             |
| UNITED STATES TREAS NTS DTD 00171 4.125%DUE 08-31-2012 REG             | 34,807.90                  | 35,924.21                |
| UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG             | 86,173.15                  | 86,275.04                |
| UNITED STATES TREAS SEC STRIPPED INT PMT00522 11-15-2029 (UNDDATE) REG | 14,818.90                  | 17,981.25                |
| UNITED STATES TREAS SEC STRIPPED INT PMT02-15-2019 (UNDDATE) REG       | 30,655.25                  | 45,039.05                |
| UNITED STS OIL & GAS CORP COM STK                                      | 2,189.30                   | 5.00                     |
| UNITED STS STL CORP NEW COM  | 124,447.30                 | 82,422.90                |
| UNITED STS STL CORP NEW COM  | 288,849.24                 | 262,506.30               |
| UNITED TECHNOLOGIES CORP COM   | 679,173.91                 | 696,115.97               |
| UNITED TECHNOLOGIES CORP COM   | 558,742.94                 | 676,521.04               |
| UNITED TECHNOLOGIES CORP COM   | 666,656.27                 | 1,449,593.97             |
| UNITED TECHNOLOGIES CORP COM   | 942,040.12                 | 950,170.00               |
| UNITED TECHNOLOGIES CORP COM   | 625,291.63                 | 606,647.00               |
| UNITEDHEALTH GROUP 4.875% DUE 02-15-2013                               | 79,160.80                  | 83,305.28                |
| UNITEDHEALTH GROUP 4.875% DUE 04-01-2013                               | 78,902.40                  | 83,585.52                |
| UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021                            | 19,890.60                  | 20,684.84                |
| UNITEDHEALTH GROUP INC COM   | 149,489.53                 | 175,759.56               |
| UNITEDHEALTH GROUP INC COM   | 532,011.29                 | 1,179,627.68             |
| UNITEDHEALTH GROUP INC COM   | 935,692.51                 | 1,049,076.00             |
| UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW STK                          | 6,455.42                   |                          |
| UNIVERSAL AMERICAN CORP COM STK  | 1,632.75                   | 2,224.25                 |
| UNIVERSAL AMERICAN CORP COM STK  | 372,099.15                 | 391,900.14               |
| UNIVERSAL DETECTION TECHNOLOGY COM NEW STK                             | 9,788.29                   | 3.00                     |
| UNIVERSAL FST PRODS INC COM  | 1,815.10                   | 1,852.20                 |
| UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT                  | 3,501.05                   | 3,900.00                 |
| UNIVERSAL INS HLDGS INC COM  | 13,559.85                  | 10,740.00                |
| UNIVERSAL POTASH CORP COM STK  | 2,499.85                   | 30.00                    |
| UNUM GROUP   | 165,370.76                 | 134,468.74               |
| UNVL CORP VA COM   | 25,158.98                  | 30,411.58                |
| UNVL DISPLAY CORP COM  | 92,783.68                  | 73,380.00                |
| UNVL EXPRESS INC COM   | 1,429.85                   |                          |
| UNVL GUARDIAN HLDGS INC COM  | 1,714.34                   | 0.30                     |





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| <b>Identity of Issue/Description of Investment (b)</b>              | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| UNVL HEALTH SERVICES INC CL B COM                                   | 9,391.41                   | 9,725.62                 |
| UNVL TECH INST INC COM  | 39,096.27                  | 34,506.00                |
| UNY CO JPY50 (8270)   | 176,126.81                 | 161,165.41               |
| UOMO MEDIA INC COM STK  | 1,905.79                   | 3.12                     |
| UPLIFT NUTRITION INC COM NEW  | 0.00                       | 87.68                    |
| UPRO US 01/21/12 P60  | 0.00                       | 7,040.00                 |
| UPRO US 02/18/12 C60  | (7,262.30)                 | (12,540.00)              |
| UPRO US 02/18/12 C64  | (3,026.92)                 | (3,040.00)               |
| UPSTREAM WORLDWIDE INC COM  | 288.95                     | 9.00                     |
| UQM TECHNOLOGIES INC COM  | 70,081.46                  | 39,756.42                |
| URACAN RES LTD COM STK  | 68,745.88                  | 12,780.96                |
| URANERZ ENERGY CORP COM STK   | 149,308.31                 | 91,675.22                |
| URANIUM 308 CORP COM STK  | 1,700.90                   | 462.00                   |
| URANIUM ENERGY CORP COM   | 70,096.70                  | 52,800.30                |
| URANIUM HUNTER CORP COM STK   | 759.95                     | 1.30                     |
| URANIUM ONE INC COM   | 34,717.07                  | 18,196.50                |
| URANIUM PARTN CORP COM  | 14,570.69                  | 11,079.33                |
| URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001                     | 184,101.45                 | 100,255.52               |
| URBAN OUTFITTERS INC COM  | 58,190.52                  | 54,045.16                |
| URBAN OUTFITTERS INC COM  | 78,802.73                  | 69,974.84                |
| URBN US 01/21/12 C27  | (588.49)                   | (780.00)                 |
| UR-ENERGY INC COM   | 96,206.26                  | 55,246.59                |
| UROPLASTY INC COM NEW   | 91,721.29                  | 199,750.00               |
| URS CORP NEW COM  | 368,955.82                 | 309,056.00               |
| URS CORP NEW COM  | 387,845.21                 | 375,784.00               |
| URS CORP NEW COM  | 15,663.59                  | 12,292.00                |
| URS CORP NEW COM  | 559,329.73                 | 438,157.12               |
| URTY US 01/21/12 C53  | (5,086.92)                 | (5,120.00)               |
| US AEROSPACE INC COM COM  | 173.00                     | 5.30                     |
| US BANCORP  | 141,367.56                 | 161,039.23               |
| US BANCORP  | 978,870.96                 | 1,129,662.10             |
| US BANCORP  | 466,820.75                 | 503,130.00               |
| US BANCORP DEL DEP SHS REPSTG 1/100TH PERP PFD SER A                | 0.00                       |                          |
| US ECOLOGY INC COM  | 6,397.24                   | 7,007.28                 |
| US ENERGY INITIATIVES CORP COM STK                                  | 1,515.30                   | 80.00                    |
| US FARMS INC COM NEW STK  | 1,365.40                   | 1.72                     |
| US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG | 875,717.29                 | 1,103,538.85             |
| US TREAS BDS 4.75 DUE 02-15-2041 REG                                | 2,737,120.11               | 2,811,375.00             |
| US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG            | 27,675.81                  | 39,134.64                |
| US TREAS BILLS 03-22-2012 TBILL                                     | 2,799,569.08               | 2,799,893.60             |
| US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO                | 10,796.05                  | 15,264.65                |
| US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG                   | 19,413.18                  | 25,514.28                |
| US TREAS NTS INDEX LINKED 2.36434 DUE 01-15-2014 REG                | 5,173.82                   | 6,489.72                 |
| US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG                  | 14,559.26                  | 18,245.88                |
| US TREAS NTS INFLATION LINKED 2.00 DUE 04-15-2012 REG               | 653,486.81                 | 650,088.55               |
| US TREAS NTS TIPS DTD 07-15-2011 07-15-2021                         | 524,796.15                 | 537,418.35               |
| USA MOBILITY INC COM STK  | 60,338.97                  | 59,517.50                |
| USA TECHNOLOGIES INC COM NO PAR STK                                 | 4,189.05                   | 2,240.00                 |
| USA TRUCK INC COM   | 7,363.90                   | 4,638.00                 |
| USA URANIUM CORP COM  | 5,968.06                   |                          |
| USAMERIBANK LARGO FLA CTF DEP DTD 03-10-2010 1.1 03-12-2012         | 10,000.00                  | 10,017.60                |
| USANA HEALTH SCIENCES INC CDT-SHS                                   | 9,606.95                   | 9,111.00                 |
| USB CAP XI GTD TR PFD SECS 6.60                                     | 30,782.26                  | 32,695.00                |
| USCORP COM NEW  | 2,938.80                   | 1,125.00                 |



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| <b>Identity of Issue/Description of Investment (b)</b>             | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| USEC INC COM   | 372,547.75                 | 105,479.64               |
| USEC INC COM   | 138,309.03                 | 69,768.00                |
| USEC INC SR NT CONV 3% DUE 10-01-2014 REG                          | 7,422.50                   | 4,711.66                 |
| USG CORP 6.3% DUE 11-15-2016                                       | 13,087.89                  | 12,400.00                |
| USG CORP COM NEW   | 103,690.93                 | 92,456.00                |
| USO US 12/17/11 C38  | (9,876.18)                 | (13,090.00)              |
| USO US 12/17/11 C39  | (1,002.39)                 |                          |
| USO US 12/30/11 C39  | (495.45)                   | (10.00)                  |
| UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040                     | 36,720.00                  | 39,120.00                |
| UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG | 94,200.41                  | 119,830.00               |
| UTD O/S BANK NPV   | 1,042,122.98               | 835,863.40               |
| UTD PARCEL SVC INC 4.5% DUE 01-15-2013                             | 79,660.00                  | 83,294.40                |
| UTD PARCEL SVC INC 5.5% DUE 01-15-2018                             | 3,706.06                   | 4,809.40                 |
| UTD RENTALS INC COM  | 619.36                     | 1,477.50                 |
| UTD STS STL CORP 6.65% DUE 06-01-2037                              | 4,513.00                   | 3,887.50                 |
| UTD TECHNOLOGIES 4.5% DUE 04-15-2020                               | 71,465.80                  | 78,886.85                |
| UTD TECHNOLOGIES 5.375% DUE 12-15-2017                             | 10,368.40                  | 11,817.03                |
| UTD THERAPEUTICS CORP DEL COM STK                                  | 106,351.84                 | 93,649.50                |
| UTD THERAPEUTICS CORP DEL COM STK                                  | 332,338.82                 | 292,005.00               |
| UTI WORLDWIDE INC ORD NPV  | 107,195.62                 | 104,991.00               |
| UTI WORLDWIDE INC ORD NPV  | 148,067.04                 | 140,874.00               |
| UV FLU TECHNOLOGIES INC COM STK                                    | 17,107.55                  | 4,050.00                 |
| UWINK INC DEL COM STK  | 433.15                     | 3.03                     |
| UWM US 01/21/12 C34  | (11,302.37)                | (12,740.00)              |
| UWM US 01/21/12 C37  | (706.97)                   | (720.00)                 |
| UXG US 01/21/12 C7.5   | (2,574.72)                 | (60.00)                  |
| V F CORP COM   | 71,702.46                  | 72,804.90                |
| V F CORP COM   | 78,337.67                  | 239,249.16               |
| V US 03/17/12 C100   | (492.29)                   | (628.00)                 |
| V US 11/19/11 C92.5  | (970.00)                   |                          |
| VAALCO ENERGY INC COM NEW COM NEW                                  | 17,793.68                  | 18,591.12                |
| VAIL RESORTS INC COM   | 4,056.51                   | 4,263.50                 |
| VAL NATL BANCORP COM   | 302,008.11                 | 314,210.37               |
| VALCENT PRODUCTS INC NEW   | 469.00                     | 52.00                    |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                            | 95,932.17                  | 113,855.10               |
| VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK             | 4,614.57                   | 4,669.00                 |
| VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK             | 248,267.39                 | 261,464.00               |
| VALENCE TECHNOLOGY INC COM   | 32,008.24                  | 24,010.00                |
| VALEO EUR3   | 123,393.31                 | 335,030.08               |
| VALERO ENERGY CORP COM STK NEW                                     | 417,586.45                 | 383,110.00               |
| VALERO ENERGY CORP COM STK NEW                                     | 318,448.41                 | 257,757.25               |
| VALERO ENERGY CORP COM STK NEW                                     | 709,335.83                 | 631,593.53               |
| VALERO ENERGY CORP COM STK NEW                                     | 396,660.50                 | 368,375.00               |
| VALIDUS HOLDING LTD COM STK USD0.175                               | 189,212.99                 | 189,000.00               |
| VALIDUS HOLDING LTD COM STK USD0.175                               | 47,370.60                  | 47,250.00                |
| VALMONT INDS INC COM   | 0.00                       |                          |
| VALSPAR CORP COM   | 3,118.61                   | 4,039.17                 |
| VALUECLICK INC COM STK ISIN#US92046N1028                           | 13,870.07                  | 10,621.08                |
| VANDA PHARMACEUTICALS INC COM                                      | 10,039.73                  | 6,302.24                 |
| VANDERBILT MTG & FIN INC SER 2000B CL IB-2 9.25 DUE 07-07-2030 REG | 103,003.45                 | 97,334.77                |
| VANGUARD INDUSTRIALS ETF   | 41,745.73                  | 40,846.83                |
| VANGUARD MERGER MFO VANGUARD BALANCED 2886586 2/10/2012            | 13,043.44                  | 11,026.38                |
| VANGUARD NAT RES LLC COM UNIT REPSTG LTDLIABILITY CO INTS          | 64,368.93                  | 62,449.64                |
| VANGUARD SHORT-TERM BOND ETF                                       | 428,538.54                 | 426,927.96               |



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| <b>Identity of Issue/Description of Investment (b)</b>                 | <b>Historical<br/>Cost (c)</b> | <b>Current<br/>Value (e)</b> |
|--|--------------------------------|------------------------------|
| VARIAN MEDICAL SYSTEMS INC   | 19,920.32                      | 21,145.95                    |
| VARIAN MEDICAL SYSTEMS INC   | 124,099.29                     | 174,135.22                   |
| VASCO DATA SEC INTL INC COM  | 10,961.13                      | 9,897.36                     |
| VASCULAR SOLUTIONS INC COM   | 3,719.66                       | 4,452.00                     |
| VB US 01/21/12 C72   | (290.77)                       | (270.00)                     |
| VECTOR GROUP LTD COM STK   | 34,061.33                      | 37,629.27                    |
| VECTREN CORP COM   | 11,751.17                      | 15,115.00                    |
| VEECO INSTRS INC DEL COM   | 199,062.19                     | 100,526.40                   |
| VELATEL GLOBAL COMMUNICATIONS INC COM COM                              | 72,734.65                      | 34,249.18                    |
| VELOCITYSHARES VELOCITYSHARES DAILY INVERSE VIX SHORT TERM ETN         | 42,743.32                      | 43,617.00                    |
| VENTAS INC REIT  | 233,401.26                     | 339,049.50                   |
| VENTAS INC REIT  | 53,980.57                      | 78,229.47                    |
| VERA BRADLEY INC COM STK   | 924.88                         | 741.75                       |
| VERENIUM CORP COM NEW COM NEW  | 978.60                         | 436.00                       |
| VERIFONE SYSTEMS INC COM   | 24,668.85                      | 21,844.80                    |
| VERIFONE SYSTEMS INC COM   | 343,400.25                     | 434,409.60                   |
| VERIFONE SYSTEMS INC COM   | 501,700.22                     | 1,072,704.00                 |
| VERIFONE SYSTEMS INC COM   | 539,988.76                     | 406,704.00                   |
| VERINT SYS INC COM   | 21,761.90                      | 21,701.52                    |
| VERISANTE TECHNOLOGY INC   | 9,003.45                       | 8,281.00                     |
| VERISIGN INC COM   | 166,274.16                     | 196,460.00                   |
| VERISIGN INC COM   | 84,718.60                      | 125,913.00                   |
| VERISIGN INC COM   | 805,481.67                     | 1,200,192.00                 |
| VERIZON 3 DUE 04-01-2016   | 10,013.00                      | 10,539.15                    |
| VERIZON 3.5% DUE 11-01-2021  | 69,445.60                      | 72,878.54                    |
| VERIZON 4.35% DUE 02-15-2013   | 39,448.00                      | 41,566.24                    |
| VERIZON 4.6% DUE 04-01-2021  | 40,326.21                      | 45,154.64                    |
| VERIZON 4.75% DUE 11-01-2041   | 252,888.00                     | 258,295.68                   |
| VERIZON 6.1% DUE 04-15-2018  | 136,725.60                     | 144,163.80                   |
| VERIZON COMMUNICATIONS 6 DUE 04-01-2041                                | 108,595.00                     | 136,385.81                   |
| VERIZON COMMUNICATIONS COM   | 1,836,290.84                   | 2,480,419.00                 |
| VERIZON COMMUNICATIONS COM   | 2,356,831.54                   | 2,762,278.54                 |
| VERIZON COMMUNICATIONS COM   | 735,955.17                     | 872,610.00                   |
| VERIZON COMMUNICATIONS INC BD 5.5 DUE 04-01-2017/03-31-2017 BEO        | 21,450.19                      | 23,080.52                    |
| VERIZON COMMUNICATIONS INC COM STK CALL OPT EXP 1/19/13 PR \$35 PER SH | (10,271.43)                    | (12,430.00)                  |
| VERIZON COMMUNICATIONS INC COM STK CALL OPT EXP 1/19/13 PR \$40 PER SH | (442.10)                       | (1,000.00)                   |
| VERIZON WIRELESS 8.5% DUE 11-15-2018                                   | 19,801.20                      | 26,994.00                    |
| VERMILION ENERGY INC COM   | 12,194.00                      | 13,340.55                    |
| VERMILLION INC COM NEW STK   | 882.95                         | 58.50                        |
| VERSO PAPER HLDGS 11.5% DUE 07-01-2014                                 | 531,250.00                     | 510,000.00                   |
| VERTEX PHARMACEUTICALS INC COM   | 25,213.83                      | 18,597.60                    |
| VERTEX PHARMACEUTICALS INC COM   | 148,683.00                     | 166,050.00                   |
| VERTICAL COMPUTER SYS INC COM NEW                                      | 6,355.64                       | 3,700.00                     |
| VGTEL INC COM STOCK  | 69,821.02                      | 2,795.00                     |
| VHC US 01/21/12 C25  | (2,466.93)                     | (2,040.00)                   |
| VHC US 03/17/12 C35  | (941.54)                       | (1,500.00)                   |
| VIACOM INC NEW CL B  | 29,683.61                      | 29,288.26                    |
| VIACOM INC NEW CL B  | 348,502.27                     | 362,825.90                   |
| VIACOM INC NEW CL B  | 437,177.34                     | 549,778.87                   |
| VIAD CORP COM NEW  | 33,015.73                      | 33,212.00                    |
| VIASPACE INC COM STK   | 1,473.19                       | 42.40                        |
| VICAL INC COM COM  | 109,840.24                     | 139,797.00                   |
| VICTORY ENERGY CORP COM NEW COM NEW                                    | 1,010.95                       | 41.25                        |
| VIDAROO CORP COM STK   | 567.77                         | 96.00                        |



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|--|----------------------------|--------------------------|
| VIDEO RIV NETWORKS INC COM                             | 92,265.92                  | 434.76                   |
| VIKING SYS INC COM NEW COM NEW                         | 1,906.95                   | 2,550.00                 |
| VIMPELCOM LTD-SPONSORED ADR                            | 7,796.83                   | 5,558.89                 |
| VIPER NETWORKS INC COM                                 | 116.95                     | 0.39                     |
| VIPER POWERSPORTS INC COM NEW STOCK                    | 16,735.60                  | 8,160.00                 |
| VIPER RES INC NEV COM                                  | 1,636.24                   | 30.85                    |
| VIRAGEN INC COM NEW                                    | 5,411.19                   |                          |
| VIRGINIA ENERGY RES INC COM                            | 37,820.41                  | 3,903.56                 |
| VIRGINIA MINES INC COM STK                             | 9,777.69                   | 9,783.13                 |
| VIRNETX HLDG CORP COM STK                              | 51,648.84                  | 59,928.00                |
| VIROPHARMA INC COM STK                                 | 22,604.13                  | 34,210.11                |
| VIROPHARMA INC COM STK                                 | 221,341.84                 | 438,240.00               |
| VIRTUAL PIGGY INC COM                                  | 1,326.95                   | 1,800.00                 |
| VIRTUALSCOPICS INC COM STK                             | 9,967.90                   | 4,976.95                 |
| VISA INC COM CL A STK                                  | 949,919.99                 | 1,133,074.80             |
| VISA INC COM CL A STK                                  | 1,137,913.95               | 1,405,205.50             |
| VISA INC COM CL A STK                                  | 1,136,887.76               | 1,542,342.23             |
| VISA INC COM CL A STK                                  | 883,283.74                 | 1,457,970.80             |
| VISA INC COM CL A STK                                  | 452,537.92                 | 487,344.00               |
| VISHAY INTERTECHNOLOGY INC COM STK                     | 87,680.83                  | 53,760.20                |
| VISHAY INTERTECHNOLOGY INC COM STK                     | 617,378.64                 | 588,719.14               |
| VISION-SCIENCES INC DEL COM STK                        | 2,744.05                   | 2,244.12                 |
| VISTA GOLD CORP REORGANIZATION SHS COM STK             | 17,467.75                  | 15,964.00                |
| VISTAPRINT NV COM USD0.001                             | 6,141.73                   | 5,202.00                 |
| VISTAPRINT NV COM USD0.001                             | 327,823.14                 | 373,932.00               |
| VISTEON CORP COM NEW COM NEW                           | 4,026.62                   | 2,996.40                 |
| VISTEON CORP WT EXP                                    | 8,244.31                   | 1,090.45                 |
| VISUALANT INC COM STOCK                                | 315.39                     | 39.00                    |
| VITAMIN SHOPPE INC COM                                 | 345,403.20                 | 473,774.40               |
| VITERRA INC COM STK                                    | 5,576.24                   | 5,260.00                 |
| VITESSE SEMICONDUCTOR CORP COM STK                     | 1,750.84                   | 423.30                   |
| VIVENDI SA EUR5.50                                     | 670,439.44                 | 560,663.36               |
| VIVUS INC COM  | 52,275.07                  | 58,626.75                |
| VIXY US 11/19/11 C100                                  | (0.01)                     |                          |
| VIZSTAR INC COM STK                                    | 1,718.00                   | 1.50                     |
| VLO US 01/19/13 C35                                    | (709.24)                   | (210.00)                 |
| VLO US 02/18/12 C24                                    | (40.30)                    | (38.00)                  |
| VMWARE INC CL A COM CL A COM                           | 195,260.54                 | 177,693.84               |
| VMWARE INC CL A COM CL A COM                           | 245,931.10                 | 295,324.50               |
| VOD US 01/21/12 C29                                    | (71.53)                    | (10.00)                  |
| VODAFONE GROUP ORD USD0.11428571                       | 671,228.73                 | 873,838.40               |
| VODAFONE GROUP ORD USD0.11428571                       | 1,242,193.84               | 1,350,500.26             |
| VOIP INC COM NEW STK                                   | 3,601.45                   |                          |
| VOLCANO CORP COM STK                                   | 46,384.77                  | 49,364.25                |
| VOLTERRA SEMICONDUCTOR CORP COM                        | 3,812.32                   | 4,481.75                 |
| VONAGE HLDGS CORP COM                                  | 18,037.19                  | 10,657.50                |
| VONAGE HLDGS CORP COM                                  | 142,290.01                 | 144,540.20               |
| VORNADO RLTY TR COM                                    | 318,668.56                 | 306,594.54               |
| VORNADO RLTY TR PFD SER E 7%                           | 2,536.95                   | 2,535.00                 |
| VOXX INTL CORP CL A CL A                               | 8,408.90                   | 9,295.00                 |
| VSE CORP COM   | 1,077.39                   | 946.92                   |
| VSH US 02/18/12 C10                                    | (122.02)                   | (330.00)                 |
| VTI US 01/21/12 C65                                    | (260.77)                   | (270.00)                 |
| VULCAN MATERIALS CO COM                                | 8,442.36                   | 10,247.47                |





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| <b>Identity of Issue/Description of Investment (b)</b>                       | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| VULCAN MATERIALS CO COM  | 147,094.60                 | 111,478.55               |
| VXX US 01/06/12 C34  | (989.24)                   | (930.00)                 |
| VXX US 01/18/14 C30  | (49,327.71)                | (34,040.00)              |
| VXX US 01/18/14 C42  | (37,971.39)                | (26,250.00)              |
| VXX US 01/19/13 C10  | (43,243.45)                | (42,880.00)              |
| VXX US 01/21/12 P41  | 2,035.74                   | 3,200.00                 |
| VY CMNTY BK PLEASANTON CAL COM   | 8,756.95                   | 5,775.00                 |
| VYTERIS INC FORMERLY VYTERIS HLDGS NEV INC TO 05/02/2007 COM NEW COM NEW     | 654.97                     | 0.71                     |
| VZ US 01/18/14 C35   | (5,251.13)                 | (10,710.00)              |
| VZ US 02/18/12 C40   | (246.75)                   | (546.00)                 |
| W & T OFFSHORE INC COM   | 14,079.91                  | 14,861.97                |
| W & T OFFSHORE INC COM   | 161,888.25                 | 180,285.00               |
| W.P STEWART & CO LTD COM   | 7,426.10                   | 713.70                   |
| WA MUT INC 8.25 DUE 12-31-2040 DEFAULTED                                     | 8,287.50                   | 12,600.00                |
| WA MUT INC UNIT TR PFD INC EQTY REDEMABLE SECS PIERS CAP TR & 1WT EXP        | 7,798.63                   | 2,560.00                 |
| WA REAL ESTATE INVT TR SH BEN INT  | 23,870.04                  | 22,427.00                |
| WABASH NATL CORP COM   | 1,321.19                   | 1,568.00                 |
| WABCO HLDGS INC COM STK  | 7,282.62                   | 5,034.40                 |
| WABTEC CORP COM  | 8,643.46                   | 9,448.36                 |
| WABTEC CORP COM  | 117,537.80                 | 139,900.00               |
| WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 09/30/2008 ACT/365 5.05 09-30-2013 | 34,000.00                  | 36,040.34                |
| WACHOVIA CAP TR III FIXED-FLTG RATE BD DUE 12-31-2049 REG                    | 70,087.94                  | 58,625.00                |
| WACHOVIA CAP TR IV GTD TR PFD SECS DO NOT USE SEE SEC#1A1DAA1                | 6,697.91                   | 8,806.00                 |
| WACHOVIA CORP NEW 5.625% DUE 10-15-2016                                      | 163,811.20                 | 217,739.40               |
| WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP ACT/365 SEMI ANNU D 505 09-19-2013    | 90,000.00                  | 95,340.60                |
| WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP DTD 06-11-2008 4.7 06-11-2013         | 10,000.00                  | 10,462.20                |
| WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP DTD 09-30-2008 5.05 09-30-2013        | 30,000.00                  | 31,800.30                |
| WACHOVIA PFD FDG CORP PERP PFD SECS SER A 7.25%                              | 8,449.90                   | 8,391.50                 |
| WAG US 01/21/12 C33  | (546.49)                   | (672.00)                 |
| WAINWRIGHT BK & TR CO BSTN MASS CTF DEP DTD 04-23-2010 2.85 10-23-2015       | 10,000.00                  | 10,373.00                |
| WALGREEN CO COM  | 426,791.17                 | 393,527.97               |
| WALGREEN CO COM  | 138,730.57                 | 138,190.80               |
| WALGREEN CO COM  | 404,866.49                 | 644,306.34               |
| WAL-MART DE MEXICO SER V NPV   | 333,068.24                 | 345,460.88               |
| WAL-MART STORES 5.8% DUE 02-15-2018  | 27,993.04                  | 30,765.30                |
| WAL-MART STORES INC COM  | 1,208,964.08               | 2,282,294.16             |
| WAL-MART STORES INC COM  | 1,029,498.89               | 1,154,450.36             |
| WAL-MART STORES INC COM  | 732,310.72                 | 842,616.00               |
| WAL-MART STORES INC COM  | 1,100,495.13               | 1,238,526.00             |
| WAL-MART STORES INC COM  | 0.00                       |                          |
| WALT DISNEY CO   | 389,119.69                 | 479,287.50               |
| WALT DISNEY CO   | 930,899.17                 | 1,471,687.50             |
| WALT DISNEY CO   | 410,142.87                 | 441,509.18               |
| WALT DISNEY CO   | 717,632.06                 | 814,762.50               |
| WALTER ENERGY INC  | 79,079.99                  | 59,369.84                |
| WALTER INVT MGMT CORP  | 1,821.19                   | 2,068.44                 |
| WALTER INVT MGMT CORP  | 157,866.46                 | 143,570.00               |
| WANDERPORT CORP COM STK  | 506.95                     | 135.00                   |
| WAR EAGLE MNG INC COM NO PAR   | 3,292.95                   |                          |
| WARNER CHILCOTT PLC COM  | 26,778.92                  | 16,476.57                |
| WARNER CHILCOTT PLC COM  | 308,404.69                 | 290,496.00               |
| WARNER CHILCOTT PLC COM  | 1,026,051.65               | 673,285.00               |
| WARNING MODEL MGMT LLC COM   | 15,390.78                  |                          |
| WARREN RES INC COM   | 10,617.15                  | 10,943.82                |



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| Identity of Issue/Description of Investment (b)                       | Historical<br>Cost (c) | Current<br>Value (e) |
|---|------------------------|----------------------|
| WASH FED INC COM  | 851,291.97             | 698,380.80           |
| WASH POST CO CL B COM   | 14,580.47              | 8,289.82             |
| WASH POST CO CL B COM   | 110,204.17             | 51,999.78            |
| WASHINGTON MUT BK HENDERSON NEV CTF DEP DTD 04-18-2007 5.1 04-18-2017 | 10,000.00              | 11,082.00            |
| WASHINGTON MUT INC 7.75% NON CUMULATIVE PERP CONV PFD CONV PFD        | 651,448.38             | 389,880.00           |
| WASHINGTON MUT INC DEPOSITARY SHS REPSTG1/40000 PERP PFD              | 52,717.65              | 27,205.75            |
| WASHINGTON MUTUAL INC   | 252,162.94             | 81,591.26            |
| WASTE MGMT INC DEL 7.375% DUE 05-15-2029                              | 62,570.00              | 63,575.50            |
| WASTE MGMT INC DEL COM STK  | 260,891.84             | 265,358.03           |
| WASTE MGMT INC DEL COM STK  | 395,702.53             | 329,455.12           |
| WATCHIT TECHNOLOGIES INC COM STK                                      | 0.00                   |                      |
| WATCHIT TECHNOLOGIES INC COMMON STOCK                                 | 742.75                 | 97.50                |
| WATER RESOURCES GROUP LTD STOCK                                       | 31,464.50              | 5,085.00             |
| WATERS CORP COM   | 19,710.65              | 17,697.95            |
| WATERS CORP COM   | 84,207.94              | 147,803.80           |
| WATSCO INC COM  | 8,037.06               | 11,481.43            |
| WATSON PHARMACEUTICALS INC COM  | 23,519.90              | 21,963.76            |
| WATSON PHARMACEUTICALS INC COM  | 112,091.09             | 166,176.36           |
| WATSON PHARMACEUTICALS INC COM  | 425,186.41             | 585,298.00           |
| WATTS WTR TECHNOLOGIES INC  | 10,905.81              | 11,988.26            |
| WD 40 CO COM STK  | 50,510.29              | 69,257.90            |
| WDC US 01/21/12 C28   | (1,485.43)             | (3,600.00)           |
| WEATHERFORD INTL 9.625% DUE 03-01-2019                                | 6,585.15               | 6,471.30             |
| WEATHERFORD INTL LTD  | 235,739.46             | 209,747.28           |
| WEATHERFORD INTL LTD  | 786,259.66             | 664,187.52           |
| WEB COM GROUP INC COM   | 10,356.41              | 13,041.55            |
| WEBSAFETY INC COM STOCK   | 2,635.87               | 57.20                |
| WEBSense INC COM STK ISIN# US9476841062                               | 3,594.91               | 3,558.70             |
| WEBSense INC COM STK ISIN# US9476841062                               | 116,649.60             | 119,872.00           |
| WEBSTER FNCL CORP WATERBURY CONN COM                                  | 36,186.36              | 42,819.00            |
| WEBSTER FNCL CORP WATERBURY CONN COM                                  | 256,439.04             | 248,758.00           |
| WEIGHT WATCHERS INTL INC NEW COM                                      | 52,606.57              | 41,327.75            |
| WEIGHT WATCHERS INTL INC NEW COM                                      | 1,134,972.86           | 1,529,278.00         |
| WEINGARTEN RLTY DEP SHS REPSTG 1/100 PFD SER E 6.95%                  | 10,890.93              | 10,960.50            |
| WELLCARE HLTH PLANS INC COM   | 49,876.71              | 51,450.00            |
| WELLCARE HLTH PLANS INC COM   | 361,809.75             | 358,050.00           |
| WELLCARE HLTH PLANS INC COM   | 412,825.97             | 430,500.00           |
| WELLCARE HLTH PLANS INC COM   | 234,006.12             | 225,750.00           |
| WELLMAN INC COM   | 10,646.13              |                      |
| WELLPOINT INC 5.875% DUE 06-15-2017                                   | 9,924.60               | 11,522.63            |
| WELLPOINT INC 7% DUE 02-15-2019                                       | 39,936.00              | 48,262.88            |
| WELLPOINT INC COM   | 37,527.05              | 36,715.65            |
| WELLPOINT INC COM   | 386,518.31             | 437,250.00           |
| WELLPOINT INC COM   | 305,117.59             | 503,698.75           |
| WELLPOINT INC COM   | 966,375.09             | 987,125.00           |
| WELLPOINT INC COM   | 1,019,599.32           | 1,121,281.25         |
| WELLPOINT INC NT 4.35 DUE 08-15-2020                                  | 134,084.60             | 140,431.59           |
| WELLS FARGO & CO COM STK CALL OPT EXP 1/19/13 PR \$27.5 PER SH        | (467.29)               | (400.00)             |
| WELLS FARGO & CO NEW 9.125 01 SEP 2012 FOR ACCT#26-05354              | 3,078.78               | 3,078.94             |
| WELLS FARGO & CO NEW COM STK  | 1,012,326.09           | 1,040,804.69         |
| WELLS FARGO & CO NEW COM STK  | 718,075.21             | 705,536.00           |
| WELLS FARGO & CO NEW COM STK  | 552,680.28             | 605,768.80           |
| WELLS FARGO & CO NEW COM STK  | 3,509,101.61           | 3,173,892.28         |
| WELLS FARGO & CO NEW COM STK  | 982,205.19             | 1,052,792.00         |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| WELLS FARGO & CO NEW COM STK                           | 515,136.82                 | 556,712.00               |
| WELLS FARGO & CO NEW COM STK                           | 1,911,937.50               | 1,496,508.00             |
| WELLS FARGO & CO NEW DEP SHS SER J                     | 60,115.09                  | 75,463.74                |
| WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%           | 5,058.20                   | 5,280.00                 |
| WELLS FARGO & CO STEP CPN 3.676% DUE 06-15-2016        | 80,539.28                  | 83,599.84                |
| WELLS FARGO CAP IX TR ORIGINATED PFD SECS 5.625% TOPRS | 2,291.32                   | 2,505.00                 |
| WELLS FARGO CAP X 5.95% DUE 12-15-2086                 | 99,900.00                  | 100,125.00               |
| WELLS FARGO CAP XII ENHANCED TR PFD SECSTRUPS PFD STK  | 12,746.80                  | 12,995.00                |
| WELLS FARGO FINL 6.125% DUE 04-18-2012                 | 9,822.50                   | 10,154.85                |
| WELLSTONE TOB CO COM STK CONTRA                        | 0.00                       |                          |
| WENDYS CO COM  | 10,498.66                  | 10,720.00                |
| WERNER ENTERPRISES INC COM                             | 134,318.79                 | 137,370.00               |
| WERNER ENTERPRISES INC COM                             | 223,783.97                 | 248,230.00               |
| WESCO INTL INC COM                                     | 3,363.68                   | 4,399.83                 |
| WESCO INTL INC COM                                     | 252,795.93                 | 396,514.80               |
| WESDOME GOLD MINES LTD COM STK                         | 579.28                     | 402.29                   |
| WESFARMERS LTD NPV                                     | 409,569.83                 | 400,784.94               |
| WESFARMERS LTD NPV PPS                                 | 144,558.59                 | 141,002.71               |
| WEST CANYON ENERGY CORP COM NEW COM NEW                | 3,874.86                   | 8.80                     |
| WEST COAST BANCORP ORE NEW COM NEW                     | 5,580.69                   | 6,240.00                 |
| WEST PHARMACEUTICAL SVCS INC COM                       | 3,001.80                   | 2,466.75                 |
| WESTAR ENERGY INC COM                                  | 14,776.37                  | 17,268.00                |
| WESTELL TECHNOLOGIES INC CL A                          | 863.65                     | 666.00                   |
| WESTERN COPPER & GOLD CORP                             | 413.19                     | 154.00                   |
| WESTERN LITHIUM USA CORP COM STK                       | 6,246.95                   | 1,248.48                 |
| WESTERN STD ENERGY CORP COM NEW STK                    | 2,120.95                   | 9.45                     |
| WESTERN UNION CO                                       | 78,840.72                  | 80,822.70                |
| WESTERN UNION CO                                       | 255,941.75                 | 257,100.80               |
| WESTERN UNION CO                                       | 194,877.87                 | 246,491.74               |
| WESTERN UNION CO                                       | 1,424,047.44               | 1,548,575.82             |
| WESTINGHOUSE SOLAR COM                                 | 8,980.81                   | 739.84                   |
| WESTLAKE CHEM CORP COM STK                             | 6,514.96                   | 4,828.80                 |
| WESTN DIGITAL CORP COM                                 | 144,608.56                 | 160,413.85               |
| WESTN DIGITAL CORP COM                                 | 61,785.71                  | 64,035.55                |
| WESTN REFNG INC COM                                    | 149,090.21                 | 168,279.38               |
| WESTN REFNG INC COM                                    | 159,496.36                 | 162,138.00               |
| WESTPAC BKG CORP NPV                                   | 469,485.80                 | 430,406.84               |
| WESTPORT INNOVATIONS INC COM STK                       | 283,084.96                 | 389,406.60               |
| WESTSHORE TERMS INVT CORP STAPLED UNIT STAPLED UNIT    | 25,366.27                  | 35,950.88                |
| WEYERHAEUSER CO COM                                    | 235,745.24                 | 218,233.63               |
| WEYERHAEUSER CO COM                                    | 174,753.22                 | 157,040.11               |
| WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO           | 5,566.40                   | 5,270.70                 |
| WFRBS COML MTG TR 3.66700005531% DUE 11-15-2044        | 26,257.92                  | 27,021.15                |
| WGL HLDGS INC COM                                      | 22,867.35                  | 26,919.30                |
| WHIRLPOOL CORP COM                                     | 96,304.15                  | 76,489.40                |
| WHIRLPOOL CORP COM                                     | 5,210.61                   | 4,982.25                 |
| WHITBREAD ORD GBP0.76797385                            | 102,882.46                 | 91,760.85                |
| WHITE MOUNTAINS INSURANCE GROUP COM STOCK              | 3,471.23                   | 4,661.66                 |
| WHITEHALL ENTERPRISES INC COM                          | 34,413.44                  | 61.90                    |
| WHITESTONE REIT CL B SHS BEN INT CL B SHS BEN INT      | 25,988.62                  | 24,385.43                |
| WHITING PETE CORP COM STK                              | 169,762.15                 | 148,707.65               |
| WHOLE FOODS MKT INC COM                                | 356,151.62                 | 414,645.84               |
| WHOLE FOODS MKT INC COM                                | 204,338.85                 | 236,502.42               |
| WHOLE FOODS MKT INC COM                                | 244,249.78                 | 476,623.00               |



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| <b>Identity of Issue/Description of Investment (b)</b>           | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| WILDHORSE ENERGY LTD   | 638.57                     | 384.50                   |
| WILEY JOHN & SONS INC CL A                                       | 2,726.12                   | 4,262.40                 |
| WILLBROS GROUP INC COM   | 31,435.30                  | 31,195.00                |
| WILLBROS GROUP INC COM   | 79,512.74                  | 33,037.34                |
| WILLIAMS CLAYTON ENERGY INC COM                                  | 73,967.95                  | 75,880.00                |
| WILLIAMS CO INC COM  | 95,197.52                  | 141,137.45               |
| WILLIAMS CO INC COM  | 247,208.03                 | 423,217.34               |
| WILLIAMS COS INC 7.5% DUE 01-15-2031                             | 1,897.85                   | 2,437.57                 |
| WILLIAMS COS INC 7.75% DUE 06-15-2031                            | 32,321.25                  | 48,513.70                |
| WILLIAMS COS INC 7.875% DUE 09-01-2021                           | 90,872.98                  | 95,996.63                |
| WILLIAMS COS INC 8.75% DUE 03-15-2032                            | 6,902.15                   | 6,516.20                 |
| WILLIAMS CTLS INC COM NEW COM NEW                                | 3,800.35                   | 3,318.00                 |
| WILLIAMS PARTNERS 5.25% DUE 03-15-2020                           | 40,673.60                  | 44,278.72                |
| WILLIAMS SONOMA INC COM  | 6,680.18                   | 6,944.84                 |
| WILLIAMS SONOMA INC COM  | 104,654.01                 | 107,800.00               |
| WILLIAMS SONOMA INC COM  | 313,514.10                 | 323,400.00               |
| WILLIS LEASE FIN CORP COM  | 1,233.58                   | 1,195.00                 |
| WILLIS LEASE FIN CORP PFD SER A 9% PFD STK                       | 11,429.28                  | 11,451.60                |
| WILLOW CREEK ENTERPRISES INC COM PAR \$.001 COM                  | 2,431.30                   | 42.50                    |
| WILMINGTON TR CO DEL C/D ACT/365 S/A DTD10-29-2010 .7 04-30-2012 | 108,000.00                 | 108,068.04               |
| WILMINGTON TR CO DEL CTF DEP DTD 07-21-2010 1.8 07-22-2013       | 200,000.00                 | 202,968.00               |
| WILSHIRE BANCORP INC COM   | 52,349.25                  | 55,539.00                |
| WINDSTREAM CORP 7.875% DUE 11-01-2017                            | 5,481.50                   | 5,412.50                 |
| WINDSTREAM CORP COM STK  | 356,101.67                 | 344,703.89               |
| WINDSTREAM CORP COM STK  | 125,104.70                 | 146,397.80               |
| WINN DIXIE STORES INC COM NEW STK                                | 2,611.23                   | 3,752.00                 |
| WINNER MED GROUP INC COM NEW COM                                 | 6,204.36                   | 2,580.10                 |
| WIRELESS RONIN TECHNOLOGIES INC COM STK                          | 2,677.74                   | 720.00                   |
| WIS ENERGY COM   | 112,151.03                 | 177,596.80               |
| WISDOMTREE DIVID EX-FINLS FD                                     | 186,762.06                 | 191,804.54               |
| WISDOMTREE INTL DIVID EX-FINLS FD                                | 29,259.67                  | 28,865.44                |
| WISDOMTREE INVTS INC COM   | 14,782.34                  | 12,100.00                |
| WISDOMTREE INVTS INC COM   | 225,147.43                 | 191,845.50               |
| WI-TRON INC COM  | 2,484.62                   | 26.40                    |
| WITS BASIN PRECIOUS MINERALS INC COM STK                         | 9,342.75                   | 514.50                   |
| WIZZARD SOFTWARE CORP NEW COM                                    | 5,230.76                   | 385.31                   |
| WM MORRISON SUPERMARKETS ORD GBP0.10                             | 109,571.54                 | 112,439.10               |
| WM US 01/21/12 C31   | (67.30)                    | (195.00)                 |
| WM US 01/21/12 C32.5   | (67.30)                    | (80.00)                  |
| WM US 01/21/12 C35   | (152.30)                   | (10.00)                  |
| WMS INDS INC COM STK   | 569,740.51                 | 576,612.00               |
| WNR US 01/21/12 C14  | (285.45)                   | (390.00)                 |
| WOLTERS KLUWER EUR0.12   | 339,935.14                 | 241,887.65               |
| WOLVERINE WORLD WIDE INC COM                                     | 3,146.27                   | 3,873.58                 |
| WONDER AUTO TECHNOLOGY INC COM STK\                              | 404.62                     | 40.50                    |
| WOODWARD INC COM   | 313,835.51                 | 431,402.20               |
| WOOLWORTHS LTD   | 8,163.41                   | 7,719.84                 |
| WOOLWORTHS LTD NPV   | 110,184.01                 | 111,419.35               |
| WORDLOGIG CORP COM STK   | 46,686.45                  | 5,775.00                 |
| WORLD ACCEP CORP S C NEW COM                                     | 35,700.58                  | 36,750.00                |
| WORLD FUEL SERVICE COM STK USD0.01                               | 24,152.54                  | 24,780.37                |
| WORLD HEART CORP   | 13,309.46                  | 1,151.01                 |
| WORLD HLTH ALTERNATIVES INC COM                                  | 1,925.86                   | 0.39                     |
| WORLD HOCKEY ASSN CORP COM NEW STK                               | 4,613.85                   |                          |





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| <b>Identity of Issue/Description of Investment (b)</b>              | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|---|----------------------------|--------------------------|
| WORLD SURVEILLANCE GROUP INC COM                                    | 347.99                     | 50.69                    |
| WORLD WRESTLING ENTMT   | 13,732.65                  | 8,655.33                 |
| WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078                  | 16,309.62                  | 724.00                   |
| WORLDSPACE INC CL A CL A COM STK                                    | 1,037.90                   | 26.95                    |
| WORTHINGTON INDS INC COM  | 3,720.17                   | 3,300.76                 |
| WORTHINGTON INDS INC COM  | 182,165.10                 | 212,940.00               |
| WPI US 01/21/12 C65   | (211.53)                   | (70.00)                  |
| WPP PLC ORD GBP0.10   | 664,961.20                 | 601,518.98               |
| WRIGHT EXPRESS FINL SVCS CORP DTD 01-14-2011 .35 C/D DUE 01-13-2012 | 25,000.00                  | 24,999.75                |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO                         | 9,932.10                   | 12,809.73                |
| WYNCREST GROUP INC COM NEW COM STK                                  | 4,025.90                   | 16.00                    |
| WYNDHAM WORLDWIDE CORP COM STK                                      | 13,722.01                  | 15,132.00                |
| WYNDHAM WORLDWIDE CORP COM STK                                      | 206,269.22                 | 230,006.40               |
| WYNDHAM WORLDWIDE CORP COM STK                                      | 119,147.92                 | 124,990.32               |
| WYNDHAM WORLDWIDE CORP COM STK                                      | 458,750.48                 | 627,978.00               |
| WYNN MACAU LTD USD  | 13,138.65                  | 13,106.38                |
| WYNN RESORTS LTD COM  | 81,663.76                  | 177,004.98               |
| WYNN RESORTS LTD COM  | 354,680.98                 | 334,531.68               |
| WYNN RESORTS LTD COM  | 719,694.19                 | 617,307.63               |
| WYNN US 01/21/12 C110   | (377.29)                   | (450.00)                 |
| X US 01/19/13 C35   | (252.30)                   | (311.00)                 |
| X US 11/11/11 C30   | (246.75)                   |                          |
| X US 11/19/11 C28   | (1,313.76)                 |                          |
| XCEL ENERGY INC COM   | 237,092.08                 | 289,529.00               |
| XCEL ENERGY INC COM   | 122,740.25                 | 149,931.25               |
| XCELLINK INTL INC COM   | 418.17                     | 0.80                     |
| XENACARE HLDGS INC COM STK  | 13,296.43                  | 152.95                   |
| XENONICS HLDGS INC COM STK  | 37,394.21                  | 2,292.48                 |
| XENOPORT INC COM STK  | 62,625.60                  | 30,480.00                |
| XEROX CORP COM  | 146,034.57                 | 112,352.84               |
| XEROX CORP COM  | 368,327.74                 | 241,132.28               |
| XG TECH INC COM   | 106,412.40                 | 61,910.38                |
| XILINX INC COM  | 77,219.92                  | 82,340.87                |
| XILINX INC COM  | 205,133.58                 | 183,479.38               |
| XILINX INC COM  | 386,550.50                 | 371,896.00               |
| XINDE TECH CO COM NEW   | 5,602.70                   | 1,601.60                 |
| XL GROUP PLC ORD USD0.01  | 4,668.42                   | 4,448.25                 |
| XL GROUP PLC ORD USD0.01  | 279,365.32                 | 137,184.03               |
| XL GROUP PLC ORD USD0.01  | 993,849.23                 | 900,029.25               |
| XLB US 01/21/12 C33   | (1,335.43)                 | (1,170.00)               |
| XLE US 01/21/12 C67   | (1,489.23)                 | (1,500.00)               |
| XLNX US 03/17/12 C34  | (285.52)                   | (170.00)                 |
| XLNX US 03/17/12 C37  | (15.30)                    | (21.00)                  |
| XO GROUP INC COM  | 1,920.46                   | 667.20                   |
| XOM US 01/19/13 C80   | (562.29)                   | (1,035.00)               |
| XOM US 01/21/12 C80   | (345.55)                   | (1,020.00)               |
| XOM US 04/21/12 C87.5   | (154.30)                   | (246.00)                 |
| XOMA LTD COM STK WORTHLESS 01/03/2012                               | 14,970.17                  | 4,995.60                 |
| XPO LOGISTICS INC COM   | 16,414.43                  | 18,525.00                |
| XSTRATA PLC ORD GBP   | 894,246.45                 | 718,068.45               |
| XSUNX INC COM   | 501,839.54                 | 60,020.06                |
| XTRA-GOLD RES CORP COM  | 2,189.96                   | 1,440.00                 |
| XTREME OIL & GAS INC COM STK  | 75.68                      | 0.38                     |
| XYBERNAUT CORP COM  | 32,422.70                  |                          |



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| <b>Identity of Issue/Description of Investment (b)</b> | <b>Historical Cost (c)</b> | <b>Current Value (e)</b> |
|--|----------------------------|--------------------------|
| XYLEM INC W/I  | 13,655.00                  | 12,845.00                |
| XYLEM INC W/I  | 65,409.89                  | 100,756.18               |
| XYLEM INC W/I  | 463,473.95                 | 477,834.00               |
| XYRATEX (BERMUDA) LTD COM NPV                          | 132,353.97                 | 147,852.00               |
| YAHOO INC COM  | 229,443.03                 | 239,433.72               |
| YAHOO INC COM  | 1,109,159.28               | 436,977.83               |
| YAMADA DENKI CO LTD NPV                                | 349,563.19                 | 335,632.32               |
| YAMAHA MOTOR CO NPV                                    | 178,387.90                 | 126,544.86               |
| YAMANA GOLD INC COM STK                                | 391,766.81                 | 435,220.63               |
| YANDEX N.V. COM USD0.01 CL A                           | 33,688.05                  | 22,655.00                |
| YANDEX N.V. COM USD0.01 CL A                           | 219,720.18                 | 171,094.50               |
| YELLOW MEDIA INC COM NPV                               | 28,557.27                  | 2,169.26                 |
| YHOO US 12/30/11 C16                                   | (827.28)                   | (1,071.00)               |
| YOHO RES INC   | 19,849.37                  | 10,856.67                |
| YOKOGAWA ELECTRIC NPV                                  | 962,969.00                 | 1,072,721.07             |
| YONGYE INTL INC COM STK                                | 15,724.16                  | 8,279.04                 |
| YORA INTL INC COM NEW STK                              | 2,272.10                   | 0.01                     |
| YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)         | 44,452.62                  | 249.25                   |
| YTB INTL INC CL A COM STK                              | 96,586.97                  | 4,719.90                 |
| YTB INTL INC CL B CL B                                 | 43.70                      | 0.37                     |
| YUE YUEN INDL HLDG HKD0.25                             | 25,164.33                  | 24,969.59                |
| YUHE INTL INC COM STK                                  | 59,791.79                  | 6,041.00                 |
| YUKON GOLD CORP NEV COM                                | 7,365.85                   | 68.00                    |
| YUKON-NEVADA GOLD CORP COM STK                         | 4,972.45                   | 3,456.26                 |
| YUM BRANDS INC COM                                     | 340,345.38                 | 423,171.36               |
| YUM BRANDS INC COM                                     | 143,906.23                 | 595,469.91               |
| YUM BRANDS INC COM                                     | 855,068.96                 | 973,665.00               |
| YUM BRANDS INC COM                                     | 1,909,963.24               | 2,123,179.80             |
| YUM US 02/18/12 C60                                    | (137.30)                   | (151.00)                 |
| ZAGG INC COM STK                                       | 17,315.61                  | 8,484.00                 |
| ZALE CORP NEW COM STK                                  | 38,055.69                  | 37,719.00                |
| ZALICUS INC COM  | 133,616.85                 | 109,626.00               |
| ZALICUS INC COM  | 83,463.28                  | 45,859.00                |
| ZAP COM NEW  | 19,718.53                  | 3,988.25                 |
| ZEBRA TECHNOLOGIES CORP CL A                           | 449.94                     | 679.82                   |
| ZENERGY INTL INC DEL COM STK                           | 302.98                     | 4.00                     |
| ZEONS CORP COM   | 131,062.69                 | 25.53                    |
| ZEVOTEK INC COM PAR                                    | 0.00                       | 0.21                     |
| ZHONGPIN INC COM STK                                   | 24,020.66                  | 12,933.36                |
| ZILLOW INC   | 10,409.05                  | 6,631.60                 |
| ZIMMER HLDGS INC COM                                   | 56,176.96                  | 57,533.34                |
| ZIMMER HLDGS INC COM                                   | 144,150.63                 | 206,628.56               |
| ZION OIL & GAS INC COM                                 | 79,268.98                  | 50,306.23                |
| ZION OIL & GAS INC WT EXP                              | 7,258.23                   | 6,167.00                 |
| ZION OIL & GAS INC WT EXP DT 8-15-2012                 | 4,652.48                   | 1,198.08                 |
| ZIONS BANCORP COM                                      | 3,500.95                   | 3,256.00                 |
| ZIONS BANCORP COM                                      | 168,358.49                 | 64,843.24                |
| ZIOPHARM ONCOLOGY COM STK                              | 5,527.74                   | 3,969.00                 |
| ZIPCAR INC   | 102,932.96                 | 75,957.20                |
| ZIX CORP COM   | 10,033.04                  | 9,306.00                 |
| ZOLT US 03/17/12 C10                                   | (395.47)                   | (250.00)                 |
| ZOLTEK COS INC COM                                     | 52,517.28                  | 51,054.00                |
| ZOLTEK COS INC COM                                     | 46,380.03                  | 34,175.70                |
| ZOOM TECHNOLOGIES INC COM NEW COM NEW                  | 2,101.80                   | 515.00                   |



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| Identity of Issue/Description of Investment (b) | Historical<br>Cost (c)     | Current<br>Value (e)       |
|---|----------------------------|----------------------------|
| ZSL US 02/18/12 C12                             | (3,885.39)                 | (3,900.00)                 |
| ZST DIGITAL NETWORKS INC COM NEW STK            | 5,731.40                   | 2,214.80                   |
| ZURICH FINL SVCS CHF0.10                        | 600,859.40                 | 610,807.70                 |
| ZWEIG TOTAL RETURN FD INC COM                   | 141,045.66                 | 104,441.94                 |
| ZYGO CORP COM                                   | 13,287.29                  | 26,475.00                  |
| ZYNGA INC                                       | 152,103.49                 | 135,409.90                 |
| <b>Grand Total</b>                              | <b>\$ 3,126,555,667.09</b> | <b>\$ 3,203,625,331.84</b> |

| Reconciliation  | (in millions)   |
|---|-----------------|
| Investments per Statement of Net Assets Available for Benefits            | \$ 3,218        |
| Less: Pending trades - net  | (14)            |
| <b>Assets per schedule of assets held for investment purposes (above)</b> | <b>\$ 3,204</b> |

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**SIGNATURES**

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

Date: June 22, 2012

United Airlines Pilot Directed Account Plan

/s/ Chris Kenny  
Chris Kenny

Vice President and Controller

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**EXHIBIT INDEX**

| <b>Exhibit No.</b> | <b>Description</b>                                       |
|--------------------|--|
| Exhibit 23.1       | Consent of Independent Registered Public Accounting Firm |

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