

**Retirement Program Plan for Employees
of Certain Employers at the U.S.
Department of Energy Facilities at Oak
Ridge, Tennessee**

**Independent Auditors' Report and
Financial Statements**

December 31, 2011 and 2010

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

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Supplementary Information

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Independent Auditors' Report

To the Participants and Plan Administrator of the
Retirement Program Plan for Employees of Certain Employers
at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

We have audited the accompanying Statements of Net Assets Available for Benefits of the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee (the Plan) as of December 31, 2011 and 2010, and the related Statements of Changes in Net Assets Available for Benefits for the years then ended. These financial statements are the responsibility of Plan management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (US GAAS). Those standards require that we plan and perform these audits to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. An audit also includes assessing the accounting principles used and significant estimates made by Plan 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, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2011, and the changes in net assets available for benefits for the year then ended, and the financial status of the Plan as of January 1, 2011, and changes in financial status for the year then ended in conformity with accounting principles generally accepted in the United States of America.

Our audits were performed for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplementary information in the table of contents is presented for the purposes of additional analysis and is not a required part of the basic financial statements but is 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, as amended. This supplementary information is the responsibility of Plan management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. Such information has been subjected to the auditing procedures applied in the audit of the basic financial statements and, certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or the financial statements themselves, and other additional procedures in accordance with US GAAS. In our opinion, is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

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McConnell & Jones LLP

Houston, Texas
October 10, 2012

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

Statements of Net Assets Available for Benefits

December 31, 2011 and 2010

(in thousands of dollars)

	2011	2010
Assets		
Investments, at fair value		
United States government securities	\$ 312,391	\$ 232,143
Corporate bonds and notes	94,197	66,474
Corporate debt instruments – preferred	88,619	80,821
Corporate stocks	515,644	549,361
Partnerships and joint ventures	124,137	105,707
Pooled separate accounts	88,917	80,741
Common/collective trust funds	274,665	379,759
Registered investment companies	3,276	2,490
Cash and cash equivalents	<u>494</u>	<u>53</u>
Total investments, at fair value	<u>1,502,340</u>	<u>1,497,549</u>
Receivables		
Employer contributions	42,133	-
Income	5,823	6,203
Due from broker	<u>2,161</u>	<u>3,090</u>
Total receivables	<u>50,117</u>	<u>9,293</u>
Total assets	<u>1,552,457</u>	<u>1,506,842</u>
Liabilities		
Due to broker	<u>1,722</u>	<u>2,974</u>
Net Assets Available for Benefits	<u>\$ 1,550,735</u>	<u>\$ 1,503,868</u>

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**
Statements of Changes in Net Assets Available for Benefits
Years Ended December 31, 2011 and 2010
(in thousands of dollars)

	2011	2010
Additions		
Investment income		
Net appreciation in fair value of investments	\$ 80,027	\$ 220,185
Interest	27,028	32,861
Dividends	<u>7,023</u>	<u>15,381</u>
Total investment income	114,078	268,427
Employer contributions	<u>54,685</u>	<u>36,000</u>
Total additions	<u>168,763</u>	<u>304,427</u>
Deductions		
Benefits paid directly to participants	(110,283)	(164,802)
Administrative expenses	<u>(11,518)</u>	<u>(15,724)</u>
Total deductions	<u>(121,801)</u>	<u>(180,526)</u>
Net Increase Before Transfers	49,962	123,901
Transfers to Other Plans	<u>(95)</u>	<u>(1,161,643)</u>
Net Increase (Decrease) After Transfer	46,867	(1,037,742)
Net Assets Available for Benefits, Beginning of Year	<u>1,503,868</u>	<u>2,541,610</u>
Net Assets Available for Benefits, End of Year	<u>\$ 1,550,735</u>	<u>\$ 1,503,868</u>

Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

Notes to Financial Statements

December 31, 2011 and 2010

Note 1: Description of the Plan

The following description of the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee (the Plan) provides only general information. Participants should refer to the Plan document for a complete description of the Plan's provisions. Information about the Plan agreement, the vesting and benefit provisions, administrative expenses, and the Pension Benefit Guaranty Corporation's (PBGC) benefit guarantee is also contained in the Employee Book of Benefits, which is available from the benefit plan offices of each adopting employer.

General

The Plan is a defined benefit plan, which covers all eligible employees of the adopting employers with contracts with the U.S. Department of Energy (DOE) at the Oak Ridge, Tennessee facilities. The Plan became a multiple employer pension plan effective April 1, 2000, with the participating employers being Lockheed Martin Energy System, Inc., and UT-Battelle, LLC (UTB). The Plan name was changed to the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee. Effective November 1, 2000, the contract between the Department of Energy and Lockheed Martin Energy Systems, Inc. was terminated and BWXT Y-12, L.L.C. became the successor employer and Plan Sponsor. By state of Delaware Certificate of Amendment BWXT changed and replaced its name to Babcock & Wilcox Technical Services Y-12, L.L.C. (B&W Y-12) effective November 20, 2007. The Plan was amended to name the new participating employers, UTB and B&W Y-12, at that time. The participating employers are hereafter referred to as the Company individually or the Companies collectively. Effective September 2, 2010, UTB was no longer a participating employer of the Plan.

The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

Pension Benefits

Employees with 5 or more years of service are entitled to an annual pension benefit at their retirement. Employees may elect to receive their pension benefits in the form of a single life or joint and survivor annuity. If employees terminate before rendering 5 years of service, they forfeit the right to receive any future retirement benefit.

Death and Disability Benefits

If an active employee who is vested in the plan dies, a death benefit is available to the employee's beneficiary. Active employees who become totally disabled begin receiving normal retirement benefits computed as though they had been employed to normal retirement age with their annual compensation remaining the same as at the time they became disabled.

Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

Notes to Financial Statements

December 31, 2011 and 2010

Note 2: Summary of Significant Accounting Policies

Basis of Accounting

The Plan maintains its records on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (US GAAP).

Use of Estimates

The preparation of financial statements in conformity with US GAAP requires Plan management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein, disclosures of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Investments Valuation and Income Recognition

The Plan's investments are stated at fair value. Fair value is the price 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. See Note 4 for discussion of fair value measurements.

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 includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Derivative Financial Instruments

The derivatives used by the investment managers are limited to highly liquid exchange traded equity and fixed income futures and over-the-counter foreign exchange forward contracts. Leveraging of the Plan's assets and speculation are prohibited.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those estimated future periodic payments that are attributable under the Plan's provisions to services rendered by the employees from their date of eligibility to the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits for retired and terminated employees or their beneficiaries are based on each employee's compensation during the highest three calendar years during the last ten calendar years of credited service. Accumulated plan benefits for active employees are based on their average compensation during the three calendar years preceding the valuation date. Benefits payable under all circumstances (retirement, death, disability, and termination of employment) are included, to the extent they are deemed attributable to employee service rendered to the valuation date.

Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

Notes to Financial Statements

December 31, 2011 and 2010

Contributions

Contributions to the Plan from the Companies are recorded in the period that the Plan's actuary determines they relate to except that a contribution receivable is recorded to the extent that amounts due are pursuant to formal commitments as well as legal or contractual requirements in existence at the end of the Plan year.

Payment of Benefits

Benefits paid directly to participants or their beneficiaries are recorded upon distribution.

Recent Accounting Pronouncements

In January 2010, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2010-6, Fair Value Measurements and Disclosures (Topic 820) – Improving Disclosures about Fair Value Measurements, referred to as ASU 2010-6, which requires entities to make disclosures about recurring and nonrecurring fair value measurements. In accordance with ASU 2010-6, the reporting entity should disclose separately the amounts of significant transfers in and out of Level 1 and Level 2 fair value measurements and describe the reasons for the transfers. ASU 2010-6 also requires an entity to present separately information about purchases, sales, issuances, and settlements in the reconciliation of fair value measurements using significant unobservable inputs (Level 3). The disclosures in ASU 2010-6 are effective for interim and annual reporting periods beginning after December 15, 2009, and were adopted in 2010, except for purchases, sales, issuances, and settlements in the roll forward activity in Level 3 fair value measurements. Those disclosures are effective for fiscal years beginning after December 15, 2010 and for interim periods within those fiscal years and were adopted in 2011.

In May 2011, the FASB issued ASU 2011-04, *Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in U.S. GAAP and International Financial Reporting Standards – Fair Value Measurement*, referred to as ASU 2011-04. The guidance ensures that the definition of fair value and the fair value measurement and disclosure requirements are similar between GAAP and International Financial Reporting Standards. ASU 2011-04 also changes certain fair value measurement -principles and enhances the disclosure requirements for Level 3 fair value measurements. ASU 2011-04 is effective for the Plan prospectively for the year ending December 31, 2012. Management is currently evaluating the impact of the pending adoption of ASU 2011-04 on the Plan's financial statements.

Plan Management's Review of Subsequent Events

In preparing the accompanying financial statements, Plan management has reviewed all known events that have occurred after December 31, 2011, and through October 10, 2012, the date the financial statements were available to be issued, for inclusion in the financial statements and footnotes.

Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

Notes to Financial Statements

December 31, 2011 and 2010

Note 3: Investments

The following table presents the Plan's investments (in thousands of dollars). Investments that represent 5% or more of the Plan's net assets are separately identified.

	2011	2010
United States Treasury Bond, 3.5% due 02-15-2039	\$ -	\$ 66,632
CF Marathon London International Fund	75,906	84,400
CF Franklin Templeton International Fund	66,567	75,295
Other investments (less than 5% individually)	<u>1,359,867</u>	<u>1,271,222</u>
	<hr/>	<hr/>
	<u>\$ 1,502,340</u>	<u>\$ 1,497,549</u>

During 2011 and 2010, the Plan's investments (including gains and losses on investments bought, sold and held during the year) appreciated (depreciated) in value as follows (in thousands of dollars):

	2011	2010
United States government securities	\$ 68,489	\$ 47,231
Corporate bonds and notes	10,002	12,060
Corporate debt instruments – preferred	5,892	10,361
Corporate stocks	3,591	79,554
Partnerships and joint ventures	13,078	14,141
Pooled separate accounts	5,290	6,858
Common/collective trusts	(26,338)	48,942
Registered investment companies	<u>23</u>	<u>1,038</u>
	<hr/>	<hr/>
	<u>\$ 80,027</u>	<u>\$ 220,185</u>

Note 4: Fair Value Measurements

FASB Accounting Standards Codification (ASC) 820, *Fair Value Measurements and Disclosures*, (FASB ASC 820) establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in an active market for identical assets or liabilities (level 1 measurements) and the lowest priority to unobservable inputs (level 3 measurements). The three levels of the fair value hierarchy under FASB ASC 820 are described as follows:

Level 1

Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets.

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Level 2

Inputs to the valuation methodology include quoted prices for similar assets and liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument.

Level 3

Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement.

Following is a description of the valuation methodologies used for investments measured at fair value. There have been no changes in the methodologies used at December 31, 2011 and 2010.

Corporate stocks, corporate debt instruments – preferred, corporate bonds and notes, and United States government securities: Valued at the closing price reported on the active market on which the individual securities are traded.

Partnerships and joint ventures: Value provided by the investment managers with use of valuation inputs that may not be supported by observable market-based data but are significant in the measurement.

Pooled separate accounts: Measured by using net asset value (NAV) of units and are based on quoted redemption value of the underlying investments on the last business day of the year.

Common/collective trust funds: Valued at the underlying NAV of units reported using audited financial statements of the collective trust and changes in such amounts through the Plan's year end.

Registered investment companies: Valued at the NAV of units held by the Plan at year end.

Cash and cash equivalents: Valued at cost, which approximates fair value.

The preceding methods described may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following table sets forth by level, within the fair value hierarchy, the Plan's investments at fair value as of December 31, 2011 and 2010 (in thousands of dollars).

	2011	2010
Level 1:		
Corporate stocks		
Corporate common stocks	\$ 353,465	\$ 388,719
Other	5,609	-
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	359,074	388,719

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

Notes to Financial Statements

December 31, 2011 and 2010

	2011	2010
Level 2:		
United States government securities		
Government agencies	16,658	16,111
Government bonds	284,161	211,209
Government mortgage backed securities	11,390	4,823
Government issued commercial mortgage-backed	182	-
Corporate debt instruments - Other		
Common stock	-	8,464
Asset backed securities	997	-
Commercial mortgage-backed	1,064	-
Corporate bonds	69,246	45,591
Non-government backed C.M.O.s	197	-
Government bonds	-	1,342
Government agencies	-	675
Municipal/provincial bonds	-	9,337
Corporate debt instruments – preferred		
Asset backed securities	3,367	9,563
Commercial mortgage-backed	1,008	4,356
Corporate bonds	84,243	66,348
Non-government backed C.M.O.s	-	554
Corporate stocks - common		
Common stocks	162,178	160,642
Pooled separate accounts		
Common stock	39,743	39,059
Common/collective trust funds		
Common stock	198,133	318,103
Short term investment funds	32,152	25,884
Registered investment companies		
Equity exchange traded fund	3,276	2,490
Cash and cash equivalents		
Non-interest bearing cash - USD	-	22
Interest bearing cash		
Cash	174	-
Invested cash	162	-
Other		
Common stock	2,774	-
Government agencies	752	-
Government bonds	2,780	-
Municipal/provincial bonds	10,777	-
	925,414	924,573

Level 3:

Corporate bonds and notes		
Asset backed securities	-	497
Commercial mortgage-backed	-	230

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Notes to Financial Statements

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	2011	2010
Non-government backed C.M.O.s	-	338
Cash and cash equivalents		
Non-interest bearing cash - USD	159	31
Partnership and joint venture		
Partnerships	124,138	105,707
Pooled separate accounts		
Real estate	49,175	41,682
Common/collective trust funds		
Real estate	44,380	35,772
	<u>217,852</u>	<u>184,257</u>
Total investments, at fair value	\$ 1,502,340	\$ 1,497,549

The following table sets forth a summary of changes in the fair value of the Plan's level 3 investments for the years ended December 31, 2011 and 2010 (in thousands of dollars):

	2011	2010
Corporate bonds and notes		
Balance, beginning of year	\$ 1,065	\$ 568
Transfers to level 2	(923)	509
Realized losses	(5)	(95)
Unrealized gains relating to instruments still held at the reporting date	4	197
Other settlements amount	(141)	(114)
Balance, end of year	<u>-</u>	<u>1,065</u>
Partnerships and joint ventures		
Balance, beginning of year	105,707	152,569
Realized gains	6,671	4,925
Unrealized gains (losses) relating to instruments still held at the reporting date	6,407	9,216
Purchases	20,772	-
Other settlements amount	(8,746)	-
Other losses	(6,673)	-
Purchases, issuances, and settlements, net	<u>-</u>	<u>(61,003)</u>
Balance, end of year	<u>124,138</u>	<u>105,707</u>
Pooled separate accounts		
Balance, beginning of year	41,682	-
Transfer to level 3		56,536
Realized losses	(64)	(203)
Unrealized gains relating to instruments still held at the reporting date	5,552	4,908
Sales amount	(433)	-

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

Notes to Financial Statements

December 31, 2011 and 2010

	2011	2010
Non cash investment income expense	2,438	-
Purchases, issuances, and settlements, net	-	(19,559)
Balance, end of year	<u>49,175</u>	<u>41,682</u>
Common/collective trust funds		
Balance, beginning of year	35,772	-
Transfer to level 3	8	59,779
Realized losses	(12)	(496)
Unrealized gains relating to instruments still held at the reporting date	3,757	3,020
Purchases	3,173	-
Sales	(407)	-
Non cash investment income expense	2,089	-
Purchases, issuances, and settlements, net	-	(26,531)
Balance, end of year	<u>44,380</u>	<u>35,772</u>
Cash and cash equivalents		
Balance, beginning of year	31	-
Transfer to level 3	128	
Purchases, issuances, and settlements, net	-	31
Balance, end of year	<u>159</u>	<u>31</u>
Total Level 3 Investments	<u>\$ 217,852</u>	<u>\$ 184,257</u>

Gains and losses (realized and unrealized) included in changes in net assets for the period above are reported in net appreciation in fair value of investments in the Statement of Changes in Net Assets Available for Benefits.

Changes in Fair Value Levels

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period.

Plan management has evaluated the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. For the year ended December 31, 2011, there were no significant transfers in or out of levels 1, 2 or 3.

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Notes to Financial Statements December 31, 2011 and 2010

Note 5: Contracts with Trustee and Insurance Companies

Funds invested in separate accounts are subject to certain investment restrictions and standards set forth in the contract. Earnings of the assets invested in separate accounts are a function of the underlying assets of the separate account and not the assets of the general account. Assets invested in separate accounts are reported at the fair value of the participation units owned by the fund as of the last day of the plan year. The assets invested in separate accounts are by contract, segregated from the general account, available for transfer between accounts under the contract at their market value and are not subject to the creditors of the insurance companies.

Realized gains and losses occur at the date of sale, transfer or other disposition. Unrealized gains and losses are the result of a measurement of the change in participation unit value for assets not removed from the separate account.

Note 6: NAV per Share

Under the amended guidance of FASB Accounting Standards Update (ASU) No. 2009-12, *Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)* (ASU 2009-12), entities are permitted, as a practical expedient, to estimate the fair value of investments within its scope using the NAV per share of the investment as of the reporting entities' measurement dates. The amended guidance also requires additional disclosures to better enable users of the financial statements to understand the nature and risks of the reporting entity's investments that fall under these rules.

In accordance with ASU 2009-12, the Plan expanded its disclosure to include the category, fair value, redemption frequency, and redemption notice period for those assets whose fair value is estimated using the NAV per share or its equivalent for which the fair value is not readily determinable as of December 31, 2011 and 2010. For the Plan, such assets include investments in common collective trust funds and pooled separate accounts.

The following tables for December 31, 2011 and 2010, sets forth a summary of the Plan's investments with a reported NAV (in thousands of dollars).

Fair Value Estimated Using NAV per Share December 31, 2011					
	Fair Value *	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period
Common/collective trust funds (d)					
Short term investment funds (a)	\$ 32,152	None	Immediate	None	None
Real estate (b)	44,380	None	Quarterly	Yes	30 days
Common stock (c)	198,133	None	30 days	None	None
Pooled separate accounts (d)					
Real estate (b)	49,175	None	Quarterly	Yes	30 days
Common stock (c)	39,743	None	30 days	None	None

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Fair Value Estimated Using NAV per Share December 31, 2010					
	Fair Value *	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period
Common/collective trusts (d)					
Short term investment funds (a)	\$ 25,884	None	Immediate	None	None
Real estate (b)	35,772	None	Quarterly	Yes	30 days
Common stock (c)	318,103	None	30 days	None	None
Pooled separate accounts (d)					
Real estate (b)	41,682	None	Quarterly	Yes	30 days
Common stock (c)	39,059	None	30 days	None	None

* The fair values of the investment have been estimated using the NAV of the investment.

- (a) The short term investment fund is composed of high-grade money market instruments with short maturities. The fund's objective is to provide an investment vehicle for cash reserves while offering a competitive rate of return. Liquidity is emphasized to provide for redemption of units on any business day. Principal preservation is also a prime objective.
- (b) This category includes two real estate Funds that invest exclusively in U.S. commercial real estate. The fair values of the investments in this category have been estimated using the NAV of the Plan's ownership interest in partners' capital. The investment objective of the Funds is to own improved real estate projects with stabilized occupancies that produce a relatively high level of current income combined with moderate appreciation potential. The Plan may withdraw from the Funds once a quarter, subject to available cash.
- (c) The objective of the common stock category is to provide investments that replicate movements of an index of a specific financial market, such as the Standard & Poor's (S&P) 500 Index, regardless of market conditions.
- (d) The objective of these accounts is to provide a diversified group of investments delivering attractive risk-adjusted rates of return above their asset class benchmarks.

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Notes to Financial Statements December 31, 2011 and 2010

Note 7: Accumulated Plan Benefits

The actuarial present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to the accumulated plan benefits earned by the participants to reflect the time value of money and the probability of payment between the valuation date and the expected date of payment. As of January 1, 2011 and 2010, the actuarial present value of accumulated plan benefits as estimated by TowersWatson, the actuary for the Plan, is as follows (in thousands of dollars):

	2011	2010
Vested benefits		
Participants currently receiving benefits	\$ 965,636	\$ 927,396
Other vested benefits	<u>612,402</u>	<u>570,347</u>
Total vested benefits	<u>1,578,038</u>	<u>1,497,743</u>
Non vested benefits	<u>40,629</u>	<u>41,008</u>
Total actuarial present value of accumulated plan benefits – January 1, 2011 and 2010	\$ 1,618,667	\$ 1,538,751

Factors affecting the change in the actuarial present value of accumulated plan benefits are as follows (in thousands of dollars):

	2011	2010
Actuarial present value of accumulated plan benefits – January 1, 2010 and 2009	\$ 1,538,751	\$ 1,302,252
Decrease during the year attributable to benefits paid	(108,837)	(109,493)
Increase for interest due to the decrease in the discount period	98,617	101,759
Changes in accrued benefits and net actuarial gains and losses	90,136	33,917
Change in discount rate	<u>-</u>	<u>210,316</u>
Net increase	<u>79,916</u>	<u>236,499</u>
Actuarial present value of accumulated plan benefits – January 1, 2011 and 2010	\$ 1,618,667	\$ 1,538,751

The significant actuarial assumptions used in the valuations were (a) life expectancy of participants estimated using IRS 2011 Static Mortality Table for 2011 and IRS Generational Mortality Table was used for 2010, (b) turnover based upon the termination experience of the Plan, (c) assumed retirement age probabilities based on the experience of the Plan, and (d) an annual discount rate of 6.23 percent for 2011, and 6.64 percent and 6.66 percent for 2010 for B&W Y-12 and UTB, respectively. The interest rate assumptions used to calculate the actuarial present value of

Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

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accumulated plan benefits are adjusted annually to reflect current, rather than long-term, shifts in the economy. This can result in significant year-to-year fluctuations in the liability.

The actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Note 8: Funding Policy

The Companies have agreed to contribute such amounts as are necessary to provide assets sufficient to meet the benefit obligations to be paid to its Plan participants. Contributions by the Companies are made in amounts sufficient to meet the ERISA minimum funding requirements utilizing the entry-age-normal actuarial cost method. The Companies have met the ERISA minimum funding requirements.

Note 9: Plan Termination

Although it has not expressed an intent to do so, the Companies have the right under the Plan to discontinue their contributions at any time and terminate the Plan subject to the provisions of ERISA.

In the event of termination, the Plan's net assets are to be used first for the payment of retirement benefits, next for the payment of vested benefits, and finally for the payment of accrued benefits for the remaining participants. If the net assets allocated for one of the above categories are not sufficient to pay all the benefits in such category, the available net assets shall be allocated pro rata to all the benefits in that category. However, in the event of termination of the Plan, the PBGC (a U.S. government agency) guarantees the payment of all nonforfeitable retirement benefits subject to certain limitations prescribed by ERISA.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation.

Note 10: Plan Tax Status

The Plan obtained its latest determination letter on October 29, 2009, in which the Internal Revenue Service (IRS) stated that the Plan, as then designed, was in compliance with the applicable requirements of the Internal Revenue Code (the IRC). The Plan has been amended since receiving the determination letter. The plan administrator believes the Plan is being operated in compliance with the applicable provisions of the IRC and therefore, no provision for income taxes has been included in the Plan's financial statements.

US GAAP requires the plan administrator to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plan and has concluded that as of December 31, 2011, there are

Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

Notes to Financial Statements

December 31, 2011 and 2010

no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The plan administrator believes it is no longer subject to income tax examinations for years prior to 2008.

Note 10: Risks and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. 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 that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Note 11: Party-in-Interest Transactions

The Plan invests in a common/commingled trust fund managed by Northern Trust Company. Northern Trust Company is the trustee as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions; however, they are exempt from prohibited transaction rules under ERISA. Fees paid by the Plan for trustee, custodian and investment management services amounted to approximately \$506,000 and \$739,000 for the years ended December 31, 2011 and 2010, respectively.

The Plan incurs expenses related to general administration and record keeping. The cost of collecting and distributing amounts to and from participants, and of keeping the individual records for all investment fund options, are paid by the Plan. The Plan sponsor incurs certain accounting and auditing fees relating to the Plan.

Note 12: Subsequent Event

Effective January 1, 2012, the Plan was closed to non-bargaining unit employees including transferred employees and rehires hired, transferred or rehired on or after January 1, 2012 (except rehires who were 100% vested at the time of their most recent termination of employment).

Supplementary Information

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

EIN – 54-1987297 PN – 001

Schedule H: Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2011

The following pages represent the assets held for investment purposes as of December 31, 2011 of the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee.

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
CHF - Swiss franc	131,370.81	131,370.81	131,370.81
DKK - Danish krone	60.97	60.97	60.97
EUR - Euro	164,424.51	164,424.51	164,424.51
JPY - Japanese yen	36,671.38	36,671.38	36,671.38
USD - United States dollar	0.00	0.00	0.00
Total - all currencies	332,527.67		332,527.67
Total Non-Interest Bearing Cash - USD		332,527.67	332,527.67
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.00	2,161,388.37	2,161,388.37
Total - all currencies		2,161,388.37	2,161,388.37
Total Receivables - Other - USD		2,161,388.37	2,161,388.37
<i>Interest Bearing Cash - USD</i>			
CHF - Swiss franc	39,567.96	39,567.96	39,567.96
DKK - Danish krone	698.65	698.65	698.65
EUR - Euro	32,453.75	32,453.75	32,453.75
USD - United States dollar	89,236.66	89,236.66	89,236.66
Total - all currencies		161,957.02	161,957.02
Total Interest Bearing Cash - USD		161,957.02	161,957.02

** All or a portion of this security participates in Securities Lending.

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G0-4836 5.5% 04-01-2038 BEO CUSIP: 3128M6V54	366,579.43	395,218.45	398,267.28
FHLMC MULTICLASS SER 3859 CL JB 5 05-15-2041 CUSIP: 3137AAM26	400,000.00	422,093.75	450,452.40
FINANCING CORP DTD 10/08/1987 10.7% DUE 10-06-2017 REG CUSIP: 317705AA9	125,000.00	175,698.75	186,812.87
FINANCING CORP PRIN FICO STRIPS FICO 13 PRIN PMT ON 9.6 12-27-2018 (UNDATE) REG CUSIP: 31771EAN1	795,000.00	507,551.85	693,573.90
FINANCING CORP PRINCIPAL FICO STRIPS 10-06-2017 REG CUSIP: 31771EAD3	6,015,000.00	4,140,846.30	5,495,905.50
FING CORP CPN FICO STRIPS SER 13-INT PMTON 9.60 2018 BD 12-27-2015 (UNDATE) REG CUSIP: 31771C2A2	335,000.00	259,440.75	320,963.50
FING CORP CPN FICO STRIPS SER 17-INT PMTON 9.70 BD 10-05-2014 (UNDATE) BEO CUSIP: 31771DEQ2	191,000.00	154,488.44	186,885.86
FING CORP CPN FICO STRIPS SER 19-INT PMTON 9.00 2019 BD 12-06-2017 (UNDATE) REG CUSIP: 31771DKW2	905,000.00	592,711.65	819,441.30
FING CORP PRIN FICO STRIPS SER 15-PRIN PMT ON 9.65 2019 BD 03-07-2019 REG CUSIP: 31771EAP6	180,000.00	114,696.00	155,827.80
FING CORP 10.35 DUE 08-03-2018 REG CUSIP: 317705AG6	175,000.00	254,665.25	266,430.85
FING CORP-FED BEO PRIN FICO STRIPS SER D-PRIN PMT ON 2019 BD 0 09-26-19 CUSIP: 31771KAA5	1,745,000.00	1,080,998.55	1,481,489.29
FING CORP-FED BOOK ENTRY PRIN FICO STRIPS 02-08-2018 REG CUSIP: 31771KAE7	1,385,000.00	960,275.90	1,230,388.43
FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG CUSIP: 313586RC5	3,565,000.00	2,251,853.13	2,741,003.72
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	530,000.00	787,106.18	785,011.09
** FNMA NT 5.625 07-15-2037 CUSIP: 31398AFD9	655,000.00	773,146.80	898,887.94
FNMA POOL #254548 5.5% DUE 12-01-2032 REG CUSIP: 31371KWH0	568,443.13	564,535.08	621,399.29
FNMA POOL #687082 5.5% 01-01-2018 BEO CUSIP: 31400GJ30	124,999.82	124,882.63	134,878.55
FNMA POOL #735288 5% 03-01-2035 BEO CUSIP: 31402Q2V2	1,092,264.25	1,179,645.39	1,181,220.43

** All or a portion of this security participates in Securities Lending.

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #735382 5% 04-01-2035 BEO CUSIP: 31402Q6T3	87,532.80	94,726.90	94,661.64
FNMA POOL #735402 5% 04-01-2035 BEO CUSIP: 31402RAB5	2,561,582.80	2,761,791.23	2,770,203.22
FNMA POOL #735591 5% DUE 06-01-2035 REG CUSIP: 31402RF87	898,495.03	971,165.19	971,670.26
FNMA POOL #735667 5% 07-01-2035 BEO CUSIP: 31402RJL4	121,593.99	131,587.50	131,496.84
FNMA POOL #735676 5% 07-01-2035 BEO CUSIP: 31402RJV2	658,097.31	710,950.75	711,694.07
FNMA POOL #735893 5% 10-01-2035 BEO CUSIP: 31402RRN1	590,803.17	633,544.09	638,734.44
FNMA POOL #889729 5.5% 07-01-2038 BEO CUSIP: 31410KPN8	160,159.77	173,748.32	174,529.78
FNMA POOL #889929 5.5% 08-01-2037 BEO CUSIP: 31410KVW1	1,386,955.97	1,507,881.20	1,516,164.78
FNMA POOL #889982 5.5% 11-01-2038 BEO CUSIP: 31410KXK5	282,832.77	307,050.32	308,209.37
FNMA POOL #995838 5.5% 05-01-2039 BEO CUSIP: 31416CHP4	519,787.10	562,623.09	566,423.95
FNMA SER 2011-52 CL KB 5.5 06-25-2041 CUSIP: 31397UDK2	300,000.00	331,957.03	359,999.40
FNMA 2011-52 LB 5.5 06-25-2041 CUSIP: 31397UDM8	300,000.00	330,175.78	359,678.70
** FNMA 7.25 05-15-2030 CUSIP: 31359MFP3	475,000.00	675,839.50	741,817.95
NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG CUSIP: 62888XAC8	174,175.58	173,830.27	182,037.51
PRIVATE EXPT FDG CORP SECD NT SER R 4.974% DUE 08-15-2013 REG CUSIP: 742651CY6	610,000.00	610,000.00	653,188.00
TN VY AUTH FED 0% DUE 11-01-2025 CUSIP: 88059FAV3	2,860,000.00	1,057,860.78	1,837,996.16
** UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040 CUSIP: 912803DM2	3,300,000.00	814,506.00	1,395,078.30
** UNITED STATES TREAS BD STRIPPED PRIN PMTBD 02-15-2036 (UNDDATE) BEO CUSIP: 912803CX9	4,850,000.00	1,455,225.95	2,388,416.45

** All or a portion of this security participates in Securities Lending.

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
** UNITED STATES TREAS BD STRIPPED PRIN PMT00083 08-15-2040 (UNDDATE) REG CUSIP: 912803DN0	22,090,000.00	9,259,880.15	9,224,982.81
UNITED STATES TREAS BD STRIPPED PRIN PMT00085 02-15-2041 (UNDDATE) REG CUSIP: 912803DQ3	8,750,000.00	2,143,428.00	3,600,301.25
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP: 912810QT8	71,180,000.00	75,411,264.09	74,572,154.08
** UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP: 912810QS0	62,895,000.00	70,898,847.08	73,970,432.13
** UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG CUSIP: 912810QK7	38,030,000.00	35,585,639.39	45,588,462.50
** UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG CUSIP: 912810QL5	7,475,000.00	7,326,899.91	9,532,957.20
** UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 CUSIP: 912810FP8	2,775,000.00	3,778,607.78	3,955,240.80
** UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0	3,155,000.00	3,445,612.72	4,128,614.07
UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG CUSIP: 912810EX2	4,900,000.00	6,602,435.03	7,566,673.10
UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG CUSIP: 912810FB9	1,905,000.00	2,413,729.58	2,831,306.25
UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG CUSIP: 912810EM6	125,000.00	173,325.70	189,199.25
** UNITED STATES TREAS NTS .25 DUE 12-15-2014 CUSIP: 912828RV4	330,000.00	328,556.25	328,917.27
** UNITED STATES TREAS NTS 2 DUE 11-15-2021 CUSIP: 912828RR3	3,515,000.00	3,512,542.25	3,555,092.09
** UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDDATE) BEO CUSIP: 912833QB9	5,325,000.00	2,803,529.30	3,422,489.32
** US TREAS BD STRIPPED PRIN PMT 11-15-2027REG CUSIP: 912803BM4	5,000,000.00	1,873,010.70	3,283,270.00
** US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG CUSIP: 912810QQ4	7,755,000.00	8,134,323.13	10,104,524.59
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG CUSIP: 912810FG8	4,875,000.00	5,580,535.85	6,735,114.75
** US TREAS BDS 4.75 DUE 02-15-2041 REG CUSIP: 912810QN1	4,190,000.00	4,508,276.69	5,774,343.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
** US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG CUSIP: 912828RC6	6,975,000.00	6,949,406.43	7,153,734.37
** US TREAS NTS 00377 .25 DUE 11-30-2013 REG CUSIP: 912828RS1	105,000.00	104,967.19	105,012.28
US TREAS NTS 1.875 DUE 09-30-2017 REG CUSIP: 912828PA2	265,000.00	270,862.21	277,069.95
** UTD STATES TREAS 2% DUE 04-30-2016 CUSIP: 912828QF0	2,500,000.00	2,511,922.44	2,639,845.00
Total United States - USD	281,661,920.62		312,390,577.63
Total U.S. Government Securities		281,661,920.62	312,390,577.63
<i>Corporate Debt Instruments - Preferred</i>			
Australia - USD			
RIO TINTO FIN USA 7.125% DUE 07-15-2028 CUSIP: 767201AD8	225,000.00	277,411.50	306,657.45
Total Australia - USD		277,411.50	306,657.45
Canada - USD			
** PVTPL CDN IMPERIAL BK COMM TORONTO ONT GTD COVERED BD 144A 2.6 DUE 07-02-2015 CUSIP: 136069DM0	100,000.00	103,342.00	103,425.10
PVTPL FINANCIERE CDP INC SR NT 144A 3C7 5.6% DUE 11-25-2039 BEO CUSIP: 125094AC6	1,650,000.00	1,645,710.00	2,023,017.15
Total Canada - USD		1,749,052.00	2,126,442.25
France - USD			
FRANCE TELECOM SA NT STEP UP 03-01-2031 02-28-2031 CUSIP: 35177PAL1	265,000.00	360,047.41	377,869.06
FRANCE TELECOM SA 2.75% DUE 09-14-2016 CUSIP: 35177PAV9	175,000.00	174,069.00	175,471.62
** FRANCE TELECOM SA 4.125% DUE 09-14-2021 CUSIP: 35177PAW7	175,000.00	173,232.50	176,412.77
Total France - USD		707,348.91	729,753.45

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
Germany - USD			
** DEUTSCHE BK AG 2.375% DUE 01-11-2013 CUSIP: 2515A0T45	55,000.00	55,882.75	54,592.39
Total Germany - USD		55,882.75	54,592.39
Israel - USD			
TEVA 6.15% DUE 02-01-2036 CUSIP: 88163VAD1	815,000.00	894,636.15	990,569.74
Total Israel - USD		894,636.15	990,569.74
Luxembourg - USD			
COVIDIEN INTL FIN 6.55% DUE 10-15-2037 CUSIP: 22303QAH3	700,000.00	831,515.25	889,316.40
Total Luxembourg - USD		831,515.25	889,316.40
Mexico - USD			
AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040 CUSIP: 02364WAW5	780,000.00	849,544.80	927,386.46
AMER MOVIL SAB DE 5% DUE 03-30-2020 CUSIP: 02364WAV7	667,000.00	678,245.62	736,882.92
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG CUSIP: 02364WAJ4	10,000.00	9,187.70	12,164.19
Total Mexico - USD		1,536,978.12	1,676,433.57
Netherlands - USD			
ING BANK NV 144A 5 DUE 06-09-2021 CUSIP: 449786AP7	625,000.00	622,568.75	605,656.25
PVTPL E.ON INTERNATIONAL FIN B.V. GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO CUSIP: 268789AB0	375,000.00	438,652.50	483,799.50
Total Netherlands - USD		1,061,221.25	1,089,455.75
Norway - USD			
DNB NOR 2.1% DUE 10-14-2015 CUSIP: 25600WAA8	325,000.00	324,707.50	322,366.52

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
Norway - USD			
STATOIL ASA 5.1% DUE 08-17-2040 CUSIP: 85771PAC6	280,000.00	279,104.00	331,451.12
Total Norway - USD		603,811.50	653,817.64
Sweden - USD			
NORDEA BK AG 4.875% DUE 05-13-2021 CUSIP: 65557FAA4	650,000.00	646,802.00	549,385.20
** PVTPL SWEDBANK MTG AB PUBL 144A 2.125 DUE 08-31-2016 CUSIP: 87020LAC0	200,000.00	199,650.00	196,822.40
SWEDBANK MTG AB 2.95% DUE 03-28-2016 CUSIP: 87020LAA4	200,000.00	199,834.00	205,025.40
Total Sweden - USD		1,046,286.00	951,233.00
Switzerland - USD			
SWISS RE CAP I LP GTD PERP SUB STEP-UP PFD SECS 144A DUE 05-29-2049 BEO CUSIP: 87089AAA6	325,000.00	322,335.00	276,203.85
Total Switzerland - USD		322,335.00	276,203.85
United Kingdom - USD			
ASTRAZENECA PLC 6.45% DUE 09-15-2037 CUSIP: 046353AD0	475,000.00	547,795.73	640,691.40
** BARCLAYS BK PLC 5.125% DUE 01-08-2020 CUSIP: 06739GAR0	255,000.00	252,916.65	261,941.35
** DIAGEO CAP PLC 5.5 DUE 09-30-2016 CUSIP: 25243YAJ8	130,000.00	127,171.20	149,466.46
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 CUSIP: 377372AE7	675,000.00	773,183.25	903,185.10
HSBC HLDGS PLC 6.1% DUE 01-14-2042 CUSIP: 404280AM1	350,000.00	349,744.50	396,712.75
HSBC HLDGS PLC 6.8% DUE 06-01-2038 CUSIP: 404280AJ8	450,000.00	476,283.00	466,085.70
HSBC HOLDINGS PLC 5.1 DUE 04-05-2021 CUSIP: 404280AK5	250,000.00	249,457.50	265,648.25
LLOYDS TSB BK PLC 5.8% DUE 01-13-2020 CUSIP: 53947MAB2	175,000.00	174,592.25	166,141.15

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United Kingdom - USD			
** PVTPL BG ENERGY CAP PLC GTD NT 144A 4% DUE 10-15-2021 BEO CUSIP: 05541VAE6	200,000.00	198,420.00	206,153.60
PVTPL TESCO PLC CORP 6.15% DUE 11-15-2037 BEO CUSIP: 881575AC8	525,000.00	573,177.00	628,089.52
SHELL INTL FIN B V 6.375% DUE 12-15-2038 CUSIP: 822582AD4	530,000.00	603,329.80	729,444.83
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO CUSIP: 92857WAQ3	222,000.00	237,104.01	276,257.24
Total United Kingdom - USD		4,563,174.89	5,089,817.35
United States - USD			
ALLSTATE CORP SR NT 7.45 DUE 05-16-2019 CUSIP: 020002AX9	100,000.00	116,963.00	121,583.40
ALLY MASTER OWNER 2.1500009537% DUE 01-15-2016 CUSIP: 02005ABC1	220,000.00	219,997.87	222,364.12
AMERIQUEST MTG SECS INC 2004-R11 ASSET BKD PASSTHRU CTF A-1 11-25-2034 REG CUSIP: 03072SWN1	434,221.36	435,306.93	390,557.36
AMERN INTL GROUP 6.4% DUE 12-15-2020 CUSIP: 026874BW6	885,000.00	897,956.10	893,168.55
AMGEN INC 5.15% DUE 11-15-2041 CUSIP: 031162BK5	725,000.00	718,968.00	751,595.90
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	180,000.00	179,118.00	195,687.90
AMGEN INC 5.75% DUE 03-15-2040 CUSIP: 031162BC3	435,000.00	460,943.40	473,970.34
ANHEUSER BUSCH 5.375% DUE 11-15-2014 CUSIP: 03523TBG2	200,000.00	221,516.00	222,225.60
APACHE CORP 5.1% DUE 09-01-2040 CUSIP: 037411AW5	1,035,000.00	1,141,625.70	1,209,654.18
AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG CUSIP: 00206RAS1	600,000.00	654,566.00	763,223.40
** AT&T INC 5.55% DUE 08-15-2041 CUSIP: 00206RBA9	990,000.00	983,426.40	1,165,642.83
AT&T INC 6.3% DUE 01-15-2038 CUSIP: 00206RAG7	30,000.00	29,867.70	36,832.11
AT&T INC 6.5% DUE 09-01-2037 CUSIP: 00206RAD4	530,000.00	564,794.50	659,896.64

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
AT&T INC 6.8% DUE 05-15-2036 CUSIP: 00206RAB8	65,000.00	66,838.13	82,297.28
BANK AMER CORP 5.65% DUE 05-01-2018 CUSIP: 06051GDX4	225,000.00	236,945.25	214,369.42
BANK AMER CORP 6.5% DUE 08-01-2016 CUSIP: 06051GEA3	100,000.00	99,749.00	100,707.00
BARRICK N AMER FIN 5.7% DUE 05-30-2041 CUSIP: 06849RAG7	1,100,000.00	1,190,924.90	1,303,115.00
BEAR STEARNS ASSET BACKED SECS TR 2006-3SER 2006-3 CL-A1 08-25-2036 REG CUSIP: 07388GAA9	6,412.86	6,412.86	6,395.45
TECTON DICKINSON & 3.125% DUE 11-08-2021 CUSIP: 075887BA6	135,000.00	134,723.25	139,655.74
BELLSOUTH CAP FDG 7.875% DUE 02-15-2030 CUSIP: 079857AH1	230,000.00	281,198.00	309,369.55
** BERKSHIRE HATHAWAY 5.4% DUE 05-15-2018 CUSIP: 084664BEO	2,360,000.00	2,356,554.40	2,752,274.48
BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017 CUSIP: 06050TKN1	655,000.00	680,918.35	590,751.70
BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017 CUSIP: 06050TKW1	260,000.00	267,836.40	244,636.60
** BOEING CAP CORP 2.9% DUE 08-15-2018 CUSIP: 097014AM6	75,000.00	74,630.25	78,070.05
CAROLINA PWR & LT CO 1ST MTG BD 3 9-15-2021 CUSIP: 144141DA3	130,000.00	129,776.40	133,607.11
CATERPILLAR INC 5.2% DUE 05-27-2041 CUSIP: 149123BS9	135,000.00	134,715.15	161,702.19
CENTERPOINT ENERGY TRANSITION BD CO II LSR NT BD SER A A-4 5.17 8-01-2019 REG CUSIP: 15200DAD9	425,000.00	424,800.79	488,768.27
CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO CUSIP: 171232AP6	155,000.00	153,065.32	153,062.50
CINGULAR WIRELESS 7.125% DUE 12-15-2031 CUSIP: 17248RAJ5	160,000.00	162,025.60	207,064.48
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	1,035,000.00	1,167,811.20	1,266,388.74
CITIGROUP INC 5.375% DUE 08-09-2020 CUSIP: 172967FF3	700,000.00	743,554.00	719,789.70

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CITIGROUP INC 6.875% DUE 03-05-2038 CUSIP: 172967EP2	95,000.00	103,273.55	104,368.23
CITIGROUP INC 8.125% DUE 07-15-2039 CUSIP: 172967EW7	360,000.00	403,896.71	440,759.52
CMO BANC AMER COML MTG INC 2002-PB2 6.186 6-11-35 BEO CUSIP: 05947UES3	92,157.82	96,636.11	92,093.31
CMO BANC AMER COML MTG INC 2002-2 COML MTG CL A-3 5.118 07-11-2043 BEO CUSIP: 05947UHM3	390,000.54	389,452.10	392,155.29
CMO COMMERCIAL MTG ASSET TR SER 1999-C2 CL-A3 DUE 11-17-2032 BEO CUSIP: 201730AX6	57,882.84	62,782.53	60,541.39
CMO GREENWICH CAP COML FDG CORP 2004-GG1COML MTG CTF CL A-6DUE06-10-2036 CUSIP: 396789FS3	30,473.89	30,864.33	30,672.42
CMO MORGAN STANLEY DEAN WITTER CAP I TR 2003-HQ2 CL A-1 4.18% DUE 03-12-2035 BEO CUSIP: 61746WD31	74,868.45	74,230.75	75,495.99
CMO 1ST UN-LEHMAN BROS COML MTG TR SER 97-C2 PASSTHRU CL D 7.12 11-18-29 REG CUSIP: 33736LAU9	353,556.93	382,697.76	357,151.54
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036 CUSIP: 20825VAB8	775,000.00	847,881.00	954,560.52
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG CUSIP: 20825CAQ7	805,000.00	926,545.58	1,113,529.93
CPL TRANSITION FDG FLTG RT 6.25% DUE 01-15-2017 CUSIP: 12617AAE7	105,000.00	116,234.18	121,911.93
CPL TRANSITION FDG 5.96% DUE 07-15-2015 CUSIP: 12617AAD9	51,677.88	54,376.84	53,999.76
** DOMINION RES INC 1.95% DUE 08-15-2016 CUSIP: 25746UBN8	45,000.00	44,989.20	45,221.62
DOMINION RES INC 5.95% DUE 06-15-2035 CUSIP: 25746UAV1	45,000.00	50,823.90	53,557.15
DUKE ENERGY 6% DUE 01-15-2038 CUSIP: 26442CAB0	590,000.00	646,085.40	766,761.05
ENTERGY GULF STS SER 2007-A CL A1 5.51 DUE 10-01-2013 CUSIP: 29365QAA8	110,766.95	110,741.87	113,242.59
FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP: 341081ET0	375,000.00	360,145.00	431,047.12
FL PWR & LT CO 5.69% DUE 03-01-2040 CUSIP: 341081FC6	550,000.00	619,065.75	704,614.90

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
FLORIDA PWR CORP 6.4% DUE 06-15-2038 CUSIP: 341099CL1	419,000.00	471,091.07	568,332.43
FORD CR FLOORPLAN 2.24% DUE 02-15-2016 CUSIP: 34528QAZ7	110,000.00	109,994.96	111,463.88
GEN ELEC CAP CORP MEDIUM TERM NTS BO VAR RT DUE 11-15-2067 CUSIP: 36962G3M4	170,000.00	170,000.00	167,450.00
** GEN ELEC CAP CORP 5.3% DUE 02-11-2021 CUSIP: 369622SM8	15,000.00	16,092.50	16,034.28
** GEN ELEC CAP CORP 5.875% DUE 01-14-2038 CUSIP: 36962G3P7	1,185,000.00	1,190,559.84	1,255,610.59
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 CUSIP: 36962G3A0	1,025,000.00	1,064,936.25	1,121,235.20
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 CUSIP: 36962GXZ2	920,000.00	978,171.60	1,077,265.72
GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019 CUSIP: 38141EA25	75,000.00	83,017.50	82,830.67
GOLDMAN SACHS 5.25% DUE 07-27-2021 CUSIP: 38141GGQ1	195,000.00	195,435.62	190,230.30
GOLDMAN SACHS 6 DUE 06-15-2020 CUSIP: 38141EA66	145,000.00	151,394.89	148,532.49
GOLDMAN SACHS 6.15% DUE 04-01-2018 CUSIP: 38141GFM1	65,000.00	71,277.05	67,085.78
** GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	360,000.00	358,660.80	353,170.44
HALLIBURTON CO 7.45% DUE 09-15-2039 CUSIP: 406216AY7	200,000.00	234,788.00	288,977.40
HOME DEPOT INC 5.4% DUE 09-15-2040 CUSIP: 437076AU6	250,000.00	249,260.00	299,082.50
HOME DEPOT INC 5.875% DUE 12-16-2036 CUSIP: 437076AS1	280,000.00	276,861.20	351,366.96
HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO CUSIP: 4042Q1AE7	595,000.00	594,672.75	552,121.92
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BMTN 5.875 DUE 11-01-2034 CUSIP: 4042Q1AA5	500,000.00	507,490.00	482,371.00
HSBC BK USA N A 7 DUE 01-15-2039 CUSIP: 4042Q1AD9	450,000.00	506,510.60	487,916.10

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United States - USD			
HSBC FIN CORP 6.676% DUE 01-15-2021 CUSIP: 40429CGD8	127,000.00	120,953.91	131,368.41
** INTEL CORP 3.3 DUE 10-01-2021 CUSIP: 458140AJ9	235,000.00	234,440.70	247,555.81
INTL BUSINESS MACHS CORP 6.22 DEB DUE 08-01-2027/04 ONE-TIME OPT PUT PAY **PUT CUSIP: 459200AR2	150,000.00	182,131.50	195,191.25
INTL BUSINESS 6.5% DUE 01-15-2028 CUSIP: 459200AS0	325,000.00	398,732.75	433,635.15
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO CUSIP: 46625HHF0	250,000.00	290,207.50	290,219.25
JPMORGAN CHASE & CO FORMERLY J P MORGAN SUB NT 6.125 DUE 06-27-2017 BEO CUSIP: 46625HGN4	200,000.00	215,634.00	219,821.00
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 CUSIP: 46625HHV5	175,000.00	173,402.25	181,336.57
JPMORGAN CHASE & 3.15% DUE 07-05-2016 CUSIP: 46625HJA9	725,000.00	724,492.50	728,393.00
JPMORGAN CHASE & 3.45% DUE 03-01-2016 CUSIP: 46625HHX1	245,000.00	249,124.60	248,908.48
JPMORGAN CHASE & 6.3% DUE 04-23-2019 CUSIP: 46625HHL7	105,000.00	116,535.06	118,926.78
** JPMORGAN CHASE BK N A NY N Y FORME 6 DUE 10-01-2017 CUSIP: 48121CYK6	2,385,000.00	2,499,772.32	2,565,556.42
LOCKHEED MARTIN CORP NT 6.15% DUE 09-01-2036/12-18-2006 CUSIP: 539830AR0	280,000.00	311,068.80	320,369.28
** LOCKHEED MARTIN 3.35 DUE 09-15-2021 CUSIP: 539830AY5	180,000.00	179,514.00	179,063.64
LOWES COS INC 3.8 DUE 11-15-2021 CUSIP: 548661CV7	140,000.00	139,897.80	146,988.52
LOWES COS INC 5.125% DUE 11-15-2041 CUSIP: 548661CU9	200,000.00	199,880.00	221,599.80
MA RRB SPL PURP TR 6.53000020981% DUE 06-01-2015 CUSIP: 575800AA5	161,350.94	161,267.83	168,382.77
MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00003 2.5 DUE 09-29-2015 CUSIP: 59217GAC3	195,000.00	194,900.55	196,120.27
METLIFE INC 6.5% DUE 12-15-2032 CUSIP: 59156RAE8	220,000.00	225,869.60	263,692.88

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United States - USD			
METLIFE INC 7.717% DUE 02-15-2019 CUSIP: 59156RAT5	60,000.00	71,031.00	75,236.76
** MICROSOFT CORP 5.3% DUE 02-08-2041 CUSIP: 594918AM6	800,000.00	801,237.62	1,012,787.20
MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017 CUSIP: 61744YAD0	170,000.00	174,875.60	161,965.12
MORGAN STANLEY MTN 5.45% DUE 01-09-2007 CUSIP: 617446C23	190,000.00	195,036.90	182,925.16
MORGAN STANLEY 5.5% DUE 07-28-2021 CUSIP: 61747WAL3	625,000.00	619,492.45	577,896.87
MORGAN STANLEY 5.75% DUE 01-25-2021 CUSIP: 61747WAF6	175,000.00	174,265.00	163,241.05
MORGAN STANLEY 6% DUE 05-13-2014 CUSIP: 61747YCF0	320,000.00	318,883.20	323,108.80
NEW YORK LIFE INS 6.75% DUE 11-15-2039 CUSIP: 64952GAF5	50,000.00	64,988.00	63,847.30
** NORTHN STS PWR CO MINN NORTHN ST PWR 6.25 DUE 06-01-2036 BEO CUSIP: 665772CB3	420,000.00	485,343.60	581,562.66
NORTHWESTN MUT 6.063% DUE 03-30-2040 CUSIP: 668131AA3	465,000.00	489,546.45	558,200.88
ORACLE CORP 5.375 DUE 07-15-2040 CUSIP: 68389XAM7	570,000.00	669,926.70	694,417.89
ORACLE CORP 6.125% DUE 07-08-2039 CUSIP: 68389XAH8	115,000.00	128,368.59	151,045.48
PAC LIFE INS CO - 9.25% DUE 06-15-2039 CUSIP: 694475AA2	175,000.00	220,722.25	233,042.07
PACIFICORP 6.25% DUE 10-15-2037 CUSIP: 695114CG1	725,000.00	880,208.00	955,687.75
PACIFICORP 6.35% DUE 07-15-2038 CUSIP: 695114CJ5	105,000.00	104,623.56	138,583.20
** PFIZER INC NT 7.2 DUE 03-15-2039 CUSIP: 717081CY7	1,460,000.00	1,765,606.68	2,155,368.80
PHILIP MORRIS INTL 2.5% DUE 05-16-2016 CUSIP: 718172AJ8	725,000.00	744,567.75	749,674.65
PHILIP MORRIS INTL 6.375% DUE 05-16-2038 CUSIP: 718172AC3	220,000.00	247,238.20	286,812.46

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
** PNC FDG CORP 2.7% DUE 09-19-2016 CUSIP: 693476BM4	150,000.00	149,818.50	152,696.25
PROCTER & GAMBLE 9.36% DUE 01-01-2021 CUSIP: 742741AA9	469,775.89	578,669.93	632,243.18
PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037 CUSIP: 74432QBD6	625,000.00	699,347.50	684,376.87
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 7.375% DUE 06-15-2019 CUSIP: 74432QBG9	440,000.00	512,912.40	520,105.96
** PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041 CUSIP: 74432QBU8	425,000.00	420,945.50	430,173.52
PUB SVC CO OF CO 6.25% DUE 09-01-2037 CUSIP: 744448BZ3	225,000.00	268,699.50	302,902.87
PVTPL ABB TREAS CTR USA INC NT 144A 2.5%DUE 06-15-2016 BEO CUSIP: 00038AAA1	240,000.00	238,483.20	241,327.44
PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO CUSIP: 00139PAA6	125,000.00	126,876.06	132,394.37
PVTPL AMRN HNDA FN CRP MD TRM NTS TRNCH#TR00606 10/01/08 7.625 10-01-18 BEO CUSIP: 02666QD75	745,000.00	745,000.00	935,869.00
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO CUSIP: 30251BAB4	155,000.00	157,532.70	166,264.62
PVTPL GUARDIAN LIFE INS CO AMER SURP NT 144A 7.375 DUE 09-30-2039 BEO CUSIP: 401378AA2	250,000.00	305,227.50	318,230.50
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO CUSIP: 575767AG3	1,250,000.00	1,418,854.98	1,828,447.50
PVTPL NORTHGROUP PFD CAP CORP EXCHNGEABL NON CUM144A 6.378 1-29-49BEO CUSIP: 66644PAA5	140,000.00	137,550.00	124,808.60
PVTPL NY LIFE GLOBAL FDG DTD 05-04-2010 144A 3 DUE 05-04-2015 CUSIP: 64952WAW3	300,000.00	299,184.00	314,194.50
PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO CUSIP: 771196AU6	405,000.00	442,652.85	573,859.48
PVTPL SANTANDER DR AUTO RECEIV TR 2010 NT CL A-3 144A 1.83 DUE 11-17-2014 CUSIP: 80282FAE7	255,000.00	254,949.82	256,038.10
PVTPL SANTANDER DR AUTO RECEIVABLES TR 2010 NT CL A-2 144A 1.37 DUE 08-15-2013 CUSIP: 80282FAC1	89,690.75	89,688.06	89,761.33
PVTPL SANTANDER DR AUTO RECEIVABLES TR 2011 NT CL C 144A 2.86 DUE 06-15-2017 CUSIP: 80282NAB6	269,053.07	269,047.77	267,516.77

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United States - USD			
** PVTPL ZFS FIN USA TR V 6.5% DUE 05-09-2037/05-09-2007 BEO CUSIP: 98877CAA5	270,000.00	265,923.00	243,000.00
PVTPL 3.553% DUE 10-01-2014 BEO CUSIP: 653522DQ2	190,000.00	190,000.00	199,587.40
RSB BONDCO LLC 5.46999979019% DUE 10-01-2014 CUSIP: 74971VAA9	83,916.39	89,252.95	85,742.99
RSB BONDCO LLC 5.82% DUE 06-28-2019 CUSIP: 74971VAC5	130,000.00	149,601.56	155,821.12
SAN DIEGO G & E 5.35 DUE 05-15-2040 CUSIP: 797440BL7	200,000.00	199,732.00	252,952.20
SANTANDER DR AUTO 1.36000001431% DUE 03-15-2013 CUSIP: 80282DAB8	43,681.97	43,681.54	43,705.82
SBC COMMUNICATIONS 6.15% DUE 09-15-2034 CUSIP: 78387GAQ6	675,000.00	711,640.50	800,722.12
SLM STUD LN TR FLTG RT 2.2601% DUE 07-25-2023 CUSIP: 78444YAD7	880,000.00	880,000.00	903,121.12
SOUTHERN CO 1.95% DUE 09-01-2016 CUSIP: 842587CH8	550,000.00	549,164.00	555,190.35
SOUTHN CAL EDISON 3.875% DUE 06-01-2021 CUSIP: 842400FR9	375,000.00	372,836.25	413,912.25
** SOUTHN CAL EDISON 4.5% DUE 09-01-2040 CUSIP: 842400FQ1	1,640,000.00	1,705,175.40	1,789,676.24
STRYKER CORP 2% DUE 09-30-2016 CUSIP: 863667AC5	75,000.00	74,860.50	76,749.90
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG CUSIP: 87612EAU0	485,000.00	601,339.80	677,939.30
** TEACHERS INS & 6.85% DUE 12-16-2039 CUSIP: 878091BC0	960,000.00	988,098.55	1,232,065.92
THERMO FISHER 3.2% DUE 03-01-2016 CUSIP: 883556AY8	90,000.00	91,378.57	95,069.52
TOYOTA MTR CR CORP 3.4 09-15-2021 CUSIP: 89233P5F9	205,000.00	204,483.40	211,273.61
TRAVELERS COS INC 6.25% DUE 06-15-2037 CUSIP: 89417EAD1	275,000.00	297,712.25	341,955.35
** U S BANCORP 2.45 07/27/2015 BEO CUSIP: 91159HX2	60,000.00	59,739.60	61,490.70

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 CUSIP: 927804FG4	705,000.00	1,031,144.65	1,164,817.92
VA ELEC & PWR CO 6% DUE 05-15-2037 CUSIP: 927804FB5	470,000.00	535,270.40	599,998.71
** VERIZON COMMUNICATIONS 6 DUE 04-01-2041 CUSIP: 92343VAW4	395,000.00	444,714.70	489,749.04
VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO CUSIP: 92344GAM8	970,000.00	1,208,896.50	1,350,935.49
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035 CUSIP: 92344GAX4	675,000.00	724,435.00	806,464.35
VERIZON 6.25% DUE 04-01-2037 CUSIP: 92343VAF1	250,000.00	282,402.50	308,440.00
VERIZON 6.4% DUE 02-15-2038 CUSIP: 92343VAK0	315,000.00	363,999.60	399,861.63
VERIZON 7.35% DUE 04-01-2039 CUSIP: 92343VAU8	250,000.00	311,242.50	349,503.75
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0	500,000.00	552,550.00	567,022.50
** WACHOVIA CORP NEW WACHOVIA CORP 5.75% DUE 06-15-2017 CUSIP: 929903DT6	130,000.00	147,925.70	146,878.29
WAL-MART STORES 5.25% DUE 09-01-2035 CUSIP: 931142CB7	1,415,000.00	1,414,882.85	1,692,607.43
WAL-MART STORES 5.625% DUE 04-01-2040 CUSIP: 931142CS0	85,000.00	84,281.75	107,666.10
** WAL-MART STORES 5.625% DUE 04-15-2041 CUSIP: 931142DB6	1,220,000.00	1,328,926.80	1,576,729.21
WAL-MART STORES 6.2% DUE 04-15-2038 CUSIP: 931142CM3	63,000.00	70,818.30	84,604.84
WAL-MART STORES 6.5% DUE 08-15-2037 CUSIP: 931142CK7	517,000.00	592,785.25	714,228.77
WELLPOINT INC 5.95% DUE 12-15-2034 CUSIP: 94973VAH0	120,000.00	128,100.00	141,785.64
** WELLS FARGO BANK 4.75% DUE 02-09-2015 CUSIP: 94980VAA6	270,000.00	261,759.60	281,688.03
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO CUSIP: 983024AN0	910,000.00	1,088,815.44	1,165,685.43

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
WYETH 6% DUE 02-15-2036 CUSIP: 983024AL4	165,000.00	184,601.40	210,812.41
Total United States - USD		67,609,866.34	73,784,389.20
Total Corporate Debt Instruments - Preferred		81,259,519.66	88,618,682.04
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
** AUSTRALIA & NEW ZEALAND BKG MEDIU 144A TRANCHE # TR 1 2.4 11-23-16 CUSIP: 05252EAA1	250,000.00	248,982.50	247,639.25
Total Australia - USD		248,982.50	247,639.25
Brazil - USD			
** ITAU UNIBANCO HLDG 5.75% DUE 01-22-2021 CUSIP: 46556LAB0	425,000.00	424,515.50	428,774.00
PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG CUSIP: 71645WAQ4	860,000.00	873,559.10	996,039.10
PETROBRAS INTL FIN 3.875% DUE 01-27-2016 CUSIP: 71645WAT8	1,350,000.00	1,345,450.50	1,390,784.85
** PETROBRAS INTL FIN 6.75% DUE 01-27-2041 CUSIP: 71645WAS0	365,000.00	403,668.10	419,433.54
Total Brazil - USD		3,047,193.20	3,235,031.49
Canada - USD			
** CDN NAT RES LTD 6.5% DUE 02-15-2037 CUSIP: 136385AJ0	60,000.00	58,206.60	77,253.06
CDN NAT RES LTD 6.75% DUE 02-01-2039 CUSIP: 136385AP6	430,000.00	500,343.07	579,372.54
CDN PAC RY CO NEW NT 4.45 DUE 03-15-2023 CUSIP: 13645RAK0	900,000.00	896,175.00	906,030.00
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 CUSIP: 15135UAF6	595,000.00	688,864.96	787,424.19
** ENCANA CORP 6.5% DUE 02-01-2038 CUSIP: 292505AG9	165,000.00	164,618.85	195,583.90

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
NEXEN INC 6.4% DUE 05-15-2037 CUSIP: 65334HAG7	425,000.00	439,338.00	450,185.07
NEXEN INC 7.5% DUE 07-30-2039 CUSIP: 65334HAJ1	170,000.00	196,508.10	203,794.30
ROGERS 7.5% DUE 08-15-2038 CUSIP: 775109AL5	225,000.00	277,141.50	313,409.25
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 CUSIP: 867229AE6	50,000.00	47,861.00	62,972.80
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 CUSIP: 86722TAB8	305,000.00	321,092.60	390,637.90
Total Canada - USD		3,590,149.68	3,966,663.01
Guernsey, Channel Islands - USD			
PVTPL CREDIT SUISSE AG GUERNSEY BRH GTD COVERED BD 144A 2.6% DUE 05-27-2016 BEO CUSIP: 225448AH2	625,000.00	624,675.00	633,368.12
Total Guernsey, Channel Islands - USD		624,675.00	633,368.12
Ireland - USD			
PVTPL DEPFA ACS BK ASSET COVERED SECS 144A 5.125% DUE 03-16-2037 REG CUSIP: 249575AN1	850,000.00	804,893.56	607,639.50
Total Ireland - USD		804,893.56	607,639.50
Isle of Man - USD			
ANGLOGOLD ASHANTI 6.5% DUE 04-15-2040 CUSIP: 03512TAB7	500,000.00	507,067.50	486,459.50
Total Isle of Man - USD		507,067.50	486,459.50
Italy - USD			
PVTPL INTESA SANPAOLO S P A SR MED TERM NT CL X 6.5 2-24-2021 CUSIP: 46115HAD9	325,000.00	344,532.50	266,729.77
Total Italy - USD		344,532.50	266,729.77

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Corporate Debt Instruments - Other			
Luxembourg - USD			
ENEL FIN INTL S A 3.875% DUE 10-07-2014/10-07-2009 CUSIP: 29268BAD3	165,000.00	164,554.50	160,626.34
Total Luxembourg - USD		164,554.50	160,626.34
Mexico - USD			
** GRUPO TELEVISA S A 6.625% DUE 01-15-2040 CUSIP: 40049JAZ0	470,000.00	492,386.10	529,981.40
Total Mexico - USD		492,386.10	529,981.40
Peru - USD			
SOUTHN COPPER CORP 6.75% DUE 04-16-2040 CUSIP: 84265VAE5	390,000.00	401,186.12	390,240.24
Total Peru - USD		401,186.12	390,240.24
Spain - USD			
** TELEFONICA 2.582% DUE 04-26-2013 CUSIP: 87938WAK9	190,000.00	190,000.00	185,401.43
TELEFONICA 5.462% DUE 02-16-2021 CUSIP: 87938WAP8	210,000.00	210,000.00	200,395.86
TELEFONICA 6.421% DUE 06-20-2016 CUSIP: 87938WAB9	125,000.00	125,000.00	130,811.75
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	725,000.00	788,242.46	706,925.75
Total Spain - USD		1,313,242.46	1,223,534.79
Switzerland - USD			
CR SUISSE AG 5.4% DUE 01-14-2020 CUSIP: 22546QAD9	420,000.00	418,975.20	396,129.30
Total Switzerland - USD		418,975.20	396,129.30
United Kingdom - USD			
ENSCO PLC FORMERLY 4.7% DUE 03-15-2021 CUSIP: 29358QAA7	580,000.00	568,545.00	604,015.48

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<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
PVTPL BAE SYS PLC NT 144A 4.75% DUE 10-11-2021 BEO CUSIP: 05523RAB3	305,000.00	304,688.90	310,398.50
PVTPL BARCLAYS BK PLC BARCLAYS BANK PLC 6.05% DUE 12-04-2017 BEO CUSIP: 06739GAE9	675,000.00	735,448.50	610,374.15
Total United Kingdom - USD		1,608,682.40	1,524,788.13
United States - USD			
#REORG/LEHMAN BROS PLAN OF REORG ESC LEHMAN BROS 6066166 3/6/2012 CUSIP: 5249087M6	265,000.00	264,803.90	26.50
ALLSTATE CORP FLTG RT 6.125% DUE 05-15-2037 CUSIP: 020002AV3	95,000.00	90,678.45	86,331.25
ALLSTATE CORP JR SUB DEB FIXED TO FLTG SER A DUE 05-15-2057/05-15-2037 REG CUSIP: 020002AU5	295,000.00	269,422.87	266,237.50
ALLY MASTER OWNER 1.81 DUE 05-15-2016 CUSIP: 02005ABN7	100,000.00	99,976.44	100,473.60
ALTRIA GROUP INC 10.2% DUE 02-06-2039 CUSIP: 02209SAH6	369,000.00	518,143.17	574,208.28
ALTRIA GROUP INC 9.25% DUE 08-06-2019 CUSIP: 02209SAJ2	122,000.00	161,051.14	163,816.23
AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00533 6 DUE 09-13-2017 CUSIP: 02581FYE3	1,885,000.00	1,993,123.60	2,131,573.08
** AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00536 5.55 DUE 10-17-2012 CUSIP: 02581FYH6	400,000.00	399,500.00	412,340.00
AMERN TOWER CORP SR NT 5.9 DUE 11-01-2021 CUSIP: 029912BE1	325,000.00	324,538.50	341,692.65
AMERN TOWER CORP 5.05% DUE 09-01-2020 CUSIP: 029912BC5	420,000.00	419,496.00	420,759.78
ANADARKO PETE CORP 5.95 DUE 09-15-2016 CUSIP: 032511AX5	481,000.00	524,280.01	545,237.55
ANADARKO PETE CORP 6.375% DUE 09-15-2017 CUSIP: 032511BH9	67,000.00	74,314.39	77,661.97
ANADARKO PETE CORP 6.45% DUE 09-15-2036 CUSIP: 032511AY3	450,000.00	478,012.50	513,045.45
AOL TIME WARNER 7.7% DUE 05-01-2032 CUSIP: 00184AAG0	80,000.00	95,719.38	104,374.80
** AON CORP SR NT 6.25 DUE 09-30-2040 CUSIP: 037389AU7	250,000.00	247,710.00	307,804.00

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 5.42% DUE 03-15-2017 CUSIP: 060505DA9	300,000.00	295,878.00	270,663.00
BANK AMER CORP 6.5% DUE 09-15-2037 CUSIP: 060505DL5	1,235,000.00	1,242,586.58	1,011,398.31
BURL NORTHN SANTA 3.45% DUE 09-15-2021 CUSIP: 12189LAF8	115,000.00	114,715.95	118,529.23
BURL NORTHN SANTA 5.75% DUE 05-01-2040 CUSIP: 12189LAA9	430,000.00	435,673.26	514,457.16
CAP 1 FINL CORP 4.75% DUE 07-15-2021 CUSIP: 14040HAY1	850,000.00	851,381.50	874,746.05
CAPITAL ONE CAP VI 8.875% DUE 05-15-2040 CUSIP: 14043DAB7	605,000.00	619,249.00	627,924.05
CAREFUSION CORP 6.375% DUE 08-01-2019 CUSIP: 14170TAB7	360,000.00	399,758.40	425,105.64
CITIGROUP INC 6.125% DUE 08-25-2036 CUSIP: 172967DR9	100,000.00	85,201.00	86,501.00
** CITIGROUP INC 6% DUE 10-31-2033 CUSIP: 172967CC3	955,000.00	805,209.23	818,169.51
CLIFFS NAT RES INC 6.25% DUE 10-01-2040 CUSIP: 18683KAC5	350,000.00	363,874.00	344,723.40
CMO LEHMAN MTG TR SER 2005-2 CL 2-A3 5.5% DUE 12-25-2035/02-25-2012 REG CUSIP: 52520MBU6	12,204.85	12,199.12	12,154.51
COMCAST CORP NEW 5.65% DUE 06-15-2035 CUSIP: 20030NAF8	519,000.00	495,214.23	573,352.79
COMCAST CORP NEW 6.45% DUE 03-15-2037 CUSIP: 20030NAM3	45,000.00	47,339.10	54,550.93
COMCAST CORP NEW 6.95% DUE 08-15-2037 CUSIP: 20030NAV3	755,000.00	830,935.59	960,592.54
COMCAST CORP NEW 7.05% DUE 03-15-2033 CUSIP: 20030NAC5	115,000.00	127,677.88	145,339.64
CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO CUSIP: 210371AF7	425,000.00	504,386.99	547,665.20
CR SUISSE 1ST 4.666 DUE 03-15-2036 CUSIP: 22541NS75	36,994.95	37,364.92	37,468.22
CREDIT SUISSE GUERNSEY BRANCH CORPBOND DUE 05-29-2049/05-15-2017 BEO CUSIP: 225448AA7	525,000.00	493,500.00	426,562.50

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CVS CAREMARK CORP 5.75% DUE 05-15-2041 CUSIP: 126650BX7	60,000.00	68,517.00	71,443.86
CVS CAREMARK CORP 6.125% DUE 09-15-2039 CUSIP: 126650BR0	440,000.00	458,255.05	535,428.52
CVS CAREMARK CORP 6.25% DUE 06-01-2027 CUSIP: 126650BJ8	325,000.00	367,506.75	393,220.42
** DCP MIDSTREAM LLC 5.35% DUE 03-15-2020 CUSIP: 23311RAD8	420,000.00	429,958.20	449,478.54
DEVON ENERGY CORP 5.6 DUE 07-15-2041 CUSIP: 25179MAL7	50,000.00	55,834.00	60,116.40
DIRECTV HLDGS/FING 6 DUE 08-15-2040 CUSIP: 25459HAX3	765,000.00	764,996.35	834,518.61
DISCOVER BK NEW 7% DUE 04-15-2020 CUSIP: 25466AAB7	350,000.00	377,492.50	366,193.80
DISCOVERY 6.35% DUE 06-01-2040 CUSIP: 25470DAD1	330,000.00	330,326.70	397,516.68
DOW CHEM CO NT 9.4 DUE 05-15-2039 CUSIP: 260543BY8	150,000.00	219,687.00	225,465.30
ECOLAB INC 4.35% DUE 12-08-2021 CUSIP: 278865AL4	90,000.00	89,942.40	96,110.01
ECOLAB INC 5.5% DUE 12-08-2041 CUSIP: 278865AM2	175,000.00	183,996.75	193,924.85
EL PASO PIPELINE PART OP 5 10-1-2021 CUSIP: 28370TAE9	650,000.00	645,690.50	668,989.10
EL PASO PIPELN 6.5% DUE 04-01-2020 CUSIP: 28370TAAT7	220,000.00	242,627.00	242,467.72
EMBARQ CORP 7.995% DUE 06-01-2036 CUSIP: 29078EA3	170,000.00	188,827.50	178,362.30
** ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020 CUSIP: 29379VAP8	60,000.00	59,820.60	66,411.24
ENTERPRISE PRODS 5.7% DUE 02-15-2042 CUSIP: 29379VA5	160,000.00	159,819.20	174,317.92
ENTERPRISE PRODS 6.45% DUE 09-01-2040 CUSIP: 29379VAQ6	765,000.00	761,366.25	892,087.92
ENTERPRISE PRODS 6.5% DUE 01-31-2019 CUSIP: 29379VAC7	95,000.00	106,455.10	110,626.07

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FING CORP-FED BOOK ENTRY CPN FICO S SER E-INT PMT ON 9.65 2018 BD 0 05-02-17 BEO CUSIP: 31771JXH8	870,000.00	607,260.09	804,349.80
FISERV INC 3.125% DUE 06-15-2016 CUSIP: 337738AK4	85,000.00	84,949.00	86,546.40
GNMA REMIC SER 2006-42 CL B 08-16-2046 CUSIP: 38374NJX6	360,000.00	390,220.31	394,508.16
GNMA 2006-006 REMIC PASSTHRU CTF CL C 02-16-2044 CUSIP: 38373MSR2	229,150.24	244,080.81	245,652.03
GOLDMAN SACHS 6.75% DUE 10-01-2037 CUSIP: 38141GFD1	2,840,000.00	2,746,475.29	2,642,656.92
HCP INC 6.75% DUE 02-01-2041 CUSIP: 40414LAE9	300,000.00	296,835.00	339,153.30
HEWLETT PACKARD CO 6% DUE 09-15-2041 CUSIP: 428236BR3	125,000.00	124,828.75	138,327.87
ICAHN ENTERPRISES 7.75% DUE 01-15-2016 CUSIP: 451102AD9	220,000.00	216,700.00	228,250.00
INTL GAME TECH 5.5% DUE 06-15-2020 CUSIP: 459902AS1	450,000.00	448,110.00	469,332.00
** INTL PAPER CO 7.5% DUE 08-15-2021 CUSIP: 460146CE1	425,000.00	504,708.40	524,602.57
INTL PAPER CO 7.95% DUE 06-15-2018 CUSIP: 460146CA9	400,000.00	484,200.00	486,891.60
JERSEY CENT PWR & 6.15% DUE 06-01-2037 CUSIP: 476556CX1	375,000.00	393,637.50	435,799.12
** JPMORGAN CHASE & 7.9% DUE 04-29-2049 CUSIP: 46625HHA1	145,000.00	143,743.33	154,380.05
JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 02-02-2037/02-02-2012 BEO CUSIP: 48123KAA4	900,000.00	729,000.00	597,654.00
JPMORGAN CHASE CAP 6.8% DUE 10-01-2037 CUSIP: 46631VAA9	345,000.00	340,018.01	346,293.75
KINDER MORGAN 6.375% DUE 03-01-2041 CUSIP: 494550BH8	824,000.00	855,600.44	928,849.88
KINDER MORGAN 6.55% DUE 09-15-2040 CUSIP: 494550BF2	540,000.00	538,720.20	604,913.40
KRAFT FOODS INC 6.5% DUE 02-09-2040 CUSIP: 50075NAZ7	155,000.00	153,505.80	201,645.70

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KRAFT FOODS INC 6.5% DUE 11-01-2031 CUSIP: 50075NAC8	590,000.00	653,939.38	733,489.77
KRAFT FOODS INC 6.875% DUE 02-01-2038 CUSIP: 50075NAT1	475,000.00	533,638.75	628,981.70
LINCOLN NATL CORP IND LINCOLN NATL CORP IND 6.050 2 6.05% DUE 04-20-2017 CUSIP: 534187AU3	475,000.00	388,502.50	395,437.50
LORILLARD TOB CO 3.5% DUE 08-04-2016 CUSIP: 544152AD3	400,000.00	402,918.32	404,593.20
MARATHON PETE CORP 6.5% DUE 03-01-2041 CUSIP: 56585AAF9	305,000.00	349,228.05	345,633.93
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 CUSIP: 59023VAA8	530,000.00	566,236.10	503,564.66
METLIFE INC 6.4% DUE 12-15-2066 CUSIP: 59156RAP3	530,000.00	477,005.30	501,513.56
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 CUSIP: 59562VAP2	835,000.00	897,261.40	986,723.67
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 CUSIP: 59562VAR8	555,000.00	645,872.70	696,874.65
** MORGAN STANLEY NOTES FLTG RT DUE 01-09-2012 BEO CUSIP: 61746BCX2	400,000.00	400,682.00	399,992.00
NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041 CUSIP: 63946BAG5	1,480,000.00	1,641,618.96	1,739,612.72
NEWFIELD EXPL CO 5.75% DUE 01-30-2022 CUSIP: 651290AP3	400,000.00	399,824.00	432,000.00
NEWS AMER HLDGS 8.15% DUE 10-17-2036 CUSIP: 652478BY3	55,000.00	65,683.75	69,190.55
NEWS AMER HLDGS 8.45 NT DUE 08-01-2034 REG PUTTABLE 8-1-2006 @PAR CUSIP: 652478AW8	545,000.00	657,509.80	659,221.10
NEWS AMER INC SR NT 6.15 2-15-2041 CUSIP: 652482CE8	425,000.00	456,475.93	489,851.17
NEWS AMER INC 6.65% DUE 11-15-2037 CUSIP: 652482BQ2	100,000.00	99,871.00	113,293.30
NEWS AMER INC 6.75% DUE 01-09-2038 CUSIP: 652482AS9	575,000.00	650,083.50	650,923.00
NEWS AMER INC 7.85% DUE 03-01-2039 CUSIP: 652482BU3	80,000.00	79,099.75	97,419.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORFOLK SOUTHN 7.25% DUE 02-15-2031 CUSIP: 655844AQ1	296,000.00	354,427.44	410,723.68
NORTHROP GRUMMAN 1.85% DUE 11-15-2015 CUSIP: 666807BC5	205,000.00	204,735.55	203,951.01
OHIO EDISON CO 8.25% DUE 10-15-2038 CUSIP: 677347CF1	60,000.00	79,778.40	89,027.40
OHIO PWR CO 6.6% DUE 02-15-2033 CUSIP: 677415CF6	330,000.00	363,171.60	423,055.05
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 CUSIP: 68268NAC7	325,000.00	340,538.25	384,351.82
PETROHAWK ENERGY CORP SR NT 10.5% DUE 08-01-2014/02-01-2012 CUSIP: 716495AH9	609,000.00	685,791.25	677,512.50
PETROHAWK ENERGY 7.875% DUE 06-01-2015 CUSIP: 716495AD8	66,000.00	70,620.00	70,290.00
PROGRESS ENERGY 6% DUE 12-01-2039 CUSIP: 743263AP0	755,000.00	776,055.67	946,030.85
** PSEG PWR LLC 2.75% DUE 09-15-2016 CUSIP: 69362BAX0	55,000.00	54,860.30	55,269.39
PUBLIC SVC CO OKLA 6.625% DUE 11-15-2037 CUSIP: 744533BJ8	280,000.00	323,778.00	356,991.04
PVTPL AGCO CORP DEL SR NT 144A 5.875% DUE 12-01-2021/12-05-2011 BEO CUSIP: 001084AN2	550,000.00	550,000.00	555,934.50
PVTPL CMO CSMC SER 2009-13R PASSTHRU CTFCL 3-A-1 144A VAR RT DUE 11-26-2036 CUSIP: 12642LBU5	189,418.79	184,683.17	184,384.79
PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PSTHR CTF CL A-1 144A 3.742 11-10-46 BEO CUSIP: 233050AN3	240,749.93	248,320.39	252,152.56
PVTPL CMO DBUBS 2011-LC2 MTG TR CL A-2 3.386% DUE 07-10-2044 BEO CUSIP: 23305XAB7	130,000.00	131,299.74	134,480.58
PVTPL CMO SCHOLAR FDG TR 2011-A VAR RT DUE 10-28-2043 BEO CUSIP: 80705TAA4	431,245.70	422,734.63	419,015.14
PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO CUSIP: 224044BT3	780,000.00	887,133.00	912,249.00
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO CUSIP: 224044BV8	455,000.00	596,388.30	609,226.34
PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2020 CUSIP: 22822RAR1	775,000.00	814,162.50	855,087.72

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO CUSIP: 459745FY6	59,000.00	58,557.50	60,327.50
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2037/12-15-2011BEO CUSIP: 591560AA5	450,000.00	487,035.00	466,875.00
PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038 CUSIP: 59156CAB7	300,000.00	380,250.00	342,750.00
PVTPL NORFOLK SOUTN CORP 4.837 DUE 10-01-2041 BEO CUSIP: 655844BE7	66,000.00	69,053.03	70,025.34
** PVTPL SBA TOWER TR 2010-1 SECD TOWER REVSECS 144A 4.254% DUE 04-15-2015 BEO CUSIP: 78403DAA8	65,000.00	65,000.00	66,822.14
PVTPL XYLEM INC SR NT 144A 3.55% DUE 09-20-2016 BEO CUSIP: 98419MAC4	620,000.00	618,815.80	639,319.82
PVTPL 321 HENDERSON REC VI AST BACKED NTSER 2010-1 144A CL A 5.56 DUE 07-15-2059 CUSIP: 88576XAA4	441,568.69	486,622.50	477,394.92
SEMPRA ENERGY 6% DUE 10-15-2039 CUSIP: 816851AP4	195,000.00	205,846.80	240,602.31
SLM CORP MEDIUM 5% DUE 10-01-2013 CUSIP: 78442FBG2	350,000.00	351,750.00	350,000.00
SLM CORP 6.25 DUE 01-25-2016 CUSIP: 78442FEKO	255,000.00	261,350.00	247,982.14
STATE STR CAP TR IV STATE STREET CAPITALTRUST IV DUE 06-15-2037/06-15-2012 BEO CUSIP: 85748DAA7	595,000.00	483,550.00	391,670.65
STATE STR CORP STEP CPN 4.956% DUE 03-15-2018 CUSIP: 857477AF0	400,000.00	404,024.00	415,768.40
TCI COMMUNICATIONS INC 8.75 BD DUE 08-01-2015 CUSIP: 872287AC1	140,000.00	164,957.80	170,074.10
TECO FIN INC 5.15% DUE 03-15-2020 CUSIP: 87875UAK8	330,000.00	334,656.30	366,680.49
TIME WARNER CABLE 5.5% DUE 09-01-2041 CUSIP: 88732JBB3	75,000.00	73,662.00	79,035.00
TIME WARNER CABLE 5.875% DUE 11-15-2040 CUSIP: 88732JAY4	600,000.00	606,547.00	649,356.60
TIME WARNER CABLE 6.55% DUE 05-01-2037 CUSIP: 88732JAJ7	250,000.00	268,667.50	284,354.00
TIME WARNER CABLE 7.3% DUE 07-01-2038 CUSIP: 88732JAN8	875,000.00	974,934.00	1,063,262.37

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG CUSIP: 887315BMO	590,000.00	641,663.15	712,610.26
TIME WARNER ENTMT 8.375% DUE 07-15-2033 CUSIP: 88731EAJ9	280,000.00	347,583.60	367,001.88
TIME WARNER INC 6.2% DUE 03-15-2040 CUSIP: 887317AE5	880,000.00	914,306.34	1,036,556.40
** TOLEDO EDISON CO 6.15% DUE 05-15-2037 CUSIP: 889175BD6	155,000.00	165,048.91	186,421.75
TRANSOCEAN INC 6.375% DUE 12-15-2021 CUSIP: 893830BB4	310,000.00	309,832.60	329,493.73
TRANSOCEAN INC 6.8% DUE 03-15-2038 CUSIP: 893830AT6	180,000.00	182,016.00	181,428.84
VALERO ENERGY CORP 6.625% DUE 06-15-2037 CUSIP: 91913YAL4	259,000.00	251,649.17	277,709.38
WASTE MGMT INC DEL SR NT 2.6 9-1-16 CUSIP: 94106LAX7	50,000.00	49,995.50	50,751.30
WILLIAMS COS INC 7.5% DUE 01-15-2031 CUSIP: 969457BB5	109,000.00	135,271.18	127,404.65
WILLIAMS COS INC 7.75% DUE 06-15-2031 CUSIP: 969457BD1	140,000.00	157,592.40	167,902.00
WILLIAMS COS INC 8.75% DUE 03-15-2032 CUSIP: 969457BM1	341,000.00	454,794.33	446,793.88
** WILLIAMS PARTNERS 4% DUE 11-15-2021 CUSIP: 96950FAH7	370,000.00	368,494.10	379,923.77
** YUM BRANDS INC 6.875% DUE 11-15-2037 CUSIP: 988498AD3	250,000.00	288,522.50	319,145.50
Total United States - USD	55,552,605.27		57,835,465.30
Total Corporate Debt Instruments - Other		69,119,125.99	71,504,296.14

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Corporate Stock - Preferred			
United States - USD			
ORCHARD SUP PFD SER A CUSIP: 685691503	14.14	36.98	0.00
Total United States - USD		36.98	0.00
Total Corporate Stock - Preferred		36.98	0.00
Corporate Stock - Common			
Australia - AUD			
DULUXGROUP LTD NPV SEDOL: B3VL4P5	243.00	501.40	719.97
ORICA LIMITED NPV SEDOL: 6458001	248.00	4,777.89	6,163.01
Total Australia - AUD		5,279.29	6,882.98
Canada - CAD			
FRASER PAPERS INC COM SEDOL: B01R8D8	9,350.00	57,245.75	608.61
Total Canada - CAD		57,245.75	608.61
Canada - USD			
AGNICO-EAGLE MINES LTD COM CUSIP: 008474108	3,000.00	124,916.32	108,960.00
AGRUM INC COM CUSIP: 008916108	2,900.00	245,786.60	194,619.00
** IMAX CORP COM CUSIP: 45245E109	11,380.00	240,496.59	208,595.40
** LIONS GATE ENTMT CORP COM NEW CUSIP: 535919203	21,600.00	149,535.43	179,712.00
NEO MATH TECHNOLOGIES INC COM STK CUSIP: 64045Y108	14,266.00	96,836.84	103,713.82
NORTEL NETWORKS CORP NEW COM NEW STK CUSIP: 656568508	52.00	373.36	0.85
POTASH CORP SASK INC COM CUSIP: 73755L107	3,300.00	145,802.99	136,224.00

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<i>Corporate Stock - Common</i>			
Canada - USD			
** RITCHIE BROS AUCTIONEERS INC COM CUSIP: 767744105	3,426.00	14,545.61	75,646.08
SUNCOR ENERGY INC NEW COM STK CUSIP: 867224107	3,200.00	112,960.00	92,256.00
** SXC HEALTH SOLUTIONS CORP COM CUSIP: 78505P100	8,511.00	322,295.36	480,701.28
** WESTPORT INNOVATIONS INC COM STK CUSIP: 960908309	12,257.00	370,474.56	407,422.68
Total Canada - USD		1,824,023.66	1,987,851.11
France - EUR			
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	150.00	5,339.46	5,776.44
Total France - EUR		5,339.46	5,776.44
Germany - USD			
QIAGEN N V COM CUSIP: N72482107	8,374.00	167,470.13	115,644.94
Total Germany - USD		167,470.13	115,644.94
Greece - USD			
** DIANA SHIPPING INC COM STK CUSIP: Y2066G104	24,920.00	339,127.31	186,401.60
Total Greece - USD		339,127.31	186,401.60
International Region - USD			
SYNERON MEDICAL LTD COM CUSIP: M87245102	19,583.00	208,078.51	216,783.81
Total International Region - USD		208,078.51	216,783.81
Ireland - USD			
ADR ELAN CORP PLC ADR REPRESENTING SHS CUSIP: 284131208	28,283.00	321,725.20	388,608.42

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Ireland - USD			
** ADR ICON PUB LTD CO CUSIP: 45103T107	47,935.00	1,035,517.37	820,167.85
** GLOBAL INDEMNITY PLC COM USD0.0001 CUSIP: G39319101	10,665.00	159,121.80	211,486.95
Total Ireland - USD		1,516,364.37	1,420,263.22
Israel - USD			
** CHECK PT SOFTWARE TECHNOLOGIES CUSIP: M22465104	ORDILS.01	13,612.00	673,390.47
Total Israel - USD		673,390.47	715,174.48
Netherlands - USD			
** ADR ASML HOLDING NV NY REGISTERED SHS CUSIP: N07059186	74,000.00	2,341,905.93	3,092,460.00
ADR CHICAGO BRDG & IRON CO N V N Y CUSIP: 167250109	REGISTRY SH NV	17,419.00	373,564.86
** CORE LABORATORIES NV NLG0.03 CUSIP: N22717107		4,809.00	292,168.55
Total Netherlands - USD		3,007,639.34	4,298,883.75
Norway - USD			
** GOLAR LNG LIMITED CUSIP: G9456A100	25,978.00	723,664.00	1,154,722.10
Total Norway - USD		723,664.00	1,154,722.10
United Kingdom - GBP			
ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JAN2012 SEDOL: B4RNCM5	19,803.00	0.00	30.77
ROLLS ROYCE HLDGS ORD GBP0.001 C SEDOL: B669WX9	27,552.00	0.00	0.00
ROLLS ROYCE HLDGS ORD GBP0.20 SEDOL: B63H849	287.00	0.00	3,329.60
Total United Kingdom - GBP		0.00	3,360.37

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<i>Corporate Stock - Common</i>			
United Kingdom - USD			
ADR ARM HLDS PLC SPONSORED ISIN CUSIP: 0420681068	US0420681068	12,975.00	360,594.42
Total United Kingdom - USD		360,594.42	359,018.25
United States - USD			
#REORG/AMERICAN TOWER MANDATORY EXC 2F14A31 1/3/2012 CUSIP: 029912201	AMERICAN TOWER REIT	7,319.00	311,119.24
#REORG/CONSTELLATION STOCK MERGER EXELONCORP 3/13/2012 CUSIP: 210371100	2313162	14,951.00	475,499.83
#REORG/HANSEN NAT CORP NAME CHANGE CORP 2F1EAU1 01/09/2012 CUSIP: 411310105	MONSTER BEVERAGE	11,733.00	743,386.93
** #REORG/INHIBITEX INC CASH MERGER CUSIP: 45719T103	2/14/2012	10,921.00	106,920.45
#REORG/JAZZ PHARMACEUTICALS STOCK MERGERJAZZ PHARMACEUTICALS 2F1NA61 1/18/2012 CUSIP: 472147107		2,700.00	104,301.00
** #REORG/TELEPHONE RECLASSIFICATION TELE &DATA SYS INC COM STK 2F1YAR1 1-25-12 CUSIP: 879433100		9,800.00	256,053.22
AARON'S INC CLASS A CUSIP: 002535300		4,300.00	112,162.81
ABBOTT LAB COM CUSIP: 002824100		17,959.00	744,032.04
** ABERCROMBIE & FITCH CO CL A CUSIP: 002896207		6,404.00	374,972.20
** ABM IND INC COM CUSIP: 000957100		11,480.00	206,348.25
** ABRAXAS PETE CORP COM CUSIP: 003830106		29,200.00	115,689.58
ACACIA RESH CORP AR ACACIA TECHNOLOGIES COM AR ACACIA TECHNOLOGIES COM CUSIP: 003881307		5,779.00	211,902.67
ACCENTURE PLC SHS CL A NEW CUSIP: G1151C101		9,349.00	538,637.35
** ACCO BRANDS CORP COM CUSIP: 00081T108		36,000.00	183,181.35
ACE LTD COM STK CUSIP: H0023R105		15,259.00	941,269.36
** ACTIVISION BLIZZARD INC COM STK CUSIP: 00507V109		64,600.00	736,957.60

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<i>Corporate Stock - Common</i>			
United States - USD			
** ACTUANT CORP CL A NEW CUSIP: 00508X203	18,845.00	379,396.59	427,593.05
ACTUATE CORP COM CUSIP: 00508B102	2,400.00	12,925.20	14,064.00
** ACUTY BRANDS INC COM CUSIP: 00508Y102	4,000.00	125,969.07	212,000.00
ADOBESYS INC COM CUSIP: 00724F101	13,620.00	355,018.35	385,037.40
ADR SILICON MOTION TECHNOLOGY CORP REPSTG SHS CUSIP: 82706C108 SPONSORED ADR	19,937.00	391,286.44	408,309.76
** ADTRAN INC COM CUSIP: 00738A106	3,481.00	80,233.92	104,986.96
** ADVANCED MICRO DEVICES INC COM CUSIP: 007903107	27,594.00	196,410.81	149,007.60
ADVENT SOFTWARE INC COM STK CUSIP: 007974108	1,500.00	29,873.53	36,540.00
** ADVISORY BRD CO COM CUSIP: 00762W107	4,888.00	277,436.22	362,738.48
** AEGION CORP 10 CUSIP: 00770F104	25,790.00	603,164.41	395,618.60
AEROPOSTALE COM CUSIP: 007865108	18,185.00	316,815.39	277,321.25
AES CORP COM CUSIP: 00130H105	31,580.00	354,284.29	373,907.20
AETNA INC CUSIP: 00817Y108	24,667.00	739,397.17	1,040,700.73
** AFC ENTERPRISES INC COM CUSIP: 00104Q107	1,000.00	12,830.60	14,700.00
AFFYMAX INC COM CUSIP: 00826A109	3,500.00	15,959.65	23,135.00
AFFYMETRIX INC OC-CAP STK CUSIP: 00826T108	14,200.00	71,986.80	58,078.00
AFLAC INC COM CUSIP: 001055102	16,723.00	693,316.30	723,436.98
AGCO CORP COM CUSIP: 001084102	5,700.00	141,198.38	244,929.00

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<i>Corporate Stock - Common</i>			
United States - USD			
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101	5,543.00	142,939.64	193,616.99
AGILYSYS INC COM STK CUSIP: 00847J105	2,800.00	22,308.44	22,260.00
AGL RES INC COM CUSIP: 001204106	956.00	38,136.43	40,400.56
** AIR METHODS CORP COM NEW COM NEW CUSIP: 009128307	3,784.00	268,147.79	319,558.80
AIR PROD & CHEM INC COM CUSIP: 009158106	2,324.00	139,343.21	197,981.56
** AIRGAS INC COM CUSIP: 009363102	4,460.00	279,079.25	348,236.80
AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101	2,469.00	81,253.60	79,699.32
** AKORN INC COM CUSIP: 009728106	44,215.00	420,935.51	491,670.80
ALASKA AIR GROUP INC COM CUSIP: 011659109	1,773.00	79,357.57	133,134.57
** ALBANY INTL CORP NEW CL A CUSIP: 012348108	20,100.00	315,794.43	464,712.00
** ALBEMARLE CORP COM CUSIP: 012653101	4,314.00	165,896.44	222,214.14
** ALCOA INC COM STK CUSIP: 013817101	8,717.00	117,439.49	75,402.05
ALEXION PHARMACEUTICALS INC COM CUSIP: 015351109	76,762.00	2,441,183.01	5,488,483.00
** ALIGN TECHNOLOGY INC COM CUSIP: 016255101	18,479.00	407,752.06	438,414.27
** ALLEGHANY CORP DEL COM CUSIP: 017175100	1,076.00	292,399.51	306,972.04
ALLEGHENY TECHNOLOGIES INC COM CUSIP: 01741R102	3,871.00	168,391.45	185,033.80
ALLERGAN INC COM CUSIP: 018490102	45,598.00	2,010,962.18	4,000,768.52
ALLIANCE DATA SYS CORP COM CUSIP: 018581108	1,283.00	73,136.62	133,226.72

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<i>Corporate Stock - Common</i>			
United States - USD			
** ALLIANT ENERGY CORP COM CUSIP: 018802108	7,300.00	294,175.80	322,003.00
** ALLIED NEV GOLD CORP COM STK CUSIP: 019344100	14,747.00	315,586.94	446,539.16
ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK CUSIP: H01531104	5,700.00	344,575.11	358,701.00
** ALLOS THERAPEUTICS INC COM ISIN US019777101 CUSIP: 019777101	7,900.00	11,792.33	11,218.00
ALLOT COMMUNICATIONS LTD COM STK CUSIP: M0854Q105	15,975.00	273,632.70	242,820.00
ALLSTATE CORP COM CUSIP: 020002101	13,439.00	380,811.91	368,362.99
** ALNYLAM PHARMACEUTICALS INC COM CUSIP: 02043Q107	2,300.00	25,625.83	18,745.00
ALON USA ENERGY INC COM STK CUSIP: 020520102	6,500.00	56,167.80	56,615.00
ALPHA NAT RES INC COM STK CUSIP: 02076X102	4,602.00	236,809.67	94,018.86
ALTERA CORP COM CUSIP: 021441100	18,817.00	568,175.42	698,110.70
ALTERRA CAPITAL HOLDINGS INC COM USD0.01 CUSIP: G0229R108	5,975.00	96,685.86	141,189.25
ALTISOURCE PORTFOLIO COM USD1.00 CUSIP: L0175J104	5,736.00	236,904.56	287,832.48
ALTRIA GROUP INC COM CUSIP: 02209S103	27,343.00	428,576.77	810,719.95
AMAZON COM INC COM CUSIP: 023135106	40,980.00	3,388,038.07	7,093,638.00
AMDOCS ORD GBP0.01 CUSIP: G02602103	12,643.00	349,299.93	360,704.79
AMER ELEC PWR CO INC COM CUSIP: 025537101	3,955.00	119,468.64	163,381.05
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	26,000.00	714,675.81	959,140.00
AMERCO COM CUSIP: 023586100	900.00	73,899.69	79,560.00

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<i>Corporate Stock - Common</i>			
United States - USD			
AMEREN CORP COM CUSIP: 023608102	1,984.00	66,297.89	65,729.92
AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP: 02553E106	32,710.00	408,807.72	500,135.90
** AMERICAN EQUITY INVT LIFE HLDG CO COM CUSIP: 025676206	10,400.00	120,044.35	108,160.00
AMERICAN EXPRESS CO CUSIP: 025816109	23,976.00	926,359.42	1,130,947.92
AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784	3,577.00	546,037.53	82,986.40
** AMERICAN PUB ED INC COM STK CUSIP: 02913V103	2,300.00	84,245.60	99,544.00
** AMERICAN SUPERCONDUCTOR CORP SHS CUSIP: 030111108	9,500.00	39,501.25	35,055.00
AMERIPRISE FINL INC COM CUSIP: 03076C106	10,453.00	435,428.00	518,886.92
** AMERISAFE INC COM CUSIP: 03071H100	11,300.00	193,580.13	262,725.00
** AMERISOURCEBERGEN CORP COM CUSIP: 03073E105	18,916.00	378,974.99	703,486.04
AMERISTAR CASINOS INC COM STK USD0.01 CUSIP: 03070Q101	3,600.00	57,313.47	62,244.00
** AMGEN INC COM CUSIP: 031162100	13,297.00	680,593.65	853,800.37
AMPHENOL CORP NEW CL A CUSIP: 032095101	1,357.00	48,333.69	61,594.23
** AMSURG CORP COM CUSIP: 03232P405	23,640.00	495,868.09	615,585.60
ANADARKO PETRO CORP COM CUSIP: 032511107	4,079.00	135,896.52	311,350.07
** ANADIGICS INC COM CUSIP: 032515108	9,100.00	23,320.57	19,929.00
ANALOG DEVICES INC COM CUSIP: 032654105	2,440.00	71,757.68	87,303.20
** ANAREN INC COM CUSIP: 032744104	4,745.00	66,684.76	78,861.90

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<i>Corporate Stock - Common</i>			
United States - USD			
** ANDERSONS INC COM CUSIP: 034164103	2,800.00	118,535.48	122,248.00
ANIXTER INTL INC COM CUSIP: 035290105	5,610.00	205,645.90	334,580.40
AON CORP COM CUSIP: 037389103	8,748.00	357,908.42	409,406.40
APACHE CORP COM CUSIP: 037411105	3,946.00	261,056.96	357,428.68
APOGEE ENTERPRISES INC COM CUSIP: 037598109	9,703.00	128,492.49	118,958.78
APOLLO GROUP INC CL A CUSIP: 037604105	12,852.00	649,510.10	692,337.24
** APOLLO INVT CORP COM SH BEN INT CUSIP: 03761U106	13,755.00	172,263.12	88,582.20
APPLE INC COM STK CUSIP: 037833100	34,213.00	3,806,770.18	13,856,265.00
APPLIED MATERIALS INC COM CUSIP: 038222105	27,594.00	322,172.73	295,531.74
APPLIED MICRO CIRCUITS CORP COM NEW STK CUSIP: 03822W406	12,000.00	101,355.86	80,640.00
** APPROACH RES INC COM STK CUSIP: 03834A103	7,192.00	222,445.98	211,516.72
** APTARGROUP INC COM CUSIP: 038336103	7,400.00	267,699.90	386,058.00
ARBITRON INC COM CUSIP: 03875Q108	18,900.00	381,779.36	650,349.00
** ARCH CAPITAL GROUP COM STK CUSIP: G0450A105	7,000.00	228,158.70	260,610.00
ARCH COAL INC COM CUSIP: 039380100	2,600.00	57,660.70	37,726.00
** ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	7,771.00	177,908.68	222,250.60
ARCTIC CAT INC COM CUSIP: 039670104	1,400.00	19,258.68	31,570.00
** ARENA PHARMACEUTICALS INC COM ISIN US0400471027 CUSIP: 040047102	7,600.00	10,495.60	14,212.00

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<i>Corporate Stock - Common</i>			
United States - USD			
ARES CAP CORP COM CUSIP: 04010L103	26,300.00	261,285.00	406,335.00
ARGO GROUP INTERNATIONAL HOLDINGS COM STK CUSIP: G0464B107	2,800.00	86,877.09	81,088.00
ARIAD PHARMACEUTICALS INC COM CUSIP: 04033A100	35,945.00	358,207.39	440,326.25
** ARKANSAS BEST CORP DEL COM CUSIP: 040790107	4,300.00	87,858.49	82,861.00
** ARQUEL INC COM CUSIP: 04269E107	6,200.00	34,850.20	34,968.00
** ARRIS GROUP INC COM CUSIP: 04269Q100	17,758.00	141,120.66	192,141.56
** ASBURY AUTOMOTIVE GROUP INC COM CUSIP: 043436104	17,160.00	273,814.96	369,969.60
** ASCENA RETAIL GROUP INC COM CUSIP: 04351G101	28,725.00	761,702.23	853,707.00
ASSOCSTD BANC-CORP COM CUSIP: 045487105	22,500.00	250,083.00	251,325.00
ASSURANT INC COM CUSIP: 04621X108	21,954.00	957,918.01	901,431.24
ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106	31,000.00	378,195.42	407,340.00
** ASTEX PHARMACEUTICALS INC COM USD0.001 CUSIP: 04624B103	2,800.00	8,604.86	5,292.00
** AT&T INC COM CUSIP: 00206R102	150,537.00	3,790,676.16	4,552,238.88
** ATHENAHEALTH INC COM MON STOCK CUSIP: 04685W103	2,000.00	140,134.40	98,240.00
ATMEL CORP COM CUSIP: 049513104	26,400.00	245,424.76	213,840.00
ATMI INC COM CUSIP: 00207R101	4,966.00	122,701.74	99,468.98
ATMOS ENERGY CORP COM CUSIP: 049560105	8,200.00	227,667.20	273,470.00
** AUTODESK INC COM CUSIP: 052769106	11,057.00	322,186.98	335,358.81

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<i>Corporate Stock - Common</i>			
United States - USD			
** AUTOLIV INC COM STK CUSIP: 052800109	3,660.00	73,004.43	195,773.40
AUTOMATIC DATA PROCESSING INC COM CUSIP: 053015103	8,003.00	291,054.65	432,242.03
** AUTONATION INC COM CUSIP: 05329W102	389.00	5,545.72	14,342.43
** AUTOZONE INC COM CUSIP: 053332102	1,729.00	322,875.91	561,873.13
** AVEO PHARMACEUTICALS INC COM STK CUSIP: 053588109	9,047.00	163,306.19	155,608.40
AVERY DENNISON CORP COM CUSIP: 053611109	2,159.00	89,181.93	61,920.12
** AVI BIOPHARMA INC COM CUSIP: 002346104	8,000.00	13,770.40	5,960.00
** AVIAT NETWORKS INC COM CUSIP: 05366Y102	3,000.00	15,935.77	5,490.00
** AVID TECHNOLOGY INC COM CUSIP: 05367P100	12,294.00	266,790.04	104,867.82
AVNET INC COM CUSIP: 053807103	9,000.00	275,406.51	279,810.00
AVON PRODUCTS INC COM USD0.25 CUSIP: 054303102	11,928.00	328,661.04	208,382.16
AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 CUSIP: 054540109	6,100.00	8,180.84	8,113.00
** AXIS CAPITAL HOLDINGS LTD COM USD0.0125 CUSIP: G0692U109	3,800.00	137,252.67	121,448.00
BAKER HUGHES INC COM CUSIP: 057224107	8,517.00	385,030.66	414,266.88
BALL CORP COM CUSIP: 058498106	1,331.00	22,013.63	47,530.01
** BANCO LATINOAMERICANO DE COMERCIO CUSIP: P16994132	1,900.00	35,115.61	30,495.00
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	9,932.00	239,777.45	197,746.12
BANK OF AMERICA CORP CUSIP: 060505104	174,669.00	2,550,654.43	971,159.64

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<i>Corporate Stock - Common</i>			
United States - USD			
** BANKRATE INC DEL COM CUSIP: 06647F102	38,836.00	746,007.94	834,974.00
** BASIC ENERGY SVCS INC NEW COM CUSIP: 06985P100	3,000.00	53,389.80	59,100.00
BAXTER INTL INC COM CUSIP: 071813109	9,018.00	409,205.27	446,210.64
BB&T CORP COM CUSIP: 054937107	5,709.00	146,413.48	143,695.53
** BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	21,750.00	321,072.03	440,002.50
BEAM INC CUSIP: 073730103	9,792.00	416,405.44	501,644.16
** BEBE STORES INC COM CUSIP: 075571109	2,500.00	16,440.50	20,825.00
BECTON DICKINSON & CO COM CUSIP: 075887109	1,760.00	85,915.09	131,507.20
BED BATH BEYOND INC COM CUSIP: 075896100	8,932.00	406,025.85	517,788.04
BELDEN INC COM CUSIP: 077454106	46,437.00	1,342,196.00	1,545,423.36
** BEMIS CO INC COM CUSIP: 081437105	841.00	19,298.64	25,297.28
** BERKLEY W R CORP COM CUSIP: 084423102	8,893.00	197,891.55	305,830.27
BERKSHIRE HATHAWAY INC-CL B CUSIP: 084670702	22,500.00	1,760,493.30	1,716,750.00
BERRY PETE CO CL A CL A CUSIP: 085789105	2,700.00	118,521.63	113,454.00
** BEST BUY INC COM STK CUSIP: 086516101	19,603.00	560,989.45	458,122.11
** BGC PARTNERS INC CL A CL A CUSIP: 05541T101	17,300.00	101,388.34	102,762.00
** BIG LOTS INC COM CUSIP: 089302103	536.00	8,445.98	20,239.36
BIO RAD LABS INC CL A CUSIP: 090572207	497.00	47,470.09	47,731.88

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<i>Corporate Stock - Common</i>			
United States - USD			
BIOGEN IDEC INC COM STK CUSIP: 09062X103	3,490.00	196,950.15	384,074.50
** BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101	14,527.00	387,995.88	499,438.26
** BJS RESTAURANTS INC COM CUSIP: 09180C106	2,904.00	108,227.22	131,609.28
BLACKROCK INC COM STK CUSIP: 09247X101	821.00	164,811.66	146,335.04
** BLOCK H & R INC COM CUSIP: 093671105	5,999.00	92,710.87	97,963.67
BMC SOFTWARE INC COM STK CUSIP: 055921100	1,394.00	54,543.77	45,695.32
BOEING CO COM CUSIP: 097023105	14,288.00	786,773.47	1,048,024.80
BOOZ ALLEN HAMILTON HLDG CORP COM STK CUSIP: 099502106	6,000.00	92,617.04	103,500.00
** BORG WARNER INC COM CUSIP: 099724106	899.00	56,050.85	57,302.26
BOSTON SCIENTIFIC CORP COM CUSIP: 101137107	24,434.00	239,212.37	130,477.56
** BRADY CORP CL A CUSIP: 104674106	13,615.00	410,899.46	429,825.55
** BRIDGEPOINT ED INC COM CUSIP: 10807M105	9,600.00	194,419.98	220,800.00
BRIGHTPOINT INC COM NEW CUSIP: 109473405	24,000.00	276,604.40	258,240.00
BRINKS CO COM STOCK CUSIP: 109696104	24,820.00	607,299.71	667,161.60
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	23,779.00	569,674.45	837,971.96
** BRISTOW GROUP INC COM CUSIP: 110394103	11,990.00	395,209.94	568,206.10
BROADCOM CORP CL A CUSIP: 111320107	16,773.00	616,023.83	492,455.28
BROWN-FORMAN INC CL B NON-VTG COM CUSIP: 115637209	5,149.00	366,439.46	414,545.99

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<i>Corporate Stock - Common</i>			
United States - USD			
** BRUNSWICK CORP COM CUSIP: 117043109	7,000.00	169,573.96	126,420.00
** BUCKEYE TECHNOLOGIES INC COM CUSIP: 118255108	3,770.00	127,288.02	126,068.80
** BUCKLE INC COM CUSIP: 118440106	3,100.00	114,149.13	126,697.00
** BUILD-A-BEAR WORKSHOP INC COM STK CUSIP: 120076104	1,700.00	13,922.66	14,382.00
** C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP: 12541W209	29,446.00	2,026,787.80	2,054,741.88
C R BARD CUSIP: 067383109	1,603.00	115,988.67	137,056.50
CA INC COM CUSIP: 12673P105	22,830.00	491,613.96	461,508.45
** CABLEVISION SYS CORP CL A COM STK CUSIP: 12686C109	7,708.00	134,247.19	109,607.76
CABOT CORP COM CUSIP: 127055101	5,680.00	152,730.23	182,555.20
CABOT MICROELECTRONICS CORP COM CUSIP: 12709P103	2,329.00	85,455.05	110,045.25
CABOT OIL & GAS CORP COM CUSIP: 127097103	9,263.00	416,449.27	703,061.70
CAENCE DESIGN SYS INC COM CUSIP: 127387108	42,100.00	266,030.41	437,840.00
** CALIFORNIA WTR SVC GROUP COM CUSIP: 130788102	6,400.00	119,525.73	116,864.00
** CALLAWAY GOLF CO COM CUSIP: 131193104	31,665.00	219,029.49	175,107.45
CALPINE CORP COM NEW STK CUSIP: 131347304	6,900.00	84,280.95	112,677.00
CAMERON INTL CORP COM STK CUSIP: 13342B105	3,208.00	129,774.59	157,801.52
** CAMPBELL SOUP CO COM CUSIP: 134429109	1,468.00	39,150.96	48,796.32
CAP 1 FNCL COM CUSIP: 14040H105	15,565.00	657,520.36	658,243.85

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<i>Corporate Stock - Common</i>			
United States - USD			
** CAPELLA ED CO COM CUSIP: 139594105	3,700.00	123,523.22	133,385.00
** CAPITALSOURCE INC REIT CUSIP: 14055X102	60,592.00	427,182.92	405,966.40
CARDINAL HLTH INC CUSIP: 14149Y108	20,030.00	684,813.35	813,418.30
** CARDTRONICS INC COM STK CUSIP: 14161H108	8,775.00	216,731.31	237,451.50
CAREFUSION CORP COM CUSIP: 14170T101	1,839.00	41,835.33	46,728.99
CARLISLE COMPANIES INC COM CUSIP: 142339100	20,832.00	700,237.52	922,857.60
** CARMAX INC COM CUSIP: 143130102	10,954.00	326,598.01	333,877.92
** CARNIVAL CORP COM PAIRED CUSIP: 143658300	11,506.00	424,959.93	375,555.84
CARPENTER TECH CORP COM CUSIP: 144285103	20,999.00	1,019,589.55	1,081,028.52
** CARRIZO OIL & GAS INC COM CUSIP: 144577103	8,800.00	263,082.04	231,880.00
** CASEYS GEN STORES INC COM CUSIP: 147528103	7,900.00	255,694.04	406,929.00
** CATALYST HEALTH SOLUTIONS INC COM STK CUSIP: 14888B103	4,686.00	126,863.24	243,672.00
CATERPILLAR INC COM CUSIP: 149123101	9,196.00	496,645.18	833,157.60
CATO CORP NEW CL A CL A CUSIP: 149205106	26,270.00	569,016.09	635,734.00
** CBYOND INC CUSIP: 149847105	2,100.00	21,465.48	16,821.00
** CBIZ INC COM CUSIP: 124805102	2,100.00	12,513.27	12,831.00
CBRE GROUP INC CL A CL A CUSIP: 12504L109	2,656.00	40,938.53	40,424.32
CBS CORP NEW CL B CUSIP: 124857202	35,160.00	685,828.95	954,242.40

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<i>Corporate Stock - Common</i>			
United States - USD			
** CEC ENTMT INC COM CUSIP: 125137109	7,800.00	229,813.15	268,710.00
** CELADON GROUP INC COM CUSIP: 150838100	4,800.00	49,300.73	56,688.00
CELGENE CORP COM CUSIP: 151020104	8,136.00	449,665.34	549,993.60
CENTENE CORP DEL COM CUSIP: 15135B101	18,780.00	384,562.42	743,500.20
CENTERPOINT ENERGY INC COM CUSIP: 15189T107	9,888.00	140,526.97	198,649.92
CENTRAL PAC FINL CORP COM NEW CUSIP: 154760409	1,100.00	13,637.14	14,212.00
** CENTURYLINK INC COM CUSIP: 156700106	5,058.00	181,798.06	188,157.60
** CENVEO INC COM CUSIP: 15670S105	8,600.00	33,199.69	29,240.00
** CEPHEID INC COM CUSIP: 15670R107	7,400.00	269,787.78	254,634.00
** CERNER CORP COM CUSIP: 156782104	1,193.00	52,642.12	73,071.25
CF INDS HLDGS INC COM CUSIP: 125269100	536.00	58,815.51	77,709.28
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	24,600.00	750,828.86	672,318.00
** CHARMING SHOPPES INC COM CUSIP: 161133103	44,170.00	328,163.56	216,433.00
** CHART INDS INC COM PAR \$0.01 COM PAR CUSIP: 16115Q308	6,124.00	306,242.30	331,124.68
CHATHAM LODGING TR COM CUSIP: 16208T102	9,635.00	192,700.00	103,865.30
CHEMTRONA CORP COM NEW CUSIP: 163893209	15,500.00	167,925.52	175,770.00
** CHESAPEAKE ENERGY CORP COM CUSIP: 165167107	5,399.00	143,071.54	120,343.71
CHEVRON CORP COM CUSIP: 166764100	56,512.00	3,571,643.76	6,012,876.80

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<i>Corporate Stock - Common</i>			
United States - USD			
CHICOS FAS INC COM CUSIP: 168615102	26,096.00	148,426.54	290,709.44
** CHILDRENS PL RETAIL STORES INC COM CUSIP: 168905107	7,445.00	332,358.37	395,478.40
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP: 169656105	759.00	214,024.73	256,344.66
CHIQUITA BRANDS INTL INC COM CUSIP: 170032809	4,900.00	40,533.10	40,866.00
** CHOICE HOTELS INTL INC COM CUSIP: 169905106	7,700.00	222,915.92	292,985.00
CHUBB CORP COM CUSIP: 171232101	18,578.00	929,506.67	1,285,969.16
** CHURCH & DWIGHT INC COM CUSIP: 171340102	14,895.00	602,931.89	681,595.20
CIBER INC COM CUSIP: 17163B102	3,500.00	12,911.29	13,510.00
** CIENA CORP COM NEW COM NEW CUSIP: 171779309	11,900.00	147,941.97	143,990.00
CIGNA CORPORATION CUSIP: 125509109	11,338.00	436,233.76	476,196.00
** CIMAREX ENERGY CO COM CUSIP: 171798101	900.00	88,528.85	55,710.00
** CIN FNCL CORP COM CUSIP: 172062101	1,325.00	42,089.90	40,359.50
** CINTAS CORP COM CUSIP: 172908105	2,803.00	80,798.28	97,572.43
CISCO SYSTEMS INC CUSIP: 17275R102	135,831.00	2,409,854.48	2,455,824.48
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	80,376.00	3,687,217.79	2,114,692.56
CITRIX SYS INC COM CUSIP: 177376100	1,527.00	40,355.47	92,719.44
** CLEAN HBRS INC COM CUSIP: 184496107	11,612.00	396,853.13	740,032.76
CLIFFS NAT RES INC COM STK CUSIP: 18683K101	2,571.00	164,114.88	160,301.85

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United States - USD			
CLOROX CO COM CUSIP: 189054109	1,080.00	43,520.20	71,884.80
CLOUD PEAK ENERGY INC COM CUSIP: 18911Q102	9,800.00	222,794.32	189,336.00
CME GROUP INC COM STK CUSIP: 12572Q105	1,444.00	466,011.53	351,859.48
** CMS ENERGY CORP COM CUSIP: 125896100	2,063.00	25,473.21	45,551.04
COACH INC COM CUSIP: 189754104	57,290.00	2,945,634.62	3,496,981.60
** COCA COLA BOTTLING CO CONS COM CUSIP: 191098102	800.00	54,787.08	46,840.00
COCA COLA CO COM CUSIP: 191216100	30,603.00	1,412,375.23	2,141,291.91
** COCA-COLA ENTERPRISES INC NEW COM CUSIP: 19122T109	9,455.00	233,580.79	243,749.90
** COGENT COMMUNICATIONS GROUP INC COM NEW CUSIP: 19239V302	17,675.00	158,808.12	298,530.75
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A CUSIP: 192446102	2,475.00	81,483.83	159,167.25
** COHERENT INC COM CUSIP: 192479103	4,400.00	123,134.24	229,988.00
COHU INC COM CUSIP: 192576106	0.00	0.00	0.00
COLBS MCKINNON CORP N Y COM CUSIP: 199333105	1,800.00	23,594.76	22,842.00
COLDWATER CREEK INC COM CUSIP: 193068103	6,100.00	6,481.86	7,198.00
** COLFAX CORP COM US .01 CUSIP: 194014106	14,653.00	404,903.47	417,317.44
COLGATE-PALMOLIVE CO COM CUSIP: 194162103	7,764.00	486,013.67	717,315.96
** COLUMBIA BKG SYS INC COM CUSIP: 197236102	21,575.00	417,214.32	415,750.25
** COMCAST CORP NEW-CL A CUSIP: 20030N101	69,918.00	1,239,966.34	1,657,755.78

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<i>Corporate Stock - Common</i>			
United States - USD			
COMERICA INC COM CUSIP: 200340107	1,627.00	49,932.00	41,976.60
** COMMUNITY TR BANCORP INC COM CUSIP: 204149108	900.00	25,481.70	26,478.00
COMMVAULT SYS INC COM STK CUSIP: 204166102	7,647.00	329,884.38	326,679.84
COMPASS MINERALS INTL INC COM CUSIP: 20451N101	3,100.00	256,954.66	213,435.00
COMPUTER SCI CORP COM CUSIP: 205363104	2,270.00	82,218.16	53,799.00
** COMSCORE INC COM CUSIP: 20564W105	3,258.00	36,135.17	69,069.60
COMVERSE TECHNOLOGY INC COM PAR \$0.10 COM PAR \$0.10 CUSIP: 205862402	8,300.00	58,066.45	56,938.00
CON-WAY INC COM STK CUSIP: 205944101	10,700.00	285,236.52	312,012.00
CONAGRA FOODS INC CUSIP: 205887102	3,395.00	68,474.43	89,628.00
** CONCEPTUS INC COM CUSIP: 206016107	4,900.00	58,071.58	61,936.00
CONCHO RES INC COM STK CUSIP: 20605P101	6,479.00	606,534.50	607,406.25
** CONMED CORP COM CUSIP: 207410101	2,300.00	51,776.51	59,041.00
CONN'S INC COM CUSIP: 208242107	1,500.00	13,225.05	16,650.00
CONOCOPHILLIPS COM CUSIP: 20825C104	35,575.00	1,619,418.22	2,592,350.25
** CONS EDISON INC COM CUSIP: 209115104	2,399.00	98,520.75	148,809.97
CONSOL ENERGY INC COM CUSIP: 20854P109	8,864.00	322,670.12	325,308.80
** CONSTANT CONTACT INC COM STK CUSIP: 210313102	3,111.00	62,324.74	72,206.31
CONSTELLATION BRANDS INC CL A CL A CUSIP: 21036P108	1,425.00	30,816.72	29,454.75

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<i>Corporate Stock - Common</i>			
United States - USD			
** CONTINENTAL RES INC COM CUSIP: 212015101			
CUSIP: 212015101	3,493.00	90,990.85	233,018.03
CONVERGYS CORP DE COM CUSIP: 212485106			
CUSIP: 212485106	10,500.00	104,134.02	134,085.00
COOPER COS INC COM NEW CUSIP: 216648402			
CUSIP: 216648402	8,693.00	342,357.66	613,030.36
** COOPER INDUSTRIES PLC NEW IRELAND COM STK CUSIP: G24140108			
CUSIP: G24140108	4,795.00	251,634.77	259,649.25
** CORE-MARK HLDG CO INC COM CUSIP: 218681104			
CUSIP: 218681104	1,500.00	51,114.63	59,400.00
** CORINTHIAN COLLEGES INC COM STK CUSIP: 218868107			
CUSIP: 218868107	24,100.00	61,833.34	52,297.00
CORNING INC COM CUSIP: 219350105			
CUSIP: 219350105	19,872.00	322,415.09	257,938.56
CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP: 21988R102			
CUSIP: 21988R102	4,200.00	148,715.98	160,020.00
** CORVEL CORP COM CUSIP: 221006109			
CUSIP: 221006109	6,100.00	157,861.93	315,431.00
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105			
CUSIP: 22160K105	3,550.00	122,945.41	295,786.00
COVENTRY HEALTH CARE INC COM CUSIP: 222862104			
CUSIP: 222862104	1,181.00	41,591.94	35,866.97
COVIDIEN PLC USD0.20(POST CONS LDTN) CUSIP: G2554F113			
CUSIP: G2554F113	9,051.00	455,626.96	407,385.51
CRA INTL INC COM CUSIP: 12618T105			
CUSIP: 12618T105	800.00	18,779.20	15,872.00
** CRAY INC COM NEW STK CUSIP: 225223304			
CUSIP: 225223304	4,100.00	25,756.09	26,527.00
CROWN CASTLE INTL CORP COM STK CUSIP: 228227104			
CUSIP: 228227104	3,500.00	139,338.97	156,800.00
CROWN HLDGS INC COM CUSIP: 228368106			
CUSIP: 228368106	19,658.00	126,176.59	660,115.64
** CSG SYS INTL INC COM CUSIP: 126349109			
CUSIP: 126349109	5,000.00	123,799.41	73,550.00
CSX CORP COM CUSIP: 126408103			
CUSIP: 126408103	34,999.00	615,057.77	737,078.94

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United States - USD			
** CUBIST PHARMACEUTICALS INC COM CUSIP: 229678107	17,477.00	650,438.84	692,438.74
** CUMMINS INC CUSIP: 231021106	4,480.00	305,175.36	394,329.60
** CURTISS WRIGHT CORP COM CUSIP: 231561101	6,770.00	204,637.22	239,184.10
CVR ENERGY INC COM STK CUSIP: 12662P108	9,900.00	247,634.78	185,427.00
CVS CAREMARK CORP COM STK CUSIP: 126650100	36,061.00	1,083,796.21	1,470,567.58
** CYBERONICS INC COM CUSIP: 23251P102	10,162.00	265,430.01	340,427.00
CYMER INC COM CUSIP: 232572107	5,814.00	225,613.82	289,304.64
** CYPRESS SEMICONDUCTOR CORP COM CUSIP: 232806109	4,400.00	75,342.82	74,316.00
** D R HORTON INC COM CUSIP: 23331A109	2,278.00	54,743.13	28,725.58
** DAKTRONICS INC COM CUSIP: 234264109	1,500.00	16,824.78	14,355.00
** DANAHER CORP COM CUSIP: 235851102	15,666.00	585,616.75	736,928.64
** DARDEN RESTAURANTS INC COM CUSIP: 237194105	8,838.00	438,006.83	402,836.04
DAVITA INC COM CUSIP: 23918K108	1,966.00	118,167.44	149,042.46
DEALERTRACK HLDGS INC COM STK CUSIP: 242309102	4,400.00	87,257.00	119,944.00
** DEAN FOODS CO NEW COM CUSIP: 242370104	32,604.00	369,833.23	365,164.80
** DECKERS OUTDOOR CORP COM CUSIP: 243537107	6,153.00	335,505.15	464,982.21
DEERE & CO COM CUSIP: 244199105	3,390.00	94,593.44	262,216.50
** DELEK US HLDGS INC COM STK CUSIP: 246647101	8,100.00	102,792.08	92,421.00

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<i>Corporate Stock - Common</i>			
United States - USD			
DELL INC COM STK CUSIP: 24702R101	41,107.00	603,153.27	601,395.41
DELPHI FINL GROUP INC CL A CUSIP: 247131105	17,400.00	416,844.76	770,820.00
DELTA AIR LINES INC DEL COM NEW COM NEW CUSIP: 247361702	30,500.00	265,472.00	246,745.00
** DELTIC TIMBER CORP COM CUSIP: 247850100	5,900.00	274,199.18	356,301.00
DENBURY RES INC HLDG CO COM NEW CUSIP: 247916208	9,150.00	143,549.12	138,165.00
** DENDREON CORP COM STK ISIN US24823Q1076 CUSIP: 24823Q107	4,100.00	71,907.05	31,160.00
** DENNYS CORP COM CUSIP: 24869P104	4,000.00	13,598.07	15,040.00
** DENTSPLY INTL INC NEW COM CUSIP: 249030107	7,559.00	260,965.86	264,489.41
** DEPOMED INC COM CUSIP: 249908104	3,500.00	16,516.90	18,130.00
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	7,608.00	434,387.88	471,696.00
DEVRY INC DEL COM CUSIP: 251893103	495.00	22,924.32	19,037.70
** DEXCOM INC COM CUSIP: 252131107	30,849.00	247,781.75	287,204.19
** DIAMOND OFFSHORE DRILLING INC COM CUSIP: 25271C102	570.00	35,844.99	31,498.20
** DICKS SPORTING GOODS INC OC-COM CUSIP: 253393102	5,600.00	231,121.34	206,528.00
DIEBOLD INC COM CUSIP: 253651103	15,976.00	496,292.02	480,398.32
** DIGI INTL INC COM CUSIP: 253798102	1,100.00	11,431.86	12,276.00
** DIGITAL RIV INC COM CUSIP: 25388B104	5,600.00	150,890.75	84,112.00
DIRECTV COM CL A COM CL A CUSIP: 25490A101	25,079.00	664,392.10	1,072,378.04

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<i>Corporate Stock - Common</i>			
United States - USD			
DISCOVER FINL SVCS COM STK CUSIP: 254709108	37,701.00	811,256.05	904,824.00
** DISCOVERY COMMUNICATIONS INC NEW COM SERA STK CUSIP: 25470F104	2,164.00	67,576.68	88,659.08
DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C CUSIP: 25470F302	3,500.00	108,689.84	131,950.00
** DOLE FOOD CO INC NEW COM STK CUSIP: 256603101	56,965.00	683,471.76	492,747.25
** DOLLAR GEN CORP NEW COM CUSIP: 256677105	4,300.00	127,003.75	176,902.00
DOLLAR TREE INC COM STK CUSIP: 256746108	4,945.00	135,339.46	410,978.95
** DOMINION RES INC VA NEW COM CUSIP: 25746U109	4,665.00	141,855.29	247,618.20
** DOMINOS PIZZA INC COM CUSIP: 25754A201	13,036.00	348,440.89	442,572.20
DOMTAR CORP COM NEW COM NEW CUSIP: 257559203	3,000.00	245,227.20	239,880.00
** DONNELLEY R R & SONS CO COM CUSIP: 257867101	1,538.00	32,903.84	22,193.34
DOUGLAS DYNAMICS INC COM CUSIP: 25960R105	1,400.00	22,610.00	20,468.00
DOVER CORP COM CUSIP: 260003108	1,518.00	37,538.25	88,119.90
** DOW CHEMICAL CO COM CUSIP: 260543103	13,679.00	327,436.45	393,408.04
DR PEPPER SNAPPLE GROUP INC COM STK CUSIP: 26138E109	1,755.00	37,421.07	69,287.40
DRESSER-RAND GROUP INC COM CUSIP: 261608103	5,800.00	268,154.56	289,478.00
** DRIL-QUIP INC COM CUSIP: 262037104	6,337.00	321,105.31	417,101.34
DSW INC CL A CL A CUSIP: 23334L102	17,506.00	735,292.47	773,940.26
DTE ENERGY CO COM CUSIP: 233331107	1,386.00	47,805.48	75,467.70

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<i>Corporate Stock - Common</i>			
United States - USD			
** DTS INC COM CUSIP: 23335C101	8,192.00	200,820.07	223,150.08
DU PONT E I DE NEMOURS & CO COM STK CUSIP: 263534109	9,767.00	315,080.34	447,133.26
** DUKE ENERGY CORP NEW COM STK CUSIP: 26441C105	10,915.00	150,932.42	240,130.00
DUN & BRADSTREET CORP DEL NEW COM CUSIP: 26483E100	398.00	30,780.58	29,782.34
** DXP ENTERPRISES INC COM NEW STK CUSIP: 233377407	1,300.00	24,965.20	41,860.00
DYCOM INDs INC COM CUSIP: 267475101	5,027.00	107,400.85	105,164.84
** E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW CUSIP: 269246401	2,079.00	53,150.53	16,548.84
** EAGLE MATLS INC COM CUSIP: 26969P108	7,400.00	195,755.30	189,884.00
EARTHLINK INC COM STK CUSIP: 270321102	20,955.00	190,017.79	134,950.20
EASTMAN CHEM CO COM CUSIP: 277432100	14,526.00	614,420.28	567,385.56
** EATON CORP COM CUSIP: 278058102	2,737.00	61,757.73	119,141.61
EBAY INC COM USD0.001 CUSIP: 278642103	11,510.00	230,849.82	349,098.30
ECHELON CORP OC-COM STK CUSIP: 27874N105	1,500.00	7,278.00	7,305.00
ECOLAB INC COM CUSIP: 278863100	2,458.00	96,314.39	142,096.98
** EDISON INTL COM CUSIP: 281020107	26,868.00	614,059.04	1,112,335.20
EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108	2,333.00	205,114.69	164,943.10
EL PASO CORP COM CUSIP: 28336L109	14,516.00	190,998.68	385,690.12
ELECTR ARTS COM CUSIP: 285512109	29,152.00	628,700.44	600,531.20

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<i>Corporate Stock - Common</i>			
United States - USD			
ELECTRO SCIENTIFIC INDS INC COM CUSIP: 285229100	1,100.00	15,969.58	15,928.00
ELECTRONICS FOR IMAGING INC COM CUSIP: 286082102	17,693.00	376,685.63	252,125.25
ELI LILLY & CO COM CUSIP: 532457108	8,345.00	286,091.19	346,818.20
ELIZABETH ARDEN INC COM CUSIP: 28660G106	10,102.00	337,444.61	374,178.08
EMC CORP COM CUSIP: 268648102	29,308.00	424,721.34	631,294.32
EMCOR GROUP INC COM CUSIP: 29084Q100	7,700.00	193,318.74	206,437.00
EMERSON ELECTRIC CO COM CUSIP: 291011104	15,626.00	645,870.37	728,015.34
EMULEX CORP COM NEW CUSIP: 292475209	18,200.00	172,311.91	124,852.00
** ENCORE WIRE CORP COM CUSIP: 292562105	2,000.00	45,565.42	51,800.00
** ENDOLOGIX INC COM CUSIP: 29266S106	21,528.00	232,952.95	247,141.44
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 CUSIP: G30397106	5,500.00	181,618.41	210,375.00
** ENERGIZER HLDGS INC COM CUSIP: 29266R108	1,500.00	99,759.98	116,220.00
** ENERNOC INC COM CUSIP: 292764107	4,800.00	55,892.06	52,176.00
ENERSYS COM CUSIP: 29275Y102	21,615.00	371,259.64	561,341.55
** ENTERGY CORP NEW COM CUSIP: 29364G103	16,843.00	1,204,320.35	1,230,381.15
EOG RESOURCES INC COM CUSIP: 26875P101	4,102.00	303,546.25	404,088.02
EPOCRATES INC COM CUSIP: 29429D103	1,000.00	8,579.70	7,800.00
EQT CORP COM CUSIP: 26884L109	2,424.00	90,002.16	132,810.96

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United States - USD			
EQUIFAX INC COM CUSIP: 294429105	991.00	23,986.47	38,391.34
** EQUINIX INC COM NEW COM NEW CUSIP: 29444U502	5,871.00	594,882.64	595,319.40
** ESCO TECHNOLOGIES INC CUSIP: 296315104	12,300.00	406,709.97	353,994.00
ESTEE LAUDER COMPANIES INC CL A CUSIP: 518439104	915.00	29,386.92	102,772.80
EVEREST RE GROUP COM CUSIP: G3223R108	2,388.00	150,215.82	200,806.92
** EXELON CORP COM CUSIP: 30161N101	36,030.00	1,467,221.98	1,562,621.10
** EXIDE TECHNOLOGIES COM NEW COM NEW CUSIP: 302051206	19,460.00	145,012.70	51,179.80
** EXPEDIA INC DEL COM NEW CUSIP: 30212P303	776.00	16,533.66	22,519.52
EXPEDITORS INTL WASH INC COM CUSIP: 302130109	2,436.00	98,428.49	99,778.56
** EXPRESS INC COM CUSIP: 30219E103	13,200.00	251,346.31	263,208.00
** EXPRESS SCRIPTS INC COM CUSIP: 302182100	8,085.00	278,708.64	361,318.65
EXTREME NETWORKS INC COM CUSIP: 30226D106	3,000.00	9,089.00	8,760.00
EXXON MOBIL CORP COM CUSIP: 30231G102	88,122.00	5,128,422.99	7,469,220.72
FAIR ISAAC CORPORATION COM CUSIP: 303250104	5,300.00	159,992.47	189,952.00
FAIRCHILD SEMICONDUCTOR INTL INC COM CUSIP: 303726103	15,207.00	233,266.37	183,092.28
FAMILY DLR STORES INC COM CUSIP: 307000109	3,861.00	187,727.62	222,625.26
** FASTENAL CO COM CUSIP: 311900104	4,418.00	106,169.08	192,668.98
FEDERAL MOGUL CORP COM STK CUSIP: 313549404	4,300.00	63,597.00	63,425.00

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United States - USD			
FEDEX CORP COM CUSIP: 31428X106	5,498.00	381,451.97	459,137.98
** FEDT INVESTORS INC CL B CUSIP: 314211103	755.00	19,064.75	11,438.25
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	3,586.00	84,940.73	95,351.74
** FIFTH ST FIN CORP COM STK CUSIP: 31678A103	42,310.00	428,298.23	404,906.70
** FINANCIAL ENGINES INC COM CUSIP: 317485100	6,623.00	131,808.26	147,891.59
** FINISH LINE INC CL A CUSIP: 317923100	25,060.00	213,371.76	483,282.10
FIRST AMERN FINL CORP COM STK CUSIP: 31847R102	45,960.00	631,847.19	582,313.20
FIRST BUSEY CORP COM CUSIP: 319383105	38,629.00	152,597.89	193,145.00
** FIRST MIDWEST BANCORP INC DEL COM CUSIP: 320867104	30,700.00	296,254.63	310,991.00
** FIRST SOLAR INC COM CUSIP: 336433107	481.00	70,119.96	16,238.56
** FIRSTENERGY CORP COM CUSIP: 337932107	10,960.00	415,860.66	485,528.00
FISERV INC COM CUSIP: 337738108	1,152.00	38,629.11	67,668.48
** FLAGSTONE REINSURANCE HOLDINGS S A CUSIP: L3466T104	32,335.00	348,373.97	268,057.15
FLEXTRONICS INTL LTD COM STK CUSIP: Y2573F102	31,284.00	286,263.35	177,067.44
** FLIR SYS INC COM CUSIP: 302445101	1,277.00	33,431.08	32,014.39
** FLOWERS FOODS INC COM CUSIP: 343498101	10,900.00	247,495.76	206,882.00
FLOWSERVE CORP COM CUSIP: 34354P105	456.00	33,960.60	45,289.92
FLUOR CORP NEW COM CUSIP: 343412102	7,689.00	364,534.48	386,372.25

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<i>Corporate Stock - Common</i>			
United States - USD			
** FLUSHING FINL CORP COM CUSIP: 343873105	14,300.00	203,076.33	180,609.00
FMC CORP COM (NEW) CUSIP: 302491303	3,077.00	60,380.30	264,745.08
** FMC TECHNOLOGIES INC COM CUSIP: 30249U101	84,774.00	2,276,987.06	4,427,746.02
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 CUSIP: 345370860	38,125.00	398,759.08	410,225.00
FOREST LABORATORIES INC CUSIP: 345838106	2,188.00	71,874.56	66,208.88
** FORMFACTOR INC COM STK CUSIP: 346375108	6,200.00	55,229.38	31,372.00
FORTINET INC COM CUSIP: 34959E109	25,878.00	315,545.00	564,399.18
** FOSSIL INC COM CUSIP: 349882100	3,904.00	376,152.91	309,821.44
FOSTER WHEELER LTD (BM) COM STK CUSIP: H27178104	5,524.00	213,402.13	105,729.36
** FREDS INC CL A CUSIP: 356108100	25,300.00	325,848.92	368,874.00
FREEPORT-MCMORAN COPPER & GOLD INC CUSIP: 35671D857	29,464.00	1,255,361.79	1,083,980.56
FRESH DEL MONTE PRODUCE INC COM STK CUSIP: G36738105	14,060.00	284,013.46	351,640.60
FRKLN RES INC COM CUSIP: 354613101	2,092.00	164,355.97	200,957.52
** FRONTIER COMMUNICATIONS CORP COM CUSIP: 35906A108	8,150.00	74,702.44	41,972.50
** FTI CONSULTING INC COM CUSIP: 302941109	13,825.00	477,995.89	586,456.50
** FUELCELL ENERGY INC COM CUSIP: 35952H106	18,800.00	20,678.12	16,393.60
FULTON FINL CORP PA COM CUSIP: 360271100	34,200.00	311,251.33	335,502.00
** FXCM INC CUSIP: 302693106	3,800.00	44,931.96	37,050.00

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<i>Corporate Stock - Common</i>			
United States - USD			
F5 NETWORKS INC COM STK CUSIP: 315616102	35,651.00	3,842,578.29	3,783,284.12
** G & K SVCS INC CL A CL A CUSIP: 361268105	17,265.00	556,911.18	502,584.15
** GAMESTOP CORP NEW CL A CUSIP: 36467W109	1,132.00	49,871.08	27,315.16
GANNETT INC COM CUSIP: 364730101	1,951.00	57,809.67	26,084.87
** GAP INC COM CUSIP: 364760108	9,941.00	177,346.94	184,405.55
** GARDNER DENVER INC COM CUSIP: 365558105	3,700.00	204,445.84	285,122.00
GARTNER INC COM CUSIP: 366651107	9,900.00	388,105.16	344,223.00
** GATX CORP COM CUSIP: 361448103	11,100.00	294,715.43	484,626.00
** GEN MTRS CO COM CUSIP: 37045V100	7,100.00	234,659.22	143,917.00
GEN-PROBE INC NEW COM CUSIP: 36866T103	2,800.00	162,899.48	165,536.00
GENERAC HLDGS INC COM STK CUSIP: 368736104	8,770.00	114,010.00	245,823.10
GENERAL DYNAMICS CORP COM CUSIP: 369550108	7,217.00	389,016.39	479,280.97
GENERAL ELECTRIC CO CUSIP: 369604103	207,471.00	3,855,659.35	3,715,805.61
GENERAL MILLS INC COM CUSIP: 370334104	13,770.00	424,742.76	556,445.70
GENESCO INC COM CUSIP: 371532102	5,529.00	286,040.62	341,360.46
** GENESEE & WYO INC CL A CL A CUSIP: 371559105	19,187.00	727,795.06	1,162,348.46
** GENOMIC HEALTH INC COM CUSIP: 37244C101	2,001.00	51,099.81	50,805.39
** GENTEX CORP COM CUSIP: 371901109	3,839.00	51,309.64	113,596.01

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<i>Corporate Stock - Common</i>			
United States - USD			
GENUINE PARTS CO COM CUSIP: 372460105	1,276.00	40,847.97	78,091.20
GENWORTH FINL INC COM CL A COM CL A CUSIP: 37247D106	4,021.00	77,936.23	26,337.55
GEO GROUP INC COM STK CUSIP: 36159R103	7,930.00	178,339.09	132,827.50
** GEORESOURCES INC COM CUSIP: 372476101	8,000.00	198,505.72	234,480.00
** GERON CORP COM CUSIP: 374163103	21,900.00	51,415.87	32,412.00
** GFI GROUP INC COM STK CUSIP: 361652209	5,600.00	24,932.32	23,072.00
GILEAD SCIENCES INC CUSIP: 375558103	28,552.00	1,090,277.88	1,168,633.36
GLOBAL PMTS INC COM CUSIP: 37940X102	9,442.00	460,416.63	447,361.96
** GLOBE SPECIALTY METALS INC COM STK CUSIP: 37954N206	37,115.00	521,857.33	496,969.85
** GLU MOBILE INC COM CUSIP: 379890106	10,100.00	33,429.35	31,714.00
GNC HLDGS INC GNC HOLDINGS INC CUSIP: 36191G107	34,731.00	700,967.73	1,005,462.45
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	6,932.00	910,177.38	626,860.76
GOODRICH CORPORATION CUSIP: 382388106	1,026.00	33,901.32	126,916.20
GOODYEAR TIRE & RUBBER CO COM CUSIP: 382550101	54,001.00	870,689.85	765,194.17
GOOGLE INC CL A CL A CUSIP: 38259P508	14,670.00	4,680,839.28	9,475,353.00
GRACE W R & CO DEL NEW COM STK CUSIP: 38388F108	8,100.00	314,459.50	371,952.00
GRAINGER W W INC COM CUSIP: 384802104	19,498.00	1,965,417.23	3,649,830.62
GRAND CANYON ED INC COM STK CUSIP: 38526M106	6,300.00	99,510.47	100,548.00

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<i>Corporate Stock - Common</i>			
United States - USD			
** GRANITE CONST INC COM CUSIP: 387328107	11,220.00	353,742.41	266,138.40
GRAPHIC PACKAGING HLDG CO COM STK CUSIP: 388689101	89,920.00	453,300.51	383,059.20
GREATBATCH INC COM CUSIP: 39153L106	2,100.00	53,795.89	46,410.00
** GREEN DOT CORP COM STK CUSIP: 39304D102	6,500.00	218,939.80	202,930.00
** GREENBRIER COS INC COM STK CUSIP: 393657101	7,824.00	180,553.39	189,966.72
** GREIF INC. CUSIP: 397624107	3,100.00	130,725.04	141,205.00
** GRIFFON CORP COM CUSIP: 398433102	37,203.00	413,351.45	339,663.39
** GROUP 1 AUTOMOTIVE INC COM CUSIP: 398905109	13,510.00	573,969.42	699,818.00
** Groupon Inc CUSIP: 399473107	2,900.00	64,774.46	59,827.00
** GTX INC DEL COM CUSIP: 40052B108	2,500.00	10,547.50	8,400.00
** GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A CUSIP: 402629208	18,880.00	727,828.40	793,148.80
GULFPORT ENERGY CORP COM NEW COM NEW CUSIP: 402635304	5,821.00	197,938.04	171,428.45
** H J HEINZ CUSIP: 423074103	2,623.00	81,094.17	141,746.92
** HAEMONETICS CORP MASS COM CUSIP: 405024100	2,700.00	149,320.54	165,294.00
** HAIN CELESTIAL GROUP INC COM CUSIP: 405217100	7,640.00	281,938.55	280,082.40
HALLIBURTON CO COM CUSIP: 406216101	10,936.00	248,590.00	377,401.36
** HANCOCK HLDG CO COM CUSIP: 410120109	7,300.00	213,736.01	233,381.00
HANESBRANDS INC COM STK CUSIP: 410345102	4,600.00	127,437.88	100,556.00

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<i>Corporate Stock - Common</i>			
United States - USD			
HANGER ORTHOPEDIC GROUP COM NEW CUSIP: 41043F208	17,185.00	259,092.47	321,187.65
HANOVER INS GROUP INC COM CUSIP: 410867105	10,290.00	271,906.18	359,635.50
** HARLEY DAVIDSON COM USD0.01 CUSIP: 412822108	4,403.00	133,609.70	171,144.61
** HARMAN INTL INDS INC NEW COM STK USD0.01 CUSIP: 413086109	18,256.00	608,969.45	694,458.24
** HARRIS CORP COM CUSIP: 413875105	948.00	38,120.09	34,165.92
HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104	3,650.00	109,177.92	59,312.50
** HASBRO INC COM CUSIP: 418056107	3,950.00	141,379.10	125,965.50
** HAWAIIAN HLDGS INC COM CUSIP: 419879101	12,400.00	65,341.80	71,920.00
HCA HLDGS INC COM CUSIP: 40412C101	4,100.00	116,153.28	90,323.00
HCC INS HLDGS INC COM CUSIP: 404132102	4,300.00	118,111.51	118,250.00
HEADWATERS INC COM CUSIP: 42210P102	11,200.00	23,549.63	24,864.00
HEALTH NET INC COM CUSIP: 42222G108	17,800.00	484,795.44	541,476.00
HECKMANN CORP COM STK CUSIP: 422680108	28,219.00	182,043.18	187,656.35
HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 CUSIP: 422819102	14,805.00	313,711.08	318,899.70
** HELEN TROY LTD COM STK CUSIP: G4388N106	14,600.00	330,937.32	448,220.00
** HELIX ENERGY SOLUTIONS GROUP INC COM STK CUSIP: 42330P107	12,320.00	153,062.44	194,656.00
HELMERICH & PAYNE INC COM CUSIP: 423452101	877.00	35,913.41	51,181.72
HERBALIFE LTD COM STK CUSIP: G4412G101	10,000.00	327,836.24	516,700.00

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<i>Corporate Stock - Common</i>			
United States - USD			
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM CUSIP: 427866108	14,522.00	802,618.71	897,169.16
HESS CORP COM STK CUSIP: 42809H107	12,141.00	689,354.96	689,608.80
HEWLETT PACKARD CO COM CUSIP: 428236103	26,574.00	911,826.27	684,546.24
** HEXCEL CORP NEW COM CUSIP: 428291108	22,304.00	468,028.71	539,979.84
** HFF INC CL A CL A CUSIP: 40418F108	900.00	9,666.81	9,297.00
HILL ROM HLDGS INC COM STK CUSIP: 431475102	3,900.00	108,420.00	131,391.00
** HILLENBRAND INC COM STK CUSIP: 431571108	16,165.00	274,855.80	360,802.80
HILLTOP HLDGS INC COM STK CUSIP: 432748101	3,600.00	30,495.24	30,420.00
HMS HLDGS CORP COM CUSIP: 40425J101	33,661.00	610,052.00	1,076,478.78
HOLLYFRONTIER CORP COM CUSIP: 436106108	15,700.00	528,331.62	367,380.00
HOLOGIC INC COM CUSIP: 436440101	18,000.00	291,197.23	315,180.00
HOME DEPOT INC COM CUSIP: 437076102	20,626.00	651,534.79	867,117.04
** HOMEAWAY INC CUSIP: 43739Q100	5,015.00	170,154.95	116,598.75
HONEYWELL INTL INC COM STK CUSIP: 438516106	12,935.00	471,140.00	703,017.25
** HORMEL FOODS CORP COM CUSIP: 440452100	1,128.00	17,754.06	33,039.12
** HORNBECK OFFSHORE SVCS INC NEW COM CUSIP: 440543106	11,711.00	384,847.14	363,275.22
** HOSPIRA INC COM CUSIP: 441060100	2,149.00	79,937.80	65,265.13
** HOT TOPIC INC COM CUSIP: 441339108	15,700.00	102,770.74	103,777.00

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<i>Corporate Stock - Common</i>			
United States - USD			
HUB GROUP INC CL A CUSIP: 443320106	6,807.00	165,037.49	220,751.01
HUBBELL INC CL B COM CUSIP: 443510201	2,444.00	113,629.61	163,405.84
** HUDSON CITY BANCORP INC COM STK CUSIP: 443683107	4,320.00	55,252.50	27,000.00
HUMANA INC COM CUSIP: 444859102	8,339.00	437,303.62	730,579.79
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	109,577.00	751,287.91	601,577.73
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	8,490.00	315,167.44	265,567.20
HUNTSMAN CORP COM STK CUSIP: 447011107	16,100.00	276,939.18	161,000.00
** HURON CONSULTING GROUP INC COM STK CUSIP: 447462102	8,617.00	308,273.66	333,822.58
IAC / INTERACTIVECORP COM PAR \$.001 STK CUSIP: 44919P508	8,200.00	338,554.37	349,320.00
** ICU MED INC COM CUSIP: 44930G107	8,100.00	298,089.90	364,500.00
** ILL TOOL WKS INC COM CUSIP: 452308109	3,957.00	125,254.31	184,831.47
** ILLUMINA INC COM CUSIP: 452327109	81,688.00	3,158,391.48	2,489,850.24
INFINITY PPTY & CAS CORP COM CUSIP: 45665Q103	4,330.00	119,397.62	245,684.20
** INGERSOLL-RAND PLC COM STK CUSIP: G47791101	12,456.00	451,967.13	379,534.32
INSIGHT ENTERPRISES INC COM CUSIP: 45765U103	24,395.00	419,417.53	372,999.55
INSPERITY INC COM CUSIP: 45778Q107	2,800.00	98,514.12	70,980.00
** INSULET CORP COM STK CUSIP: 45784P101	25,118.00	215,040.61	472,971.94
** INTEGRA LIFESCIENCES HLDG CORP COM DESP CUSIP: 457985208	5,040.00	235,118.74	155,383.20

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<i>Corporate Stock - Common</i>			
United States - USD			
** INTEGRATED DEVICE TECHNOLOGY INC COM CUSIP: 458118106	82,266.00	648,648.91	449,172.36
** INTEGRYS ENERGY GROUP INC COM STK CUSIP: 45822P105	638.00	26,694.32	34,566.84
** INTEL CORP COM CUSIP: 458140100	115,106.00	2,163,280.90	2,791,320.50
INTERACTIVE BROKERS GROUP INC CL COM CUSIP: 45841N107	14,400.00	227,835.32	215,136.00
INTERCONTINENTALEXCHANGE INC COM CUSIP: 45865V100	25,595.00	1,884,012.77	3,085,477.25
** INTERMEC INC COM CUSIP: 458786100	6,900.00	66,333.29	47,334.00
INTERNAP DELAWARE INC COM PAR \$.001 COM STK CUSIP: 45885A300	5,900.00	33,665.99	35,046.00
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101	15,854.00	1,465,349.93	2,915,233.52
INTERNATIONAL SPEEDWAY CORP CL A CUSIP: 460335201	14,910.00	410,374.46	377,968.50
** INTEROIL CORP COM CUSIP: 460951106	5,447.00	234,359.83	278,505.11
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	3,777.00	53,531.91	36,750.21
** INTL BANCSHARES CORP COM CUSIP: 459044103	23,500.00	355,495.53	430,872.50
** INTL FCSTONE INC COM CUSIP: 46116V105	1,100.00	26,112.35	25,927.00
INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101	662.00	21,960.17	34,702.04
** INTL GAME TECH COM CUSIP: 459902102	13,437.00	226,898.95	231,116.40
** INTL PAPER CO COM CUSIP: 460146103	8,379.00	221,454.55	248,018.40
INTL RECTIFIER CORP COM CUSIP: 460254105	7,752.00	154,888.77	150,543.84
** INTRALINKS HLDGS INC COMMON STOCK CUSIP: 46118H104	2,200.00	11,329.07	13,728.00

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<i>Corporate Stock - Common</i>			
United States - USD			
INTUIT COM CUSIP: 461202103	2,434.00	67,702.93	128,004.06
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	9,736.00	1,312,988.07	4,507,865.36
INvesco LTD COM STK USD0.10 CUSIP: G491BT108	9,893.00	207,046.82	198,750.37
** INVT TECH GROUP INC NEW COM CUSIP: 46145F105	7,000.00	77,223.00	75,670.00
** IRON MTN INC COM STK CUSIP: 462846106	1,520.00	35,713.98	46,816.00
** ITRON INC COM STK NPV CUSIP: 465741106	2,700.00	90,288.54	96,579.00
** ITT EDL SVCS INC COM CUSIP: 45068B109	3,900.00	292,894.60	221,871.00
** JABIL CIRCUIT INC COM CUSIP: 466313103	9,813.00	126,566.93	192,923.58
** JACOBS ENGR GROUP INC COM CUSIP: 469814107	3,604.00	88,452.59	146,250.32
** JANUS CAP GROUP INC COM CUSIP: 47102X105	34,340.00	215,197.86	216,685.40
** JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 CUSIP: 46612J507	10,976.00	447,518.36	114,589.44
** JEFFERIES GROUP INC NEW COM CUSIP: 472319102	10,900.00	136,819.95	149,875.00
** JETBLUE AWYS CORP COM CUSIP: 477143101	19,646.00	111,453.58	102,159.20
JOHNSON & JOHNSON COM USD1 CUSIP: 478160104	39,367.00	2,029,143.81	2,581,687.86
JOHNSON CTL INC COM CUSIP: 478366107	10,472.00	243,926.46	327,354.72
JONES LANG LASALLE INC COM STK CUSIP: 48020Q107	3,900.00	343,579.96	238,914.00
JOY GLOBAL INC COM CUSIP: 481165108	2,361.00	200,706.35	177,004.17
JPMORGAN CHASE & CO COM CUSIP: 46625H100	116,522.00	4,478,646.75	3,874,356.50

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<i>Corporate Stock - Common</i>			
United States - USD			
JUNIPER NETWORKS INC COM CUSIP: 48203R104	13,608.00	325,438.48	277,739.28
KADANT INC COM CUSIP: 48282T104	1,700.00	42,119.10	38,437.00
** KAR AUCTION SVCS INC COM STK CUSIP: 48238T109	24,225.00	293,449.75	327,037.50
** KAYDON CORP COM CUSIP: 486587108	4,143.00	101,645.49	126,361.50
KBR INC COM CUSIP: 48242W106	27,900.00	628,919.01	777,573.00
** KELLOGG CO COM USD0.25 CUSIP: 487836108	6,830.00	317,794.46	345,393.10
** KELLY SERVICES INC CL A COM CUSIP: 488152208	4,700.00	72,194.62	64,296.00
KEMET CORP COM NEW CUSIP: 488360207	8,800.00	66,415.02	62,040.00
KENEXA CORP COM CUSIP: 488879107	4,815.00	126,766.44	128,560.50
KENSEY NASH CORP COM CUSIP: 490057106	900.00	23,001.57	17,271.00
KEYCORP NEW COM CUSIP: 493267108	98,704.00	876,153.22	759,033.76
KIMBERLY-CLARK CORP COM CUSIP: 494368103	4,628.00	237,199.13	340,435.68
** KINDRED HEALTHCARE INC COM STK CUSIP: 494580103	31,012.00	523,339.06	365,011.24
** KIRBY CORP COM CUSIP: 497266106	17,859.00	834,538.50	1,175,836.56
** KIRKLANDS INC COM CUSIP: 497498105	2,800.00	33,853.12	37,240.00
** KLA-TENCOR CORP CUSIP: 482480100	1,365.00	48,735.44	65,861.25
** KNIGHT CAP GROUP INC COM CUSIP: 499005106	35,175.00	517,041.24	415,768.50
** KNOLL INC COM NEW COM CUSIP: 498904200	17,775.00	260,450.80	263,958.75

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United States - USD			
** KODIAK OIL & GAS CORP COM CUSIP: 50015Q100	42,158.00	305,328.83	400,501.00
** KOHLBERG CAP CORP COM CUSIP: 500233101	3,100.00	20,280.76	19,561.00
KOHLS CORP COM CUSIP: 500255104	14,876.00	731,507.80	734,130.60
KOPPERS HLDGS INC COM CUSIP: 50060P106	6,400.00	191,688.32	219,904.00
KORN / FERRY INTL COM NEW CUSIP: 500643200	11,515.00	207,751.00	196,445.90
KRAFT FOODS INC CL A CUSIP: 50075N104	23,056.00	542,823.19	861,372.16
** KROGER CO COM CUSIP: 501044101	47,291.00	967,526.37	1,145,388.02
KS CY SOUTHN CUSIP: 485170302	2,639.00	38,322.17	179,478.39
** K12 INC COM STOCK USD.0001 CUSIP: 48273U102	1,000.00	23,473.91	17,940.00
** L-3 COMMUNICATIONS HLDG CORP COM CUSIP: 502424104	818.00	59,466.61	54,544.24
LABORATORY CORP AMER HLDGS COM NEW COM NEW CUSIP: 50540R409	812.00	42,532.46	69,807.64
LACLEDE GROUP INC COM CUSIP: 505597104	1,700.00	67,940.16	68,799.00
LANDSTAR SYS INC COM CUSIP: 515098101	9,497.00	297,446.70	455,096.24
LAREDO PETROLEUM HOLDINGS IN CUSIP: 516806106	10,521.00	195,783.18	234,618.30
LAS VEGAS SANDS CORP COM STK CUSIP: 517834107	84,400.00	2,528,723.15	3,606,412.00
** LEAPFROG ENTERPRISES INC CL A CUSIP: 52186N106	8,800.00	34,465.04	49,192.00
LECROY CORP COM CUSIP: 52324W109	2,500.00	23,522.50	21,025.00
** LEGG MASON INC COM CUSIP: 524901105	5,518.00	212,581.65	132,707.90

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<i>Corporate Stock - Common</i>			
United States - USD			
** LEGGETT & PLATT INC COM CUSIP: 524660107			
** LENNAR CORP CL A CL A CUSIP: 526057104	4,217.00	95,293.26	82,864.05
** LENNOX INTL INC COM CUSIP: 526107107	8,400.00	282,401.13	283,500.00
LEUCADIA NATL CORP COM CUSIP: 527288104	1,622.00	50,225.04	36,884.28
LEXICON PHARMACEUTICALS INC COM STK CUSIP: 528872104	1,000.00	1,041.40	1,290.00
** LEXMARK INTL INC NEW CL A CUSIP: 529771107	11,388.00	349,990.69	376,601.16
LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A CUSIP: 53071M104	6,000.00	97,800.00	97,290.00
** LIFE TECHNOLOGIES CORP COM STK CUSIP: 53217V109	2,259.00	73,127.19	87,897.69
LIFE TIME FITNESS INC COM CUSIP: 53217R207	11,403.00	495,082.35	533,090.25
** LIFEPOINT HOSPS INC COM ISIN US53219L1098 CUSIP: 53219L109	7,725.00	225,942.27	286,983.75
** LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP: 53220K504	2,500.00	28,682.25	29,675.00
** LINCARE HLDGS INC COM CUSIP: 532791100	12,450.00	326,546.57	320,089.50
** LINCOLN EDL SVCS CORP COM STK CUSIP: 533535100	5,300.00	80,293.25	41,870.00
** LINCOLN NATL CORP COM CUSIP: 534187109	12,070.00	350,507.42	234,399.40
LINEAR TECH CORP DEL CUSIP: 535678106	1,865.00	66,487.27	56,005.95
LIQUIDITY SVCS INC COM STK CUSIP: 53635B107	15,872.00	533,607.68	585,676.80
** LITHIA MTRS INC CL A CUSIP: 536797103	8,417.00	199,825.08	183,995.62
LIVE NATION ENTERTAINMENT INC CUSIP: 538034109	45,960.00	530,231.24	381,927.60

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<i>Corporate Stock - Common</i>			
United States - USD			
LKQ CORP COM LKQ CORP CUSIP: 501889208	13,184.00	357,403.09	396,574.72
** LOCKHEED MARTIN CORP COM CUSIP: 539830109	8,973.00	620,342.28	725,915.70
LOEWS CORP COM CUSIP: 540424108	5,201.00	151,699.03	195,817.65
** LOGMEIN INC COM CUSIP: 54142L109	1,500.00	47,141.40	57,825.00
LORILLARD INC COM STK CUSIP: 544147101	5,506.00	579,986.65	627,684.00
LOWES COS INC COM CUSIP: 548661107	12,158.00	203,186.46	308,570.04
LSI CORP COM STK CUSIP: 502161102	60,315.00	404,668.87	358,874.25
LTD BRANDS CUSIP: 532716107	2,012.00	27,259.30	81,184.20
** LTX-CREDENCE CORPORATION COMMON STOCK CUSIP: 502403207	9,200.00	71,579.25	49,220.00
** LUMINEX CORP DEL COM CUSIP: 55027E102	12,480.00	271,380.40	264,950.40
** LYONDELLBASELL INDU-CL A-W/I CUSIP: N53745100	3,100.00	88,022.12	100,719.00
M & T BK CORP COM CUSIP: 55261F104	2,129.00	172,552.76	162,527.86
MACYS INC COM STK CUSIP: 55616P104	9,738.00	202,099.44	313,368.84
** MAGNUM HUNTER RES CORP DEL COM CUSIP: 55973B102	14,300.00	64,108.20	77,077.00
MAIDEN HOLDINGS LTD/MAIDEN HOLDINGS LTD\COM STK CUSIP: G5753U112	65,945.00	493,000.90	577,678.20
** MAKO SURGICAL CORP STK CUSIP: 560879108	1,900.00	18,353.29	47,899.00
MANPOWER INC COM CUSIP: 56418H100	700.00	23,283.12	25,025.00
MARATHON OIL CORP COM CUSIP: 565849106	15,963.00	248,040.76	467,237.01

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United States - USD			
MARATHON PETE CORP COM CUSIP: 56585A102	15,120.00	378,411.83	503,344.80
** MARKETAXESS HLDGS INC COM STK CUSIP: 57060D108	14,340.00	383,797.70	431,777.40
** MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202	5,022.00	128,452.50	146,491.74
MARSH & MCLENNAN CO'S INC COM CUSIP: 571748102	12,506.00	328,368.17	395,439.72
MARVELL TECH GROUP COM USD0.002 CUSIP: G5876H105	14,600.00	212,860.12	202,210.00
MASCO CORP COM CUSIP: 574599106	2,930.00	42,571.63	30,706.40
** MASTEC INC COM CUSIP: 576323109	18,747.00	353,948.66	325,635.39
MASTERCARD INC CL A CUSIP: 57636Q104	1,774.00	446,234.53	661,382.68
** MATTEL INC COM CUSIP: 577081102	19,308.00	468,004.55	535,990.08
** MATTHEWS INTL CORP CL A CUSIP: 577128101	13,535.00	432,886.52	425,405.05
MAXIM INTEGRATED PRODS INC COM CUSIP: 57772K101	9,529.00	237,980.68	248,135.16
MAXIMUS INC COM CUSIP: 577933104	27,890.00	632,658.20	1,153,251.50
MB FINL INC NEW COM CUSIP: 55264U108	12,400.00	183,480.07	212,040.00
** MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206	1,086.00	32,122.24	54,756.12
MC DONALDS CORP COM CUSIP: 580135101	13,581.00	638,131.31	1,362,581.73
MCDERMOTT INTL INC COM CUSIP: 580037109	15,500.00	221,176.11	178,405.00
** MCGRAW-HILL COS COM USD1 CUSIP: 580645109	3,203.00	98,049.44	144,038.91
MCKESSON CORP CUSIP: 58155Q103	8,411.00	558,519.44	655,301.01

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<i>Corporate Stock - Common</i>				
United States - USD				
MEAD JOHNSON NUTRITION COM CUSIP: 582839106	USD0.01	1,667.00	-2,356.93	114,572.91
** MEADOWBROOK INS GROUP INC COM CUSIP: 58319P108		5,000.00	43,225.00	53,400.00
MEADWESTVACO CORP COM CUSIP: 583334107		1,398.00	29,931.97	41,870.10
MEDCO HEALTH SOLUTIONS INC COM CUSIP: 58405U102		5,571.00	230,195.22	311,418.90
** MEDICINES COMPANY COM CUSIP: 584688105		11,800.00	100,540.80	219,952.00
** MEDICIS PHARMACEUTICAL CORP CL A NEW CUSIP: 584690309		6,400.00	178,843.51	212,800.00
** MEDIFAST INC COM CUSIP: 58470H101		2,700.00	45,666.57	37,044.00
** MEDNAX INC COM CUSIP: 58502B106		3,203.00	154,393.39	230,648.03
MEDTRONIC INC COM CUSIP: 585055106		8,643.00	252,916.00	330,594.75
** MEMC ELECTR MATLS INC COM CUSIP: 552715104		16,000.00	170,903.27	63,040.00
** MEN S WEARHOUSE INC COMMON CUSIP: 587118100		9,975.00	192,695.41	323,289.75
MENTOR GRAPHICS CORP COM CUSIP: 587200106		16,100.00	148,371.24	218,316.00
MERCK & CO INC NEW COM CUSIP: 58933Y105		66,098.00	2,227,695.96	2,491,894.60
** MERITOR INC COM CUSIP: 59001K100		15,900.00	265,278.61	84,588.00
METALICO INC COM CUSIP: 591176102		1,700.00	5,984.51	5,593.00
METLIFE INC COM CUSIP: 59156R108		8,662.00	275,963.55	270,081.16
METROPCS COMMUNICATIONS INC COM CUSIP: 591708102	COM	53,538.00	529,864.72	464,709.84
** MGIC INVT CORP WIS COM CUSIP: 552848103		72,045.00	695,069.09	268,727.85

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<i>Corporate Stock - Common</i>			
United States - USD			
** MICHAEL KORS HOLDINGS LTD COM NPV CUSIP: G60754101	8,956.00	218,051.76	244,051.00
** MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104	1,565.00	48,848.75	57,325.95
** MICRON TECH INC COM CUSIP: 595112103	64,488.00	443,748.68	405,629.52
MICROS SYS INC COM CUSIP: 594901100	1,400.00	66,307.22	65,212.00
MICROSEMI CORP COM CUSIP: 595137100	7,900.00	77,087.54	132,325.00
MICROSOFT CORP COM CUSIP: 594918104	144,222.00	3,364,334.57	3,744,003.12
MIDDLEBY CORP COM CUSIP: 596278101	2,462.00	233,608.38	231,526.48
MILLER HERMAN INC COM CUSIP: 600544100	1,200.00	25,220.28	22,140.00
** MINDSPEED TECHNOLOGIES INC COM NEW STK CUSIP: 602682205	8,300.00	61,597.85	38,014.00
** MOLEX INC COM CUSIP: 608554101	1,123.00	28,781.63	26,794.78
** MOLINA HEALTHCARE INC COM CUSIP: 60855R100	8,700.00	157,140.52	194,271.00
MOLSON COORS BREWING CO CL B CL B CUSIP: 60871R209	4,790.00	203,171.69	208,556.60
** MONOLITHIC PWR SYS INC COM CUSIP: 609839105	19,280.00	316,466.04	290,549.60
MONSANTO CO NEW COM CUSIP: 61166W101	9,385.00	533,403.66	657,606.95
** MONSTER WORLDWIDE INC COM CUSIP: 611742107	30,450.00	464,673.11	241,468.50
MOODYS CORP COM CUSIP: 615369105	10,400.00	271,254.56	350,272.00
** MORGAN STANLEY COM STK USDO.01 CUSIP: 617446448	27,355.00	736,384.10	413,881.15
MOSAIC CO/THE CUSIP: 61945C103	2,438.00	139,629.08	122,948.34

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<i>Corporate Stock - Common</i>			
United States - USD			
MOTOROLA MOBILITY HLDGS INC COM CUSIP: 620097105	2,159.00	64,833.15	83,769.20
MOTOROLA SOLUTIONS INC CUSIP: 620076307	2,346.00	84,330.50	108,596.34
** MOVADO GROUP INC COM CUSIP: 624580106	100.00	1,692.44	1,817.00
** MOVE INC COM NEW COM NEW CUSIP: 62458M207	5,150.00	40,406.64	32,548.00
** MPG OFFICE TRUST INC COM CUSIP: 553274101	3,700.00	8,704.25	7,363.00
** MTS SYS CORP COM CUSIP: 553777103	7,800.00	219,641.51	317,850.00
** MUELLER INDS INC COM CUSIP: 624756102	24,205.00	661,151.41	929,956.10
** MULTIMEDIA GAMES HOLDING COMPANY COM CUSIP: 625453105	4,800.00	35,597.14	38,112.00
MURPHY OIL CORP COM CUSIP: 626717102	19,785.00	1,072,004.04	1,102,815.90
MYLAN INC CUSIP: 628530107	3,493.00	65,148.54	74,959.78
** NABI BIOPHARMACEUTICALS COM CUSIP: 629519109	3,800.00	21,400.08	7,144.00
NABORS INDUSTRIES COM USD0.10 CUSIP: G6359F103	2,355.00	45,146.84	40,835.70
NACCO IND INC CL A COM CUSIP: 629579103	1,000.00	75,462.08	89,220.00
NANOSPHERE INC COM STK CUSIP: 63009F105	21,851.00	162,677.50	32,120.97
NASDAQ OMX GROUP CUSIP: 631103108	12,344.00	272,633.46	302,551.44
NASH FINCH CO COM CUSIP: 631158102	1,100.00	42,944.49	32,208.00
NATIONAL OILWELL VARCO COM STK CUSIP: 637071101	52,471.00	2,485,410.08	3,567,503.29
** NATURES SUNSHINE PRODS INC COM CUSIP: 639027101	1,100.00	21,925.53	17,072.00

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<i>Corporate Stock - Common</i>			
United States - USD			
NAVIGANT CONSULTING INC COM CUSIP: 63935N107	46,470.00	567,544.80	530,222.70
NAVIGATORS GROUP INC COM CUSIP: 638904102	3,930.00	116,442.94	187,382.40
NAVISTAR INTL CORP NEW COM CUSIP: 63934E108	10,837.00	399,317.68	410,505.56
NCR CORP COM CUSIP: 62886E108	9,300.00	159,878.08	153,078.00
** NEENAH PAPER INC COM CUSIP: 640079109	1,600.00	22,598.92	35,712.00
NELNET INC CL A CL A CUSIP: 64031N108	7,795.00	173,017.42	190,743.65
** NETAPP INC COM STK CUSIP: 64110D104	2,937.00	70,568.30	106,524.99
** NETFLIX INC COM STK CUSIP: 64110L106	16,553.00	3,306,566.07	1,146,957.37
NETGEAR INC COM CUSIP: 64111Q104	11,090.00	108,653.60	372,291.30
NETSUITE INC COM STK CUSIP: 64118Q107	14,740.00	552,490.70	597,707.00
** NEUROCRINE BIOSCIENCES INC COM CUSIP: 64125C109	4,800.00	32,942.43	40,800.00
NEUSTAR INC CL A CUSIP: 64126X201	635.00	16,890.95	21,697.95
NEWELL RUBBERMAID INC COM CUSIP: 651229106	2,369.00	37,817.79	38,259.35
** NEWFIELD EXPLORATION CUSIP: 651290108	4,385.00	248,519.68	165,446.05
** NEWMONT MINING CORP NEW COM CUSIP: 651639106	7,053.00	357,758.28	423,250.53
NEWS CORP CL A COM CUSIP: 65248E104	17,961.00	242,739.15	320,424.24
** NEXTERA ENERGY INC COM CUSIP: 65339F101	3,461.00	137,285.23	210,705.68
NII HLDGS INC COM NEW CL B NEW CUSIP: 62913F201	4,776.00	173,941.94	101,728.80

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<i>Corporate Stock - Common</i>			
United States - USD			
NIKE INC CL B CUSIP: 654106103	45,638.00	2,571,470.41	4,398,134.06
NISOURCE INC COM CUSIP: 65473P105	2,302.00	38,613.27	54,810.62
** NJ RES CORP COM CUSIP: 646025106	3,200.00	121,708.41	157,440.00
** NOBLE CORPORATION (SWITZERLAND) COM USD0.10 CUSIP: H5833N103	9,009.00	264,919.50	272,251.98
NOBLE ENERGY INC COM CUSIP: 655044105	1,437.00	92,407.04	135,638.43
** NORDSON CORP COM CUSIP: 655663102	3,900.00	196,956.24	160,602.00
NORDSTROM INC COM CUSIP: 655664100	1,325.00	20,938.21	65,865.75
NORFOLK SOUTHN CORP COM CUSIP: 655844108	6,453.00	328,583.07	470,165.58
NORTHEAST UTILITIES COM CUSIP: 664397106	1,450.00	30,704.08	52,301.50
NORTHERN TR CORP COM CUSIP: 665859104	6,374.00	321,360.45	252,792.84
** NORTHROP GRUMMAN CORP COM CUSIP: 666807102	13,440.00	679,224.01	785,971.20
** NORTHWEST BANCSHARES INC MD COM CUSIP: 667340103	34,500.00	388,540.32	429,180.00
** NOVATEL WIRELESS INC COM NEW CUSIP: 66987M604	3,000.00	10,209.14	9,390.00
NOVELLUS SYS INC COM CUSIP: 670008101	545.00	17,333.84	22,503.05
NRG ENERGY INC COM NEW CUSIP: 629377508	1,883.00	46,379.90	34,119.96
** NU SKIN ENTERPRISES INC CL A CL A CUSIP: 67018T105	37,232.00	1,188,881.07	1,808,358.24
** NUCOR CORP COM CUSIP: 670346105	5,294.00	202,494.76	209,483.58
NV ENERGY INC COM CUSIP: 67073Y106	38,700.00	550,362.75	632,745.00

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United States - USD			
NVIDIA CORP COM CUSIP: 67066G104	9,501.00	125,924.59	131,683.86
** NYSE EURONEXT COM STK CUSIP: 629491101	5,945.00	238,543.20	155,164.50
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP: 67103H107	1,051.00	38,060.93	84,027.45
** OASIS PETE INC NEW COM STK CUSIP: 674215108	8,511.00	218,737.96	247,584.99
OCCIDENTAL PETROLEUM CORP CUSIP: 674599105	10,949.00	610,530.66	1,025,921.30
OCEANEERING INTL INC COM CUSIP: 675232102	8,360.00	334,509.51	385,646.80
OCWEN FINL CORP COM NEW COM NEW CUSIP: 675746309	46,575.00	420,698.75	674,406.00
OLD DOMINION FGHT LINE INC COM CUSIP: 679580100	6,402.00	240,561.99	259,473.06
OM GROUP INC COM CUSIP: 670872100	7,500.00	168,164.25	167,925.00
OMNICOM GROUP INC COM CUSIP: 681919106	5,059.00	173,594.26	225,530.22
** ON SEMICONDUCTOR CORP COM CUSIP: 682189105	14,500.00	106,784.07	111,940.00
ONEOK INC COM STK CUSIP: 682680103	843.00	39,517.71	73,079.67
** ONYX PHARMACEUTICALS INC DEL COM CUSIP: 683399109	1,490.00	51,100.59	65,485.50
** OPENTABLE INC COM CUSIP: 68372A104	17,000.00	1,747,003.61	665,210.00
** OPENWAVE SYS INC COM NEW CUSIP: 683718308	6,900.00	12,008.76	10,902.00
** OPKO HEALTH INC COM STK CUSIP: 68375N103	27,201.00	153,865.91	133,284.90
** OPNET TECHNOLOGIES INC COM ISIN CUSIP: 683757108	6,642.00	266,596.29	243,562.14
** OPNEXT INC COM CUSIP: 68375V105	2,800.00	7,438.41	2,261.84

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United States - USD				
ORACLE CORP COM CUSIP: 68389X105		46,128.00	809,447.20	1,183,183.20
ORBITAL SCI CORP COM CUSIP: 685564106		10,728.00	130,428.20	155,877.84
ORCHARD SUPPLY HARDWARE STORES CORP CL ACL A CUSIP: 685691404		14.14	1,444.49	0.00
OREXIGEN THERAPEUTICS INC COM CUSIP: 686164104		4,400.00	9,764.04	7,084.00
ORTHOFIX INTL N.V COM STK USD0.10 CUSIP: N6748L102		1,500.00	41,973.78	52,845.00
OSI SYS INC COM CUSIP: 671044105		1,975.00	49,273.27	96,340.50
** OWENS & MINOR INC NEW COM CUSIP: 690732102		18,272.00	524,159.33	507,778.88
OWENS ILL INC COM NEW CUSIP: 690768403		1,345.00	29,506.55	26,066.10
** OXFORD INDS INC COM CUSIP: 691497309		6,309.00	245,300.78	284,662.08
** PACCAR INC COM CUSIP: 693718108		2,934.00	63,095.94	109,936.98
** PACIFIC SUNWEAR CALIF INC COM CUSIP: 694873100		8,600.00	13,882.12	14,706.00
PACKAGING CORP AMER COM ISIN CUSIP: 695156109	US6951561090	15,978.00	348,173.50	403,284.72
** PALL CORP COM CUSIP: 696429307		6,392.00	175,621.72	365,302.80
PANTRY INC COM ISIN #US6986571031 CUSIP: 698657103		3,300.00	40,439.07	39,501.00
PAREXEL INTL CORP COM CUSIP: 699462107		15,820.00	344,208.85	328,106.80
PARKER-HANNIFIN CORP COM CUSIP: 701094104		1,237.00	41,356.46	94,321.25
** PATTERSON COS INC COM CUSIP: 703395103		717.00	21,810.49	21,165.84
PATTERSON-UTI ENERGY INC COM CUSIP: 703481101		8,900.00	275,605.59	177,822.00

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<i>Corporate Stock - Common</i>			
United States - USD			
** PAYCHEX INC COM CUSIP: 704326107	3,641.00	100,868.94	109,630.51
** PDL BIOPHARMA INC COM CUSIP: 69329Y104	22,600.00	118,205.14	140,120.00
PEABODY ENERGY CORP COM STK CUSIP: 704549104	6,118.00	262,811.64	202,566.98
** PENN VA CORP COM CUSIP: 707882106	16,200.00	311,488.63	85,698.00
** PENNEY J.C CO INC COM CUSIP: 708160106	2,870.00	90,916.30	100,880.50
** PENTAIR INC COM CUSIP: 709631105	1,518.00	46,228.78	50,534.22
PEOPLES UTD FINL INC COM CUSIP: 712704105	2,953.00	51,642.42	37,946.05
** PEPCO HLDGS INC COM CUSIP: 713291102	1,858.00	36,725.43	37,717.40
PEPSICO INC COM CUSIP: 713448108	27,465.00	1,503,846.32	1,822,302.75
PERKINELMER INC COM CUSIP: 714046109	926.00	12,754.70	18,520.00
** PERRIGO CO COM CUSIP: 714290103	2,515.00	115,726.15	244,709.50
PETSMART INC COM CUSIP: 716768106	7,000.00	312,437.00	359,030.00
PFIZER INC COM CUSIP: 717081103	194,779.00	3,416,735.01	4,215,017.56
PG& E CORP COM CUSIP: 69331C108	4,524.00	163,505.77	186,479.28
PHARMACYCLICS INC COM CUSIP: 716933106	9,627.00	131,526.82	142,672.14
** PHH CORP COM NEW COM NEW CUSIP: 693320202	42,100.00	827,854.37	450,470.00
PHILIP MORRIS INTL COM STK NPV CUSIP: 718172109	35,727.00	1,618,786.84	2,803,854.96
PHOENIX COS INC NEW COM CUSIP: 71902E109	8,600.00	15,781.86	14,448.00

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<i>Corporate Stock - Common</i>			
United States - USD			
PIER 1 IMPORTS INC COM CUSIP: 720279108	26,374.00	291,522.96	367,389.82
PINNACLE W. CAP CORP COM CUSIP: 723484101	894.00	32,080.90	43,072.92
PIONEER NAT RES CO COM STK CUSIP: 723787107	8,967.00	783,942.45	802,367.16
** PITNEY BOWES INC COM CUSIP: 724479100	1,635.00	43,495.08	30,312.90
PLATINUM UNDERWRITERS HLDGS INC COM USD0.01 CUSIP: G7127P100	24,785.00	834,735.32	845,416.35
** PMC SIERRA INC COM CUSIP: 69344F106	48,489.00	378,791.91	267,174.39
PNC FINANCIAL SERVICES GROUP COM STK CUSIP: 693475105	24,709.00	1,451,256.15	1,424,968.03
PNM RES INC COM CUSIP: 69349H107	40,995.00	441,193.78	747,338.85
POLARIS IND. INC COM CUSIP: 731068102	12,048.00	530,037.37	674,447.04
POLYCOM INC COM CUSIP: 73172K104	15,300.00	411,238.78	249,390.00
PPG IND INC COM CUSIP: 693506107	3,465.00	236,002.02	289,292.85
PPL CORP COM ISIN US69351T1060 CUSIP: 69351T106	5,736.00	146,203.67	168,753.12
PRAXAIR INC COM CUSIP: 74005P104	32,355.00	2,800,490.98	3,458,749.50
PRECISION CASTPARTS CORP COM CUSIP: 740189105	2,481.00	276,623.61	408,843.99
** PREMIERE GLOBAL SVCS INC COM CUSIP: 740585104	27,833.00	262,338.05	235,745.51
** PRICELINE COM INC COM NEW STK CUSIP: 741503403	8,009.00	3,591,149.32	3,745,889.39
** PRICESMART INC COM STK CUSIP: 741511109	2,304.00	124,697.93	160,335.36
PRIMERICA INC COM CUSIP: 74164M108	14,600.00	320,709.14	339,304.00

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<i>Corporate Stock - Common</i>			
United States - USD			
** PRIMORIS SVCS CORP COM CUSIP: 74164F103			
CUSIP: 74164F103	2,500.00	32,445.25	37,325.00
PRINCIPAL FINL GROUP INC COM STK CUSIP: 74251V102			
CUSIP: 74251V102	5,899.00	143,019.94	145,115.40
PROCTER & GAMBLE COM NPV CUSIP: 742718109			
CUSIP: 742718109	52,916.00	2,759,676.09	3,530,026.36
PROGENICS PHARMACEUTICALS INC COM CUSIP: 743187106			
CUSIP: 743187106	2,200.00	16,148.00	18,788.00
PROGRESS ENERGY INC COM CUSIP: 743263105			
CUSIP: 743263105	2,416.00	98,868.19	135,344.32
PROGRESSIVE CORP OH COM CUSIP: 743315103			
CUSIP: 743315103	5,051.00	72,453.65	98,545.01
** PROTECTIVE LIFE CORP COM CUSIP: 743674103			
CUSIP: 743674103	10,700.00	226,462.66	241,392.00
PRUDENTIAL FINL INC COM CUSIP: 744320102			
CUSIP: 744320102	10,766.00	549,925.97	539,591.92
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106			
CUSIP: 744573106	25,643.00	927,947.11	846,475.43
** PULSE ELECTRONICS CORP CUSIP: 74586W106			
CUSIP: 74586W106	2,800.00	14,137.56	7,840.00
** PULTE GROUP INC CUSIP: 745867101			
CUSIP: 745867101	2,759.00	45,220.50	17,409.29
** QEP RES INC COM STK CUSIP: 74733V100			
CUSIP: 74733V100	1,449.00	44,830.80	42,455.70
** QLIK TECHNOLOGIES INC COM STK CUSIP: 74733T105			
CUSIP: 74733T105	3,996.00	113,665.99	96,703.20
QUAL DISTR INC FLA COM CUSIP: 74756M102			
CUSIP: 74756M102	1,800.00	22,452.30	20,250.00
QUALCOMM INC COM CUSIP: 747525103			
CUSIP: 747525103	129,668.00	5,095,481.03	7,092,839.60
QUANTA SVCS INC COM CUSIP: 74762E102			
CUSIP: 74762E102	13,771.00	256,388.49	296,627.34
QUANTUM CORP DSSG COM CUSIP: 747906204			
CUSIP: 747906204	41,400.00	106,838.47	99,360.00
** QUEST DIAGNOSTICS INC COM CUSIP: 74834L100			
CUSIP: 74834L100	3,092.00	158,729.31	179,521.52

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<i>Corporate Stock - Common</i>			
United States - USD			
** QUESTCOR PHARMACEUTICALS INC COM CUSIP: 74835Y101			
** QUINSTREET INC COM STK CUSIP: 74874Q100	18,590.00	231,623.58	174,002.40
** RACKSPACE HOSTING INC COM STK CUSIP: 750086100	33,330.00	1,263,278.33	1,433,523.30
** RADIAN GROUP INC COM CUSIP: 750236101	36,700.00	97,572.15	85,878.00
** RADISYS CORP COM CUSIP: 750459109	1,700.00	22,342.42	8,602.00
** RAILAMERICA INC COM CUSIP: 750753402	1,700.00	21,976.71	25,313.00
RALPH LAUREN CORP CL A CL A CUSIP: 751212101	530.00	36,771.24	73,182.40
RANGE RES CORP COM CUSIP: 75281A109	1,681.00	78,547.78	104,121.14
** RAVEN INDS INC COM STK CUSIP: 754212108	3,200.00	193,762.16	198,080.00
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109	12,271.00	284,913.26	379,910.16
** RAYTHEON CO USDO.01 CUSIP: 755111507	14,135.00	716,658.77	683,851.30
** REACHLOCAL INC COM STK CUSIP: 75525F104	2,100.00	35,450.69	12,978.00
** REALNETWORKS INC COM NEW CUSIP: 75605L708	2,525.00	35,987.31	18,937.50
RED HAT INC COM CUSIP: 756577102	18,543.00	785,997.15	765,640.47
** REGENERON PHARMACEUTICALS INC COM CUSIP: 75886F107	20,000.00	1,236,363.27	1,108,600.00
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	97,711.00	477,309.54	420,157.30
RENT A CTR INC NEW COM CUSIP: 76009N100	18,205.00	294,779.55	673,585.00
REPUBLIC SVCS INC COM CUSIP: 760759100	7,598.00	105,553.89	209,324.90

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<i>Corporate Stock - Common</i>			
United States - USD			
** REX ENERGY CORP COM STK CUSIP: 761565100	34,078.00	480,086.01	502,991.28
REYNOLDS AMERICAN INC COM CUSIP: 761713106	2,769.00	47,471.79	114,691.98
** RF MICRO DEVICES INC COM CUSIP: 749941100	35,700.00	254,697.44	192,780.00
** RIGEL PHARMACEUTICALS INC COM NEW STK CUSIP: 766559603	5,800.00	48,545.33	45,762.00
RIVERBED TECHNOLOGY INC COM CUSIP: 768573107	300.00	6,008.40	7,050.00
** RLI CORP COM CUSIP: 749607107	1,400.00	83,629.14	102,004.00
ROBBINS & MYERS INC COM CUSIP: 770196103	7,048.00	303,683.53	342,180.40
** ROBERT HALF INTL INC COM CUSIP: 770323103	4,170.00	105,991.79	118,678.20
ROCKWELL AUTOMATION CUSIP: 773903109	1,162.00	30,074.82	85,255.94
** ROCKWELL COLLINS INC COM CUSIP: 774341101	1,239.00	41,262.05	68,603.43
ROCKWOOD HLDGS INC COM CUSIP: 774415103	7,600.00	294,359.40	299,212.00
** ROGERS CORP COM CUSIP: 775133101	14,179.00	422,535.63	522,637.94
ROPER INDs INC NEW COM CUSIP: 776696106	790.00	43,030.89	68,627.30
** ROSETTA RES INC COM CUSIP: 777779307	16,725.00	558,142.68	727,537.50
** ROSETTA STONE INC COM CUSIP: 777780107	1,100.00	11,101.75	8,393.00
ROSS STORES INC COM CUSIP: 778296103	23,007.00	775,739.65	1,093,522.71
ROUSE PPTYS INC COM CUSIP: 779287101	-191.00	-2,139.61	-2,433.34
ROVI CORP COM CUSIP: 779376102	13,066.00	433,168.10	321,162.28

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<i>Corporate Stock - Common</i>			
United States - USD			
ROWAN COMPANIES INC COM CUSIP: 779382100	1,023.00	23,339.27	31,027.59
** RPX CORP COM CUSIP: 74972G103	5,900.00	77,570.76	74,635.00
RTI BIOLOGICS INC COM STK CUSIP: 74975N105	9,400.00	32,535.77	41,736.00
RTI INTL METALS INC COM CUSIP: 74973W107	2,839.00	36,847.03	65,893.19
** RUDOLPH TECHNOLOGIES INC COM CUSIP: 781270103	2,900.00	24,175.08	26,854.00
** RUE21 INC COM CUSIP: 781295100	3,400.00	82,219.03	73,440.00
RYDER SYS INC COM CUSIP: 783549108	22,617.00	946,569.04	1,201,867.38
** S.W. AIRL CO COM CUSIP: 844741108	13,576.00	167,576.17	116,210.56
** SAFETY INS GROUP INC COM CUSIP: 78648T100	3,645.00	131,443.26	147,549.60
** SAFEWAY INC COM NEW CUSIP: 786514208	31,084.00	772,972.78	654,007.36
** SAIC INC COM STK USD0.0001 CUSIP: 78390X101	2,262.00	42,469.48	27,799.98
** SALESFORCE COM INC COM STK CUSIP: 79466L302	60,114.00	2,925,458.07	6,099,166.44
SANDISK CORP COM CUSIP: 80004C101	1,968.00	77,524.05	96,845.28
SARA LEE CORP COM CUSIP: 803111103	4,838.00	53,762.96	91,534.96
** SBA COMMUNICATIONS CORP CL A COM CUSIP: 78388J106	5,360.00	183,223.83	230,265.60
** SCANA CORP NEW COM CUSIP: 80589M102	945.00	31,978.46	42,581.70
SCHLUMBERGER LTD COM COM CUSIP: 806857108	77,124.00	4,590,457.73	5,268,340.44
SCHOLASTIC CORP COM CUSIP: 807066105	3,400.00	93,596.75	101,898.00

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<i>Corporate Stock - Common</i>			
United States - USD			
SCHWAB CHARLES CORP COM NEW CUSIP: 808513105	192,841.00	3,368,987.36	2,171,389.66
SCIQUEST INC NEW COM CUSIP: 80908T101	1,500.00	21,643.65	21,405.00
** SCORPIO TANKERS INC COM STK CUSIP: Y7542C106	25,200.00	241,563.64	123,228.00
SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK CUSIP: 811065101	796.00	26,029.32	33,766.32
** SEACHANGE INTL INC COM CUSIP: 811699107	3,100.00	27,900.09	21,793.00
** SEACOR HLDGS INC COM CUSIP: 811904101	3,310.00	257,261.56	294,457.60
SEALED AIR CORP NEW COM STK CUSIP: 81211K100	1,573.00	27,931.72	27,071.33
** SEARS HLDGS CORP COM CUSIP: 812350106	316.00	25,131.34	10,042.48
SELECT COMFORT CORP OC-CAP STK OC-CAP STK CUSIP: 81616X103	23,470.00	412,591.49	509,064.30
** SELECT MED HLDGS CORP COM CUSIP: 81619Q105	33,575.00	333,414.94	284,716.00
** SELECTIVE INS GROUP INC COM CUSIP: 816300107	4,800.00	73,967.30	85,104.00
** SEMGROUP CORP CL A CL A CUSIP: 81663A105	18,080.00	493,333.74	471,164.80
SEMPRA ENERGY INC COM STK CUSIP: 816851109	16,263.00	770,324.38	894,465.00
SENSIENT TECHNOLOGIES CORP COM CUSIP: 81725T100	3,410.00	78,153.10	129,239.00
SERVICE CORP INTL COM CUSIP: 817565104	30,880.00	173,134.33	328,872.00
SHAW GROUP INC COM CUSIP: 820280105	1,800.00	47,885.58	48,420.00
** SHERWIN-WILLIAMS CO COM CUSIP: 824348106	2,005.00	122,125.43	178,986.35
** SHORETEL INC COM CUSIP: 825211105	9,200.00	60,198.07	58,696.00

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<i>Corporate Stock - Common</i>			
United States - USD			
SIGMA DESIGNS INC COM CUSIP: 826565103	2,800.00	20,083.90	16,800.00
** SIGMA-ALDRICH CORP COM CUSIP: 826552101	986.00	30,734.79	61,585.56
SIGNATURE BK NY N Y COM CUSIP: 82669G104	2,095.00	127,941.44	125,679.05
SILICON IMAGE INC COM STK CUSIP: 82705T102	24,108.00	143,235.42	113,307.60
** SILICON LABORATORIES INC COM CUSIP: 826919102	2,735.00	82,595.84	118,753.70
** SKECHERS U.S.A INC CL A CL A ISIN #US8305661055 CUSIP: 830566105	27,855.00	582,449.97	337,602.60
SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102	11,534.00	59,615.93	187,081.48
SLM CORP COM CUSIP: 78442P106	11,766.00	167,871.72	157,664.40
** SM ENERGY CO COM CUSIP: 78454L100	5,000.00	364,728.82	365,500.00
SMART BALANCE INC COM STK CUSIP: 83169Y108	8,800.00	43,956.66	47,168.00
** SMITH & WESSON HLDG CORP COM CUSIP: 831756101	10,000.00	39,400.52	43,600.00
SMITH A O CORP COM CUSIP: 831865209	1,250.00	29,320.50	50,150.00
SMITHFIELD FOODS INC COM CUSIP: 832248108	4,765.00	96,086.70	115,694.20
SMUCKER J M CO COM NEW COM NEW CUSIP: 832696405	7,192.00	515,835.50	562,198.64
SNAP-ON INC COM CUSIP: 833034101	476.00	13,778.01	24,095.12
** SOLARWINDS INC COM CUSIP: 83416B109	14,084.00	433,393.41	393,647.80
** SONIC CORP COM CUSIP: 835451105	26,900.00	284,572.37	181,037.00
** SOTHEBYS HLDGS INC CL A (DE) CUSIP: 835898107	1,661.00	15,978.92	47,388.33

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<i>Corporate Stock - Common</i>			
United States - USD			
SOURCEFIRE INC COM CUSIP: 83616T108	3,559.00	125,383.57	115,240.42
SOUTHERN CO COM STK CUSIP: 842587107	7,059.00	199,002.50	326,761.11
SOUTHWESTERN ENERGY CO COM CUSIP: 845467109	74,245.00	2,810,001.58	2,371,385.30
SPANSION INC COM CL A CUSIP: 84649R200	8,902.00	152,319.10	73,708.56
** SPARTAN STORES INC COM CUSIP: 846822104	2,900.00	58,163.84	53,650.00
** SPECTRA ENERGY CORP COM STK CUSIP: 847560109	15,926.00	343,213.00	489,724.50
** SPECTRANETICS CORP COM CUSIP: 84760C107	2,700.00	17,610.75	19,494.00
** SPIRIT AIRLS INC COM CUSIP: 848577102	100.00	1,126.55	1,560.00
SPRINT NEXTEL CORP CUSIP: 852061100	69,737.00	469,934.74	163,184.58
SPX CORP COM CUSIP: 784635104	8,606.00	527,414.09	518,683.62
** ST JUDE MED INC COM CUSIP: 790849103	4,712.00	151,661.22	161,621.60
** STAGE STORES INC COM NEW COM NEW CUSIP: 85254C305	34,200.00	452,478.41	475,038.00
** STANCORP FINL GROUP INC COM CUSIP: 852891100	5,225.00	139,547.90	192,018.75
** STANDARD PKG CORP COM CUSIP: 853790103	12,000.00	195,278.80	214,440.00
** STANDEX INTL CORP COM CUSIP: 854231107	1,400.00	46,342.24	47,838.00
STANLEY BLACK & DECKER INC COM CUSIP: 854502101	2,183.00	98,537.72	147,570.80
STAPLES INC COM CUSIP: 855030102	5,728.00	85,032.96	79,561.92
STARBUCKS CORP COM CUSIP: 855244109	105,405.00	1,637,517.02	4,849,684.05

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP: 85590A401	3,374.00	156,252.45	161,850.78
STATE BK FINL CORP COM CUSIP: 856190103	2,400.00	36,693.44	36,264.00
** STATE STR CORP COM CUSIP: 857477103	14,729.00	600,275.48	593,725.99
STD MICROSYSTEMS CORP COM CUSIP: 853626109	2,000.00	44,670.56	51,540.00
** STEELCASE INC CL A COM CUSIP: 858155203	2,200.00	22,548.92	16,412.00
STERICYCLE INC COM CUSIP: 858912108	2,597.00	187,993.10	202,358.24
** STERLING CONSTR INC COM CUSIP: 859241101	6,200.00	102,337.70	66,774.00
STRYKER CORP CUSIP: 863667101	8,564.00	422,341.88	425,716.44
** SUN HEALTHCARE GROUP INC NEW COM STOCK CUSIP: 86677E100	4,100.00	12,811.27	15,908.00
SUN TR BANKS INC COM CUSIP: 867914103	4,398.00	135,400.09	77,844.60
** SUNOCO INC COM CUSIP: 86764P109	874.00	23,933.48	35,851.48
** SUPER VALU INC COM CUSIP: 868536103	20,638.00	189,896.09	167,580.56
** SUPERIOR ENERGY SVCS INC COM CUSIP: 868157108	11,000.00	295,709.07	312,840.00
SURMODICS INC COM CUSIP: 868873100	700.00	8,537.83	10,262.00
** SUSSER HLDGS CORP COM STK CUSIP: 869233106	2,100.00	44,415.75	47,502.00
SVB FINL GROUP COM CUSIP: 78486Q101	10,280.00	386,468.65	490,253.20
** SWIFT ENERGY CO COM CUSIP: 870738101	13,075.00	417,114.55	388,589.00
SYKES ENTERPRISES INC COM CUSIP: 871237103	31,320.00	568,858.04	490,471.20

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<i>Corporate Stock - Common</i>			
United States - USD			
SYMANTEC CORP COM CUSIP: 871503108	38,737.00	789,264.64	606,234.05
SYMETRA FINL CORP COM CUSIP: 87151Q106	45,355.00	549,648.58	411,369.85
SYMMETRY MED INC COM STK CUSIP: 871546206	27,430.00	253,207.95	219,165.70
** SYNAPTICS INC COM CUSIP: 87157D109	10,500.00	282,677.54	316,575.00
** SYNCHRONOSS TECHNOLOGIES INC COM STK CUSIP: 87157B103	4,576.00	145,870.33	138,240.96
** SYNNEX CORP COM STK CUSIP: 87162W100	20,580.00	573,928.86	626,866.80
SYNOPSYS INC COM CUSIP: 871607107	11,688.00	217,957.16	317,913.60
** SYSCO CORP COM CUSIP: 871829107	4,831.00	113,237.83	141,693.23
** T ROWE PRICE GROUP INC CUSIP: 74144T108	2,069.00	54,449.30	117,829.55
** T-HQ INC COM NEW CUSIP: 872443403	17,000.00	38,511.63	12,920.00
** TAKE-TWO INTERACTIVE SOFTWARE INC CUSIP: 874054109	30,500.00	311,442.69	413,275.00
** TALEO CORP COM CL A COM CL A CUSIP: 87424N104	7,681.00	308,648.63	297,177.89
TARGET CORP COM STK CUSIP: 87612E106	10,001.00	376,775.81	512,251.22
** TASER INTL INC COM CUSIP: 87651B104	996.00	4,344.47	5,099.52
** TD AMERITRADE HLDG CORP COM STK CUSIP: 87236Y108	5,500.00	91,552.20	86,075.00
TE CONNECTIVITY LTD CUSIP: H84989104	3,476.00	119,009.55	107,095.56
TEAM HEALTH HLDGS INC COM CUSIP: 87817A107	3,800.00	67,861.28	83,866.00
TECO ENERGY INC COM CUSIP: 872375100	6,167.00	98,523.64	118,036.38

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<i>Corporate Stock - Common</i>			
United States - USD			
TELENAV INC COM CUSIP: 879455103	3,700.00	32,590.51	28,897.00
TELETECH HLDGS INC COM CUSIP: 879939106	7,710.00	150,114.13	124,902.00
** TENET HEALTHCARE CORP COM CUSIP: 88033G100	3,557.00	29,603.78	18,247.41
** TERADATA CORP DEL COM STK CUSIP: 88076W103	1,369.00	30,807.18	66,410.19
** TERADYNE INC COM CUSIP: 880770102	22,142.00	276,097.96	301,795.46
** TEREX CORP NEW COM CUSIP: 880779103	13,490.00	188,789.16	182,249.90
** TESLA MTRS INC COM CUSIP: 88160R101	4,267.00	127,803.31	121,865.52
** TESORO CORP CUSIP: 881609101	28,864.00	715,398.12	674,263.04
TESSERA TECHNOLOGIES INC COM STK CUSIP: 88164L100	8,800.00	150,336.08	147,400.00
** TETRA TECH INC NEW COM CUSIP: 88162G103	4,000.00	89,328.35	86,360.00
TEXAS INSTRUMENTS INC COM CUSIP: 882508104	13,859.00	263,139.91	403,435.49
** TEXTRON INC COM CUSIP: 883203101	8,978.00	170,449.99	166,003.22
THERMO FISHER CORP CUSIP: 883556102	6,998.00	303,784.30	314,700.06
THOMAS & BETTS CORP COM CUSIP: 884315102	1,272.00	58,360.81	69,451.20
** THOR INDs INC COM STK CUSIP: 885160101	24,660.00	678,143.37	676,423.80
THORATEC CORP CUSIP: 885175307	1,300.00	41,962.96	43,628.00
** TIFFANY & CO COM CUSIP: 886547108	1,040.00	30,656.12	68,910.40
TIME WARNER CABLE INC COM CUSIP: 88732J207	14,515.00	871,873.67	922,718.55

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<i>Corporate Stock - Common</i>			
United States - USD			
** TIME WARNER INC USD0.01 CUSIP: 887317303	17,430.00	580,818.98	629,920.20
TIMKEN CO COM CUSIP: 887389104	7,200.00	257,470.72	278,712.00
TITANIUM METALS CORP COM NEW CUSIP: 888339207	674.00	14,192.32	10,096.52
** TIVO INC COM CUSIP: 888706108	22,670.00	223,803.29	203,349.90
TJX COS INC COM NEW CUSIP: 872540109	3,089.00	66,258.55	199,394.95
** TNS INC COM CUSIP: 872960109	2,600.00	44,729.90	46,072.00
TORCHMARK CORP COM CUSIP: 891027104	835.00	18,373.85	36,230.65
** TORO CO COM CUSIP: 891092108	4,400.00	219,914.82	266,904.00
TOTAL SYS SVCS INC COM CUSIP: 891906109	1,327.00	29,520.40	25,956.12
TPC GROUP INC COM CUSIP: 89236Y104	3,300.00	95,827.16	76,989.00
TRACTOR SUPPLY CO COM CUSIP: 892356106	400.00	8,798.86	28,060.00
TRAVELERS COS INC COM STK CUSIP: 89417E109	11,781.00	581,535.10	697,081.77
TREEHOUSE FOODS INC COM CUSIP: 89469A104	9,820.00	547,138.78	642,031.60
** TREX CO INC COM CUSIP: 89531P105	3,900.00	62,973.13	89,349.00
** TRIPADVISOR INC COM COM STK CUSIP: 896945201	776.00	18,699.58	19,562.96
** TRIQUINT SEMICONDUCTOR INC COM CUSIP: 89674K103	14,700.00	175,420.29	71,589.00
** TRIUMPH GROUP INC NEW COM CUSIP: 896818101	22,200.00	1,134,981.15	1,297,590.00
** TRUE RELIGION APPAREL INC COM STK CUSIP: 89784N104	12,907.00	413,677.87	446,324.06

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<i>Corporate Stock - Common</i>			
United States - USD			
** TRUEBLUE INC COM STK CUSIP: 89785X101	4,300.00	61,982.59	59,684.00
TRUSTCO BK CORP N Y COM CUSIP: 898349105	5,200.00	24,969.88	29,172.00
TRW AUTOMOTIVE HLDGS CORP COM CUSIP: 87264S106	1,600.00	66,493.02	52,160.00
** TUPPERWARE BRANDS CORPORATION CUSIP: 899896104	2,400.00	137,903.04	134,328.00
TUTOR PERINI CORP COM CUSIP: 901109108	19,835.00	344,165.10	244,763.90
** TW TELECOM INC CL A STK CUSIP: 87311L104	13,300.00	244,730.61	257,754.00
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 CUSIP: H89128104	3,784.00	144,896.73	176,750.64
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103	2,392.00	33,150.15	49,370.88
** UBIQUITI NETWORKS INC COM USD0.001 CUSIP: 90347A100	6,898.00	145,990.79	125,750.54
** UIL HLDGS CORP COM CUSIP: 902748102	16,806.00	549,238.97	594,428.22
** ULTA SALON COSMETICS & FRAGRANCE INC COMSTK CUSIP: 90384S303	9,746.00	545,303.29	632,710.32
ULTIMATE SOFTWARE GROUP INC COM CUSIP: 90385D107	8,507.00	531,886.78	553,975.84
ULTRATECH INC EFF 06-10-03 CUSIP: 904034105	17,247.00	374,628.96	423,758.79
** UNDER ARMOR INC CL A CUSIP: 904311107	7,181.00	504,321.39	515,523.99
UNIFIRST CORP MASS COM CUSIP: 904708104	2,500.00	98,325.00	141,850.00
UNION PAC CORP COM CUSIP: 907818108	7,257.00	401,373.04	768,806.58
** UNISOURCE ENERGY CORP COM CUSIP: 909205106	8,900.00	255,833.10	328,588.00
** UNISYS CORP COM NEW COM NEW CUSIP: 909214306	5,900.00	149,366.50	116,289.00

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<i>Corporate Stock - Common</i>			
United States - USD			
UNIT CORP COM CUSIP: 909218109	3,400.00	152,571.77	157,760.00
** UNITED CONTL HLDGS INC COM STK CUSIP: 910047109	41,421.00	787,913.88	781,614.27
** UNITED ONLINE INC COM CUSIP: 911268100	16,500.00	122,381.74	89,760.00
** UNITED PARCEL SVC INC CL B CUSIP: 911312106	13,804.00	841,360.63	1,010,314.76
** UNITED STS STL CORP NEW COM CUSIP: 912909108	3,179.00	159,313.37	84,116.34
UNITED TECHNOLOGIES CORP COM CUSIP: 913017109	14,521.00	773,297.85	1,061,339.89
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102	36,431.00	1,095,587.02	1,846,323.08
UNUM GROUP CUSIP: 91529Y106	13,594.00	263,025.47	286,425.58
** UNVL CORP VA COM CUSIP: 913456109	10,620.00	418,132.15	488,095.20
UNVL TECH INST INC COM CUSIP: 913915104	1,800.00	26,257.14	23,004.00
URBAN OUTFITTERS INC COM CUSIP: 917047102	909.00	28,025.64	25,052.04
URS CORP NEW COM CUSIP: 903236107	7,800.00	270,031.34	273,936.00
US BANCORP CUSIP: 902973304	65,531.00	1,604,119.79	1,772,613.55
** USEC INC COM CUSIP: 90333E108	42,600.00	96,046.58	48,564.00
** UTD RENTALS INC COM CUSIP: 911363109	42,325.00	946,887.40	1,250,703.75
** UTD STATIONERS INC COM CUSIP: 913004107	18,000.00	444,396.43	586,080.00
** UTI WORLDWIDE INC ORD NPV CUSIP: G87210103	49,615.00	723,561.75	659,383.35
V F CORP COM CUSIP: 918204108	714.00	35,165.81	90,670.86

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United States - USD			
VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100	45,984.00	858,944.71	967,963.20
** VARIAN MEDICAL SYSTEMS INC CUSIP: 92220P105	922.00	37,944.17	61,893.86
** VCA ANTECH INC COM STK CUSIP: 918194101	20,844.00	387,085.44	411,669.00
VERIFONE SYSTEMS INC COM CUSIP: 92342Y109	1,400.00	49,769.79	49,728.00
** VERISIGN INC COM CUSIP: 92343E102	4,023.00	106,431.95	143,701.56
** VERIZON COMMUNICATIONS COM CUSIP: 92343V104	65,488.00	2,251,191.04	2,627,378.56
VIACOM INC NEW CL B CUSIP: 92553P201	11,723.00	508,014.76	532,341.43
VIAD CORP COM NEW CUSIP: 92552R406	1,400.00	24,327.38	24,472.00
** VISA INC COM CL A STK CUSIP: 92826C839	99,567.00	6,561,440.95	10,109,037.51
** VONAGE HLDGS CORP COM CUSIP: 92886T201	41,300.00	99,609.60	101,185.00
** VULCAN MATERIALS CO COM CUSIP: 929160109	5,458.00	240,098.31	214,772.30
** W & T OFFSHORE INC COM CUSIP: 92922P106	5,900.00	113,038.15	125,139.00
** WABASH NATL CORP COM CUSIP: 929566107	40,400.00	253,031.37	316,736.00
WABCO HLDGS INC COM STK CUSIP: 92927K102	2,790.00	76,452.04	121,086.00
WABTEC CORP COM CUSIP: 929740108	3,100.00	182,183.59	216,845.00
WADDELL & REED FINL INC CL A COM CUSIP: 930059100	3,949.00	81,882.84	97,816.73
WAL-MART STORES INC COM CUSIP: 931142103	18,206.00	785,673.75	1,087,990.56
WALGREEN CO COM CUSIP: 931422109	24,583.00	808,987.04	812,713.98

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<i>Corporate Stock - Common</i>			
United States - USD			
** WALT DISNEY CO CUSIP: 254687106	27,714.00	766,174.87	1,039,275.00
WALTER INVT MGMT CORP CUSIP: 93317W102	14,518.00	339,408.36	297,764.18
WASH FED INC COM CUSIP: 938824109	27,825.00	480,130.40	389,271.75
** WASH POST CO CL B COM CUSIP: 939640108	42.00	25,341.33	15,826.02
WASTE CONNECTIONS INC COM CUSIP: 941053100	12,179.00	415,360.43	403,612.06
WASTE MGMT INC DEL COM STK CUSIP: 94106L109	3,770.00	121,918.64	123,316.70
WATERS CORP COM CUSIP: 941848103	734.00	25,679.71	54,352.70
** WATSCO INC COM CUSIP: 942622200	4,006.00	174,231.01	263,033.96
WATSON PHARMACEUTICALS INC COM CUSIP: 942683103	1,041.00	37,320.44	62,813.94
** WEBSENSE INC COM STK ISIN# US9476841062 CUSIP: 947684106	19,900.00	321,282.09	372,727.00
** WEBSTER FNCL CORP WATERBURY CTN COM CUSIP: 947890109	28,300.00	399,261.85	577,037.00
WELLCARE HLTH PLANS INC COM CUSIP: 94946T106	5,700.00	279,067.76	299,250.00
** WELLPOINT INC COM CUSIP: 94973V107	17,849.00	972,236.07	1,182,496.25
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	148,633.00	4,114,833.65	4,096,325.48
** WERNER ENTERPRISES INC COM CUSIP: 950755108	8,700.00	185,794.67	209,670.00
** WESCO INTL INC COM CUSIP: 95082P105	11,725.00	445,782.34	621,542.25
** WESTAMERICA BANCORPORATION COM CUSIP: 957090103	3,100.00	164,642.21	136,090.00
** WESTAR ENERGY INC COM CUSIP: 95709T100	9,900.00	201,135.36	284,922.00

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United States - USD			
WESTERN UNION CO CUSIP: 959802109	12,371.00	201,070.73	225,894.46
WESTN DIGITAL CORP COM CUSIP: 958102105	9,394.00	141,477.82	290,744.30
** WESTN REFNG INC COM CUSIP: 959319104	8,500.00	111,176.30	112,965.00
** WGL HLDS INC COM CUSIP: 92924F106	4,100.00	138,770.76	181,302.00
** WHIRLPOOL CORP COM CUSIP: 963320106	626.00	32,007.14	29,703.70
** WHOLE FOODS MKT INC COM CUSIP: 966837106	11,671.00	575,452.98	812,068.18
WILLBROS GROUP INC COM CUSIP: 969203108	5,200.00	19,216.08	19,084.00
WILLIAMS CO INC COM CUSIP: 969457100	13,727.00	302,503.88	453,265.54
** WILLIAMS SONOMA INC COM CUSIP: 969904101	6,100.00	223,189.27	234,850.00
WILLIS GROUP HOLDINGS COM USD0.000115 (NEW) CUSIP: G96666105	3,454.00	90,157.73	134,015.20
WILSHIRE BANCORP INC COM CUSIP: 97186T108	10,600.00	36,268.15	38,478.00
** WINDSTREAM CORP COM STK CUSIP: 97381W104	4,773.00	45,607.09	56,035.02
WIS ENERGY COM CUSIP: 976657106	1,894.00	40,501.82	66,214.24
** WMS IND INC COM STK CUSIP: 929297109	4,200.00	157,119.13	86,184.00
** WOODWARD INC COM CUSIP: 980745103	17,484.00	705,088.34	715,620.12
** WORLD FUEL SERVICE COM STK USD0.01 CUSIP: 981475106	25,471.00	397,597.24	1,069,272.58
WYNDHAM WORLDWIDE CORP COM STK CUSIP: 98310W108	10,250.00	310,238.95	387,757.50
WYNN RESORTS LTD COM CUSIP: 983134107	948.00	55,599.20	104,744.52

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United States - USD			
XCEL ENERGY INC COM CUSIP: 98389B100	3,972.00	77,575.76	109,786.08
** XENOPORT INC COM STK CUSIP: 98411C100	6,000.00	46,021.20	22,860.00
** XEROX CORP COM CUSIP: 984121103	21,460.00	213,257.08	170,821.60
** XILINX INC COM CUSIP: 983919101	2,149.00	61,874.46	68,896.94
XL GROUP PLC ORD USD0.01 CUSIP: G98290102	2,625.00	76,376.32	51,896.25
XO GROUP INC COM CUSIP: 983772104	3,100.00	24,916.87	25,854.00
XYLEM INC W/I CUSIP: 98419M100	1,509.00	40,335.57	38,766.21
** XYRATEX (BERMUDA) LTD COM NPV CUSIP: G98268108	7,700.00	90,626.22	102,564.00
YAHOO INC COM CUSIP: 984332106	10,158.00	289,331.13	163,848.54
** YUM BRANDS INC COM CUSIP: 988498101	7,572.00	272,068.18	446,823.72
** ZALE CORP NEW COM STK CUSIP: 988858106	12,000.00	45,824.04	45,720.00
** ZALICUS INC COM CUSIP: 98887C105	900.00	1,897.47	1,089.00
ZEBRA TECHNOLOGIES CORP CL A CUSIP: 989207105	8,200.00	209,824.04	293,396.00
** ZEP INC COM STK CUSIP: 98944B108	24,200.00	411,296.19	338,316.00
** ZIMMER HLDGS INC COM CUSIP: 98956P102	3,967.00	197,903.29	211,917.14
** ZIONS BANCORP COM CUSIP: 989701107	4,309.00	118,349.71	70,150.52
** ZOLTEK COS INC COM CUSIP: 98975W104	4,700.00	36,840.48	35,814.00
1ST CTZNS BANCSHARES INC N C CL A CUSIP: 31946M103	2,300.00	266,523.24	402,477.00

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Corporate Stock - Common			
United States - USD			
** 1ST HORIZON NATL CORP COM CUSIP: 320517105	2,163.00	37,806.49	17,304.00
1ST NIAGARA FINL GROUP INC NEW COM CUSIP: 33582V108	23,050.00	295,970.18	198,921.50
3M CO COM CUSIP: 88579Y101	12,140.00	802,674.68	992,202.20
** 5TH 3RD BANCORP COM CUSIP: 316773100	76,633.00	1,000,016.83	974,771.76
Total United States - USD	416,048,071.48	505,172,668.37	
Total Corporate Stock - Common		424,936,288.19	515,644,040.03
Partnership/Joint Venture Interests			
Global Region - USD			
DOVER STREET VII (AIV 1) CAYMAN FUND LP CUSIP: 9919JE994	682,462.00	682,462.00	909,697.00
Total Global Region - USD		682,462.00	909,697.00
Luxembourg - EUR			
HARBOURVEST INTL PVT EQUITYPARTNERS VI -CAYMAN PARTNERSHIP FD SEDOL: 0A1FJRU	615,816.75	833,319.63	694,729.67
Total Luxembourg - EUR		833,319.63	694,729.67
United States - EUR			
HARBOURVEST INTL PVT EQUITYPARTNERS V-CAYMAN PARTNERSHIP FUNDLP SEDOL: 019893U	3,503,812.70	4,795,558.19	4,705,968.60
Total United States - EUR		4,795,558.19	4,705,968.60
United States - USD			
ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP CUSIP: 000623132	212,332.00	212,332.00	182,967.00
ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP CUSIP: 000615633	1,618,956.00	1,618,956.00	1,880,600.00

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<i>Partnership/Joint Venture Interests</i>			
United States - USD			
ADAMS STREET PSHP FD - 2002 US FUND, LP CUSIP: 000178632	9,169,095.00	9,169,095.00	9,562,108.00
ADAMS STREET PSHP FD - 2003 US FUND, LP CUSIP: 000223925	9,622,561.00	9,622,561.00	9,790,560.00
ADAMS STREET PSHP FD - 2009 NON-US FUND CUSIP: 9951IV990	700,526.00	700,526.00	652,388.00
ADAMS STREET PTRSHP FD-2007 NON US FD LP CUSIP: 000457283	3,147,877.00	3,147,877.00	3,215,332.00
ADAMS STREET PTRSHP FD-2007 US FD LP CUSIP: 000457770	5,095,980.00	5,095,980.00	5,527,967.00
ADAMS STREET 2007 DIRECT FUND LP CUSIP: 000454793	1,276,860.00	1,276,860.00	1,331,505.00
ADAMS STREET 2009 DIRECT FUND CUSIP: 000613182	509,372.00	509,372.00	594,859.00
DOVER STREET VII CAYMAN FUND, LP CUSIP: 000583682	3,546,084.41	3,546,084.41	4,486,332.00
GOLDMAN SACHS PRIVATE EQUITY PARTNERS LP CUSIP: 000425090	9,095,144.22	9,095,144.22	8,100,292.00
GS PEP X - MANAGER FUND, LP CUSIP: 000575209	7,498,693.75	7,498,693.75	7,060,664.00
GS PRIVATE EQUITY PARTNERS IX- MANAGER FUND, LP CUSIP: 000515890	7,803,069.53	7,803,069.53	7,569,008.00
HARBOURVEST PARTNERS VIII - LP CUSIP: 000440263	3,279,398.00	3,279,398.00	3,600,900.00
HARBOURVEST PARTNERS VIII - FUND, LP CUSIP: 000439901	3,918,006.00	3,918,006.00	4,559,048.00
HARBOURVEST PTNRS VII-BUYOUT HLDGS FUND CUSIP: 000220145	9,257,393.00	9,257,393.00	10,470,672.00
HARBOURVEST PTRS VII-VENTURE HLDG FD, LP CUSIP: 000220681	11,251,275.00	11,251,275.00	12,824,618.00
LEXINGTON CAPITAL PARTNERS VI-B CUSIP: 000405142	11,060,104.27	11,060,104.27	9,832,362.00
LEXINGTON MIDDLE MARKET INVESTORS CUSIP: 000600148	2,145,259.51	2,145,259.51	2,236,343.00
PANTHEON GLOBAL SECONDARY FUND III-B, LP CUSIP: 000443093	9,125,787.00	9,125,787.00	9,710,499.00

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<i>Partnership/Joint Venture Interests</i>			
United States - USD			
PLA RESIDENTIAL FUND III, LP CUSIP: 000558080	5,236,583.00	5,236,583.00	4,638,158.00
Total United States - USD	114,570,356.69		117,827,182.00
Total Partnership/Joint Venture Interests	120,881,696.51		124,137,577.27
<i>Value of Interest in Common/Collective Trusts</i>			
International Region - USD			
CF ARTIO INTERNATIONAL EQUITY II GROUP TRUST FUND CUSIP: 473999019	478,553.55	64,418,717.54	55,660,563.40
Total International Region - USD	64,418,717.54		55,660,563.40
United States - USD			
CF FRANKLIN TEMPLETON INTERNATIONAL FOREIGN #433 FD CUSIP: 148998206	104,672.73	64,604,813.23	66,566,622.64
CF JPMCB LIQUIDITY FD CV OVER 1 BIL CUSIP: 222998MFO	3,946.05	3,946.05	3,946.05
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 990891WA0	26,501.74	42,989,139.02	44,372,472.82
CF MARATHON LONDON INTERNATIONAL FUND CUSIP: 611998055	194,565.81	73,429,406.43	75,905,648.15
COLTV SHORT TERM INV FD CUSIP: 195998AD1	32,156,072.49	32,156,072.49	32,156,072.49
Total United States - USD	213,183,377.22		219,004,762.15
Total Value of Interest in Common/Collective Trusts	277,602,094.76		274,665,325.55

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POOLED SEPARATE ACCOUNTS			
United States - USD			
CF PRUDENTIAL PRIFORM EQTY FD CUSIP: 587997CF2	778,916.49	22,368,982.12	39,742,646.72
CF PRUDENTIAL PRISA I CUSIP: 990891VL7	1,571.93	54,194,773.68	49,174,523.10
Total United States - USD	76,563,755.80	88,917,169.82	
Total POOLED SEPARATE ACCOUNTS	76,563,755.80	88,917,169.82	
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
SPDR S&P 500 ETF TRUST CUSIP: 78462F103	26,100.00	3,017,915.90	3,275,550.00
Total United States - USD	3,017,915.90	3,275,550.00	
Total Value of Interest in Registered Investment Com	3,017,915.90	3,275,550.00	
<i>Other</i>			
Brazil - USD			
BRAZIL(FED REP OF) GLOBAL NT 5.625% DUE 01-07-2041 REG CUSIP: 105756BR0	640,000.00	604,320.21	742,400.00
Total Brazil - USD	604,320.21	742,400.00	
Colombia - USD			
COLOMBIA(REPUBLIC OF) GLOBAL BD 4.375% DUE 07-12-2021 REG CUSIP: 195325BN4	575,000.00	572,694.25	618,125.00
Total Colombia - USD	572,694.25	618,125.00	
Mexico - USD			
** UNITED MEXICAN STS MEDIUM TERM NTS BOOK ENTRY NT 5.125% DUE 01-15-2020 BEO CUSIP: 91086QAY4	300,000.00	306,030.00	342,750.00
UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG CUSIP: 91086QAS7	170,000.00	180,625.00	221,425.00

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<i>Other</i>			
Mexico - USD			
Total Mexico - USD		486,655.00	564,175.00
Peru - USD			
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG CUSIP: 715638BM3	450,000.00	415,840.50	495,000.00
Total Peru - USD		415,840.50	495,000.00
South Africa - USD			
SOUTH AFRICA REP NT 6.25% DUE 03-08-2041REG CUSIP: 836205AP9	310,000.00	308,254.70	360,375.00
Total South Africa - USD		308,254.70	360,375.00
United States - USD			
&&BOND FUTURES OFFSET - LONG CUSIP: 999959927	0.00	0.00	-50,848,812.50
&&BOND FUTURES OFFSET - SHORT CUSIP: 999959935	0.00	0.00	106,135,187.52
AMERICAN CAP AGY CORP COM REIT FUND CUSIP: 02503X105	23,759.00	679,804.49	667,152.72
ANWORTH MTG AST CORP COM CUSIP: 037347101	46,740.00	312,057.36	293,527.20
APARTMENT INV & MGMT CO CL A CUSIP: 03748R101	990.00	17,495.74	22,680.90
AVALONBAY CMNTYS REIT CUSIP: 053484101	779.00	75,517.02	101,737.40
BSTN PPTYS INC CUSIP: 101121101	3,343.00	298,582.51	332,962.80
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	25,000.00	26,416.25	29,786.25
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	1,130,000.00	1,214,406.53	1,382,848.80
** CAMPUS CREST CMNTYS INC COM CUSIP: 13466Y105	21,500.00	237,495.98	216,290.00
** CAPSTEAD MTG CORP COM NO PAR COM NO PAR CUSIP: 14067E506	16,275.00	184,748.80	202,461.00

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<i>Other</i>			
United States - USD			
CHICAGO ILL O HARE INTL ARPT REV 6.395% 01-01-2040 BEO TAXABLE CUSIP: 167593AN2			
CHICAGO ILL WTR REV 6.742% 11-01-2040 BEO TAXABLE CUSIP: 167736YU5	220,000.00	227,150.00	279,778.40
** CHIMERA INVT CORP COM STK CUSIP: 16934Q109	47,142.00	125,759.22	118,326.42
** COGDELL SPENCER INC COM REIT CUSIP: 19238U107	2,100.00	12,695.97	8,925.00
** COLONY FINL INC COM CUSIP: 19624R106	8,375.00	167,500.00	131,571.25
CURATORS UNIV MO SYS FACS REV 5.96% 11-01-2039 BEO TAXABLE CUSIP: 231266FD4	390,000.00	428,348.70	505,081.20
** CYS INVTS INC COM CUSIP: 12673A108	58,650.00	739,422.33	770,661.00
DIAMONDRock HOSPITALITY CO COM STK CUSIP: 252784301	26,320.00	186,900.29	253,724.80
** EASTGROUP PPTYS INC REIT CUSIP: 277276101	2,800.00	118,404.06	121,744.00
ED RLTY TR INC COM REIT CUSIP: 28140H104	21,600.00	116,414.11	220,968.00
** EQTY RESDNTL EFF 5/15/02 CUSIP: 29476L107	2,429.00	65,607.10	138,525.87
ESC CONTRA MAIR HLDGS INC CUSIP: 560635997	123,900.00	0.00	1,239.00
** EXTRA SPACE STORAGE INC COM CUSIP: 30225T102	8,200.00	171,711.25	198,686.00
FUT MAR 12 CBT UL T-BONDS CUSIP: 999599GH0	5.00	0.00	-800,937.50
FUT MAR 12 CBT UL T-BONDS CUSIP: 999599GH0	265.00	0.00	42,449,687.50
FUT MAR 12 U.S. T-BONDS CUSIP: 999599GH0	43.00	0.00	-6,226,937.50
FUT MAR 12 U.S. T-BONDS CUSIP: 999599GH0	58.00	0.00	8,399,125.00
FUT MAR 12 US 2YR T-NOTE CUSIP: 999599GH0	52.00	0.00	-11,468,437.51

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<i>Other</i>			
United States - USD			
FUT MAR 12 10 YR T-NOTES CUSIP: 999599GH0	157.00	0.00	-20,586,625.00
FUT MAR 12 5 YR T NOTE CUSIP: 999599GH0	544.00	0.00	-67,052,250.01
GENERAL GROWTH PPTYS INC NEW COM CUSIP: 370023103	5,100.00	68,622.05	76,602.00
HATTERAS FINL CORP COM REIT CUSIP: 41902R103	15,910.00	420,958.81	419,546.70
** HCP INC COM REIT CUSIP: 40414L109	3,340.00	97,730.47	138,376.20
** HEALTH CARE REIT INC COM CUSIP: 42217K106	1,554.00	62,330.90	84,739.62
HOSPITALITY PPTYS TR COM SH BEN INT CUSIP: 44106M102	15,300.00	300,011.58	351,594.00
HOST HOTELS & RESORTS INC REIT CUSIP: 44107P104	5,784.00	88,784.53	85,429.68
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LF8	720,000.00	604,368.00	657,129.60
INLAND REAL ESTATE CORP COM NEW STK CUSIP: 457461200	5,000.00	44,807.50	38,050.00
** INVESTORS REAL ESTATE TR COM STK CUSIP: 461730103	6,900.00	51,024.12	50,335.50
ISRAEL ST GTD NT CL 2 DTD 12/04/2003 5.5% DUE 12-04-2023 REG CUSIP: 46513EGV8	590,000.00	647,127.34	752,308.41
KIMCO RLTY CORP COM CUSIP: 49446R109	3,333.00	67,285.67	54,127.92
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 CUSIP: 544435C32	285,000.00	282,353.85	343,943.70
** LIBERTY PPTY TR SH BEN INT CUSIP: 531172104	7,500.00	237,922.55	231,600.00
LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39 CUSIP: 544495UG7	530,000.00	530,000.00	613,543.90
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE CUSIP: 544495YY7	400,000.00	400,000.00	534,672.00
LOS ANGELES CALIF DEPT WTR & PWR REV 6.603% 07-01-2050 BEO TAXABLE CUSIP: 544495WA8	150,000.00	150,000.00	202,098.00

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<i>Other</i>			
United States - USD			
LOUISIANA PUB FACS AUTH SYS RESTORATION BDS 4.5% 02-01-2014 BEO TAXABLE CUSIP: 546403AC0	7,285.93	7,488.57	7,340.35
MACK CALI RLTY CORP COM REIT CUSIP: 554489104	16,100.00	471,867.70	429,709.00
MASSACHUSETTS ST 4.5% 08-01-2031 BEO TAXABLE CUSIP: 57582PWH9	350,000.00	350,791.00	371,143.50
METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE CUSIP: 59259YBZ1	75,000.00	80,650.50	90,129.75
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE CUSIP: 59259YBY4	310,000.00	337,016.50	384,024.90
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE CUSIP: 59259YGF0	200,000.00	226,761.60	251,142.00
MFA FINL INC CUSIP: 55272X102	34,585.00	229,792.01	232,411.20
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE CUSIP: 626207YF5	895,000.00	925,621.35	943,947.55
N.J ECON DEV AUTH ST PENSION FDG REV SER A 7.425 BD 2-15-29 BEO TXBL CUSIP: 645913AA2	200,000.00	220,558.00	243,094.00
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE CUSIP: 646139W35	585,000.00	703,223.15	834,367.95
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE CUSIP: 646136XR7	420,000.00	460,540.92	545,382.60
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE CUSIP: 64972FT30	450,000.00	431,775.00	544,248.00
PENNSYLVANIA REAL ESTATE INV TR SH BEN INT SH BEN INT CUSIP: 709102107	5,500.00	53,752.44	57,420.00
** PLUM CREEK TIMBER CO INC COM CUSIP: 729251108	1,318.00	39,169.59	48,186.08
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE CUSIP: 73358WEK6	625,000.00	625,000.00	653,168.75
PORT AUTH N Y & N J 5.859% 12-01-2024 BEO TAXABLE CUSIP: 73358WAH7	215,000.00	239,707.80	256,454.15
PROLOGIS INC COM CUSIP: 74340W103	7,738.00	253,118.77	221,229.42
PUB STORAGE COM CUSIP: 74460D109	2,663.00	256,040.70	358,066.98

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<i>Other</i>			
United States - USD			
** REDWOOD TR INC COM CUSIP: 758075402	17,265.00	304,935.06	175,757.70
SIMON PROPERTY GROUP INC COM CUSIP: 828806109	5,441.00	393,755.93	701,562.54
SOUTH CAROLINA ST PUB SVC AUTH REV BEO TAXABLE CUSIP: 837151AA7 6.454% 01-01-2050	225,000.00	225,000.00	308,882.25
** TWO HBRS INVT CORP COM CUSIP: 90187B101	22,200.00	234,105.66	205,128.00
VENTAS INC REIT CUSIP: 92276F100	2,358.00	87,184.25	129,996.54
VORNADO RLTY TR COM CUSIP: 929042109	3,911.00	301,789.68	300,599.46
** WEYERHAEUSER CO COM CUSIP: 962166104	10,244.00	276,585.80	191,255.48
Total United States - USD	17,904,660.16		19,912,327.89
CHF - Swiss franc	0.00	0.00	0.00
DKK - Danish krone	0.00	0.00	0.00
EUR - Euro	0.00	0.00	0.00
JPY - Japanese yen	0.00	0.00	0.00
NOK - Norwegian krone	0.00	0.00	0.00
USD - United States dollar	0.00	0.00	0.00
Total - all currencies	0.00		0.00
Total Other	20,292,424.82		22,692,402.89

Other Liabilities

Pending trade purchases: United States dollar	0.00	-1,665,071.46	-1,665,071.46
Total - all currencies		-1,665,071.46	-1,665,071.46

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Other Payables: United States dollar	0.00	-57,226.82	-57,226.82
Total - all currencies		-57,226.82	-57,226.82
Total Other Liabilities		-1,722,298.28	-1,722,298.28
Total		1,356,268,354.01	1,502,779,196.15

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**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

EIN – 54-1987297 PN – 001

Schedule H: Line 4j – Schedule of Reportable Transactions

Year Ended December 31, 2011

The following page represents the reportable transactions for the year ended December 31, 2011 of the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee.

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
COLTV SHORT TERM INV T FD CUSIP: 195998AD1	Total acquisitions	1,771	476,444,972.10		0.00	476,444,972.10	476,444.972.10
	Total dispositions	1,556	502,324,935.39		0.00	502,324,935.39	502,324.935.39
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP: 912810QT8	Total acquisitions	10	75,411,264.09		0.00	75,411,264.09	75,411.264.09
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP: 912810QS0	Total acquisitions	53	73,134,983.55		0.00	73,134,983.55	73,134.983.55
	Total dispositions	4	2,300,010.62		0.00	2,236,136.47	2,300.010.62
UNITED STATES TREAS BDS DTD 00218 3.875% DUE 08-15-2040 REG CUSIP: 912810QK7	Total acquisitions	50	93,215,141.22		0.00	93,215,141.22	93,215.141.22
	Total dispositions	64	169,513,570.09		0.00	139,205,694.45	169,513.570.09

NOTE: TRANSACTIONS ARE BASED ON THE 2010-12-31 VALUE (INCLUDING ACCRUALS) OF 1,503,868,157.17